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|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------|
| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br>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).<br><br><p style="text-align: center;">▶ <b>Complete all entries in accordance with the instructions to the Form 5500.</b></p> | OMB Nos. 1210-0110<br>1210-0089<br><br><b>2021</b><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                                           |                                                                                                                                                                                                                                                                                                                                            |
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| <b>Part I Annual Report Identification Information</b>                                                    |                                                                                                                                                                                                                                                                                                                                            |
| For calendar plan year 2021 or fiscal plan year beginning <u>01/01/2021</u> and ending <u>12/31/2021</u>  |                                                                                                                                                                                                                                                                                                                                            |
| <b>A</b> This return/report is for:                                                                       | <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)<br><input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) _____ |
| <b>B</b> This return/report is:                                                                           | <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)                                                                                                      |
| <b>C</b> If the plan is a collectively-bargained plan, check here. . . . .                                | ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                 |
| <b>D</b> Check box if filing under:                                                                       | <input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description)                                                                                                                                     |
| <b>E</b> If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . | ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                 |

|                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                            |  |                                                |                     |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|------------------------------------------------|---------------------|
| <b>Part II Basic Plan Information—enter all requested information</b>                                                                                                                                                                                         |                                                                                                                                                                                                                                            |  |                                                |                     |
| <b>1a</b> Name of plan                                                                                                                                                                                                                                        | <u>XPO LOGISTICS PENSION PLAN</u>                                                                                                                                                                                                          |  | <b>1b</b> Three-digit plan number (PN) ▶       | <u>005</u>          |
|                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                            |  | <b>1c</b> Effective date of plan               | <u>11/01/1955</u>   |
| <b>2a</b> Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) | <u>XPO CNW, INC.</u><br><br><br><div style="display: flex; justify-content: space-between;"> <div><u>PO BOX 3745</u><br/><u>PORTLAND, OR 97208-3745</u></div> <div><u>2055 NW SAVIER STREET</u><br/><u>PORTLAND, OR 97209</u></div> </div> |  | <b>2b</b> Employer Identification Number (EIN) | <u>94-1444798</u>   |
|                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                            |  | <b>2c</b> Plan Sponsor's telephone number      | <u>503-450-4102</u> |
|                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                            |  | <b>2d</b> Business code (see instructions)     | <u>488990</u>       |
|                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                            |  |                                                |                     |

**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.

|                  |                                                   |            |                                                              |
|------------------|---------------------------------------------------|------------|--------------------------------------------------------------|
| <b>SIGN HERE</b> | Filed with authorized/valid electronic signature. | 10/15/2022 | PAULA PAGLIARONI                                             |
|                  | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> | Filed with authorized/valid electronic signature. | 10/15/2022 | PAULA PAGLIARONI                                             |
|                  | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

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

|                                                                                                                                                                                                                                                                                                                                                                                                                                       |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                                                                                                                                                                              |  | <b>3b</b> Administrator's EIN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                       |  | <b>3c</b> Administrator's telephone number                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                       |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                |  | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |       |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                               |  | <b>5</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 23045 |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).                                                                                                                                                                                                                                      |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |
| <b>a(1)</b> Total number of active participants at the beginning of the plan year.....                                                                                                                                                                                                                                                                                                                                                |  | <b>6a(1)</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 6207  |
| <b>a(2)</b> Total number of active participants at the end of the plan year .....                                                                                                                                                                                                                                                                                                                                                     |  | <b>6a(2)</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 5364  |
| <b>b</b> Retired or separated participants receiving benefits.....                                                                                                                                                                                                                                                                                                                                                                    |  | <b>6b</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 10154 |
| <b>c</b> Other retired or separated participants entitled to future benefits .....                                                                                                                                                                                                                                                                                                                                                    |  | <b>6c</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 5252  |
| <b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....                                                                                                                                                                                                                                                                                                                                                           |  | <b>6d</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 20770 |
| <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....                                                                                                                                                                                                                                                                                                                            |  | <b>6e</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 2000  |
| <b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....                                                                                                                                                                                                                                                                                                                                                                               |  | <b>6f</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 22770 |
| <b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....                                                                                                                                                                                                                                                                                       |  | <b>6g</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |       |
| <b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested .....                                                                                                                                                                                                                                                                                            |  | <b>6h</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 0     |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....                                                                                                                                                                                                                                                                                                   |  | <b>7</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br>1A 1D 1E 1I 3H 3J                                                                                                                                                                                                                                                     |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |
| <b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                                                                                                                                                                                                                           |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor                                                                                                                                         |  | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor                                                                                                                                                                                                                |       |
| <b>10</b> Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)                                                                                                                                                                                                                                                                     |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |
| <b>a Pension Schedules</b><br>(1) <input checked="" type="checkbox"/> <b>R</b> (Retirement Plan Information)<br><br>(2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary<br><br>(3) <input checked="" type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary |  | <b>b General Schedules</b><br>(1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information)<br>(2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan)<br>(3) <input type="checkbox"/> <b>A</b> (Insurance Information)<br>(4) <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information)<br>(5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information)<br>(6) <input type="checkbox"/> <b>G</b> (Financial Transaction Schedules) |       |

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

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

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

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

**11c** Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 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 \_\_\_\_\_

|                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                                    |                                                                                           |
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| <b>SCHEDULE SB</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan</b><br><b>Actuarial Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2021</b><br><br><b>This Form is Open to Public Inspection</b> |
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

▶ **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.

|                                                                                                                                           |                                                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>A</b> Name of plan<br><u>XPO LOGISTICS PENSION PLAN</u>                                                                                | <b>B</b> Three-digit plan number (PN) ▶ <u>005</u>                                                                                                      |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br><u>XPO CNW, INC.</u>                                          | <b>D</b> Employer Identification Number (EIN)<br><u>94-1444798</u>                                                                                      |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |

|                                                                                                                                                                                                                |                                                                                                                              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                                                                                                                                  | <b>Basic Information</b>                                                                                                     |
| <b>1</b> Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2021</u>                                                                                                                              |                                                                                                                              |
| <b>2</b> Assets:                                                                                                                                                                                               |                                                                                                                              |
| <b>a</b> Market value .....                                                                                                                                                                                    | <b>2a</b> <u>2062009008</u>                                                                                                  |
| <b>b</b> Actuarial value .....                                                                                                                                                                                 | <b>2b</b> <u>1855808108</u>                                                                                                  |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                            |                                                                                                                              |
| <b>a</b> For retired participants and beneficiaries receiving payment.....                                                                                                                                     | (1) Number of participants <u>11756</u> (2) Vested Funding Target <u>857642347</u> (3) Total Funding Target <u>857642347</u> |
| <b>b</b> For terminated vested participants.....                                                                                                                                                               | <u>5293</u> <u>225974772</u> <u>225974772</u>                                                                                |
| <b>c</b> For active participants .....                                                                                                                                                                         | <u>6207</u> <u>294240678</u> <u>310643065</u>                                                                                |
| <b>d</b> Total.....                                                                                                                                                                                            | <u>23256</u> <u>1377857797</u> <u>1394260184</u>                                                                             |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                          |                                                                                                                              |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                      | <b>4a</b>                                                                                                                    |
| <b>b</b> Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor..... | <b>4b</b>                                                                                                                    |
| <b>5</b> Effective interest rate .....                                                                                                                                                                         | <b>5</b> <u>5.58</u> %                                                                                                       |
| <b>6</b> Target normal cost.....                                                                                                                                                                               |                                                                                                                              |
| <b>a</b> Present value of current plan year accruals.....                                                                                                                                                      | <b>6a</b> <u>0</u>                                                                                                           |
| <b>b</b> Expected plan-related expenses .....                                                                                                                                                                  | <b>6b</b> <u>2800000</u>                                                                                                     |
| <b>c</b> Total (line 6a + line 6b) .....                                                                                                                                                                       | <b>6c</b> <u>2800000</u>                                                                                                     |

**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>SIGN HERE</b>                                              |                                                      |
| Signature of actuary<br><u>BRYAN KOZLAK FSA EA MAAA</u>       | Date<br><u>20-08399</u>                              |
| Type or print name of actuary<br><u>MERCER</u>                | Most recent enrollment number<br><u>203-229-6000</u> |
| Firm name<br><u>501 MERRITT 7</u><br><u>NORWALK, CT 06856</u> | Telephone number (including area code)               |
| 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 ☐

**For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.**

**Schedule SB (Form 5500) 2021**  
**v. 201209**

**Part II Beginning of Year Carryover and Prefunding Balances**

|                                                                                                                                                                      | (a) Carryover balance | (b) Prefunding balance |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b> Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                             | 0                     | 0                      |
| <b>8</b> Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                          | 0                     | 0                      |
| <b>9</b> Amount remaining (line 7 minus line 8) .....                                                                                                                |                       |                        |
| <b>10</b> Interest on line 9 using prior year's actual return of <u>15.21</u> % .....                                                                                |                       |                        |
| <b>11</b> Prior year's excess contributions to be added to prefunding balance:                                                                                       |                       |                        |
| <b>a</b> Present value of excess contributions (line 38a from prior year) .....                                                                                      |                       | 0                      |
| <b>b(1)</b> Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.38</u> % ..... |                       |                        |
| <b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       |                        |
| <b>c</b> Total available at beginning of current plan year to add to prefunding balance .....                                                                        |                       | 0                      |
| <b>d</b> Portion of (c) to be added to prefunding balance .....                                                                                                      |                       |                        |
| <b>12</b> Other reductions in balances due to elections or deemed elections .....                                                                                    |                       |                        |
| <b>13</b> Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) .....                                                                         | 0                     | 0                      |

**Part III Funding Percentages**

|                                                                                                                                                                            |           |          |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|----------|
| <b>14</b> Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 133.10 % |
| <b>15</b> Adjusted funding target attainment percentage .....                                                                                                              | <b>15</b> | 133.10 % |
| <b>16</b> Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 119.91 % |
| <b>17</b> If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage .....                                        | <b>17</b> | %        |

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

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|--------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
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|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
| <b>Totals ►</b>          |                                   |                                 | <b>18(b)</b>             |                                   | <b>18(c)</b>                    |

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

|                                                                                                                         |            |  |
|-------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years .....                    | <b>19a</b> |  |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                      | <b>19b</b> |  |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date ..... | <b>19c</b> |  |

**20** Quarterly contributions and liquidity shortfalls:

**a** Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

**b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

**c** If line 20a is "Yes," see instructions and complete the following table as applicable:

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

**Part V Assumptions Used to Determine Funding Target and Target Normal Cost****21** Discount rate:**a** Segment rates:1st segment:  
4.75 %2nd segment:  
5.36 %3rd segment:  
6.11 %☐ N/A, full yield curve used**b** Applicable month (enter code) .....**21b**

4

**22** Weighted average retirement age .....**22**

62

**23** Mortality table(s) (see instructions) ☐ Prescribed - combined☒ Prescribed - separate☐ Substitute**Part VI Miscellaneous Items****24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. .... ☒ Yes ☐ No**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. .... ☐ Yes ☒ No**26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. .... ☒ Yes ☐ No**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment. ....**27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years .....**28****29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) .....**29****30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....**30**

0

**Part VIII Minimum Required Contribution For Current Year****31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6c) .....**31a**

2800000

**b** Excess assets, if applicable, but not greater than line 31a .....**31b**

2800000

**32** Amortization installments:**a** Net shortfall amortization installment .....

0

0

**b** Waiver amortization installment .....

0

0

**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_) and the waived amount .....**33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) .....**34**

Carryover balance

Prefunding balance

Total balance

**35** Balances elected for use to offset funding requirement .....

0

0

0

**36** Additional cash requirement (line 34 minus line 35) .....**36****37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....**37****38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36) .....**38a**

0

**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....**38b****39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....**39**

0

**40** Unpaid minimum required contributions for all years .....**40****Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)****41** If an election was made to use PRA 2010 funding relief for this plan:**a** Schedule elected ..... ☐ 2 plus 7 years ☐ 15 years**b** Eligible plan year(s) for which the election in line 41a was made ..... ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

|                                                                                                                                                                                                                     |                                                                                                                                                                                                                        |                                                |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|
| <b>SCHEDULE C<br/>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Service Provider Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br>▶ <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110                              |
|                                                                                                                                                                                                                     |                                                                                                                                                                                                                        | <b>2021</b>                                    |
|                                                                                                                                                                                                                     |                                                                                                                                                                                                                        | <b>This Form is Open to Public Inspection.</b> |
| For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021                                                                                                                          |                                                                                                                                                                                                                        |                                                |
| <b>A</b> Name of plan<br>XPO LOGISTICS PENSION PLAN                                                                                                                                                                 | <b>B</b> Three-digit plan number (PN) ▶                                                                                                                                                                                | 005                                            |
|                                                                                                                                                                                                                     |                                                                                                                                                                                                                        |                                                |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>XPO CNW, INC.                                                                                                                                      | <b>D</b> Employer Identification Number (EIN)<br>94-1444798                                                                                                                                                            |                                                |

|               |                                                        |
|---------------|--------------------------------------------------------|
| <b>Part I</b> | <b>Service Provider Information (see instructions)</b> |
|---------------|--------------------------------------------------------|

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

**1 Information on Persons Receiving Only Eligible Indirect Compensation**

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

|                                                                                                                   |
|-------------------------------------------------------------------------------------------------------------------|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                                   |
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                                   |
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                                   |
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                                   |
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                                   |

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

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

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

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

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

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

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

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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)

ARROWSTREET CAPITAL LP

04-3472863

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     |                                                                                                   | 1917753                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     |                                                                                                   | 1654227                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

NORTHERN TRUST COMPANY

36-1561860

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 21                     |                                                                                                   | 1204193                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     |                                                                                                   | 845588                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

MERCER

13-2834414

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 11 16                  |                                                                                                   | 580925                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

DODGE & COX

94-1441976

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     |                                                                                                   | 472940                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

CAPITAL INTERNATIONAL INC

95-4154361

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
|                        |                                                                                                   | 453932                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

LAZARD ASSET MANAGEMENT LLC

05-0530199

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     |                                                                                                   | 309014                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

STATE STREET RESEARCH & MGT CO

13-3142135

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     |                                                                                                   | 23144                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**Part I Service Provider Information (continued)**

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

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

**Part II Service Providers Who Fail or Refuse to Provide Information**

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

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

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

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <p style="text-align: center;"><b>SCHEDULE D</b><br/><b>(Form 5500)</b></p> <p style="text-align: center; font-size: small;">Department of the Treasury<br/>Internal Revenue Service</p> <hr/> <p style="text-align: center; font-size: small;">Department of Labor<br/>Employee Benefits Security Administration</p> | <p style="text-align: center;"><b>DFE/Participating Plan Information</b></p> <p style="text-align: center; font-size: small;">This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p style="text-align: center; font-weight: bold;">▶ File as an attachment to Form 5500.</p> | <p style="text-align: center; font-size: small;">OMB No. 1210-0110</p> <hr/> <p style="text-align: center; font-size: large; font-weight: bold;">2021</p> <hr/> <p style="text-align: center; font-size: small; font-weight: bold;">This Form is Open to Public Inspection.</p> |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

|                                                                                                      |                                                                            |  |
|------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|--|
| <p><b>A</b> Name of plan<br/><u>XPO LOGISTICS PENSION PLAN</u></p>                                   | <p><b>B</b> Three-digit plan number (PN) ▶ <u>005</u></p>                  |  |
| <p><b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br/><u>XPO CNW, INC.</u></p> | <p><b>D</b> Employer Identification Number (EIN)<br/><u>94-1444798</u></p> |  |

|        |                                                                                                                                                                                  |
|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part I | <b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b><br>(Complete as many entries as needed to report all interests in DFEs) |
|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                           |                               |                                                                                                                      |
|-------------------------------------------------------------------------------------------|-------------------------------|----------------------------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF S&amp;P 500 FLAGSHIP NL FUND</u>     |                               |                                                                                                                      |
| <b>b</b> Name of sponsor of entity listed in (a): <u>FLAGSHIP</u>                         |                               |                                                                                                                      |
| <b>c</b> EIN-PN <u>04-0025081-004</u>                                                     | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>107012613</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>INTERNATIONAL EQUITY - ACWI EX US</u>   |                               |                                                                                                                      |
| <b>b</b> Name of sponsor of entity listed in (a): <u>ARROWSTREET</u>                      |                               |                                                                                                                      |
| <b>c</b> EIN-PN <u>45-6500555-003</u>                                                     | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>65830442</u>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>SHORT TERM INVESTMENT FUND</u>          |                               |                                                                                                                      |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST</u>                   |                               |                                                                                                                      |
| <b>c</b> EIN-PN <u>45-6138589-084</u>                                                     | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>38881724</u>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>SMALL MID CORE COLLECTIVE INVESTMEN</u> |                               |                                                                                                                      |
| <b>b</b> Name of sponsor of entity listed in (a): <u>WILLIAM BLAIR</u>                    |                               |                                                                                                                      |
| <b>c</b> EIN-PN <u>27-6331814-016</u>                                                     | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>16495136</u>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                            |                               |                                                                                                                      |
| <b>b</b> Name of sponsor of entity listed in (a):                                         |                               |                                                                                                                      |
| <b>c</b> EIN-PN                                                                           | <b>d</b> Entity code          | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)                  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                            |                               |                                                                                                                      |
| <b>b</b> Name of sponsor of entity listed in (a):                                         |                               |                                                                                                                      |
| <b>c</b> EIN-PN                                                                           | <b>d</b> Entity code          | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)                  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                            |                               |                                                                                                                      |
| <b>b</b> Name of sponsor of entity listed in (a):                                         |                               |                                                                                                                      |
| <b>c</b> EIN-PN                                                                           | <b>d</b> Entity code          | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)                  |

**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)



**Part II Information on Participating Plans (to be completed by DFEs)**

(Complete as many entries as needed to report all participating plans)

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

|                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                              |                                                                                           |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2021</b><br><br><b>This Form is Open to Public Inspection</b> |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

|                                                                                                          |                                                                    |            |
|----------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|------------|
| For calendar plan year 2021 or fiscal plan year beginning <b>01/01/2021</b> and ending <b>12/31/2021</b> |                                                                    |            |
| <b>A</b> Name of plan<br><b>XPO LOGISTICS PENSION PLAN</b>                                               | <b>B</b> Three-digit plan number (PN)                              | <b>005</b> |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>XPO CNW, INC.</b>                    | <b>D</b> Employer Identification Number (EIN)<br><b>94-1444798</b> |            |

|               |                                      |
|---------------|--------------------------------------|
| <b>Part I</b> | <b>Asset and Liability Statement</b> |
|---------------|--------------------------------------|

**1** Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

| Assets                                                                                            |                 | (a) Beginning of Year | (b) End of Year |
|---------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>a</b> Total noninterest-bearing cash.....                                                      | <b>1a</b>       | 2048644               | 3857284         |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                      |                 |                       |                 |
| <b>(1)</b> Employer contributions .....                                                           | <b>1b(1)</b>    |                       |                 |
| <b>(2)</b> Participant contributions.....                                                         | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other .....                                                                            | <b>1b(3)</b>    | 155302358             | 120127916       |
| <b>c</b> General investments:                                                                     |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....  | <b>1c(1)</b>    | 3214195               | 2112597         |
| <b>(2)</b> U.S. Government securities .....                                                       | <b>1c(2)</b>    | 507419345             | 437059024       |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                           |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                        | <b>1c(3)(A)</b> | 44845776              | 37135594        |
| <b>(B)</b> All other .....                                                                        | <b>1c(3)(B)</b> | 1185359475            | 1181671899      |
| <b>(4)</b> Corporate stocks (other than employer securities):                                     |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                        | <b>1c(4)(A)</b> | 1651410               | 1632712         |
| <b>(B)</b> Common .....                                                                           | <b>1c(4)(B)</b> | 52132846              | 46551640        |
| <b>(5)</b> Partnership/joint venture interests .....                                              | <b>1c(5)</b>    |                       |                 |
| <b>(6)</b> Real estate (other than employer real property) .....                                  | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                               | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans .....                                                                | <b>1c(8)</b>    |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                    | <b>1c(9)</b>    | 262261140             | 228219915       |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                   | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                           | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                                 | <b>1c(12)</b>   |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....       | <b>1c(13)</b>   | 48331518              | 20414757        |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts)..... | <b>1c(14)</b>   |                       |                 |
| <b>(15)</b> Other.....                                                                            | <b>1c(15)</b>   | 95491959              | 100588048       |

|                    |                                                                  | (a) Beginning of Year | (b) End of Year       |
|--------------------|------------------------------------------------------------------|-----------------------|-----------------------|
| <b>1d</b>          | Employer-related investments:                                    |                       |                       |
| (1)                | Employer securities.....                                         | <b>1d(1)</b>          |                       |
| (2)                | Employer real property.....                                      | <b>1d(2)</b>          |                       |
| <b>e</b>           | Buildings and other property used in plan operation .....        | <b>1e</b>             |                       |
| <b>f</b>           | Total assets (add all amounts in lines 1a through 1e) .....      | <b>1f</b>             | 2358058666 2179371386 |
| <b>Liabilities</b> |                                                                  |                       |                       |
| <b>g</b>           | Benefit claims payable .....                                     | <b>1g</b>             |                       |
| <b>h</b>           | Operating payables .....                                         | <b>1h</b>             |                       |
| <b>i</b>           | Acquisition indebtedness.....                                    | <b>1i</b>             |                       |
| <b>j</b>           | Other liabilities.....                                           | <b>1j</b>             | 251955375 128225598   |
| <b>k</b>           | Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>             | 251955375 128225598   |
| <b>Net Assets</b>  |                                                                  |                       |                       |
| <b>l</b>           | Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>             | 2106103291 2051145788 |

**Part II Income and Expense Statement**

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

|               |                                                                                                        | (a) Amount      | (b) Total  |
|---------------|--------------------------------------------------------------------------------------------------------|-----------------|------------|
| <b>Income</b> |                                                                                                        |                 |            |
| <b>a</b>      | <b>Contributions:</b>                                                                                  |                 |            |
| (1)           | Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> |            |
|               | <b>(B)</b> Participants .....                                                                          | <b>2a(1)(B)</b> |            |
|               | <b>(C)</b> Others (including rollovers).....                                                           | <b>2a(1)(C)</b> |            |
| (2)           | Noncash contributions.....                                                                             | <b>2a(2)</b>    |            |
| (3)           | Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |            |
| <b>b</b>      | <b>Earnings on investments:</b>                                                                        |                 |            |
| (1)           | Interest:                                                                                              |                 |            |
|               | <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit).....    | <b>2b(1)(A)</b> | 57950      |
|               | <b>(B)</b> U.S. Government securities .....                                                            | <b>2b(1)(B)</b> | 7982793    |
|               | <b>(C)</b> Corporate debt instruments .....                                                            | <b>2b(1)(C)</b> | 46202142   |
|               | <b>(D)</b> Loans (other than to participants) .....                                                    | <b>2b(1)(D)</b> |            |
|               | <b>(E)</b> Participant loans.....                                                                      | <b>2b(1)(E)</b> |            |
|               | <b>(F)</b> Other .....                                                                                 | <b>2b(1)(F)</b> | 5605752    |
|               | <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                          | <b>2b(1)(G)</b> | 59848637   |
| (2)           | Dividends: <b>(A)</b> Preferred stock.....                                                             | <b>2b(2)(A)</b> | 68461      |
|               | <b>(B)</b> Common stock .....                                                                          | <b>2b(2)(B)</b> | 1357086    |
|               | <b>(C)</b> Registered investment company shares (e.g. mutual funds).....                               | <b>2b(2)(C)</b> | 231144     |
|               | <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....              | <b>2b(2)(D)</b> | 1656691    |
| (3)           | Rents .....                                                                                            | <b>2b(3)</b>    |            |
| (4)           | Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 5184949463 |
|               | <b>(B)</b> Aggregate carrying amount (see instructions).....                                           | <b>2b(4)(B)</b> | 5211356148 |
|               | <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....              | <b>2b(4)(C)</b> | -26406685  |
| (5)           | Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |            |
|               | <b>(B)</b> Other .....                                                                                 | <b>2b(5)(B)</b> | -45381796  |
|               | <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....     | <b>2b(5)(C)</b> | -45381796  |

|                                                                                                |        | (a) Amount | (b) Total |
|------------------------------------------------------------------------------------------------|--------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts.....                              | 2b(6)  |            | 45738478  |
| (7) Net investment gain (loss) from pooled separate accounts.....                              | 2b(7)  |            |           |
| (8) Net investment gain (loss) from master trust investment accounts.....                      | 2b(8)  |            |           |
| (9) Net investment gain (loss) from 103-12 investment entities.....                            | 2b(9)  |            |           |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)..... | 2b(10) |            | -78929    |
| c Other income.....                                                                            | 2c     |            | 4651      |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total.....               | 2d     |            | 35381047  |
| <b>Expenses</b>                                                                                |        |            |           |
| e Benefit payment and payments to provide benefits:                                            |        |            |           |
| (1) Directly to participants or beneficiaries, including direct rollovers.....                 | 2e(1)  | 80597576   |           |
| (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)  |            | 80597576  |
| f Corrective distributions (see instructions).....                                             | 2f     |            |           |
| g Certain deemed distributions of participant loans (see instructions).....                    | 2g     |            |           |
| h Interest expense.....                                                                        | 2h     |            |           |
| i Administrative expenses: (1) Professional fees.....                                          | 2i(1)  | 1787566    |           |
| (2) Contract administrator fees.....                                                           | 2i(2)  |            |           |
| (3) Investment advisory and management fees.....                                               | 2i(3)  | 5222665    |           |
| (4) Other.....                                                                                 | 2i(4)  | 2730743    |           |
| (5) Total administrative expenses. Add lines 2i(1) through (4).....                            | 2i(5)  |            | 9740974   |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total.....            | 2j     |            | 90338550  |
| <b>Net Income and Reconciliation</b>                                                           |        |            |           |
| k Net income (loss). Subtract line 2j from line 2d.....                                        | 2k     |            | -54957503 |
| l Transfers of assets:                                                                         |        |            |           |
| (1) To this plan.....                                                                          | 2l(1)  |            |           |
| (2) From this plan.....                                                                        | 2l(2)  |            |           |

**Part III Accountant's Opinion**

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

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

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

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

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

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

(1) Name: KBF CPAS LLP

(2) EIN: 82-1030164

d The opinion of an independent qualified public accountant is **not attached** because:

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

**Part IV Compliance Questions**

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

|    | Yes | No | Amount |
|----|-----|----|--------|
| 4a |     | X  |        |

|                                                                                                                                                                                                                                                                                                                                                                                                                           | Yes                 | No                 | Amount   |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|----------|
| <b>b</b> Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.) .....                                                                                                          |                     |                    |          |
| <b>4b</b>                                                                                                                                                                                                                                                                                                                                                                                                                 |                     | X                  |          |
| <b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) .....                                                                                                                                                                                                                                      |                     |                    |          |
| <b>4c</b>                                                                                                                                                                                                                                                                                                                                                                                                                 |                     | X                  |          |
| <b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.) .....                                                                                                                                                                                                                           |                     |                    |          |
| <b>4d</b>                                                                                                                                                                                                                                                                                                                                                                                                                 |                     | X                  |          |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                                                                                                                                                                                                                  | X                   |                    | 10000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                                                                                                                                                                                                                   |                     | X                  |          |
| <b>4f</b>                                                                                                                                                                                                                                                                                                                                                                                                                 |                     | X                  |          |
| <b>g</b> Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser? .....                                                                                                                                                                                                                                                |                     |                    |          |
| <b>4g</b>                                                                                                                                                                                                                                                                                                                                                                                                                 |                     | X                  |          |
| <b>h</b> Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser? .....                                                                                                                                                                                                                                      |                     |                    |          |
| <b>4h</b>                                                                                                                                                                                                                                                                                                                                                                                                                 |                     | X                  |          |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                                                                                                                                                                                                            | X                   |                    |          |
| <b>4i</b>                                                                                                                                                                                                                                                                                                                                                                                                                 | X                   |                    |          |
| <b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.) .....                                                                                                                                                                                              | X                   |                    |          |
| <b>4j</b>                                                                                                                                                                                                                                                                                                                                                                                                                 | X                   |                    |          |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                                                                                                                                                                                                                       |                     | X                  |          |
| <b>4k</b>                                                                                                                                                                                                                                                                                                                                                                                                                 |                     | X                  |          |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                                                                                                                                                                                                                        |                     | X                  |          |
| <b>4l</b>                                                                                                                                                                                                                                                                                                                                                                                                                 |                     | X                  |          |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                                                                                                                                                                                                              |                     | X                  |          |
| <b>4m</b>                                                                                                                                                                                                                                                                                                                                                                                                                 |                     | X                  |          |
| <b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3. ....                                                                                                                                                                                                                                  |                     | X                  |          |
| <b>4n</b>                                                                                                                                                                                                                                                                                                                                                                                                                 |                     | X                  |          |
| <b>5a</b> Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.                                                                                                                                       |                     |                    |          |
| <b>5b</b> If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)                                                                                                                                                                                                              |                     |                    |          |
| <b>5b(1)</b> Name of plan(s)                                                                                                                                                                                                                                                                                                                                                                                              | <b>5b(2)</b> EIN(s) | <b>5b(3)</b> PN(s) |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                           |                     |                    |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                           |                     |                    |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                           |                     |                    |          |
|                                                                                                                                                                                                                                                                                                                                                                                                                           |                     |                    |          |
| <b>5c</b> Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ..... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not determined<br>If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year <u>211007002201</u> . |                     |                    |          |

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                             |                                                                                            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE R</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Retirement Plan Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2021</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

|                                                                                       |                                                                    |
|---------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>A</b> Name of plan<br><u>XPO LOGISTICS PENSION PLAN</u>                            | <b>B</b> Three-digit plan number (PN) ▶ <u>005</u>                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><u>XPO CNW, INC.</u> | <b>D</b> Employer Identification Number (EIN)<br><u>94-1444798</u> |

|               |                      |
|---------------|----------------------|
| <b>Part I</b> | <b>Distributions</b> |
|---------------|----------------------|

All references to distributions relate only to payments of benefits during the plan year.

|                                                                                                                                                                                                                                                                    |          |           |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|-----------|
| <b>1</b> Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....                                                                                                                              | <b>1</b> |           |
| <b>2</b> Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):<br><br>EIN(s): <u>36-1561860</u> |          |           |
| Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.                                                                                                                                                                                                   |          |           |
| <b>3</b> Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year .....                                                                                                                                   | <b>3</b> | <u>85</u> |

|                |                                                                                                                                                                               |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part II</b> | <b>Funding Information</b> (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.) |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                                                                                    |                              |                                        |                              |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------------------|------------------------------|
| <b>4</b> Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....                                                                                                                                                                                                                                               | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No | <input type="checkbox"/> N/A |
| If the plan is a defined benefit plan, go to line 8.                                                                                                                                                                                                                                                                                                               |                              |                                        |                              |
| <b>5</b> If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. <b>Date:</b> Month _____ Day _____ Year _____<br>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule. |                              |                                        |                              |
| <b>6 a</b> Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....                                                                                                                                                                                                                     | <b>6a</b>                    |                                        |                              |
| <b>b</b> Enter the amount contributed by the employer to the plan for this plan year .....                                                                                                                                                                                                                                                                         | <b>6b</b>                    |                                        |                              |
| <b>c</b> Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) .....                                                                                                                                                                                                                   | <b>6c</b>                    |                                        |                              |
| If you completed line 6c, skip lines 8 and 9.                                                                                                                                                                                                                                                                                                                      |                              |                                        |                              |
| <b>7</b> Will the minimum funding amount reported on line 6c be met by the funding deadline? .....                                                                                                                                                                                                                                                                 | <input type="checkbox"/> Yes | <input type="checkbox"/> No            | <input type="checkbox"/> N/A |
| <b>8</b> If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? .....                                                                                        | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No | <input type="checkbox"/> N/A |

|                 |                   |
|-----------------|-------------------|
| <b>Part III</b> | <b>Amendments</b> |
|-----------------|-------------------|

|                                                                                                                                                                                                                            |                                   |                                   |                               |                             |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|-----------------------------|
| <b>9</b> If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... | <input type="checkbox"/> Increase | <input type="checkbox"/> Decrease | <input type="checkbox"/> Both | <input type="checkbox"/> No |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|-----------------------------|

|                |                                                                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part IV</b> | <b>ESOPs</b> (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part. |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                              |                              |                             |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-----------------------------|
| <b>10</b> Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? .....                                                      | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>11 a</b> Does the ESOP hold any preferred stock? .....                                                                                                                                    | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>b</b> If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>12</b> Does the ESOP hold any stock that is not readily tradable on an established securities market? .....                                                                               | <input type="checkbox"/> Yes | <input type="checkbox"/> No |

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

Schedule R (Form 5500) 2021  
v. 201209

**Part V Additional Information for Multiemployer Defined Benefit Pension Plans**

**13** Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

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

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

**14a**

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

**14b**

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

**14c**

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

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

**15a**

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

**15b**

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

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

**16a**

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

**16b**

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

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

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

**19** If the total number of participants is 1,000 or more, complete lines (a) through (c)

**a** Enter the percentage of plan assets held as:

Stock: 12.4 % Investment-Grade Debt: 81.6 % High-Yield Debt: 5.7 % Real Estate: \_\_\_\_\_ % Other: 0.3 %

**b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

**c** What duration measure was used to calculate line 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): \_\_\_\_\_

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation \_\_\_\_\_



# **XPO LOGISTICS PENSION PLAN**

Financial Statements and Supplemental Schedules  
December 31, 2021 and 2020

With Independent Auditor's Report

**XPO LOGISTICS PENSION PLAN**  
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\*Other schedules required by 29 CFR 2520.103-10 of the Department of Labor's ("DOL") Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 ("ERISA") have been omitted because they are not applicable.



## Independent Auditor's Report

To the Plan Administrator and Participants  
XPO Logistics Pension Plan:

### ***Scope and Nature of the ERISA Section 103(a)(3)(C) Audit for the 2021 Financial Statements***

We have performed an audit of the financial statements of XPO Logistics Pension Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statement of net assets available for benefits as of December 31, 2021, and the related statement of changes in net assets available for benefits for the year then ended, and the related notes to the financial statements (2021 financial statements).

Management, having determined it is permissible in the circumstances, has elected to have the audit of the 2021 financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audit need not extend to any statements or information related to assets held for investment of the Plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency (qualified institution), provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Management has obtained a certification from a qualified institution as of and for the year ended December 31, 2021, stating that the certified investment information, as described in Note 11 to the financial statements, is complete and accurate.

### ***Opinion on the 2021 Financial Statements***

In our opinion, based on our audit and on the procedures performed as described in the Auditor's Responsibilities for the Audit of the 2021 Financial Statements section,

- the amounts and disclosures in the accompanying 2021 financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America ("GAAP"); and

- the information in the accompanying 2021 financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

### ***Basis for Opinion on the 2021 Financial Statements***

We conducted our audit 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 2021 Financial Statements section of our report. We are required to be independent of XPO Logistics Pension Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

### ***Responsibilities of Management for the 2021 Financial Statements***

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

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about XPO Logistics Pension 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 2021 Financial Statements***

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit of the 2021 Financial Statements section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if, there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of XPO Logistics Pension 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 XPO Logistics Pension Plan's ability to continue as a going concern for a reasonable period of time.

Our audit did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the 2021 financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of GAAP.

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

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

### ***Other Matters***

#### ***2021 Supplemental Schedules Required by ERISA***

The supplemental schedule of assets (held at end of year) as of December 31, 2021 and the schedule of reportable transactions for the year ended December 31, 2021, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audit 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 2021 financial statements or to the 2021 financial statements themselves, and other additional procedures in accordance with GAAS.

For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

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

In our opinion

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

*Auditor's Report on the 2020 Financial Statements*

We were engaged to audit the financial statements of XPO Logistics Pension Plan as of and for the year ended December 31, 2020. As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA, the Plan Administrator instructed us not to perform and we did not perform any auditing procedures with respect to the information certified by a qualified institution. In our report dated October 14, 2021, we indicated that (a) because of the significance of the information that we did not audit, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion and accordingly, we did not express an opinion on the 2020 financial statements, and (b) the form and content of the information included in the 2020 financial statements other than that derived from the certified information were presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

KBF CPAs LLP

KBF CPAs LLP  
Lake Oswego, Oregon

October 15, 2022

**XPO LOGISTICS PENSION PLAN**  
**STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS**  
**AS OF DECEMBER 31, 2021 AND 2020**

|                                                   | <u>2021</u>             | <u>2020</u>             |
|---------------------------------------------------|-------------------------|-------------------------|
| Assets:                                           |                         |                         |
| Investments, at fair value                        | \$ 2,013,519,401        | \$ 2,156,721,231        |
| Net assets held in 401(h) account                 | 41,866,785              | 43,986,433              |
| Non-interest bearing cash                         | 3,857,284               | 2,048,644               |
| Receivables:                                      |                         |                         |
| Accrued interest and dividends                    | 14,810,764              | 14,831,730              |
| Receivable for forward foreign exchange contracts | 82,996,059              | 68,406,493              |
| Due from brokers                                  | <u>22,321,093</u>       | <u>72,064,135</u>       |
| Total receivables                                 | <u>120,127,916</u>      | <u>155,302,358</u>      |
| Total assets                                      | 2,179,371,386           | 2,358,058,666           |
| Liabilities:                                      |                         |                         |
| Payable for forward foreign exchange contracts    | (83,475,663)            | (68,657,550)            |
| Due to brokers                                    | (44,749,935)            | (183,297,825)           |
| Amounts related to obligation of 401(h) account   | <u>(41,866,785)</u>     | <u>(43,986,433)</u>     |
| Total liabilities                                 | <u>(170,092,383)</u>    | <u>(295,941,808)</u>    |
| Net assets available for benefits                 | <u>\$ 2,009,279,003</u> | <u>\$ 2,062,116,858</u> |

See accompanying independent auditor's report and notes to financial statements.

**XPO LOGISTICS PENSION PLAN**  
**STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS**  
**FOR THE YEARS ENDED DECEMBER 31, 2021 AND 2020**

|                                                                 | <u>2021</u>                    | <u>2020</u>                    |
|-----------------------------------------------------------------|--------------------------------|--------------------------------|
| Additions:                                                      |                                |                                |
| Investment income:                                              |                                |                                |
| Dividend and interest income                                    | \$ 60,476,428                  | \$ 62,158,502                  |
| Net (depreciation) appreciation in<br>fair value of investments | <u>(25,191,759)</u>            | <u>219,879,721</u>             |
| Total investment income                                         | <u>35,284,669</u>              | <u>282,038,223</u>             |
| Total additions                                                 | 35,284,669                     | 282,038,223                    |
| Deductions:                                                     |                                |                                |
| Benefits paid to participants                                   | (78,445,846)                   | (75,045,898)                   |
| Administrative expenses                                         | <u>(9,676,678)</u>             | <u>(7,554,817)</u>             |
| Total deductions                                                | <u>(88,122,524)</u>            | <u>(82,600,715)</u>            |
| Net (decrease) increase                                         | (52,837,855)                   | 199,437,508                    |
| Net assets available for benefits:                              |                                |                                |
| Beginning of the year                                           | <u>2,062,116,858</u>           | <u>1,862,679,350</u>           |
| End of the year                                                 | <u><u>\$ 2,009,279,003</u></u> | <u><u>\$ 2,062,116,858</u></u> |

See accompanying independent auditor's report and notes to financial statements.



**XPO LOGISTICS PENSION PLAN**  
**Notes to Financial Statements**  
**December 31, 2021 and 2020**

**1. Description of Plan**

The following description of the XPO Logistics Pension Plan (the "Plan") is provided for general information purposes only. Participants should refer to the Plan document for a more complete description of the Plan's provisions. The term "XPO Logistics" or "Company" refers to the entity known as XPO Logistics, Inc. and its subsidiaries.

**General**

The Plan, sponsored by XPO CNW, Inc., is a defined benefit pension plan covering substantially all eligible full-time and part-time United States employees of XPO Logistics who were participants in the Plan as of December 31, 2006. The Plan is subject to the applicable provisions of ERISA.

Overall responsibility for overseeing the Plan rests with the XPO Logistics Administrative Committee which is appointed by the Chief Executive Officer of XPO Logistics.

On August 2, 2021, XPO Logistics completed the previously announced spin-off of GXO Logistics, Inc. ("GXO") creating two independent, publicly traded companies. The spinoff did not have a significant impact on the Plan.

**Eligibility**

The Plan is limited to those qualified employees participating on or before December 31, 2006. Credited service will not increase for all participants after December 31, 2006.

**Vesting**

Certain participants continue to vest in their early retirement subsidies.

**Retirement Benefits**

Annual normal retirement benefits, which are payable to members at age 65, are equal to the sum of (a) 1.1% of the participant's average final earnings (based on the average of the five highest annual rates of pay during the ten years prior to retirement) up to the participant's average Social Security wage base multiplied by the participant's number of years of credited service under the Plan to a maximum of 35 years, (b) 1.4% of the participant's average final earnings in excess of the participant's average Social Security wage base multiplied by the participant's years of credited service under the Plan to a maximum of 35 years, and (c) 1.4% of the participant's final average earnings multiplied by the participant's years of credited service that are earned after completing 35 years of service. For this calculation, credited service is limited to the amount accrued as of December 31, 2006.

Effective October 1, 2021, active participants who have attained age 59 ½ are permitted to commence receiving benefits without having to terminate employment.

Effective April 30, 2009, the Company amended the Plan to permanently curtail benefits associated with future increases in employee compensation. Compensation used to determine the final average earnings is limited to a participant's earnings through April 30, 2009.

Participants can continue to earn service for vesting and early retirement eligibility. For terminations and retirements on October 1, 2006 and later, the highest five years of earnings used for the calculation of final average earnings are no longer required to be consecutive years. Employees who rehire with XPO Logistics after April 30, 2009 and who were previously participants in the Plan will retain the benefit they had accrued while a participant, but their age 65 benefit will not increase further after their rehire. Rehires may earn service for vesting and early retirement eligibility following their rehire, depending on the length of their break in service, in accordance with Plan provisions.

Participants who were transferred into the Plan from another plan sponsored by the Company have separate benefit calculations that take into account the separate provisions of each of the other plans. Generally, participant benefits earned under the prior plans are paid by the prior plans and the benefits earned while covered under the Plan are paid from the Plan's funds.

In addition, participants who were members of the Plan prior to January 1, 1984 who made employee contributions into the Plan are eligible to withdraw these amounts upon termination of employment. Participants who are fully vested and who terminate employment are eligible to withdraw their employee contributions at an amount equal to their employee contributions plus accumulated interest at the Plan interest rate (5% per annum), and receive a reduced employer-funded retirement benefit equal to the normal retirement benefit less the actuarial equivalent of the amount refunded.

Participants may elect an early retirement date on or after attaining age 55 and completing ten years of service. Annual pension benefits for participants retiring early are subject to a reduction factor as defined by the Plan. Participants who retire after attaining age 55 whose age at retirement plus their years of service total at least 85 years ("Rule of 85") will receive a retirement benefit unreduced for early retirement. Vested participants who terminate employment before their normal retirement date but before achieving eligibility for early retirement will also be able to commence benefits at age 55, but using a different set of early retirement factors.

For benefit payments based on payment dates starting after September 30, 2012, a participant's benefit, determined as of the benefit date, will be the greater of: (i) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on September 1, 2012, or (ii) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on October 1, 2012.

The Company amended the Plan for pre-retirement spouse death benefits, effective for death benefits payable for participants who die on or after October 1, 2012 but before beginning their pension payments. If the participant had attained the age of 55 and completed ten years of service, the benefit to the surviving spouse shall be the greater of (i) an amount equal to 100% of the benefit the participant would have received had the participant commenced receiving the benefit as a 100% contingent annuity with the spouse on the day before the death or (ii) a monthly annuity for the life of the surviving spouse equal to 50% of the participants basic benefit on the date of death. For surviving spouses where the participant's death is before October 1, 2012, the surviving spouse's annuity shall be the greater of (i) an amount equal to 50% of the benefit the participant would have received had the participant commenced receiving the benefit as a 50% contingent annuity with the spouse on the date before the death, or (ii) a monthly annuity for the life of the surviving spouse equal to 50% of the participant's basic benefit on the date of death, adjusted by various factors. Benefits for the surviving spouse would be reduced for those participants that had not yet attained the age of 55.

Participants eligible for and receiving disability benefits under the Company's long-term disability policy continue to accrue benefits until the later of the following: attaining age 65, receiving long-term disability benefits for the maximum period allowed by the disability policy, receiving a lump-sum settlement, or termination of the disability. However, in no event shall any participant receive credited service after December 31, 2006.

Employees may elect to receive their pension benefits in the form of single life annuities or various forms of joint life annuities, single life annuities with either 60 or 120 months certain, or a level income option. If the actuarial equivalent of the employee's pension benefit does not exceed \$5,000 on the benefit starting date, the only form of benefit is a lump-sum. If the actuarial equivalent of the employee's pension benefit is greater than \$5,000 but not in excess of \$10,000 on the benefit starting date, then the available forms of benefit are a lump-sum; three forms of joint annuity (50%, 75% and 100%); or a single life annuity with 60 or 120 months certain. At the same time the Plan's definition of actuarial equivalence was updated, the Company amended the Plan to add the 100% option for benefits first commencing on or after October 1, 2012.

#### **Menlo Pension Plan**

Effective June 29, 2018, the assets of the Menlo Worldwide Forwarding, Inc. Hourly Employees Pension Plan ("Menlo Pension Plan"), were merged into the Plan.

The participants of the Menlo Pension Plan retained their retirement benefits after the Menlo Pension Plan was merged into the Plan. There are currently no active employees participating in the Plan.

#### *Retirement Benefits*

Participants are entitled to monthly benefit payments as determined by the following formulas:

Normal Retirement Benefit (beginning at age 65) - \$11 per month for each year of credited service. Certain contractual employees receive \$20 to \$50 per month for each year of credited service.

Early Retirement Benefit - A participant with 10 years of service can retire early, on or after age 55. Retirement benefits for participants retiring early are subject to a reduction factor as defined by the Plan. Vested participants who terminate employment before their normal retirement date and before achieving eligibility for early retirement can also commence benefits as early as age 55, using a different set of early retirement factors, depending on the terms of their contract.

For benefit payments based on payment dates starting after September 30, 2012, a participant's benefit, determined as of the benefit date, is the greater of: (i) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on September 1, 2012, or (ii) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on October 1, 2012.

The Menlo Pension Plan also provides for death benefits as defined by the Plan document.

Employees can elect to receive their pension benefits in the form of single life annuities or various forms of joint life annuities. If the actuarial equivalent of the employee's pension benefit does not exceed \$5,000 on the benefit starting date, the only form of benefit is a lump-sum. If the actuarial equivalent of the employee's pension benefit is greater than \$5,000 but not in excess of \$10,000 on the benefit starting date, then the available forms of benefit are a lump-sum, two forms of joint annuity (50% and 75%), or a single life annuity.

## **2. Summary of Significant Accounting Policies**

### **Basis of Presentation**

The accompanying financial statements have been prepared using the accrual method of accounting in accordance with accounting principles generally accepted in the United States of America ("GAAP").

### **Risks and Uncertainties**

The Plan assets are invested in a variety of investments in securities that are generally exposed to various risks, such as interest rate, credit and overall market volatility risks. 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 statements of net assets available for benefits.

The Plan may invest in asset-backed securities, collateralized mortgage obligations, commercial mortgaged backed securities and various derivative instruments. The fair value, liquidity and related income of these securities are sensitive to changes in economic conditions, including real estate values, delinquencies or defaults, or both, and may be adversely affected by shifts in investors' perceptions of the issuers and changes in interest rates.

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

### **Income Recognition and Valuation of Investments**

Investments are reported at fair value. Fair value is the price 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 6, "Fair Value Measurement", for a discussion of fair value measurements.

Net (depreciation) appreciation in fair value of investments consists of the net change in unrealized gains or losses during the year and the realized gain or loss on investments sold during the year. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

### **Benefit Payments**

Benefit payments to participants are recorded upon distribution.

### **Administrative Expenses**

During 2021 and 2020, all fees related to the Plan were either paid by the Company or the Plan. Expenses that are paid directly by the Company are excluded from these financial statements. At the

discretion of the Company, the Plan pays certain administrative expenses, primarily premiums to the Pension Benefit Guaranty Corporation ("PBGC"). Other expenses, including computer services, professional fees, office supplies and payroll expenses of administrative and clerical personnel are provided by the Company without charge to the Plan.

### **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 in those amounts, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

### **Subsequent Events**

The Plan's management has performed an evaluation of subsequent events through October 15, 2022, which is the date these financial statements were available to be issued.

### **3. Funding Policy**

Contributions to the Plan, if necessary, are made to meet or exceed the minimum funding standards of ERISA and the Internal Revenue Code (the "Code"). In determining the amount and timing of its pension contributions, the Company considers both the ERISA- and GAAP-based measures of funded status as well as the tax deductibility of contributions. For the Plan years ended December 31, 2021 and 2020, the Company was not required to make any contributions to the Plan.

### **4. Actuarial Present Value of Accumulated Plan Benefits**

Accumulated plan benefits are those future periodic payments that are attributable under the Plan's provisions to the service rendered by retired and non-retired participants. Accumulated plan benefits include benefits expected to be paid to employees or their beneficiaries upon retirement, termination or death.

The actuarial present value of accumulated plan benefits as of December 31, 2020 (beginning-of-the-year presentation) was as follows:

#### **Vested benefits:**

|                                                                     |                    |
|---------------------------------------------------------------------|--------------------|
| Terminated participants currently receiving payments                | \$ 867,931,965     |
| Active and terminated participants<br>entitled to deferred benefits | <u>567,296,378</u> |

|                       |                      |
|-----------------------|----------------------|
| Total vested benefits | <u>1,435,228,343</u> |
|-----------------------|----------------------|

|                    |                   |
|--------------------|-------------------|
| Nonvested benefits | <u>18,142,096</u> |
|--------------------|-------------------|

|                                                                                       |                                |
|---------------------------------------------------------------------------------------|--------------------------------|
| Total actuarial present value of accumulated plan benefits as of<br>December 31, 2020 | <u><u>\$ 1,453,370,439</u></u> |
|---------------------------------------------------------------------------------------|--------------------------------|

The following table presents the changes in actuarial present value of accumulated plan benefits:

|                                                                 |                         |
|-----------------------------------------------------------------|-------------------------|
| Actuarial present value of accumulated plan benefits as of      |                         |
| December 31, 2019                                               | \$ 1,378,460,663        |
| Increase (decrease) during the year attributable to:            |                         |
| Increase in interest due to the decrease in the discount period | 74,917,862              |
| Other actuarial gains                                           | (9,254,198)             |
| Benefit payments to participants                                | (75,045,898)            |
| Change in actuarial assumptions                                 | <u>84,292,010</u>       |
| Net increase                                                    | <u>74,909,776</u>       |
| Actuarial present value of accumulated plan benefits as of      |                         |
| December 31, 2020                                               | <u>\$ 1,453,370,439</u> |

The actuarial present value of accumulated plan benefits is determined by Mercer, the Plan's actuary, and is the 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 death, withdrawal, or retirement) between the valuation date and the expected date of payment.

The following significant assumptions were changed since the year ended December 31, 2019:

- *Discount rate* – Changed from 5.60% to 5.00%
- *Mortality base table* – the base mortality table for healthy participants was updated in accordance with the latest Society of Actuaries study (PRI-2012 mortality table blended 80% blue collar and 20% white collar for the legacy XPO Pension participants population from 70% blue collar and 30% white collar).
- *Mortality projection scale for future mortality improvements* – updated for disabled participants from the MP-2019 projection scale to the MP-2020 projection scale.

Significant actuarial assumptions used in determining the actuarial present value of accumulated plan benefits as of December 31, 2020 were as follows:

- *Actuarial cost method* – Projected unit credit method
- *Discount rate* - 5.00% compounded annually
- *Mortality Pre-commencement – XPO Pension participants* – PRI-2012 table with a 80% blue and 20% white collar adjustment.
- *Mortality Pre-commencement – Menlo Pension participants* – PRI-2012 table with a 100% blue collar adjustment.
- *Mortality Post-commencement – XPO Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 80% blue and 20% white collar adjustment.
- *Mortality Post-commencement – Menlo Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 100% blue collar adjustment

The discount rate of 5.00% is net of anticipated administrative expenses associated with providing benefits.

The foregoing actuarial assumptions are based upon the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The actuarial valuation was prepared as of January 1, 2021. Had the valuation been prepared as of December 31, 2020, there would be no material differences.

## **5. Plan Termination**

In the event that the Plan terminates, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

- a. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding Plan termination.
- b. Other vested benefits insured by the PBGC, a U.S. Government agency, up to the applicable limitations discussed below.
- c. All other vested benefits not insured by the PBGC.
- d. All nonvested benefits.

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 survivors' 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. However, there is a statutory ceiling, which is adjusted periodically, on the amount of an individual's monthly benefit that the PBGC guarantees.

Whether all participants receive their benefits under a Plan termination would depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan sponsor and the level of benefits guaranteed by the PBGC.

## **6. Fair Value Measurement**

FASB Accounting Standards Codification ("ASC") 820, *Fair Value Measurement*, establishes a framework for fair value measurement, which provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under ASC 820 are described below:

Level 1 — inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2 — inputs to the valuation methodology include:

- Quoted prices for similar assets or liabilities in active markets;
- Quoted prices for identical or similar assets or liabilities in inactive markets;
- Inputs other than quoted prices that are observable for the asset or liability;
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

Level 3 — inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

The following is a description of the valuation methodologies used for the investment assets measured at fair value. There have been no changes in the methods used to measure fair value at December 31, 2021 and 2020.

- *U.S. Government securities, mutual funds and corporate stocks:* valued at the closing price reported in active markets on which the individual securities are traded.
- *Corporate debt securities, mortgaged backed and asset backed securities, international government securities and municipal bonds:* valued using observable bid-ask spreads, broker-provided pricing, market approach using matrix pricing, which considers a security's relationship to other securities for which quoted prices in an active market may be available, or income approach. Investments in corporate debt securities consist primarily of high-quality U.S. corporate debt instruments in a variety of industries.
- *Swap agreements:* valued at the present value of the expected cash flows and is the amount the holder would receive or pay to exit the agreement on the reporting date.
- *Bank loans:* valued by the discounting the future cash flows at the current market rate and is the estimated amount that the holder would receive to exit the agreement on the reporting date.
- *Common collective trusts:* valued at their net asset value ("NAV") per unit based on the value of the underlying investments held by the fund less liabilities. These investments are not publicly traded and do not have readily determinable fair values. The NAV is used as a practical expedient to estimate fair value. Common collective trusts combine the assets of various institutional investors to create a larger, well-diversified portfolio. Each investor owns a participating interest that is calculated in units and represents a portion of the holdings of the fund. The investments in common collective trusts can generally be redeemed without restriction; however, in certain cases, redemption or purchase may be limited to prevent excess and/or short-term trading.



- *Futures and other assets*: consist of investments with market-based prices and observable market-based inputs for similar assets.

The following tables summarize the investment assets within the fair value hierarchy. There were no investments classified as Level 3:

| <b>Investments at Fair Value as of December 31, 2021</b> |                       |                        |                        |
|----------------------------------------------------------|-----------------------|------------------------|------------------------|
|                                                          | <b>Level 1</b>        | <b>Level 2</b>         | <b>Total</b>           |
| Investments, at fair value:                              |                       |                        |                        |
| U.S. government securities                               | \$ 403,813,887        | \$ 8,379,465           | \$ 412,193,352         |
| Corporate debt securities                                | -                     | 1,169,493,548          | 1,169,493,548          |
| Corporate stocks                                         | 47,644,852            | 539,500                | 48,184,352             |
| Municipal bonds                                          | -                     | 50,679,729             | 50,679,729             |
| Mutual funds                                             | 20,414,757            | -                      | 20,414,757             |
| International government securities                      | -                     | 48,966,516             | 48,966,516             |
| Swap agreements                                          | -                     | (36,066)               | (36,066)               |
| Mortgaged backed and asset<br>backed securities          | -                     | 21,421,687             | 21,421,687             |
| Bank loans                                               | -                     | 14,060,123             | 14,060,123             |
| Futures and other                                        | -                     | (78,513)               | (78,513)               |
| Total investments, at fair value                         | <u>\$ 471,873,496</u> | <u>\$1,313,425,989</u> | <u>1,785,299,485</u>   |
| Investments, at NAV:                                     |                       |                        |                        |
| Common collective trusts                                 |                       |                        | 228,219,916            |
| Total investments                                        |                       |                        | <u>\$2,013,519,401</u> |

| Investments at Fair Value as of December 31, 2020 |                       |                        |                        |
|---------------------------------------------------|-----------------------|------------------------|------------------------|
|                                                   | Level 1               | Level 2                | Total                  |
| Investments, at fair value:                       |                       |                        |                        |
| U.S. government securities                        | \$ 469,123,865        | \$ 3,959,380           | \$ 473,083,245         |
| Corporate debt securities                         | -                     | 1,178,051,715          | 1,178,051,715          |
| Corporate stocks                                  | 53,784,252            | -                      | 53,784,252             |
| Municipal bonds                                   | -                     | 51,268,509             | 51,268,509             |
| Mutual funds                                      | 14,558,973            | -                      | 14,558,973             |
| International government securities               | -                     | 10,836,877             | 10,836,877             |
| Swap agreements                                   | -                     | 692,029                | 692,029                |
| Mortgaged backed and asset backed securities      | -                     | 65,977,295             | 65,977,295             |
| Bank loans                                        | -                     | 8,011,226              | 8,011,226              |
| Futures and other                                 | (14,156)              | 5,176,165              | 5,162,009              |
| Total investments, at fair value                  | <u>\$ 537,452,934</u> | <u>\$1,323,973,196</u> | <u>1,861,426,130</u>   |
| Investments, at NAV:                              |                       |                        |                        |
| Common collective trusts                          |                       |                        | 295,295,101            |
| Total investments                                 |                       |                        | <u>\$2,156,721,231</u> |

The following table provides information regarding redemptions of investments where the NAV practical expedient has been used to measure fair value as of December 31:

|                          | Fair Value     |                | Redemption Frequency | Redemption Notice Period |
|--------------------------|----------------|----------------|----------------------|--------------------------|
|                          | 2021           | 2020           |                      |                          |
| Common collective trusts | \$ 228,219,916 | \$ 295,295,101 | Daily                | 1 - 2 days               |

## 7. Investments

The Plan's investments are managed using a long-term liability-driven investment strategy that seeks to mitigate the funded status volatility by increasing participation in fixed income investments as the Plan's funded status increases. This strategy was developed by analyzing a variety of diversified asset-class combinations with the projected liabilities. The investment strategy is to achieve an investment mix of approximately 88% in fixed income securities and 12% of investments in equity securities. The fixed income allocation consists primarily of domestic fixed income securities and targets to hedge more than 95% of domestic projected liabilities. The target allocations for equity securities includes approximately 50% in U.S. equities and approximately 50% in non-U.S. equities. Investments in equity and fixed income securities consist of individual securities held in managed separate accounts and commingled investment funds. Generally, the investment strategy does not include an allocation to cash and cash equivalents but a cash allocation may arise periodically in response to timing considerations regarding contributions, investments, and the payment of benefits and eligible plan expenses. Management periodically evaluates the Plan's asset portfolios for significant concentrations of risk. Types of investment

concentration risks that are evaluated include concentrations in a single issuer, specific security, asset class, credit rating, duration, industry/sector, currency, foreign country or individual fund manager. As of December 31, 2021, the defined benefit plan assets had no significant concentrations of risk.

The Plan's investment policy does not allow investment managers to use market-timing strategies or financial derivative instruments for speculative purposes but financial derivative instruments are used to manage risk and achieve stated investment objectives for duration, yield curve, credit, foreign exchange and equity exposures. Generally, the investment managers are prohibited from short selling, trading on margin, and trading commodities, warrants or other options, except when acquired as a result of the purchase of another security, or in the case of options, when sold as part of a covered position.

The Plan uses derivative instruments to manage foreign currency, interest rate and credit exposures. Derivative instruments held by the Plan are not designated as hedging instruments under ASC 815. The Plan investments are exposed to the following financial instrument risks:

**Interest Rate Risk** — Interest rate risk is the risk of change in the market value of the assets due to a change in interest rates. Bond futures, interest rate swaps, options, and interest rate swaptions are generally used to manage interest rate risk or adjust portfolio duration. A futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Interest rate swap agreements involve the exchange by the Plan, with a counterparty, of respective commitments to pay or receive interest, e.g., an exchange of floating rate payments for fixed rate payments, with respect to the notional amount of principal. Interest rate swaptions are options to enter into an interest rate swap based on predetermined conditions.

**Credit Risk** — Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. Credit default swaps are used to manage the credit exposure of a security or basket of securities. Credit default swap agreements involve one party (referred to as the buyer of protection) making a stream of payments to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event for the referenced entity, obligation, or index.

**Foreign Currency Risk** — Currency risk is the risk of a change in market value due to the change in foreign currency exchange rates. Generally, currency futures and forward contracts are used to achieve the desired currency exposure or generate value-added performance. Foreign currency futures and forwards are agreements between two parties to buy and sell a set of currencies at a set exchange rate on a specified future date. A currency option gives the buyer the right, but not the obligation, to buy one currency or sell another currency at a set exchange rate on or before a given date.

The Plan utilized foreign exchange derivative contracts, which are reflected in the Plan's financial statements as follows:

|                   | <b>As of December 31, 2021</b> |                   |                | <b>For the Year Ended<br/>December 31, 2021</b> |
|-------------------|--------------------------------|-------------------|----------------|-------------------------------------------------|
|                   | <b>Notional<br/>Amount</b>     | <b>Receivable</b> | <b>Payable</b> | <b>Realized and<br/>Unrealized Gain</b>         |
| Forward contracts | \$ 51,568,807                  | \$ 82,996,059     | \$(83,475,663) | \$ 3,281,737                                    |
|                   | <b>As of December 31, 2020</b> |                   |                | <b>For the Year Ended<br/>December 31, 2020</b> |
|                   | <b>Notional<br/>Amount</b>     | <b>Receivable</b> | <b>Payable</b> | <b>Realized and<br/>Unrealized Loss</b>         |
| Forward contracts | \$ 56,627,581                  | \$ 68,406,493     | \$(68,657,550) | \$ (3,328,966)                                  |

The Plan also uses other derivative instruments to manage risk. The fair value of these derivative contracts was not material to the financial statements at December 31, 2021 and 2020.

The Plan enters into master netting or similar agreements and collateral agreements with counterparties that provide the Plan, in the event of a counterparty default (such as bankruptcy or a counterparty's failure to pay or perform), with the right to net a counterparty's rights and obligations under such agreement and liquidate and set off collateral held by the Plan against the net amount owed by the counterparty. The fair value of the derivative contracts covered under these agreements was not material to the financial statements at December 31, 2021 and 2020.

#### **8. Related-Party Transactions and Party-In-Interest Transactions**

Certain Plan investments are managed by the trustees of the Plan. Additionally, certain investment fees are paid by the trustees and are reflected in the investment income (loss) for the year. Therefore, these managed investments and investment transactions qualify as party-in-interest transactions which are exempt from the prohibited transaction rules. The Plan sponsor, XPO CNW, Inc., is a party-in-interest to the Plan; however, there are no transactions with the Plan sponsor other than the funding of contributions to the Plan and payment of certain administrative expenses of the Plan.

#### **9. Income Tax Status**

The Internal Revenue Service ("IRS") has determined and informed the Company by a letter dated April 28, 2014, that the Plan and related trust are designed in accordance with applicable sections of the Code. The Plan has been amended since receiving the determination letter. However, the Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the Code. Therefore, the Plan administrator believes that the Plan was qualified and the related trust was tax exempt as of the financial statement date.

Assuming it meets certain initial and ongoing requirements, the Plan is generally exempt from federal and state income taxes. However, 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. Retiree Health Savings Account

The Plan includes a medical benefit that funds a portion of the post-retirement obligation for retirees and their beneficiaries in accordance with Section 401(h) of the Code. A separate account has been established and maintained in the Plan for the net assets related to the medical benefit (the “401(h) Account”). In accordance with Code Section 401(h), the Plan’s investments in the 401(h) Account may not be used for, or diverted to, any other purpose other than providing health benefits for retirees and their beneficiaries. Plan participants do not contribute to the 401(h) Account and do not direct the investment choices. Employer contributions to the 401(h) Account are determined annually at the discretion of XPO Logistics and are subject to certain limitations as defined by the Code.

Upon reaching age 45, completing five or more years of service and completing 1,000 or more paid hours of service in the Plan year, each noncontractual employee is eligible for a retiree medical allocation with respect to that Plan year. Retiree medical allocations for each 401(h) Plan participant are equal, except for allocations to participants retiring in the current plan year, for whom the allocation will be a pro-rata portion of the amount allocated to other participants based on the number of quarters employed in the year of retirement. Benefits to individual participants are limited to the total accumulated retiree medical allocation, plus interest credited quarterly based on the five-year Treasury Constant Maturity rate as published by the Federal Reserve Board. In order to access their benefit balance during retirement, a participant must be at least age 55 with at least ten years of service at retirement, or be at least age 65 at retirement. Any remaining unclaimed benefit will be forfeited to the Plan upon a participant’s death or termination of employment prior to retirement eligibility.

There were no contributions made to the 401(h) Account for the years ended December 31, 2021 or 2020.

See the discussion of fair value measurements at Note 6, “Fair Value Measurement”.

The following tables summarize the valuation of 401(h) investments within the fair-value hierarchy. There were no investments classified as Level 3.

|                                                 | <b>Investments at Fair Value as of December 31, 2021</b> |                      |                      |
|-------------------------------------------------|----------------------------------------------------------|----------------------|----------------------|
|                                                 | <b>Level 1</b>                                           | <b>Level 2</b>       | <b>Total</b>         |
| U.S. Government Securities                      | \$ 4,744,507                                             | \$ -                 | \$ 4,744,507         |
| Corporate and municipal bonds                   | -                                                        | 23,596,945           | 23,596,945           |
| Mortgaged backed and asset<br>backed securities | -                                                        | 13,571,187           | 13,571,187           |
| Other                                           | -                                                        | (45,854)             | (45,854)             |
| Total investments                               | <u>\$ 4,744,507</u>                                      | <u>\$ 37,122,278</u> | <u>\$ 41,866,785</u> |

| Investments at Fair Value as of December 31, 2020 |                     |                      |                      |
|---------------------------------------------------|---------------------|----------------------|----------------------|
|                                                   | Level 1             | Level 2              | Total                |
| U.S. Government Securities                        | \$ 6,837,002        | \$ -                 | \$ 6,837,002         |
| Corporate and municipal bonds                     | -                   | 23,655,871           | 23,655,871           |
| Mortgaged backed and asset backed securities      | -                   | 14,277,198           | 14,277,198           |
| Other                                             | -                   | (783,638)            | (783,638)            |
| Total investments                                 | <u>\$ 6,837,002</u> | <u>\$ 37,149,431</u> | <u>\$ 43,986,433</u> |

#### 11. Summary of Information Certified by the Trustee

The Plan administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. The following information included in the financial statements as of December 31, 2021 and 2020 and for the years then ended, was provided and certified by Northern Trust, the trustee, as complete and accurate:

- Investments, at fair value
- Net assets held in 401(h) Account
- Non-interest bearing cash
- Accrued interest and dividends
- Receivable and payable for forward foreign exchange contracts
- Due to/from brokers
- Investment income
- Schedule of assets (held at end of year)
- Schedule of reportable transactions

#### 12. Reconciliation to Form 5500

The following is a reconciliation of net assets available for benefits as of December 31:

|                                                                           | 2021                   | 2020                   |
|---------------------------------------------------------------------------|------------------------|------------------------|
| Net assets available for benefits per the financial statements            | \$2,009,279,003        | \$2,062,116,858        |
| Net assets held in the 401(h) Account included as assets in the Form 5500 | 41,866,785             | 43,986,433             |
| Net assets available for benefits per the Form 5500                       | <u>\$2,051,145,788</u> | <u>\$2,106,103,291</u> |

The assets in 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 are reconciliations of certain changes in net assets available for benefits for the years ended:

| <b>For the Year Ended December 31, 2021</b>                  |                         |                        |                  |
|--------------------------------------------------------------|-------------------------|------------------------|------------------|
|                                                              | <b>Financial</b>        | <b>Retiree Health</b>  |                  |
|                                                              | <b>Statements</b>       | <b>Savings Account</b> | <b>Form 5500</b> |
|                                                              | <b>(401(h) Account)</b> |                        |                  |
| Interest and dividend income                                 | \$ 60,476,428           | \$ 1,028,900           | \$ 61,505,328    |
| Net depreciation in fair value of investments                | (25,191,759)            | (932,522)              | (26,124,281)     |
| Benefits paid to participants                                | (78,445,846)            | (2,151,730)            | (80,597,576)     |
| Administrative expenses                                      | (9,676,678)             | (64,296)               | (9,740,974)      |
| <b>For the Year Ended December 31, 2020</b>                  |                         |                        |                  |
|                                                              | <b>Financial</b>        | <b>Retiree Health</b>  |                  |
|                                                              | <b>Statements</b>       | <b>Savings Account</b> | <b>Form 5500</b> |
|                                                              | <b>(401(h) Account)</b> |                        |                  |
| Interest and dividend income                                 | \$ 62,158,502           | \$ 1,033,090           | \$ 63,191,592    |
| Net appreciation (depreciation) in fair value of investments | 219,879,721             | (1,300)                | 219,878,421      |
| Benefits paid to participants                                | (75,045,898)            | (2,347,526)            | (77,393,424)     |
| Administrative expenses                                      | (7,554,817)             | (60,048)               | (7,614,865)      |

**XPO LOGISTICS PENSION PLAN**  
**SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)**  
**AS OF DECEMBER 31, 2021**

**EIN # 94-1444798**

**PLAN # 005**

| (a) | (b)<br>Identity of Issuer,<br>Borrower, Lessor<br>or Similar Party | (c)<br>Description of investment including<br>maturity date, rate of interest,<br>collateral, par or maturity value | (d)<br>Cost             | (e)<br>Current<br>Value |
|-----|--------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------|-------------------------|-------------------------|
|     |                                                                    | <b>Investments held at Northern Trust</b>                                                                           |                         |                         |
|     |                                                                    | See attached Northern Trust Company Statement                                                                       | \$ 1,834,435,658        | \$ 2,055,386,186        |
|     |                                                                    |                                                                                                                     | <u>\$ 1,834,435,658</u> | <u>\$ 2,055,386,186</u> |

See accompanying independent auditor's report and notes to financial statements.



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                            | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Non-Interest Bearing Cash - USD</i>                     |                  |                 |               |
| ARS - Argentine peso                                       | 154,982.320      | 154,982.32      | 154,982.32    |
| AUD - Australian dollar                                    | 8,999.300        | 8,999.30        | 8,999.30      |
| CAD - Canadian dollar                                      | 288,377.950      | 288,377.95      | 288,377.95    |
| CHF - Swiss franc                                          | 608.630          | 608.63          | 608.63        |
| CNY - Chinese yuan renminbi                                | 310.750          | 310.75          | 310.75        |
| EUR - Euro                                                 | 1,250,042.320    | 1,250,042.32    | 1,250,042.32  |
| GBP - British pound sterling                               | 1,531,835.400    | 1,531,835.40    | 1,531,835.40  |
| HKD - Hong Kong dollar                                     | 9,060.670        | 9,060.67        | 9,060.67      |
| HUF - Hungarian forint                                     | 251,893.160      | 251,893.16      | 251,893.16    |
| ILS - New Israeli shekel                                   | 260.840          | 260.84          | 260.84        |
| JPY - Japanese yen                                         | 210,483.840      | 210,483.84      | 210,483.84    |
| MXN - Mexican peso                                         | 91,722.990       | 91,722.99       | 91,722.99     |
| PLN - Polish zloty                                         | 164.270          | 164.27          | 164.27        |
| SGD - Singapore dollar                                     | 521.460          | 521.46          | 521.46        |
| USD - United States dollar                                 | 1,776,367.410    | 1,776,367.41    | 1,776,367.41  |
| ZAR - South African rand                                   | 394,249.230      | 394,249.23      | 394,249.23    |
| Total - all currencies                                     |                  | 5,969,880.54    | 5,969,880.54  |
| Total Non-Interest Bearing Cash - USD                      |                  | 5,969,880.54    | 5,969,880.54  |
| <i>Receivables - Other - USD</i>                           |                  |                 |               |
| Pending foreign exchange purchases: Brazilian real         | 0.000            | 7,315,715.72    | 7,411,021.67  |
| Pending foreign exchange purchases: Swiss franc            | 0.000            | 1,494,727.69    | 1,507,215.50  |
| Pending foreign exchange purchases: Chilean peso           | 0.000            | 1,001,910.82    | 968,514.92    |
| Pending foreign exchange purchases: Colombian peso         | 0.000            | 1,100,473.65    | 1,023,667.86  |
| Pending foreign exchange purchases: Euro                   | 0.000            | 384,888.26      | 385,510.84    |
| Pending foreign exchange purchases: British pound sterling | 0.000            | 1,466,883.77    | 1,489,847.50  |
| Pending foreign exchange purchases: Indonesian rupiah      | 0.000            | 719,309.36      | 732,092.05    |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                          | Shares/Par Value | Historical Cost | Current Value  |
|----------------------------------------------------------|------------------|-----------------|----------------|
| <i>Receivables - Other - USD</i>                         |                  |                 |                |
| Pending foreign exchange purchases: New Israeli shekel   | 0.000            | 119,952.78      | 119,864.12     |
| Pending foreign exchange purchases: Indian rupee         | 0.000            | 1,065,085.25    | 1,079,339.95   |
| Pending foreign exchange purchases: Japanese yen         | 0.000            | 61,784.21       | 61,680.77      |
| Pending foreign exchange purchases: Mexican peso         | 0.000            | 1,588,171.35    | 1,616,984.33   |
| Pending foreign exchange purchases: Polish zloty         | 0.000            | 1,361,978.41    | 1,333,415.65   |
| Pending foreign exchange purchases: Russian ruble        | 0.000            | 1,199,681.29    | 1,167,970.22   |
| Pending foreign exchange purchases: United States dollar | 0.000            | 63,994,278.58   | 63,994,278.58  |
| Pending foreign exchange purchases: South African rand   | 0.000            | 105,160.56      | 104,654.58     |
| Pending trade sales: Japanese yen                        | 0.000            | 60,665.78       | 60,460.32      |
| Pending trade sales: United States dollar                | 0.000            | 22,260,633.01   | 22,260,633.01  |
| Total - all currencies                                   |                  | 105,301,300.49  | 105,317,151.87 |
| Total Receivables - Other - USD                          |                  | 105,301,300.49  | 105,317,151.87 |

*Interest Bearing Cash - USD*

|                                   |                |               |               |
|-----------------------------------|----------------|---------------|---------------|
| USD - United States dollar        | 22,566,215.670 | 22,566,215.67 | 22,566,215.67 |
| Total - all currencies            |                | 22,566,215.67 | 22,566,215.67 |
| Total Interest Bearing Cash - USD |                | 22,566,215.67 | 22,566,215.67 |

*U.S. Government Securities*

## United States - USD

|                                                              |             |            |            |
|--------------------------------------------------------------|-------------|------------|------------|
| DTD 08/15/2015 2% DUE 08-15-2025 REG<br>SEDOL: BYS2RD7       | 10,000.000  | 9,607.06   | 10,317.19  |
| FEDERAL HOME LN BKS CONS BD DTD<br>03-30-2026 SEDOL: BMXT900 | 350,000.000 | 350,000.00 | 347,546.42 |
| FEDERAL HOME LN BKS CONS BD DTD<br>07-20-2026 SEDOL: BMC32N7 | 220,000.000 | 220,000.00 | 219,463.05 |
| FEDERAL HOME LN BKS CONS BD DTD<br>10-28-2031 SEDOL: BPSRNF3 | 100,000.000 | 100,000.00 | 99,681.02  |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                       | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>U.S. Government Securities</i>                                                     |                  |                 |               |
| <b>United States - USD</b>                                                            |                  |                 |               |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5155 2.0% DUE 05-01-2051 BEO CUSIP: 3133KLWQ6 | 97,172.330       | 97,882.14       | 97,138.84     |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-01-2051 CUSIP: 3140M2EC2                        | 99,802.590       | 99,459.52       | 99,765.91     |
| FHLMC MTN 6.25 07-15-2032 SEDOL: B86ZQC8                                              | 100,000.000      | 150,420.00      | 143,842.86    |
| FHLMC POOL #RA6507 2% 12-01-2051 CUSIP: 3133KNGQ0                                     | 200,000.000      | 199,765.63      | 199,668.23    |
| FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2      | 200,000.000      | 91,526.00       | 170,237.81    |
| FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3                                 | 4,200,000.000    | 5,517,288.00    | 5,919,595.42  |
| FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5                              | 245,642.810      | 239,348.22      | 260,367.31    |
| FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7                                  | 278,959.920      | 271,767.97      | 294,347.00    |
| FNMA POOL #FM9579 2% 07-01-2051 BEO CUSIP: 3140XDUD6                                  | 99,439.810       | 99,121.30       | 99,271.65     |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689               | 9,052,000.000    | 9,230,536.57    | 9,218,938.88  |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY CUSIP: 01F020620             | 3,000,000.000    | 2,985,468.75    | 2,986,303.20  |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BMF7678                | 100,000.000      | 102,226.56      | 102,074.22    |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MARCH SEDOL: BG034M0                  | 3,360,000.000    | 3,524,325.00    | 3,530,016.37  |
| FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY CUSIP: 01F020612              | 500,000.000      | 497,586.49      | 498,710.94    |
| FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH SEDOL: BMF76J0                  | 400,000.000      | 412,812.50      | 413,691.35    |
| GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BKV1KP6                            | 1,300,000.000    | 1,326,000.00    | 1,329,148.44  |
| GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BQ0JV16                            | 500,000.000      | 502,539.06      | 503,847.66    |
| GNMA 2020-H13 REMIC PASSTHRU CTF 1.56971% 07-20-2070 CUSIP: 38380QGU0                 | 140,045.710      | 139,826.91      | 140,783.69    |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>U.S. Government Securities</i>                                                               |                  |                 |               |
| <b>United States - USD</b>                                                                      |                  |                 |               |
| RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN<br>PMT 01-15-2030 SEDOL: 2172413    | 1,200,000.000    | 743,340.00      | 1,047,290.08  |
| RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN<br>PMT 04-15-2030 SEDOL: 2739852    | 900,000.000      | 552,303.00      | 778,898.28    |
| UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028<br>SEDOL: BGRW840                            | 59,873,000.000   | 66,732,330.21   | 66,604,035.22 |
| UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051<br>SEDOL: BMWVP21                             | 10,444,000.000   | 10,578,887.29   | 10,695,308.75 |
| UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026<br>SEDOL: BN4FTY8                             | 243,000.000      | 241,970.63      | 237,703.36    |
| UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%<br>03-31-2026 SEDOL: BMDNPN7              | 16,300,000.000   | 16,294,822.86   | 15,998,832.07 |
| UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%<br>05-31-2026 SEDOL: BM9BQT8              | 962,000.000      | 959,858.05      | 942,760.00    |
| UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625%<br>08-15-2030 SEDOL: BMDNWC5             | 2,684,000.000    | 2,479,559.01    | 2,505,765.63  |
| UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25%<br>DUE 11-30-2026 BEO SEDOL: BP39M24 | 140,000.000      | 140,344.53      | 140,000.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG<br>SEDOL: BN801K9                    | 28,860,000.000   | 13,078,291.19   | 18,795,521.75 |
| UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG<br>SEDOL: BZ0RQY1                        | 19,500,000.000   | 8,226,731.20    | 12,617,661.23 |
| UNITED STATES TREAS BDS 1.375% 11-15-2040<br>SEDOL: BNG0BM3                                     | 17,210,000.000   | 15,191,308.18   | 15,734,376.91 |
| UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG<br>SEDOL: B89T3Q0                          | 5,923,000.000    | 6,497,960.97    | 7,162,202.66  |
| UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG<br>SEDOL: BSTJVV1                     | 4,072,000.000    | 4,993,668.30    | 5,707,003.45  |
| UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050<br>SEDOL: BMDNWD6                      | 9,062,000.000    | 7,318,673.88    | 7,975,975.94  |
| UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050<br>SEDOL: BN7JVV5                      | 654,000.000      | 624,787.13      | 612,179.77    |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE<br>11-15-2049 REG SEDOL: BKVKB94               | 10,947,000.000   | 13,582,243.12   | 12,077,192.25 |
| UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG<br>SEDOL: BD0CMD3                        | 2,043,000.000    | 2,483,752.32    | 2,821,494.73  |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                              | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>U.S. Government Securities</i>                                            |                  |                 |               |
| <b>United States - USD</b>                                                   |                  |                 |               |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG<br>SEDOL: BM9WFN8          | 8,690,000.000    | 7,966,318.03    | 8,637,045.31  |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG<br>SEDOL: BMT9GQ9          | 37,900,000.000   | 35,587,258.62   | 37,632,035.25 |
| UNITED STATES TREAS BDS 2.25% 05-15-2041 REG<br>SEDOL: BMCXZ94               | 8,000,000.000    | 8,044,498.92    | 8,428,750.00  |
| UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG<br>SEDOL: BMHV4V8           | 16,398,000.000   | 18,169,768.25   | 18,191,531.25 |
| UNITED STATES TREAS BDS 2.25% 08-15-2049<br>SEDOL: BK9DLC8                   | 23,690,000.000   | 26,738,029.13   | 25,463,973.77 |
| UNITED STATES TREAS BDS 2% 11-15-2041<br>SEDOL: BPPBMD5                      | 871,000.000      | 884,064.54      | 883,792.81    |
| UNITED STATES TREAS BDS 3.0% DUE 08-15-2048<br>SEDOL: BFZLQN7                | 10,637,000.000   | 11,624,817.98   | 13,067,720.65 |
| UNITED STATES TREAS BDS 4.375% DUE 11-15-2039<br>SEDOL: BYQLV23              | 1,300,000.000    | 1,538,429.35    | 1,816,496.10  |
| UNITED STATES TREAS NTS 2.875% 08-15-2028<br>SEDOL: BFZLQP9                  | 3,827,000.000    | 3,866,030.35    | 4,182,940.89  |
| UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG<br>SEDOL: BNKD5P9           | 1,146,000.000    | 1,143,672.19    | 1,132,973.20  |
| UNITED STATES TREAS NTS .5% 10-15-2024<br>SEDOL: BP5F6P1                     | 263,000.000      | 261,869.92      | 260,924.77    |
| UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG<br>SEDOL: BYYRSN3 | 19,884,000.000   | 20,554,035.75   | 20,581,493.34 |
| UNITED STATES TREAS NTS 1.375% 11-15-2031<br>SEDOL: BMCNFW7                  | 14,960,000.000   | 14,821,959.36   | 14,789,362.50 |
| UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG<br>SEDOL: BN7DP74            | 13,254,000.000   | 13,179,565.63   | 13,212,581.25 |
| UNITED STATES TREAS NTS 1.625% 08-31-2022<br>SEDOL: BZ7PDQ9                  | 2,870,000.000    | 2,952,960.94    | 2,895,897.27  |
| UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG<br>SEDOL: BJ7G9F1          | 17,713,000.000   | 19,250,104.30   | 19,165,327.66 |
| UNITED STS TREAS NTS .875% 06-30-2026<br>SEDOL: BMBYXC7                      | 1,037,000.000    | 1,042,847.86    | 1,021,120.94  |
| UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG<br>SEDOL: BM9WFM7             | 12,500,000.000   | 12,064,752.07   | 12,145,019.50 |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                   | Shares/Par Value | Historical Cost | Current Value  |
|-------------------------------------------------------------------|------------------|-----------------|----------------|
| <i>U.S. Government Securities</i>                                 |                  |                 |                |
| <b>United States - USD</b>                                        |                  |                 |                |
| US TREASURY N/B 2.25% 11-15-2024<br>SEDOL: BSJWZX0                | 28,000.000       | 28,788.54       | 29,035.78      |
| US TREASURY N/B 1.25% DUE 08-15-2031 REG<br>SEDOL: BMWVP09        | 12,900,000.000   | 12,506,320.63   | 12,627,890.63  |
| US TREASURY N/B 2.875% DUE 11-30-2023 REG<br>SEDOL: BGSLD29       | 10,000.000       | 10,476.95       | 10,410.55      |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049<br>SEDOL: BHZ6584     | 10,335,000.000   | 5,864,444.39    | 6,186,046.60   |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043<br>SEDOL: BQ1K378     | 8,750,000.000    | 2,533,912.50    | 5,547,463.08   |
| UTD STATES TREAS 1.75% DUE 12-31-2024<br>SEDOL: BKRM495           | 10,000.000       | 10,545.69       | 10,230.86      |
| Total United States - USD                                         |                  | 417,533,811.44  | 437,059,023.50 |
| Total U.S. Government Securities                                  |                  | 417,533,811.44  | 437,059,023.50 |
| <i>Corporate Debt Instruments - Preferred</i>                     |                  |                 |                |
| <b>Australia - USD</b>                                            |                  |                 |                |
| RIO TINTO FIN USA 5.2 DUE 11-02-2040<br>SEDOL: B5TZB18            | 200,000.000      | 219,594.97      | 266,767.47     |
| Total Australia - USD                                             |                  | 219,594.97      | 266,767.47     |
| <b>Netherlands - USD</b>                                          |                  |                 |                |
| SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045<br>SEDOL: BXQ9DY6   | 1,695,000.000    | 1,730,614.71    | 2,065,902.99   |
| SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG<br>SEDOL: BCZQWS8 | 50,000.000       | 53,777.54       | 62,533.26      |
| SHELL INTL FIN B V 3.875% DUE 11-13-2028<br>SEDOL: BFXPTR6        | 90,000.000       | 104,055.30      | 100,657.19     |
| SHELL INTL FIN B V 6.375% DUE 12-15-2038<br>SEDOL: B90FLN7        | 65,000.000       | 84,849.06       | 94,871.12      |
| Total Netherlands - USD                                           |                  | 1,973,296.61    | 2,323,964.56   |

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



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                             | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Preferred</i>                                               |                  |                 |               |
| <b>United Kingdom - USD</b>                                                                 |                  |                 |               |
| GLAXOSMITHKLINE CAP PLC 3.375% 06-01-2029<br>SEDOL: BJ0M5L4                                 | 370,000.000      | 426,180.80      | 403,818.12    |
| LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD<br>SEDOL: B7KDP57                                 | 600,000.000      | 459,000.00      | 479,989.02    |
| Total United Kingdom - USD                                                                  |                  | 885,180.80      | 883,807.14    |
| <b>United States - USD</b>                                                                  |                  |                 |               |
| ABBOTT LABS 4.75% DUE 11-30-2036<br>SEDOL: BYVQ5V0                                          | 470,000.000      | 466,992.00      | 600,683.57    |
| ABBOTT LABS 4.9% DUE 11-30-2046<br>SEDOL: BYQH58                                            | 680,000.000      | 686,997.39      | 932,714.17    |
| ANTHEM INC FIXED 4.625% DUE 05-15-2042<br>SEDOL: B87XCP6                                    | 1,130,000.000    | 1,153,559.34    | 1,408,115.13  |
| ANTHEM INC 4.65% DUE 01-15-2043<br>SEDOL: BLSP6D8                                           | 2,005,000.000    | 2,188,397.35    | 2,512,142.23  |
| BURL NORTHN DEB 5.05 DUE 03-01-2041<br>SEDOL: B3N60C7                                       | 600,000.000      | 636,114.80      | 780,652.87    |
| BURL NORTHN SANTA FE CORP DEB DTD 08/01/1997 7.25<br>8-1-2097/07-31-2097 REG SEDOL: BJFCW18 | 100,000.000      | 148,528.00      | 179,798.78    |
| BURL NORTHN SANTA 4.95% DUE 09-15-2041<br>SEDOL: B61QXW1                                    | 1,000,000.000    | 1,084,040.00    | 1,283,033.69  |
| BURL NORTHN SANTA 5.75% DUE 05-01-2040<br>SEDOL: B4PXK12                                    | 725,000.000      | 908,345.25      | 1,008,836.61  |
| BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG<br>SEDOL: BKH0LR6                     | 250,000.000      | 272,410.00      | 327,540.32    |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044<br>SEDOL: BQ26P46                                   | 385,000.000      | 441,006.40      | 487,030.74    |
| CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049<br>SEDOL: BJ52166                      | 270,000.000      | 268,361.10      | 336,543.58    |
| CENTERPOINT ENERGY 4.5% DUE 04-01-2044<br>SEDOL: BKRW213                                    | 260,000.000      | 258,801.74      | 327,029.22    |
| CHUBB CORP 6.5% DUE 05-15-2038<br>SEDOL: B87C800                                            | 1,375,000.000    | 1,840,476.30    | 2,053,681.80  |
| COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049<br>SEDOL: BJVBFZ4                                | 300,000.000      | 297,651.00      | 315,943.12    |
| COMWLTH EDISON CO 6.45% DUE 01-15-2038<br>SEDOL: BG48VJ7                                    | 887,000.000      | 1,120,584.68    | 1,281,546.02  |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Preferred</i>                                      |                  |                 |               |
| <b>United States - USD</b>                                                         |                  |                 |               |
| CONNECTICUT LIGH 2.05% DUE 07-01-2031<br>SEDOL: BND8HX3                            | 225,000.000      | 224,392.50      | 221,813.14    |
| CONSUMERS ENERGY 3.1% DUE 08-15-2050<br>SEDOL: BKRLVG8                             | 1,109,000.000    | 1,195,160.50    | 1,159,294.35  |
| CONSUMERS ENERGY 3.25% DUE 08-15-2046<br>SEDOL: BYQHNP8                            | 125,000.000      | 130,180.00      | 132,736.88    |
| DTE ELEC CO FIXED 3.25% DUE 04-01-2051<br>SEDOL: BKVD2T0                           | 455,000.000      | 464,648.89      | 491,145.59    |
| DTE ELEC CO 3.75% DUE 08-15-2047<br>SEDOL: BF08MX5                                 | 430,000.000      | 429,767.80      | 489,960.61    |
| DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029<br>SEDOL: BJLV5M1                        | 725,000.000      | 722,013.00      | 783,026.26    |
| DUKE ENERGY 4.375% DUE 03-30-2044<br>SEDOL: BJZD6S6                                | 330,000.000      | 330,462.00      | 397,241.19    |
| ENTERGY TEX INC 1.75% DUE 03-15-2031<br>SEDOL: BLB20M3                             | 325,000.000      | 323,797.50      | 305,084.61    |
| HERSHEY CO 2.65% DUE 06-01-2050<br>SEDOL: BMWP0F1                                  | 270,000.000      | 269,111.70      | 272,202.86    |
| HOME DEPOT INC 4.4 DUE 03-15-2045 REG<br>SEDOL: BR30BC4                            | 300,000.000      | 295,341.00      | 375,557.14    |
| JOHNSON & JOHNSON 3.55% DUE 03-01-2036<br>SEDOL: BD31B74                           | 20,000.000       | 19,895.00       | 22,912.63     |
| MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050<br>SEDOL: BMBQJZ8                    | 816,000.000      | 794,430.78      | 771,962.47    |
| PFIZER INC NT 7.2 DUE 03-15-2039<br>SEDOL: B8MJDB2                                 | 250,000.000      | 356,865.26      | 404,350.13    |
| PFIZER INC 3.45% 03-15-2029<br>SEDOL: BJ1G656                                      | 550,000.000      | 548,707.50      | 605,776.40    |
| PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042<br>USD1000 SEDOL: B90G0K0 | 510,000.000      | 493,662.82      | 550,089.18    |
| PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043<br>SEDOL: BGM0MQ9                      | 600,000.000      | 613,836.00      | 732,301.42    |
| PHILIP MORRIS INTL 4.125% DUE 03-04-2043<br>SEDOL: B83KB65                         | 1,755,000.000    | 1,727,844.55    | 1,945,955.03  |
| PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG<br>SEDOL: BJXS069                   | 103,000.000      | 106,327.53      | 120,691.57    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                 | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Preferred</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                      |                  |                 |               |
| PUBLIC STORAGE 2.3% DUE 05-01-2031 BEO<br>SEDOL: BMDV3B5                        | 564,000.000      | 564,402.99      | 569,697.61    |
| PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049<br>SEDOL: BK5HXM8   | 625,000.000      | 629,358.13      | 658,368.79    |
| SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE<br>04-01-2042 SEDOL: B52NTT3 | 910,000.000      | 924,442.00      | 1,059,956.63  |
| SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049<br>SEDOL: BHTBS75                   | 200,000.000      | 199,790.00      | 237,147.44    |
| SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050<br>SEDOL: BM7SRR6                    | 180,000.000      | 179,760.60      | 188,759.52    |
| SAN DIEGO GAS & 3.75% DUE 06-01-2047<br>SEDOL: BF4SP32                          | 500,000.000      | 514,738.00      | 558,404.91    |
| SOUTHN CAL GAS CO 3.95% DUE 02-15-2050<br>SEDOL: BJQLGX4                        | 400,000.000      | 399,028.00      | 474,892.41    |
| TRAVELERS PPTY CAS CORP 7.75 DUE 04-15-2026 REG<br>SEDOL: 2888572               | 130,000.000      | 180,798.80      | 162,074.62    |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048<br>SEDOL: BG08PD3                 | 710,000.000      | 705,115.20      | 882,520.96    |
| UNITEDHEALTH GROUP 3.85% DUE 06-15-2028<br>SEDOL: BYZGKH7                       | 190,000.000      | 218,836.30      | 211,926.49    |
| UNITEDHEALTH GROUP 4.25% DUE 03-15-2043<br>SEDOL: B97GZH5                       | 550,000.000      | 498,759.25      | 668,532.44    |
| UNITEDHEALTH GROUP 5.8% DUE 03-15-2036<br>SEDOL: BG49576                        | 400,000.000      | 491,016.00      | 555,800.01    |
| UNITEDHEALTH GROUP 6.875% DUE 02-15-2038<br>SEDOL: BG49598                      | 1,365,000.000    | 1,922,668.00    | 2,097,052.06  |
| US BANCORP FIXED 3.15% 04-27-2027<br>SEDOL: BD3DT65                             | 100,000.000      | 110,334.00      | 107,138.53    |
| VISA INC 3.65% 09-15-2047<br>SEDOL: BD5WHT9                                     | 80,000.000       | 79,914.20       | 93,544.16     |
| VISA INC 4.3% DUE 12-14-2045<br>SEDOL: BYPHFN1                                  | 900,000.000      | 898,497.00      | 1,136,200.59  |
| WELLPOINT INC 5.1% DUE 01-15-2044<br>SEDOL: BCSCZN9                             | 90,000.000       | 87,221.27       | 119,171.06    |
| WELLPOINT INC 6.375% DUE 06-15-2037<br>SEDOL: BG496S4                           | 80,000.000       | 98,940.72       | 113,634.08    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Preferred</i>                                                 |                  |                 |               |
| <b>United States - USD</b>                                                                    |                  |                 |               |
| WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO<br>SEDOL: B91ZLT2                                 | 30,000.000       | 38,547.00       | 42,341.22     |
| 3M CO FIXED 2.875% 10-15-2027<br>SEDOL: BD6NJF1                                               | 100,000.000      | 109,373.00      | 106,498.22    |
| Total United States - USD                                                                     |                  | 29,670,250.14   | 33,661,055.06 |
| Total Corporate Debt Instruments - Preferred                                                  |                  | 32,748,322.52   | 37,135,594.23 |
| <i>Corporate Debt Instruments - Other</i>                                                     |                  |                 |               |
| <b>Australia - USD</b>                                                                        |                  |                 |               |
| ASCIANO FIN LTD 6% DUE 04-07-2023<br>CUSIP: 04363UAD8                                         | 800,000.000      | 795,880.00      | 839,472.35    |
| COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041<br>CUSIP: 202712BQ7                        | 460,000.000      | 460,000.00      | 470,243.32    |
| PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE<br>09-12-2039 BEO CUSIP: 202712BL8      | 1,190,000.000    | 1,190,000.00    | 1,278,419.10  |
| PVTPL GLENCORE FDG LLC 1.625% DUE<br>09-01-2025/08-01-2025 BEO SEDOL: BMFSGK4                 | 100,000.000      | 99,939.00       | 99,018.64     |
| PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO<br>SEDOL: BLPKF28                        | 100,000.000      | 100,292.00      | 98,164.13     |
| PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031<br>SEDOL: BPBJLG3                                | 40,000.000       | 39,909.20       | 38,920.35     |
| PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051<br>SEDOL: BPBJK11                                | 200,000.000      | 197,026.00      | 193,335.70    |
| PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028<br>SEDOL: BD35F63                          | 500,000.000      | 498,155.00      | 539,804.51    |
| PVTPL NEWCREST FIN PTY LTD GTD NT 144A 4.2% DUE<br>05-13-2050/05-13-2020 BEO CUSIP: 65120FAE4 | 402,000.000      | 399,893.52      | 456,904.32    |
| PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030<br>CUSIP: 65120FAD6                           | 200,000.000      | 199,356.00      | 209,668.72    |
| PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO<br>CUSIP: 803014AA7                        | 800,000.000      | 801,652.00      | 815,088.40    |
| PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO<br>CUSIP: 980236AQ6                          | 100,000.000      | 99,817.00       | 111,826.80    |
| PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028<br>CUSIP: 980236AP8                             | 100,000.000      | 99,931.00       | 106,708.45    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                     | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                           |                  |                 |               |
| <b>Australia - USD</b>                                              |                  |                 |               |
| PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO<br>SEDOL: B4JV9R1 | 1,238,000.000    | 1,199,530.62    | 1,630,941.20  |
| RIO TINTO FIN USA LTD 2.75% 11-02-2051<br>SEDOL: BNRLYY8            | 639,000.000      | 632,028.51      | 636,110.53    |
| WESTPAC BKG CORP 1.15% DUE 06-03-2026<br>CUSIP: 961214ER0           | 220,000.000      | 220,442.20      | 216,128.42    |
| WESTPAC BKG CORP 3.02% 11-18-2036<br>CUSIP: 961214EX7               | 320,000.000      | 320,000.00      | 316,711.57    |
| WESTPAC BKG FIXED 2.668% DUE 11-15-2035<br>CUSIP: 961214EP4         | 440,000.000      | 440,000.00      | 429,082.95    |
| WESTPAC BKG FIXED 3.133% DUE 11-18-2041<br>CUSIP: 961214EY5         | 890,000.000      | 890,000.00      | 885,406.09    |
| Total Australia - USD                                               |                  | 8,683,852.05    | 9,371,955.55  |
| <b>Austria - EUR</b>                                                |                  |                 |               |
| ERSTE GROUP BK AG CONV 4.25% 31/12/2049<br>SEDOL: BN13P81           | 200,000.000      | 252,454.90      | 238,527.73    |
| Total Austria - EUR                                                 |                  | 252,454.90      | 238,527.73    |
| <b>Belgium - USD</b>                                                |                  |                 |               |
| ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049<br>SEDOL: BJ555R4         | 1,790,000.000    | 1,901,453.65    | 2,484,432.10  |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048<br>SEDOL: BF7MH35          | 540,000.000      | 547,117.20      | 647,600.59    |
| ANHEUSER BUSCH 5.8% DUE 01-23-2059<br>SEDOL: BJ555P2                | 1,640,000.000    | 1,634,178.00    | 2,380,185.27  |
| ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026<br>SEDOL: BK9VNF9      | 250,000.000      | 278,350.50      | 268,540.32    |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036<br>SEDOL: BK5XW52       | 470,000.000      | 453,033.00      | 568,013.14    |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046<br>SEDOL: BJXS2M9       | 3,210,000.000    | 3,078,561.59    | 4,069,807.91  |
| ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050<br>SEDOL: BM8MLZ3          | 380,000.000      | 379,711.20      | 470,118.61    |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038<br>SEDOL: BDZ7GD1              | 530,000.000      | 522,341.50      | 622,105.66    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                            |                  |                 |               |
| <b>Belgium - USD</b>                                                                 |                  |                 |               |
| ANHEUSER-BUSCH 4.6% DUE 04-15-2048<br>SEDOL: BDZ78X5                                 | 5,139,000.000    | 4,876,107.82    | 6,298,353.52  |
| ANHEUSER-BUSCH 4.75% DUE 04-15-2058<br>SEDOL: BDZ78S0                                | 350,000.000      | 450,305.00      | 434,416.96    |
| Total Belgium - USD                                                                  |                  | 14,121,159.46   | 18,243,574.08 |
| <b>Brazil - USD</b>                                                                  |                  |                 |               |
| BANCO BTG PACTUAL S A CAYMAN IS 5.5% 01-31-2023<br>CUSIP: 05971BAD1                  | 300,000.000      | 283,875.00      | 310,125.00    |
| EMBRAER NETH FIN B 5.05% DUE 06-15-2025<br>SEDOL: BYNJD24                            | 100,000.000      | 101,125.00      | 103,476.00    |
| PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049<br>SEDOL: BJDS8N2                           | 1,480,000.000    | 1,567,720.00    | 1,576,200.00  |
| PETROBRAS GLOBAL FIXED 6.75% DUE 06-03-2050<br>SEDOL: BMBKJB6                        | 975,000.000      | 956,572.50      | 1,020,093.75  |
| PETROBRAS GLOBAL 7.25% DUE 03-17-2044<br>SEDOL: BKX5BP3                              | 425,000.000      | 408,072.25      | 470,687.50    |
| PETROBRAS INTL FIN 6.75% DUE 01-27-2041<br>SEDOL: BF2H6B6                            | 1,925,000.000    | 1,916,897.56    | 2,086,218.75  |
| PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE<br>01-10-2025 CUSIP: 05971AAE1    | 300,000.000      | 303,000.00      | 302,625.03    |
| PVTPL GUARA NORTE S A R L 5.198% DUE 06-15-2034 BEO<br>CUSIP: 400666AA1              | 1,343,356.000    | 1,343,288.83    | 1,319,860.70  |
| PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024<br>CUSIP: 76716XAA0         | 536,534.630      | 536,678.31      | 575,433.39    |
| PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028<br>CUSIP: 76716XAC6                         | 626,265.000      | 0.00            | 708,462.28    |
| PVTPL ULTRAPAR INTL S A NT 5.25% DUE 06-06-2029 BEO<br>CUSIP: 90401CAC3              | 1,225,000.000    | 1,225,000.00    | 1,266,049.75  |
| PVTPL YARA INTL ASA NT 144A 3.148% DUE<br>06-04-2030/06-04-2020 BEO CUSIP: 984851AG0 | 100,000.000      | 100,000.00      | 103,266.11    |
| RIO OIL FIN TR 9.75% 01-06-2027<br>SEDOL: BSRG578                                    | 983,688.740      | 967,635.49      | 1,126,323.61  |
| SUZANO AUSTRIA FIXED 6% DUE 01-15-2029<br>SEDOL: BJV3SV7                             | 200,000.000      | 198,128.00      | 231,502.00    |
| SUZANO AUSTRIA 7% DUE 03-16-2047<br>CUSIP: 86964WAB8                                 | 200,000.000      | 219,640.00      | 253,352.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                            | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                  |                  |                 |               |
| <b>Brazil - USD</b>                                                        |                  |                 |               |
| VALE OVERSEAS LTD 6.25% DUE 08-10-2026<br>SEDOL: BD4G7B4                   | 1,100,000.000    | 1,274,490.00    | 1,273,261.00  |
| VALE OVERSEAS LTD 6.875% DUE 11-10-2039<br>SEDOL: B5B54D9                  | 100,000.000      | 108,250.00      | 134,251.00    |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036<br>SEDOL: B1HMKF0                  | 676,000.000      | 809,376.00      | 898,241.76    |
| YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE<br>CUSIP: 984851AF2    | 100,000.000      | 99,748.00       | 113,605.37    |
| Total Brazil - USD                                                         |                  | 12,419,496.94   | 13,873,035.00 |
| <b>Canada - USD</b>                                                        |                  |                 |               |
| BANK NOVA SCOTIA B C 1.05% DUE 03-02-2026 REG<br>SEDOL: BKQN745            | 220,000.000      | 218,741.60      | 214,537.27    |
| BARRICK GOLD CORP 5.25% DUE 04-01-2042<br>SEDOL: B8L1XS6                   | 150,000.000      | 139,911.28      | 195,041.62    |
| BARRICK N AMER FIN 5.7% DUE 05-30-2041<br>SEDOL: B4TYCN7                   | 370,000.000      | 356,640.99      | 504,131.65    |
| BARRICK N AMER FIN 5.75% DUE 05-01-2043<br>SEDOL: BCRWZ96                  | 630,000.000      | 638,118.29      | 858,246.37    |
| BROOKFIELD FIN INC FIXED 4.7% 09-20-2047<br>SEDOL: BZ0WZL6                 | 700,000.000      | 706,424.00      | 862,398.80    |
| CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2026<br>CUSIP: 13607HVE9 | 110,000.000      | 110,116.60      | 107,270.66    |
| CANADIAN NAT RES LTD 2.95% DUE 07-15-2030/06-24-2020 REG<br>SEDOL: BMBQJK3 | 56,000.000       | 58,463.08       | 56,749.99     |
| CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO<br>SEDOL: BP8KQ19           | 1,204,000.000    | 1,197,527.40    | 1,234,763.83  |
| CANADIAN PAC RY CO NEW 3.1% 12-02-2051<br>SEDOL: BP8KQ20                   | 1,641,000.000    | 1,640,001.40    | 1,680,364.32  |
| CANADIAN PACIFIC RAILWAY CO 2.45% DUE 12-02-2031 BEO<br>SEDOL: BP8KPZ6     | 376,000.000      | 378,060.14      | 383,208.71    |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047<br>SEDOL: BF47XX5               | 115,000.000      | 122,363.89      | 141,559.17    |
| CDN NATL RAILWAYS 3.2% SNR 02/08/2046 USD2000<br>SEDOL: BD81YW5            | 30,000.000       | 33,153.00       | 31,466.44     |
| CDN PAC RY CO NEW 5.75% DUE 01-15-2042<br>SEDOL: B6SWNL1                   | 1,275,000.000    | 1,457,173.50    | 1,739,114.98  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                         |                  |                 |               |
| <b>Canada - USD</b>                                                               |                  |                 |               |
| CDN PAC RY CO NEW 5.95% DUE 05-15-2037<br>SEDOL: B1X9JN6                          | 835,000.000      | 1,051,124.00    | 1,147,233.01  |
| CI FINANCIAL CO 4.1% 06-15-2051<br>SEDOL: BNW0TL2                                 | 380,000.000      | 379,802.40      | 413,306.39    |
| CI FINL CORP 3.2% DUE 12-17-2030<br>SEDOL: BL6LGW7                                | 1,160,000.000    | 1,169,512.21    | 1,191,412.85  |
| EMERA US FIN LP 4.75% DUE 06-15-2046<br>SEDOL: BYMVD32                            | 500,000.000      | 499,328.00      | 590,845.67    |
| FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030<br>CUSIP: 303901BF8              | 700,000.000      | 700,000.00      | 784,726.79    |
| NUTRIEN LTD FIXED 3.95% DUE 05-13-2050<br>CUSIP: 67077MAX6                        | 217,000.000      | 216,431.46      | 252,098.89    |
| NUTRIEN LTD 5.0% 04-01-2049<br>SEDOL: BJH0CT8                                     | 370,000.000      | 377,038.53      | 497,085.76    |
| PVTPL WEST FRASER TIMBER LTD 4.35% 10-15-2024<br>CUSIP: 952845AE5                 | 200,000.000      | 200,000.00      | 213,797.89    |
| PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037<br>BEO SEDOL: B298075 | 180,000.000      | 204,718.95      | 252,203.40    |
| PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE 10-25-2042 BEO<br>CUSIP: 98417EAR1       | 230,000.000      | 227,706.90      | 292,748.60    |
| PVTPL YAMANA GOLD INC 2.63% DUE 08-15-2031 BEO<br>CUSIP: 98462YAE0                | 100,000.000      | 100,000.00      | 96,091.95     |
| ROYAL BANK OF CANADA .875% DUE 01-20-2026<br>SEDOL: BMDH142                       | 744,000.000      | 743,419.68      | 724,270.44    |
| ROYAL BANK OF CANADA 1.2% DUE 04-27-2026 REG<br>CUSIP: 78016EZQ3                  | 220,000.000      | 220,386.10      | 216,218.22    |
| SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051<br>SEDOL: BMC9P14                    | 393,000.000      | 402,826.39      | 423,349.68    |
| TECK RES LTD 5.4 DUE 02-01-2043<br>SEDOL: B899393                                 | 200,000.000      | 238,370.80      | 244,515.59    |
| TECK RESOURCES LTD 6.25% DUE 07-15-2041<br>SEDOL: B7VFK35                         | 820,000.000      | 1,035,334.50    | 1,090,191.60  |
| TORONTO DOMINION BK SR MEDIUM TERM BK NT.25% 01-06-2023<br>CUSIP: 89114QCM8       | 770,000.000      | 769,307.00      | 767,845.01    |
| TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026<br>CUSIP: 89114TZD7       | 220,000.000      | 221,588.40      | 216,427.02    |

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



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                      | Shares/Par Value | Historical Cost      | Current Value        |
|------------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                                            |                  |                      |                      |
| <b>Canada - USD</b>                                                                                  |                  |                      |                      |
| TRANSALTA CORP 6.5% DUE 03-15-2040<br>SEDOL: B640X20                                                 | 260,000.000      | 275,475.00           | 300,040.00           |
| TRANSCANADA FIXED 5.1% DUE 03-15-2049<br>SEDOL: BGQX9L8                                              | 850,000.000      | 931,175.50           | 1,123,900.03         |
| TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077<br>CUSIP: 89356BAC2                                       | 2,825,000.000    | 2,819,031.25         | 2,920,343.75         |
| TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079<br>CUSIP: 89356BAE8                                       | 400,000.000      | 434,500.00           | 427,000.00           |
| TRANSCANADA TR SUB TR NT SER 2015-A DUE<br>05-20-2075/05-20-2025 REG CUSIP: 89356BAA6                | 400,000.000      | 377,000.00           | 420,000.00           |
| TRANSCANADA 4.875% DUE 05-15-2048<br>SEDOL: BD366Z2                                                  | 375,000.000      | 347,835.00           | 478,422.08           |
| VIDEOTRON LTD / VIDEOTRON LTEE SR NT 144A 3.625%<br>06-15-2029 CUSIP: 92660FAN4                      | 170,000.000      | 170,000.00           | 170,850.00           |
| YAMANA GOLD INC FIXED 4.625% 12-15-2027<br>CUSIP: 98462YAD2                                          | 850,000.000      | 858,623.82           | 918,163.54           |
| <b>Total Canada - USD</b>                                                                            |                  | <b>22,027,231.06</b> | <b>24,181,941.97</b> |
| <b>Cayman Islands - USD</b>                                                                          |                  |                      |                      |
| AMMC CLO 23 LTD / AMMC CLO 23 LLC SR SECD NT CL A-1-R<br>FLTG 3.78029 10-17-2031 CUSIP: 00177JAS4    | 310,000.000      | 310,000.00           | 309,426.84           |
| ARES XLIII CLO LTD / ARES XLIII CLO 3.672% 07-15-2034<br>CUSIP: 04016PAJ7                            | 100,000.000      | 100,000.00           | 100,015.53           |
| PVTPL CARLYLE US CLO 2017-2 LTD/CARLYLE US C SER 17-2A CL<br>A1R FLTG RT 07-20-2031 CUSIP: 14315JAQ2 | 250,000.000      | 250,000.00           | 249,492.05           |
| PVTPL CVP CLO 2017-2 LTD/CVP CLO 2017-2 LLC NT CL A FLTG<br>RATE 144A VAR RT CUSIP: 12662CAA5        | 400,000.000      | 398,800.00           | 399,607.48           |
| PVTPL LCM 27 LTD/LCM 27 LLC SER NT CLS A1 FLTG 144A DUE<br>07-16-2031 CUSIP: 50200JAC5               | 250,000.000      | 250,375.00           | 249,574.10           |
| PVTPL NEUBERGER BERMAN LN ADVISERS CLO 40 LTD VAR RT DUE<br>04-15-2033 BEO CUSIP: 64134JAA1          | 250,000.000      | 250,625.00           | 250,299.48           |
| WHITEBOX CLO III LTD / WHITEBOX CLO SERIES 21-3A CLASS<br>A115 FLTG 10-15-2034 CUSIP: 96467HAA4      | 270,000.000      | 270,000.00           | 270,125.63           |
| <b>Total Cayman Islands - USD</b>                                                                    |                  | <b>1,829,800.00</b>  | <b>1,828,541.11</b>  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                   | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                         |                  |                 |               |
| <b>Chile - USD</b>                                                                                |                  |                 |               |
| CELULOSA ARAUCO Y FIXED 5.5% DUE 11-02-2047<br>CUSIP: 151191BD4                                   | 200,000.000      | 199,416.00      | 232,000.00    |
| PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A<br>5.625% DUE 10-18-2043 BEO SEDOL: BFPCY03 | 875,000.000      | 1,013,451.75    | 1,139,311.91  |
| PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE S A NT 3.5%<br>09-10-2051 CUSIP: 833636AL7               | 1,090,000.000    | 1,081,031.80    | 1,055,948.40  |
| Total Chile - USD                                                                                 |                  | 2,293,899.55    | 2,427,260.31  |
| <b>China - USD</b>                                                                                |                  |                 |               |
| ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051<br>SEDOL: BLH23L7                                     | 1,060,000.000    | 1,059,798.60    | 995,975.92    |
| ALIBABA GROUP HLDG 2.7% DUE 02-09-2041<br>SEDOL: BLH23R3                                          | 1,460,000.000    | 1,433,132.00    | 1,336,454.33  |
| ALIBABA GROUP HLDG 4.4% DUE 12-06-2057<br>SEDOL: BYVHXG4                                          | 500,000.000      | 576,350.00      | 570,048.63    |
| KWG GROUP HLDGS LT 7.4% SNR SEC 05/03/2024 USD<br>SEDOL: 8A8VUUJ                                  | 400,000.000      | 413,000.00      | 296,000.00    |
| PVTPL GLOBAL AIRCRAFT LEASING CO LTD 6.5% DUE<br>09-15-2024/07-31-2019 BEO CUSIP: 37960JAA6       | 404,341.000      | 397,631.62      | 390,189.07    |
| PVTPL NXP B V/NXP FDG LLC SR NT 144A 5.55% DUE<br>12-01-2028 BEO CUSIP: 62947QAY4                 | 200,000.000      | 199,518.00      | 239,708.72    |
| PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029<br>CUSIP: 62954HAB4                             | 500,000.000      | 498,270.00      | 560,648.53    |
| PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.15% DUE<br>05-01-2027/05-01-2020 BEO CUSIP: 62954HAC2     | 200,000.000      | 199,602.00      | 210,440.54    |
| PVTPL PROSUS N V 4.027% DUE<br>08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0                         | 2,050,000.000    | 2,031,850.01    | 1,975,352.63  |
| PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029<br>CUSIP: 88032WAN6                     | 300,000.000      | 299,901.00      | 326,480.84    |
| PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27<br>3.84% DUE 04-22-2051 CUSIP: 88032WBC9  | 370,000.000      | 369,870.50      | 389,739.50    |
| PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.68% DUE<br>04-22-2041/04-22-2021 REG CUSIP: 88032WBB1   | 1,200,000.000    | 1,199,664.00    | 1,247,739.85  |
| PVTPL TENCENT HOLDINGS LIMITED 3.24% 06-03-2050<br>CUSIP: 88032WAV8                               | 600,000.000      | 601,460.00      | 567,618.00    |
| TENCENT HLDGS LTD 1.81% DUE 01-26-2026<br>CUSIP: 88032XAT1                                        | 200,000.000      | 203,710.00      | 199,472.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                              | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                    |                  |                 |               |
| <b>China - USD</b>                                                           |                  |                 |               |
| Total China - USD                                                            |                  | 9,483,757.73    | 9,305,868.56  |
| <b>Colombia - USD</b>                                                        |                  |                 |               |
| BANCOLOMBIA S A SR NT 4.625% DUE<br>12-18-2029/12-18-2024 REG SEDOL: BJVS9V9 | 400,000.000      | 400,000.00      | 400,000.00    |
| ECOPETROL S A 5.375% DUE 06-26-2026<br>SEDOL: BYMXKQ0                        | 520,000.000      | 516,505.60      | 547,955.20    |
| ECOPETROL S A 5.875% DUE 05-28-2045<br>SEDOL: BMQXLW5                        | 451,000.000      | 442,341.35      | 431,273.26    |
| Total Colombia - USD                                                         |                  | 1,358,846.95    | 1,379,228.46  |
| <b>Denmark - USD</b>                                                         |                  |                 |               |
| PVTPL DANSKE BK A/S 3.244% DUE 12-20-2025<br>CUSIP: 23636AAV3                | 200,000.000      | 214,078.00      | 207,842.72    |
| Total Denmark - USD                                                          |                  | 214,078.00      | 207,842.72    |
| <b>Finland - USD</b>                                                         |                  |                 |               |
| PVTPL NORDEA BK ABP 3.75% 12-29-2049<br>CUSIP: 65559CAD3                     | 300,000.000      | 300,000.00      | 284,400.00    |
| Total Finland - USD                                                          |                  | 300,000.00      | 284,400.00    |
| <b>France - USD</b>                                                          |                  |                 |               |
| ALTICE FRANCE S.A. TERM LOAN B13 01-13-2026<br>CUSIP: F6628DAM6              | 97,000.000       | 94,575.00       | 96,418.00     |
| BNP PARIBAS 7% DUE 12-29-2999<br>CUSIP: 05565AGF4                            | 360,000.000      | 360,000.00      | 421,362.00    |
| CR AGRICOLE S A 1.907% DUE 06-16-2026<br>CUSIP: 22535WAG2                    | 250,000.000      | 254,760.00      | 250,590.06    |
| LAFARGE S A 7.125% DUE 07-15-2036<br>CUSIP: 505861AC8                        | 2,700,000.000    | 3,240,000.00    | 3,962,090.13  |
| PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028<br>CUSIP: 09659W2F0         | 400,000.000      | 397,856.00      | 448,647.94    |
| PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP: 09659W2L7      | 200,000.000      | 205,980.00      | 201,947.93    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                    | Shares/Par Value | Historical Cost      | Current Value        |
|----------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                                          |                  |                      |                      |
| <b>France - USD</b>                                                                                |                  |                      |                      |
| PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG<br>CUSIP: 09659T2C4                                    | 1,150,000.000    | 1,124,530.50         | 1,102,012.35         |
| PVTPL BNP PARIBAS 2.871% 04-19-2032<br>CUSIP: 09659W2P8                                            | 450,000.000      | 450,000.00           | 456,464.80           |
| PVTPL BNP PARIBAS 4.625% 03-13-2027<br>SEDOL: BYVL6P6                                              | 1,275,000.000    | 1,358,679.50         | 1,414,131.63         |
| PVTPL BPCE SA 3.116% 10-19-2032<br>CUSIP: 05578QAF0                                                | 520,000.000      | 520,000.00           | 522,264.80           |
| PVTPL BPCE SR NON PFD MED TERM NTS BOOK ENTRY TRANCHE # TR<br>9 VAR RT 01-20-2032 CUSIP: 05583JAJ1 | 375,000.000      | 375,000.00           | 361,731.67           |
| PVTPL BPCE 3.582% 10-19-2042<br>CUSIP: 05578QAG8                                                   | 310,000.000      | 310,000.00           | 317,584.07           |
| SOCIETE GENERALE 7.375% DUE 12-31-2049<br>CUSIP: 83367TBV0                                         | 700,000.000      | 685,125.00           | 750,750.00           |
| TOTAL CAP INTL 3.127% DUE 05-29-2050 REG<br>SEDOL: BMYC5X3                                         | 932,000.000      | 932,000.00           | 958,991.12           |
| WEA FIN LLC 3.5% DUE 06-15-2029<br>SEDOL: BKKDHL8                                                  | 136,000.000      | 135,090.16           | 140,781.45           |
| <b>Total France - USD</b>                                                                          |                  | <b>10,443,596.16</b> | <b>11,405,767.95</b> |
| <b>Germany - USD</b>                                                                               |                  |                      |                      |
| BAYER US FIN II 4.875% DUE 06-25-2048<br>SEDOL: BD103H7                                            | 2,135,000.000    | 2,116,623.62         | 2,632,466.53         |
| DEUTSCHE BK AG N Y BRANCH 3.729% DUE<br>01-14-2032/01-14-2021 REG SEDOL: BM9YRS3                   | 1,150,000.000    | 1,155,424.00         | 1,176,904.79         |
| DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032<br>CUSIP: 251526CK3                                 | 250,000.000      | 250,000.00           | 252,191.84           |
| DEUTSCHE BK AG N Y FLTGT RT 3.547% DUE 09-18-2031<br>SEDOL: BM8TGN7                                | 1,300,000.000    | 1,300,000.00         | 1,369,613.80         |
| DEUTSCHE BK AG N Y FLTGT RT 3.961% DUE 11-26-2025<br>SEDOL: BK6X336                                | 1,950,000.000    | 1,958,854.50         | 2,059,555.76         |
| DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030<br>SEDOL: B1S7195                                   | 470,000.000      | 684,793.05           | 683,553.32           |
| PVPTL BAYER US FIN II LLC 4.625% 06-25-2038<br>SEDOL: BYZMHJ6                                      | 1,375,000.000    | 1,353,495.00         | 1,609,244.99         |
| PVTPL BMW FIN N V GTD NT 3C7 2.4% DUE 08-14-2024 BEO<br>CUSIP: 05600LAB2                           | 1,075,000.000    | 1,074,276.73         | 1,105,863.29         |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                  | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                        |                  |                 |               |
| <b>Germany - USD</b>                                                                             |                  |                 |               |
| PVTPL BMW US CAPITAL LLC 2.55% DUE 04-01-2031 BEO<br>SEDOL: BMD2DC9                              | 165,000.000      | 164,335.05      | 169,465.30    |
| PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026<br>SEDOL: BM8JRJ0                            | 600,000.000      | 597,390.00      | 602,932.36    |
| PVTPL DAIMLER TRUCKS 2.5% 12-14-2031<br>SEDOL: BKSHP18                                           | 725,000.000      | 720,259.50      | 725,783.81    |
| PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE<br>04-30-2038/04-22-2008 BEO SEDOL: B2R0TK9 | 100,000.000      | 126,389.00      | 141,840.58    |
| PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041<br>CUSIP: 82620KBF9                             | 560,000.000      | 558,728.80      | 572,812.30    |
| Total Germany - USD                                                                              |                  | 12,060,569.25   | 13,102,228.67 |
| <b>Hong Kong - USD</b>                                                                           |                  |                 |               |
| MELCO RESORTS FIN 5.375% SNR 04/12/2029 USD<br>SEDOL: BKBZDW6                                    | 701,000.000      | 720,300.10      | 679,970.00    |
| PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE<br>09-16-2040 CUSIP: 00131LAK1           | 440,000.000      | 439,291.60      | 449,742.72    |
| PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE<br>04-07-2030 CUSIP: 00131LAJ4          | 300,000.000      | 299,118.00      | 324,344.34    |
| PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO<br>CUSIP: 58547DAD1                        | 2,369,000.000    | 2,397,855.77    | 2,297,930.00  |
| PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028<br>CUSIP: 58547DAE9                         | 1,000,000.000    | 1,000,000.00    | 1,005,500.00  |
| Total Hong Kong - USD                                                                            |                  | 4,856,565.47    | 4,757,487.06  |
| <b>India - USD</b>                                                                               |                  |                 |               |
| PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949%<br>DUE 02-12-2030 CUSIP: 00654GAA1     | 400,000.000      | 400,000.00      | 394,723.99    |
| PVTPL RENEW PWR PRIVATE LTD 5.875% DUE 03-05-2027<br>CUSIP: 75975AAA8                            | 200,000.000      | 200,000.00      | 207,656.44    |
| Total India - USD                                                                                |                  | 600,000.00      | 602,380.43    |
| <b>Indonesia - USD</b>                                                                           |                  |                 |               |
| PERUSAHAAN 4% DUE 06-30-2050<br>CUSIP: 71568PAP4                                                 | 700,000.000      | 687,981.00      | 679,455.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                              | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                    |                  |                 |               |
| <b>Indonesia - USD</b>                                                                       |                  |                 |               |
| PT PERTAMINA 4.175% DUE 01-21-2050<br>CUSIP: 69370PAG6                                       | 200,000.000      | 200,000.00      | 205,855.77    |
| PVTPL STAR ENERGY GEOTHERMAL WAYANG WINDU LTD CORP 6.75 %<br>DUE 04-24-2033 CUSIP: 85511XAC4 | 251,610.000      | 264,945.33      | 275,512.95    |
| Total Indonesia - USD                                                                        |                  | 1,152,926.33    | 1,160,823.72  |
| <b>Ireland - USD</b>                                                                         |                  |                 |               |
| AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032<br>BEO SEDOL: BNVW1V3                         | 300,000.000      | 298,872.00      | 306,241.08    |
| AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028<br>SEDOL: BNVW1T1                             | 1,300,000.000    | 1,297,634.00    | 1,319,506.31  |
| AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.5% DUE 09-15-2023<br>REG SEDOL: BMB31T7            | 1,100,000.000    | 1,106,635.00    | 1,153,926.92  |
| AERCAP IRELAND CAP FIXED 3.15% DUE 02-15-2024<br>SEDOL: BMDWCC2                              | 1,100,000.000    | 1,092,619.00    | 1,134,650.67  |
| AERCAP IRELAND CAP 3.5% 01-15-2025<br>SEDOL: BF0QCP1                                         | 300,000.000      | 291,582.00      | 313,242.89    |
| AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO<br>SEDOL: BNVW1X5                          | 2,599,000.000    | 2,642,121.76    | 2,714,566.14  |
| AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033<br>SEDOL: BNVW1W4                       | 630,000.000      | 627,291.00      | 642,254.47    |
| AVOLON HLDGS FDG 2.875% DUE 02-15-2025<br>CUSIP: 05401AAH4                                   | 300,000.000      | 299,643.00      | 306,569.60    |
| AVOLON HLDGS FDG 4.25% DUE 04-15-2026<br>CUSIP: 05401AAL5                                    | 100,000.000      | 105,219.00      | 106,023.18    |
| AVOLON HLDGS FDG 4.375% DUE 05-01-2026<br>CUSIP: 05401AAG6                                   | 1,195,000.000    | 1,190,283.06    | 1,280,560.07  |
| AVOLON HLDGS FDG 5.5% DUE 01-15-2026<br>CUSIP: 05401AAK7                                     | 1,200,000.000    | 1,199,076.00    | 1,326,768.13  |
| DELOS FINANCE S.A R.L. NEW LOAN 10-06-2023<br>CUSIP: L2324EAE1                               | 630,000.000      | 622,125.00      | 629,609.40    |
| PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027<br>CUSIP: 05401AAR2                         | 172,000.000      | 164,212.98      | 167,201.72    |
| PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024<br>CUSIP: 05401AAF8                              | 430,000.000      | 427,669.40      | 450,664.65    |
| PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023<br>SEDOL: BF5K601                               | 530,000.000      | 530,000.00      | 558,239.17    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                       |                  |                 |               |
| <b>Ireland - USD</b>                                                                            |                  |                 |               |
| PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022<br>CUSIP: 70014LAA8                                 | 21,000.000       | 21,288.75       | 21,460.32     |
| SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY COMPANY<br>TLB DUE 11-02-2028 BEO CUSIP: G8057JAB2 | 700,000.000      | 698,250.00      | 699,125.00    |
| Total Ireland - USD                                                                             |                  | 12,614,521.95   | 13,130,609.72 |
| <b>Israel - USD</b>                                                                             |                  |                 |               |
| TEVA PHARMACEUTI.3 4.1% GTD SNR 01/10/2046 USD<br>SEDOL: BYYRQV7                                | 405,000.000      | 358,437.50      | 342,225.00    |
| TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000<br>SEDOL: BD3GSZ6                     | 3,498,000.000    | 2,657,888.96    | 2,955,810.00  |
| TEVA 2.95% DUE 12-18-2022<br>SEDOL: BFN973                                                      | 97,000.000       | 88,255.00       | 97,109.85     |
| Total Israel - USD                                                                              |                  | 3,104,581.46    | 3,395,144.85  |
| <b>Italy - USD</b>                                                                              |                  |                 |               |
| PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO<br>CUSIP: 29278GAL2                          | 300,000.000      | 299,637.00      | 308,998.31    |
| PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE<br>09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5       | 800,000.000      | 1,000,000.00    | 1,140,979.98  |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE<br>01-12-2048 BEO CUSIP: 46115HBE6       | 1,770,000.000    | 1,530,032.81    | 2,005,486.91  |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 3.25% DUE<br>09-23-2024 BEO CUSIP: 46115HBJ5             | 200,000.000      | 213,600.00      | 208,246.94    |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049<br>BEO CUSIP: 46115HBN6              | 830,000.000      | 862,677.30      | 995,617.75    |
| PVTPL INTESA SANPAOLO SPA 4.198% 06-01-2032<br>CUSIP: 46115HBQ9                                 | 240,000.000      | 240,000.00      | 242,339.42    |
| PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO<br>CUSIP: 46115HBS5                          | 2,510,000.000    | 2,527,662.00    | 2,585,160.17  |
| PVTPL UNICREDIT SPA 5.459% DUE<br>06-30-2035/06-30-2030 BEO CUSIP: 904678AS8                    | 1,325,000.000    | 1,388,600.00    | 1,444,980.47  |
| PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO<br>SEDOL: B4SR7B0                    | 1,250,000.000    | 1,501,788.00    | 1,664,432.91  |
| TELECOM ITALIA CAP 7.2% DUE 07-18-2036<br>SEDOL: B8DHVZ5                                        | 1,625,000.000    | 1,819,172.45    | 1,863,160.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                             | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                   |                  |                 |               |
| <b>Italy - USD</b>                                                                          |                  |                 |               |
| TELECOM ITALIA CAP 7.721% DUE 06-04-2038<br>SEDOL: B39NQJ1                                  | 2,225,000.000    | 2,475,750.00    | 2,614,975.75  |
| UNICREDIT SPA 7.296% DUE 04-02-2034<br>CUSIP: 904678AQ2                                     | 1,225,000.000    | 1,225,000.00    | 1,469,491.12  |
| UNICREDIT SPA 7.83% DUE 12-04-2023<br>CUSIP: 904678AG4                                      | 1,700,000.000    | 1,700,000.00    | 1,892,457.05  |
| Total Italy - USD                                                                           |                  | 16,783,919.56   | 18,436,326.78 |
| <b>Japan - USD</b>                                                                          |                  |                 |               |
| MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031<br>CUSIP: 60687YBH1                         | 900,000.000      | 900,000.00      | 880,850.30    |
| MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031<br>SEDOL: BMHNBP7                            | 700,000.000      | 700,000.00      | 683,051.02    |
| NISSAN MTR LTD 4.345% DUE 09-17-2027<br>CUSIP: 654744AC5                                    | 240,000.000      | 240,000.00      | 259,259.96    |
| NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030<br>SEDOL: BL5C1Y8                              | 200,000.000      | 200,000.00      | 199,291.72    |
| NOMURA HLDGS INC 3.103% DUE 01-16-2030<br>SEDOL: BKX9PD1                                    | 300,000.000      | 300,000.00      | 309,540.94    |
| NTT FIN CORP 1.162% 04-03-2026<br>CUSIP: 62954WAC9                                          | 200,000.000      | 197,564.00      | 196,315.69    |
| PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051<br>CUSIP: 654579AH4                               | 1,860,000.000    | 1,860,000.00    | 1,822,800.00  |
| PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE<br>01-23-2050/01-23-2030 BEO CUSIP: 654579AG6 | 200,000.000      | 200,000.00      | 206,500.00    |
| PVTPL NISSAN MTR LTD 3.043% DUE 09-15-2023 BEO<br>CUSIP: 654744AA9                          | 200,000.000      | 211,220.00      | 205,237.77    |
| PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO<br>CUSIP: 654744AD3                           | 1,000,000.000    | 1,066,278.95    | 1,119,442.81  |
| PVTPL OSCAR US FDG XIII LLC NT CL A-4 1.27% 09-11-2028<br>CUSIP: 68785BAD5                  | 300,000.000      | 301,218.75      | 298,219.68    |
| SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029<br>SEDOL: BKBQ3F2                     | 900,000.000      | 900,000.00      | 938,891.57    |
| SUMITOMO MITSUI FINL GROUP INC 2.75% DUE 01-15-2030<br>CUSIP: 86562MBW9                     | 400,000.000      | 400,000.00      | 409,781.78    |
| TAKEDA FIXED 5% DUE 11-26-2028<br>CUSIP: 874060AW6                                          | 4,000.000        | 4,055.42        | 4,702.79      |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                          | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                |                  |                 |               |
| <b>Japan - USD</b>                                                                       |                  |                 |               |
| TAKEDA PHARMACEUTI 5% SNR 26/11/2028 USD200000<br>SEDOL: BJ9T7R6                         | 360,000.000      | 364,987.90      | 423,250.90    |
| TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO<br>CUSIP: 874060AX4                | 800,000.000      | 798,432.00      | 784,262.92    |
| TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO<br>SEDOL: BN776F1                              | 90,000.000       | 90,367.20       | 89,635.76     |
| Total Japan - USD                                                                        |                  | 8,734,124.22    | 8,831,035.61  |
| <b>Kazakhstan - USD</b>                                                                  |                  |                 |               |
| PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 6.375%<br>10-24-2048 BEO CUSIP: 48667QAS4 | 210,000.000      | 207,910.50      | 275,520.84    |
| Total Kazakhstan - USD                                                                   |                  | 207,910.50      | 275,520.84    |
| <b>Macau - USD</b>                                                                       |                  |                 |               |
| PVTPL MGM CHINA HLDGS LTD 5.25% DUE<br>06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1        | 600,000.000      | 600,250.00      | 595,500.00    |
| PVTPL SANDS CHINA LTD 2.85% 03-08-2029<br>CUSIP: 80007RAP0                               | 200,000.000      | 199,494.00      | 188,208.00    |
| SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028<br>CUSIP: 80007RAE5                            | 4,660,000.000    | 5,095,740.60    | 5,020,311.20  |
| SANDS CHINA LTD SR NT 144A 3.25% 08-08-2031<br>CUSIP: 80007RAR6                          | 950,000.000      | 949,306.50      | 892,582.00    |
| SANDS CHINA LTD 3.8% SNR NTS 01-08-2026 USD<br>CUSIP: 80007RAK1                          | 1,100,000.000    | 1,098,911.00    | 1,105,654.00  |
| Total Macau - USD                                                                        |                  | 7,943,702.10    | 7,802,255.20  |
| <b>Mexico - USD</b>                                                                      |                  |                 |               |
| AMER MOVIL SAB DE CV 6.125% 03-30-2040<br>SEDOL: B8C3GC6                                 | 400,000.000      | 438,219.22      | 560,920.38    |
| BANCO MERCANTIL DEL NORTE S A INSTITUCIO 8.375% DUE<br>12-31-2049 CUSIP: 05971PAC2       | 530,000.000      | 530,000.00      | 608,180.30    |
| BANCO MERCANTIL FLTG RT 7.5% DUE 06-27-2029<br>SEDOL: BK5VM23                            | 200,000.000      | 200,000.00      | 212,802.00    |
| BBVA BANCOMER S A 5.875% DUE 09-13-2034<br>CUSIP: 05533UAG3                              | 300,000.000      | 300,000.00      | 327,600.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                        | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                              |                  |                 |               |
| <b>Mexico - USD</b>                                                                    |                  |                 |               |
| FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050<br>SEDOL: BKKKBHZ6         | 420,000.000      | 411,730.20      | 440,437.20    |
| GRUPO TELEVISIA S A 6.125% DUE 01-31-2046<br>SEDOL: BZ1N3D6                            | 1,675,000.000    | 1,726,844.25    | 2,270,814.25  |
| PVTPL COMISION FEDERAL DE ELECTRICIDAD NT 4.875 DUE<br>01-15-2024 BEO CUSIP: 200447AD2 | 290,000.000      | 288,338.30      | 307,762.50    |
| PVTPL FRESNILLO PLC 4.25% DUE<br>10-02-2050/04-02-2050 BEO CUSIP: 358070AB6            | 750,000.000      | 735,037.50      | 784,132.50    |
| PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044<br>CUSIP: 898324AB4                       | 400,000.000      | 396,000.00      | 489,000.01    |
| PVTPL TRUST 1401 SR NT 144A 6.39% DUE<br>01-15-2050/06-28-2019 BEO CUSIP: 898339AB2    | 700,000.000      | 730,500.00      | 817,600.00    |
| TRUST F/1401 6.95 01-30-2044 BEO<br>CUSIP: P9406GAB4                                   | 200,000.000      | 212,100.00      | 244,500.00    |
| Total Mexico - USD                                                                     |                  | 5,968,769.47    | 7,063,749.14  |
| <b>Netherlands - EUR</b>                                                               |                  |                 |               |
| COOPERATIEVE RABOB 4.625%-FRN PERP EUR200000<br>SEDOL: BFZ4N24                         | 200,000.000      | 232,860.09      | 249,331.13    |
| STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049<br>SEDOL: BJBQCW5                   | 210,075.000      | 243,211.81      | 329,678.30    |
| Total Netherlands - EUR                                                                |                  | 476,071.90      | 579,009.43    |
| <b>Netherlands - USD</b>                                                               |                  |                 |               |
| ING GROEP N V 5.75% 12-31-2049<br>CUSIP: 456837AR4                                     | 400,000.000      | 400,000.00      | 430,500.00    |
| KONINKLIJKE 6.875% DUE 03-11-2038<br>SEDOL: B3C8RK1                                    | 2,000,000.000    | 2,714,046.00    | 2,924,997.14  |
| RABOBANK NEDERLAND 1.339% DUE 06-24-2026<br>CUSIP: 74977RDH4                           | 250,000.000      | 253,610.00      | 246,516.67    |
| RABOBANK NEDERLAND 5.8% DUE 09-30-2110<br>SEDOL: B3TRWQ2                               | 340,000.000      | 343,682.20      | 539,902.27    |
| Total Netherlands - USD                                                                |                  | 3,711,338.20    | 4,141,916.08  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                 |                  |                 |               |
| <b>Norway - USD</b>                                                                       |                  |                 |               |
| EQUINOR ASA FIXED 3.7% DUE 04-06-2050<br>SEDOL: BM8MM72                                   | 249,000.000      | 247,169.85      | 286,082.29    |
| Total Norway - USD                                                                        |                  | 247,169.85      | 286,082.29    |
| <b>Peru - USD</b>                                                                         |                  |                 |               |
| PVPTL PETROLEOS DEL PERU S A 5.625% DUE 06-19-2047<br>CUSIP: 716564AB5                    | 330,000.000      | 378,569.40      | 326,746.20    |
| SOUTHN COPPER CORP 5.25% DUE 11-08-2042<br>SEDOL: B8FM8R9                                 | 940,000.000      | 829,815.43      | 1,183,225.00  |
| Total Peru - USD                                                                          |                  | 1,208,384.83    | 1,509,971.20  |
| <b>Qatar - USD</b>                                                                        |                  |                 |               |
| PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS<br>30/09/27 USD1000 'REGS' SEDOL: B1FKZP1 | 350,000.000      | 376,687.50      | 395,500.00    |
| Total Qatar - USD                                                                         |                  | 376,687.50      | 395,500.00    |
| <b>South Africa - USD</b>                                                                 |                  |                 |               |
| ANGLO AMERN CAP 4.75% DUE 04-10-2027<br>CUSIP: 034863AR1                                  | 580,000.000      | 583,612.92      | 645,444.18    |
| PVTPL ANGLO AMERN CAP PLC 3.95% DUE<br>09-10-2050/09-10-2020 BEO CUSIP: 034863AY6         | 218,000.000      | 214,867.34      | 232,095.27    |
| PVTPL PROSUS N V 3.832% DUE<br>02-08-2051/12-08-2020 BEO SEDOL: BNBRJY7                   | 3,075,000.000    | 2,987,132.50    | 2,877,946.44  |
| Total South Africa - USD                                                                  |                  | 3,785,612.76    | 3,755,485.89  |
| <b>Spain - USD</b>                                                                        |                  |                 |               |
| BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025<br>SEDOL: BLB6SQ5                           | 400,000.000      | 400,000.00      | 413,612.80    |
| BANCO SANTANDER S 3.306% DUE 06-27-2029<br>SEDOL: BJQ2JP0                                 | 200,000.000      | 200,000.00      | 211,574.41    |
| BANCO SANTANDER SA 3.848% 04-12-2023<br>SEDOL: BYWFD12                                    | 200,000.000      | 213,546.00      | 206,893.53    |
| TELEFONICA EMISIONES S A U 4.665% 03-06-2038<br>SEDOL: BDF0C65                            | 590,000.000      | 568,960.60      | 680,534.99    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                        | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                              |                  |                 |               |
| <b>Spain - USD</b>                                                                     |                  |                 |               |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG<br>SEDOL: BYWMQF8                     | 570,000.000      | 573,909.34      | 709,872.08    |
| Total Spain - USD                                                                      |                  | 1,956,415.94    | 2,222,487.81  |
| <b>Switzerland - USD</b>                                                               |                  |                 |               |
| CR SUISSE GROUP AG 5.25% DUE 12-29-2049<br>CUSIP: 225401AR9                            | 1,100,000.000    | 1,138,316.67    | 1,135,750.00  |
| CR SUISSE GROUP AG 6.25% DUE 12-29-2049<br>CUSIP: 225436AA2                            | 910,000.000      | 994,050.00      | 969,150.00    |
| CR SUISSE GROUP AG 6.375% DUE 12-29-2999<br>SEDOL: BK6VPN4                             | 800,000.000      | 875,562.50      | 862,240.00    |
| CR SUISSE GROUP 3.8% DUE 06-09-2023<br>SEDOL: BYVGMD1                                  | 300,000.000      | 299,142.00      | 310,841.73    |
| CR SUISSE GROUP 4.55% DUE 04-17-2026<br>SEDOL: BYWJPN0                                 | 300,000.000      | 299,928.00      | 330,693.00    |
| CR SUISSE 1ST BSTN 7.125% DUE 07-15-2032<br>SEDOL: 2970208                             | 190,000.000      | 237,400.10      | 270,298.08    |
| CREDIT SUISSE GP 7.125%-FRN PERP USD200000<br>SEDOL: BD069Q7                           | 2,200,000.000    | 2,308,100.00    | 2,255,000.00  |
| NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050<br>SEDOL: BKTHBW0                         | 764,000.000      | 763,368.11      | 774,705.74    |
| PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE<br>04-01-2031 BEO CUSIP: 225401AP3  | 1,779,000.000    | 1,926,214.98    | 1,963,848.62  |
| PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032<br>CUSIP: 225401AU2                     | 1,830,000.000    | 1,830,000.00    | 1,864,197.12  |
| PVTPL CREDIT SUISSE GROUP AG 5.1% 12-29-2049<br>CUSIP: 225401AN8                       | 600,000.000      | 600,000.00      | 600,750.00    |
| PVTPL CREDIT SUISSE GROUP AG 7.25% DUE 12-31-2049<br>CUSIP: 225401AK4                  | 600,000.000      | 659,250.00      | 659,328.00    |
| PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE<br>09-22-2046 BEO SEDOL: BYND5K8 | 500,000.000      | 509,679.74      | 616,644.03    |
| PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051<br>SEDOL: BLDBF01                           | 3,133,000.000    | 3,132,678.00    | 3,068,919.50  |
| PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048<br>CUSIP: 902674XN5                        | 400,000.000      | 513,288.00      | 523,929.42    |
| PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049<br>CUSIP: 90352JAF0             | 960,000.000      | 960,000.00      | 1,035,120.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                               |                  |                 |               |
| <b>Switzerland - USD</b>                                                |                  |                 |               |
| PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO<br>CUSIP: 90351DAB3       | 200,000.000      | 199,626.00      | 216,028.97    |
| SYNGENTA FIN N V 5.182% DUE 04-24-2028<br>CUSIP: 87164KAC8              | 500,000.000      | 505,105.00      | 561,744.99    |
| UBS AG 5.125% 15/05/2024<br>SEDOL: BMJ6SQ4                              | 1,100,000.000    | 1,101,485.00    | 1,179,285.80  |
| UBS AG STAMFORD 7.625% DUE 08-17-2022<br>SEDOL: B8DF740                 | 1,250,000.000    | 1,400,375.00    | 1,298,265.91  |
| Total Switzerland - USD                                                 |                  | 20,253,569.10   | 20,496,740.91 |
| <b>Taiwan - USD</b>                                                     |                  |                 |               |
| TSMC ARIZ CORP SR NT 3.25% 10-25-2051<br>SEDOL: BN7DNP8                 | 490,000.000      | 483,424.20      | 518,139.17    |
| TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041<br>SEDOL: BN7DNL4    | 660,000.000      | 652,726.80      | 689,500.67    |
| Total Taiwan - USD                                                      |                  | 1,136,151.00    | 1,207,639.84  |
| <b>United Arab Emirates - USD</b>                                       |                  |                 |               |
| ABU DHABI NATL 4.875% DUE 04-23-2030<br>CUSIP: 00388WAG6                | 210,000.000      | 209,905.50      | 249,044.88    |
| Total United Arab Emirates - USD                                        |                  | 209,905.50      | 249,044.88    |
| <b>United Kingdom - GBP</b>                                             |                  |                 |               |
| BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP<br>SEDOL: BMVMCJ1           | 600,000.000      | 827,760.09      | 784,330.64    |
| HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000<br>SEDOL: BFM4XM7         | 200,000.000      | 297,303.83      | 292,741.91    |
| NATWEST GROUP PLC 5.125%-FRN PERP GBP200000<br>SEDOL: BMZ7Y18           | 800,000.000      | 1,051,560.09    | 1,139,092.55  |
| ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP<br>SEDOL: BMTLNX1                | 300,000.000      | 451,129.25      | 452,829.92    |
| TESCO PROP FIN 6 PLC 5.4111% BDS<br>13/07/2044 GBP100000 SEDOL: B9JST33 | 185,690.490      | 220,602.68      | 319,903.85    |
| TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP<br>SEDOL: B60ZTR6           | 330,222.580      | 484,646.86      | 643,500.13    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                 |               |
| <b>United Kingdom - GBP</b>                                      |                  |                 |               |
| TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP<br>SEDOL: B41QB01    | 238,117.810      | 397,965.34      | 415,444.00    |
| VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP<br>SEDOL: BKLXG54    | 300,000.000      | 369,690.00      | 403,607.71    |
| Total United Kingdom - GBP                                       |                  | 4,100,658.14    | 4,451,450.71  |
| <b>United Kingdom - USD</b>                                      |                  |                 |               |
| ASTRAZENECA FIN FIXED 2.25% DUE 05-28-2031<br>CUSIP: 04636NAB9   | 36,000.000       | 35,955.00       | 36,293.04     |
| ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050<br>SEDOL: BLB6188    | 70,000.000       | 68,534.20       | 62,332.13     |
| ASTRAZENECA PLC NT 3% 05-28-2051<br>CUSIP: 046353AZ1             | 2,388,000.000    | 2,462,955.42    | 2,512,801.22  |
| ASTRAZENECA PLC 4% DUE 01-17-2029<br>SEDOL: BDTYM07              | 421,000.000      | 424,063.99      | 475,840.02    |
| ASTRAZENECA 2.125% 06/08/2050<br>SEDOL: 5A9NN6U                  | 220,000.000      | 218,497.40      | 195,900.97    |
| ASTRAZENECA 4% SNR 17/01/2029 USD2000<br>SEDOL: BGHJW49          | 354,000.000      | 342,376.58      | 400,112.51    |
| B A T CAP CORP FIXED 3.734% DUE 09-25-2040<br>SEDOL: BM9MPG1     | 940,000.000      | 936,388.90      | 905,278.22    |
| B A T CAP CORP FIXED 3.984% DUE 09-25-2050<br>SEDOL: BM9DV66     | 1,435,000.000    | 1,434,021.25    | 1,384,137.82  |
| B A T CAP CORP 4.39% 08-15-2037<br>SEDOL: BLR99P4                | 2,185,000.000    | 1,994,178.43    | 2,307,289.08  |
| B A T CAP CORP 4.54% 08-15-2047<br>SEDOL: BLR9BY7                | 1,851,000.000    | 1,738,553.75    | 1,941,843.06  |
| B A T CAP CORP 4.758% DUE 09-06-2049<br>SEDOL: BJSFMZ8           | 1,950,000.000    | 2,040,783.75    | 2,100,535.58  |
| B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026<br>SEDOL: BM8V3L0 | 200,000.000      | 201,431.00      | 196,434.71    |
| BARCLAYS BK PLC 7.625 DUE 11-21-2022<br>SEDOL: B8FPM87           | 610,000.000      | 680,577.00      | 643,559.96    |
| BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030<br>SEDOL: BHWTW96     | 760,000.000      | 775,373.82      | 862,839.79    |
| BARCLAYS PLC 3.684% DUE 01-10-2023<br>SEDOL: BD72SB6             | 200,000.000      | 207,756.00      | 200,093.12    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                          |                  |                 |               |
| <b>United Kingdom - USD</b>                                                        |                  |                 |               |
| BARCLAYS PLC 4.836% 05-09-2028<br>SEDOL: BDGKSN3                                   | 400,000.000      | 388,060.00      | 440,906.24    |
| BARCLAYS PLC 5.2% DUE 05-12-2026<br>SEDOL: BD8ZS14                                 | 850,000.000      | 857,269.50      | 948,489.50    |
| BARCLAYS PLC 8.0% 06-15-2164<br>CUSIP: 06738EBG9                                   | 1,600,000.000    | 1,600,000.00    | 1,768,448.00  |
| BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030<br>12-12-2000 SEDOL: B23XQ67 | 380,000.000      | 603,123.11      | 556,967.18    |
| GLENCORE FDG LLC 3.875% DUE 10-27-2027<br>SEDOL: BDFW2K5                           | 220,000.000      | 218,127.80      | 236,385.60    |
| HSBC HLDGS PLC FIXED 3.973% 05-22-2030<br>SEDOL: BJLD4R5                           | 1,000,000.000    | 1,021,882.00    | 1,085,709.01  |
| HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049<br>CUSIP: 404280BP3                       | 900,000.000      | 977,875.00      | 991,332.00    |
| HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032<br>SEDOL: BM9VWR8                     | 2,106,000.000    | 2,106,026.88    | 2,125,980.80  |
| HSBC HLDGS PLC PERP SUB CONTINGENT CONV 4.7% 12-29-2049<br>CUSIP: 404280CQ0        | 1,710,000.000    | 1,710,000.00    | 1,710,000.02  |
| HSBC HLDGS PLC PERP SUB CONTINGENT CONV 4% 12-31-2049<br>CUSIP: 404280CP2          | 700,000.000      | 700,000.00      | 695,625.00    |
| HSBC HLDGS PLC 2.65% DUE 01-05-2022<br>SEDOL: BDCVWX8                              | 405,000.000      | 413,719.65      | 405,025.34    |
| HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG<br>SEDOL: BN44R07                         | 1,202,000.000    | 1,210,548.91    | 1,207,089.71  |
| HSBC HLDGS PLC 4.95% DUE 03-31-2030<br>SEDOL: BM6CFD1                              | 200,000.000      | 199,750.00      | 234,903.42    |
| HSBC HLDGS PLC 6.5% DUE 05-02-2036<br>SEDOL: B9KBXK6                               | 4,425,000.000    | 5,624,681.05    | 6,020,296.58  |
| HSBC HLDGS PLC 6.5% DUE 09-15-2037<br>SEDOL: BFN0JF9                               | 580,000.000      | 742,092.60      | 804,175.67    |
| HSBC HLDGS PLC 6% 12-31-2049<br>CUSIP: 404280BL2                                   | 400,000.000      | 400,000.00      | 430,500.00    |
| HSBC HLDGS PLC 7.625% DUE 05-17-2032<br>SEDOL: BG5GXL6                             | 190,000.000      | 267,379.40      | 261,826.12    |
| LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049<br>CUSIP: 539439AU3       | 1,350,000.000    | 1,350,000.00    | 1,525,788.85  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                 |                  |                 |               |
| <b>United Kingdom - USD</b>                                                               |                  |                 |               |
| LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG<br>SEDOL: BDDJGY0                      | 800,000.000      | 797,584.00      | 910,592.59    |
| LLOYDS BKG GROUP PLC 6.75% DUE 12-31-2049 REG<br>CUSIP: 53944YAJ2                         | 430,000.000      | 430,000.00      | 484,567.00    |
| LLOYDS BKG GROUP PLC 5.3% DUE 12-01-2045<br>SEDOL: BD84H70                                | 900,000.000      | 939,124.61      | 1,192,896.94  |
| NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029<br>SEDOL: BKVF4F6                 | 700,000.000      | 700,000.00      | 730,050.48    |
| NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030<br>SEDOL: BF19XW3                        | 600,000.000      | 600,000.00      | 696,451.69    |
| PVTPL ASHTEAD CAP INC 4.25% 11-01-2029<br>SEDOL: BK8W591                                  | 500,000.000      | 500,000.00      | 533,591.65    |
| PVTPL BAE SYS PLC 3.0% DUE 09-15-2050<br>CUSIP: 05523RAE7                                 | 500,000.000      | 492,685.00      | 488,571.05    |
| PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049<br>CUSIP: 111021AN1                     | 200,000.000      | 200,000.00      | 216,520.21    |
| PVTPL GLENORE FDG LLC 4.125% 03-12-2024<br>SEDOL: BJLBZH6                                 | 100,000.000      | 109,450.00      | 105,167.18    |
| PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029<br>CUSIP: 45262BAC7             | 200,000.000      | 199,836.00      | 212,010.73    |
| PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026<br>CUSIP: 45262BAB9                         | 900,000.000      | 896,658.00      | 946,403.63    |
| PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SUB NTS 4% DUE<br>09-14-2026 BEO CUSIP: 63859WAE9   | 250,000.000      | 249,265.00      | 268,544.54    |
| PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030<br>CUSIP: 63861VAE7                            | 800,000.000      | 800,000.00      | 879,706.90    |
| PVTPL ROLLS-ROYCE PLC GTD NT 144A 5.75% DUE<br>10-15-2027/10-21-2020 BEO CUSIP: 77578JAC2 | 700,000.000      | 754,250.00      | 774,130.00    |
| PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE<br>09-15-2025 BEO CUSIP: 80281LAA3    | 800,000.000      | 833,814.00      | 872,927.67    |
| PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045<br>BEO CUSIP: 80281LAB1          | 568,000.000      | 577,298.31      | 735,112.83    |
| PVTPL STANDARD CHARTERED PLC 1.214% DUE<br>03-23-2025/03-23-2024 BEO CUSIP: 853254CB4     | 200,000.000      | 201,258.00      | 198,220.00    |
| PVTPL STANDARD CHARTERED PLC 3.265% DUE<br>02-18-2036/11-18-2030 BEO CUSIP: 853254BU3     | 200,000.000      | 200,000.00      | 197,553.55    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                          | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                |                  |                 |               |
| <b>United Kingdom - USD</b>                                                              |                  |                 |               |
| PVTPL STANDARD CHARTERED PLC 4.75% 12-31-2049<br>CUSIP: 853254BX7                        | 400,000.000      | 400,400.00      | 397,000.00    |
| PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031<br>CUSIP: 92858RAA8                     | 500,000.000      | 500,000.00      | 490,000.00    |
| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045<br>SEDOL: BZ0HGQ3                          | 790,000.000      | 811,999.63      | 962,570.92    |
| REYNOLDS AMERN INC 8.125% DUE 05-01-2040<br>SEDOL: BD6GVS7                               | 470,000.000      | 608,962.50      | 683,552.52    |
| ROYAL BK SCOTLAND GROUP PLC 3.498% DUE 05-15-2023<br>SEDOL: BDZYC67                      | 600,000.000      | 608,540.00      | 605,256.48    |
| ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029<br>SEDOL: BG4R9B2                          | 800,000.000      | 853,072.00      | 915,685.20    |
| SHELL INTL FIN B V 3.25% DUE 04-06-2050<br>SEDOL: BJLV8X3                                | 2,825,000.000    | 2,913,038.21    | 3,017,069.61  |
| VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE<br>02-27-2037 BEO SEDOL: B1SBFX9 | 250,000.000      | 283,275.00      | 339,566.03    |
| VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG<br>SEDOL: BJQ2JX8                       | 925,000.000      | 908,821.75      | 1,170,445.14  |
| VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081<br>CUSIP: 92857WBX7                      | 925,000.000      | 925,000.00      | 945,812.50    |
| VODAFONE GROUP PLC 5.25% DUE 05-30-2048<br>SEDOL: BFMLP22                                | 580,000.000      | 579,048.83      | 757,900.77    |
| VODAFONE GROUP PLC 5% DUE 05-30-2038<br>SEDOL: BFMLP11                                   | 500,000.000      | 490,520.00      | 622,984.64    |
| VODAFONE GROUP PLC 7% DUE 04-04-2079<br>SEDOL: BJWZHR1                                   | 875,000.000      | 875,000.00      | 1,058,610.08  |
| Total United Kingdom - USD                                                               |                  | 54,190,883.23   | 58,084,212.80 |
| <b>United States - EUR</b>                                                               |                  |                 |               |
| NETFLIX INC 3.875% 15/11/2029<br>CUSIP: ZS2938422                                        | 400,000.000      | 448,100.00      | 550,050.05    |
| Total United States - EUR                                                                |                  | 448,100.00      | 550,050.05    |
| <b>United States - GBP</b>                                                               |                  |                 |               |
| TIME WARNER CABLE INC 5.25% 15/07/2042<br>SEDOL: B7KPHK2                                 | 200,000.000      | 335,055.01      | 355,155.39    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                   | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                         |                  |                 |               |
| <b>United States - GBP</b>                                                                        |                  |                 |               |
| Total United States - GBP                                                                         |                  | 335,055.01      | 355,155.39    |
| <b>United States - USD</b>                                                                        |                  |                 |               |
| AADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM<br>LOAN DUE 03-10-2028 CUSIP: 02376CBJ3 | 2,200,000.000    | 2,280,000.00    | 2,275,812.00  |
| ABBVIE INC FIXED 4.7% DUE 05-14-2045<br>SEDOL: BXDZFZ2                                            | 460,000.000      | 459,779.20      | 572,444.00    |
| ABBVIE INC 3.2% 11-21-2029<br>CUSIP: 00287YBX6                                                    | 1,490,000.000    | 1,489,627.50    | 1,594,587.17  |
| ABBVIE INC 3.6% 05-14-2025<br>SEDOL: BXDZFX0                                                      | 320,000.000      | 353,141.80      | 340,387.51    |
| ABBVIE INC 4.05% DUE 11-21-2039 REG<br>SEDOL: BJDRSG2                                             | 1,000,000.000    | 996,470.00      | 1,152,709.58  |
| ABBVIE INC 4.25% DUE 11-21-2049 REG<br>SEDOL: BJDRSH3                                             | 6,914,000.000    | 6,941,789.33    | 8,288,705.71  |
| ABBVIE INC 4.4% DUE 11-06-2042<br>SEDOL: BCZM189                                                  | 600,000.000      | 727,212.00      | 717,952.27    |
| ABBVIE INC 4.55% DUE 03-15-2035 REG<br>SEDOL: BMWB8H7                                             | 600,000.000      | 603,099.66      | 723,464.02    |
| ABBVIE INC 4.75% 03-15-2045<br>SEDOL: BLKFQT2                                                     | 12,000.000       | 12,014.03       | 15,011.38     |
| ABN AMRO BK N V (NY BRANCH) 7.75% DUE 05-15-2023<br>SEDOL: 2613150                                | 470,000.000      | 531,579.40      | 509,562.76    |
| ADOBE INC 2.3% DUE 02-01-2030<br>CUSIP: 00724PAD1                                                 | 891,000.000      | 889,013.68      | 911,569.08    |
| ADOMNI INC SR NT SER 2021-5 ACCD INV 5.5% 10-15-2024<br>CUSIP: 00726LAA4                          | 100,000.000      | 100,000.00      | 103,761.00    |
| AEP TEX INC SR NT SER J 3.45% 05-15-2051<br>SEDOL: BMTQPS5                                        | 575,000.000      | 573,286.50      | 581,344.87    |
| AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050<br>SEDOL: BM5JB68                                    | 475,000.000      | 474,829.00      | 526,284.73    |
| AEP TRANSM CO LLC 3.8% DUE 06-15-2049<br>SEDOL: BGBN0G5                                           | 470,000.000      | 467,245.80      | 531,410.87    |
| AEP TRANSMISSION CO LLC 2.75% 08-15-2051<br>SEDOL: BM9STY5                                        | 200,000.000      | 199,228.00      | 190,566.87    |
| AETNA INC NEW 3.875% DUE 08-15-2047<br>SEDOL: BDF0M43                                             | 460,000.000      | 458,537.20      | 513,431.30    |

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| Security Description / Asset ID                                       | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                             |                  |                 |               |
| <b>United States - USD</b>                                            |                  |                 |               |
| AIR LEASE CORP MED .7% DUE 02-15-2024<br>SEDOL: BKZ7S78               | 100,000.000      | 99,302.00       | 98,430.57     |
| AIR LEASE CORP 1.875% 08-15-2026<br>SEDOL: BNC42W6                    | 100,000.000      | 99,275.00       | 98,401.65     |
| AIR LEASE CORP 3.375% DUE 07-01-2025 REG<br>SEDOL: BL57W28            | 970,000.000      | 960,057.50      | 1,012,546.85  |
| ALABAMA POWER CO SR NT 3% 03-15-2052<br>SEDOL: BMV9VD9                | 1,115,000.000    | 1,113,487.30    | 1,116,674.31  |
| ALABAMA POWER CO 3.7% 12-01-2047<br>SEDOL: BZ4F287                    | 575,000.000      | 574,258.25      | 637,561.41    |
| ALABAMA PWR CO 4.3% DUE 01-02-2046<br>SEDOL: BDFY6J8                  | 475,000.000      | 476,354.50      | 570,723.00    |
| ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032<br>SEDOL: BLH1NS1        | 210,000.000      | 209,351.10      | 200,807.95    |
| ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051<br>SEDOL: BNC0149 | 770,000.000      | 766,827.60      | 763,518.37    |
| ALEXANDRIA REAL 3.375% DUE 08-15-2031<br>SEDOL: BJQV463               | 400,000.000      | 399,436.00      | 431,095.47    |
| ALEXANDRIA REAL 4.7% DUE 07-01-2030<br>CUSIP: 015271AN9               | 100,000.000      | 102,130.00      | 117,105.44    |
| ALEXANDRIA REAL 4.85% DUE 04-15-2049<br>SEDOL: BJML8W1                | 100,000.000      | 99,949.00       | 129,669.66    |
| ALEXANDRIA REAL 4% DUE 02-01-2050<br>SEDOL: BJQV474                   | 765,000.000      | 794,177.70      | 894,580.29    |
| ALLSTATE CORP 6.5% 05-15-2067<br>CUSIP: 020002AU5                     | 690,000.000      | 594,196.29      | 905,625.00    |
| ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO<br>SEDOL: B2PWM42          | 200,000.000      | 260,275.00      | 275,155.84    |
| ALLY FINL INC 8% DUE 11-01-2031<br>SEDOL: B3LVPV8                     | 1,000,000.000    | 1,313,260.00    | 1,417,008.66  |
| ALPHABET INC 1.9% DUE 08-15-2040<br>CUSIP: 02079KAE7                  | 420,000.000      | 417,358.20      | 383,690.82    |
| ALPHABET INC 2.05% 08-15-2050<br>CUSIP: 02079KAF4                     | 1,050,000.000    | 1,041,127.50    | 941,109.78    |
| ALPHABET INC 2.25% DUE 08-15-2060<br>CUSIP: 02079KAG2                 | 560,000.000      | 554,439.20      | 501,572.93    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                          | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                |                  |                 |               |
| <b>United States - USD</b>                                               |                  |                 |               |
| ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026<br>SEDOL: BFZ57X6             | 200,000.000      | 226,374.00      | 220,119.98    |
| ALTRIA GROUP INC 3.4% DUE 02-04-2041<br>SEDOL: BKPSXY3                   | 1,030,000.000    | 993,679.10      | 952,687.62    |
| ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG<br>SEDOL: BKPSY06    | 1,348,000.000    | 1,338,092.20    | 1,260,959.59  |
| ALTRIA GROUP INC 4.0% DUE 02-04-2061<br>SEDOL: BKPJWH2                   | 1,400,000.000    | 1,388,660.00    | 1,343,102.22  |
| ALTRIA GROUP INC 4.25% DUE 08-09-2042<br>SEDOL: B8K84P2                  | 840,000.000      | 731,538.51      | 855,124.42    |
| ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG<br>CUSIP: 02209SBK8 | 372,000.000      | 369,016.56      | 385,012.71    |
| ALTRIA GROUP INC 5.8% DUE 02-14-2039<br>SEDOL: BFZ57Z8                   | 2,450,000.000    | 2,444,758.16    | 2,951,395.00  |
| ALTRIA GROUP INC 5.95% DUE 02-14-2049<br>SEDOL: BFZ5800                  | 2,849,000.000    | 3,090,963.26    | 3,566,091.64  |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059<br>SEDOL: BFZ5811                   | 428,000.000      | 436,869.51      | 559,813.98    |
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037<br>CUSIP: 023135BF2           | 570,000.000      | 568,580.70      | 670,802.29    |
| AMAZON COM INC NT 2.875% 05-12-2041<br>SEDOL: BNW2Q84                    | 1,251,000.000    | 1,292,214.89    | 1,302,094.49  |
| AMAZON COM INC NT 3.1% 05-12-2051<br>SEDOL: BN45045                      | 1,380,000.000    | 1,393,231.00    | 1,479,666.62  |
| AMAZON COM INC NT 3.25% 05-12-2061<br>SEDOL: BNVX8J3                     | 700,000.000      | 694,260.00      | 757,376.34    |
| AMAZON COM INC 1.2% DUE 06-03-2027<br>CUSIP: 023135BR6                   | 110,000.000      | 110,442.20      | 108,534.58    |
| AMAZON COM INC 2.5% DUE 06-03-2050<br>CUSIP: 023135BT2                   | 1,875,000.000    | 1,855,818.75    | 1,792,601.20  |
| AMAZON COM INC 2.7% DUE 06-03-2060<br>CUSIP: 023135BU9                   | 1,555,000.000    | 1,536,588.80    | 1,505,655.34  |
| AMAZON COM INC 4.05% 08-22-2047<br>CUSIP: 023135BJ4                      | 240,000.000      | 238,226.40      | 291,984.36    |
| AMC NETWORKS INC 4.25% DUE 02-15-2029 REG<br>SEDOL: BLCHH93              | 600,000.000      | 600,000.00      | 596,250.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                         |                  |                 |               |
| <b>United States - USD</b>                                                        |                  |                 |               |
| AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP LP 2.85% DUE<br>02-01-2030 SEDOL: BL70LS4 | 221,000.000      | 220,580.10      | 225,684.81    |
| AMERICAN ELEC PWR CO INC 3.25% DUE<br>03-01-2050/03-05-2020 REG SEDOL: BLH0M14    | 725,000.000      | 724,297.92      | 714,546.89    |
| AMERICAN EXPRESS CO 3.55% 12-31-2049<br>SEDOL: BNHQ2Q1                            | 2,540,000.000    | 2,540,000.00    | 2,544,445.00  |
| AMERICAN INTL GROUP INC 5.75% DUE 04-01-2048 REG<br>CUSIP: 026874DM6              | 100,000.000      | 100,000.00      | 112,250.00    |
| AMERICAN TOWER CORP NEW 2.3% 09-15-2031<br>SEDOL: BPBK702                         | 500,000.000      | 497,220.00      | 486,189.85    |
| AMERICAN TOWER CORP NEW 2.7% DUE 04-15-2031 BEO<br>SEDOL: BKVCS77                 | 570,000.000      | 568,899.90      | 572,376.92    |
| AMERICAN TOWER CORP 2.95% DUE 01-15-2025<br>SEDOL: BJMJ7X9                        | 900,000.000      | 892,692.00      | 934,939.62    |
| AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031<br>SEDOL: BN4MZ63                    | 210,000.000      | 209,437.20      | 204,325.33    |
| AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031<br>SEDOL: BMTR845                    | 1,470,000.000    | 1,466,957.10    | 1,486,826.03  |
| AMERN CAMPUS 3.3% DUE 07-15-2026<br>SEDOL: BK9DTV3                                | 1,275,000.000    | 1,272,510.54    | 1,343,959.25  |
| AMERN CAMPUS 3.875% DUE 01-30-2031<br>SEDOL: BMQ5381                              | 62,000.000       | 61,468.04       | 68,733.38     |
| AMERN ELEC PWR CO 4.3% DUE 12-01-2028<br>SEDOL: BGPVD00                           | 1,195,000.000    | 1,193,580.50    | 1,332,497.74  |
| AMERN EXPRESS CO 2.5% DUE 07-30-2024<br>SEDOL: BJGV2D6                            | 150,000.000      | 160,276.50      | 154,999.39    |
| AMERN FINL GROUP 4.5% DUE 06-15-2047<br>SEDOL: BF3BYD5                            | 900,000.000      | 915,538.00      | 1,070,981.54  |
| AMERN INTL GROUP 4.375% DUE 06-30-2050<br>SEDOL: BMCTM02                          | 1,379,000.000    | 1,392,783.46    | 1,725,096.97  |
| AMERN INTL GROUP 4.75% DUE 04-01-2048<br>SEDOL: BFXCMM3                           | 765,000.000      | 746,226.20      | 977,604.93    |
| AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029<br>SEDOL: BJQN856                     | 700,000.000      | 692,419.00      | 763,845.11    |
| AMERN TOWER CORP 3.375% DUE 10-15-2026<br>SEDOL: BDGNML8                          | 900,000.000      | 867,088.00      | 956,772.41    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                               |                  |                 |               |
| <b>United States - USD</b>                                              |                  |                 |               |
| AMERN TOWER CORP 3.7% DUE 10-15-2049<br>SEDOL: BK21TM5                  | 600,000.000      | 598,266.00      | 641,741.06    |
| AMERN TOWER CORP 3.8% DUE 08-15-2029<br>SEDOL: BJMJ814                  | 700,000.000      | 739,611.00      | 762,212.34    |
| AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031<br>SEDOL: BN6J2V6          | 80,000.000       | 80,000.00       | 81,774.08     |
| AMGEN INC FIXED 3.15% 02-21-2040<br>CUSIP: 031162CR9                    | 1,303,000.000    | 1,297,827.09    | 1,339,885.56  |
| AMGEN INC 2.77% 09-01-2053<br>SEDOL: BN0THC8                            | 237,000.000      | 218,778.04      | 222,368.32    |
| AMGEN INC 3.375% 02-21-2050<br>CUSIP: 031162CS7                         | 363,000.000      | 362,862.06      | 379,030.22    |
| AMGEN INC 4.4% 05-01-2045<br>CUSIP: 031162BZ2                           | 270,000.000      | 268,396.20      | 323,211.07    |
| AMGEN INC 4.663% DUE 06-15-2051<br>SEDOL: BDRVZ12                       | 334,000.000      | 343,493.82      | 428,797.97    |
| AMGEN INC 5.15% DUE 11-15-2041<br>SEDOL: B76M525                        | 172,000.000      | 229,181.40      | 219,328.20    |
| ANALOG DEVICES INC 2.1% 10-01-2031<br>SEDOL: BPBK735                    | 428,000.000      | 427,964.38      | 429,475.27    |
| ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO<br>SEDOL: BPBK6K5 | 567,000.000      | 563,452.19      | 575,172.69    |
| ANALOG DEVICES INC 2.95% 10-01-2051<br>SEDOL: BPBK6M7                   | 726,000.000      | 730,353.51      | 748,560.85    |
| ANTHEM INC 4.55% 03-01-2048<br>SEDOL: BGB6FS1                           | 240,000.000      | 239,181.60      | 300,730.70    |
| APACHE CORP 5.25% DUE 02-01-2042<br>SEDOL: B434WV1                      | 90,000.000       | 93,234.48       | 103,500.00    |
| APPLE INC .55% DUE 08-20-2025<br>CUSIP: 037833DX5                       | 953,000.000      | 952,781.71      | 927,444.25    |
| APPLE INC NT 2.4% 08-20-2050<br>SEDOL: BLN8PN5                          | 1,127,000.000    | 1,123,889.48    | 1,062,484.90  |
| APPLE INC 2.375% DUE 02-08-2041<br>SEDOL: BNNRD54                       | 711,000.000      | 709,876.62      | 693,726.75    |
| APPLE INC 2.55% DUE 08-20-2060 REG<br>SEDOL: BLN8MV2                    | 490,000.000      | 484,771.70      | 462,431.03    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                        | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>              |                  |                 |               |
| <b>United States - USD</b>                             |                  |                 |               |
| APPLE INC 2.65% DUE 05-11-2050 REG<br>CUSIP: 037833DW7 | 1,189,000.000    | 1,174,790.44    | 1,173,693.87  |
| APPLE INC 2.65% 02-08-2051<br>SEDOL: BKP9GX6           | 1,216,000.000    | 1,208,010.88    | 1,200,304.87  |
| APPLE INC 2.8% DUE 02-08-2061<br>SEDOL: BKPJTD7        | 343,000.000      | 342,015.59      | 342,083.23    |
| APPLE INC 3.2% DUE 05-13-2025<br>SEDOL: BXC5WL8        | 1,244,000.000    | 1,397,223.48    | 1,324,208.47  |
| APPLE INC 3.45% DUE 02-09-2045<br>CUSIP: 037833BA7     | 420,000.000      | 375,820.20      | 470,242.22    |
| APPLE INC 3.85% DUE 08-04-2046<br>CUSIP: 037833CD0     | 700,000.000      | 698,145.00      | 832,274.72    |
| AT&T INC FIXED 3.1% DUE 02-01-2043<br>CUSIP: 00206RKD3 | 2,520,000.000    | 2,525,552.28    | 2,457,221.51  |
| AT&T INC 1.7% DUE 03-25-2026 BEO<br>SEDOL: BMW32G0     | 260,000.000      | 260,415.00      | 258,795.43    |
| AT&T INC 3.3% DUE 02-01-2052<br>CUSIP: 00206RKE1       | 1,388,000.000    | 1,356,023.26    | 1,364,520.66  |
| AT&T INC 3.5% DUE 02-01-2061<br>CUSIP: 00206RKF8       | 690,000.000      | 694,827.90      | 681,420.55    |
| AT&T INC 3.5% DUE 09-15-2053 REG<br>SEDOL: BNTFQF3     | 9,180,000.000    | 8,870,873.68    | 9,297,758.19  |
| AT&T INC 3.55% DUE 09-15-2055<br>SEDOL: BNSLTY2        | 1,600,000.000    | 1,349,668.57    | 1,612,226.13  |
| AT&T INC 3.65% DUE 09-15-2059<br>SEDOL: BNYDH60        | 5,223,000.000    | 4,272,060.68    | 5,296,733.20  |
| AT&T INC 3.8% 12-01-2057<br>SEDOL: BNYDPS8             | 1,210,000.000    | 1,135,446.50    | 1,264,792.21  |
| AT&T INC 4.35% DUE 06-15-2045<br>SEDOL: BBNC4H4        | 44,000.000       | 40,272.32       | 49,748.96     |
| AT&T INC 4.5% DUE 03-09-2048<br>SEDOL: BD3HCY6         | 2,073,000.000    | 1,932,351.24    | 2,424,765.26  |
| AT&T INC 4.8% DUE 06-15-2044<br>SEDOL: BN8KPY1         | 518,000.000      | 514,844.57      | 620,983.39    |
| AT&T INC 6.375% DUE 03-01-2041<br>SEDOL: BD8P278       | 240,000.000      | 343,951.20      | 340,543.29    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| BALL CORP FIXED 3.125% 09-15-2031<br>SEDOL: BNTFKF1            | 550,000.000      | 550,000.00      | 543,125.00    |
| BALLYROCK LTD 20/11/2030 0% 11-20-2030<br>CUSIP: 05875MAN2     | 920,000.000      | 920,000.00      | 919,349.56    |
| BANK AMER CORP BNDS 4.443% 01-20-2048<br>SEDOL: BYMX8C2        | 820,000.000      | 820,000.00      | 1,022,342.52  |
| BANK AMER CORP FIXED 5.125% 12-31-2049<br>SEDOL: BJK2785       | 1,000,000.000    | 1,000,000.00    | 1,046,250.00  |
| BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030<br>SEDOL: BK6XZC9 | 1,600,000.000    | 1,600,000.00    | 1,653,662.98  |
| BANK AMER CORP 1.319% DUE 06-19-2026<br>SEDOL: BMYQX31         | 180,000.000      | 181,294.20      | 178,167.14    |
| BANK AMER CORP 1.898% DUE 07-23-2031<br>SEDOL: BMWZQF3         | 450,000.000      | 428,697.25      | 431,148.09    |
| BANK AMER CORP 2.482% 09-21-2036<br>SEDOL: BN4J4R8             | 1,440,000.000    | 1,440,000.00    | 1,396,527.87  |
| BANK AMER CORP 2.572% DUE 10-20-2032 BEO<br>SEDOL: BNTG8M7     | 1,804,000.000    | 1,804,000.00    | 1,814,818.84  |
| BANK AMER CORP 2.592% DUE 04-29-2031<br>CUSIP: 06051GJB6       | 280,000.000      | 280,000.00      | 283,139.44    |
| BANK AMER CORP 2.687% DUE 04-22-2032<br>CUSIP: 06051GJT7       | 960,000.000      | 960,000.00      | 975,333.84    |
| BANK AMER CORP 2.831% DUE 10-24-2051<br>SEDOL: BN6NBF5         | 1,926,000.000    | 1,902,178.89    | 1,898,523.13  |
| BANK AMER CORP 2.972% DUE 07-21-2052 BEO<br>CUSIP: 06051GKB4   | 1,783,000.000    | 1,818,483.13    | 1,795,507.01  |
| BANK AMER CORP 3.311% DUE 04-22-2042<br>CUSIP: 06051GJW0       | 4,035,000.000    | 4,035,000.00    | 4,252,927.24  |
| BANK AMER CORP 3.974% 02-07-2030<br>CUSIP: 06051GHQ5           | 400,000.000      | 435,384.00      | 440,991.58    |
| BANK AMER CORP 4.083% DUE 03-20-2051<br>SEDOL: BLD6SH4         | 2,430,000.000    | 2,588,670.75    | 2,929,748.48  |
| BANK AMER CORP 4.33% 03-15-2050<br>CUSIP: 06051GHS1            | 1,280,000.000    | 1,428,285.00    | 1,589,083.50  |
| BANK AMER CORP 5.875% DUE 02-07-2042<br>SEDOL: B8WR844         | 825,000.000      | 1,068,328.80    | 1,174,472.41  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                            |                  |                 |               |
| <b>United States - USD</b>                                                           |                  |                 |               |
| BANK AMER CORP 5.875% DUE 12-31-2049<br>CUSIP: 060505FL3                             | 3,100,000.000    | 3,092,425.00    | 3,448,750.00  |
| BANK AMER CORP 5% DUE 01-21-2044<br>SEDOL: BJ7B592                                   | 1,250,000.000    | 1,247,323.68    | 1,646,192.00  |
| BANK NEW YORK MELLON CORP DEPOS SHS REPSTG 1/100TH 4.7%<br>12-31-2049 SEDOL: BMF32J0 | 300,000.000      | 312,075.00      | 320,025.00    |
| BANK OF AMERICA CORP FLTGT RT 04-22-2025<br>SEDOL: BN2R764                           | 330,000.000      | 330,521.40      | 331,150.39    |
| BANK OF AMERICA CORP MTN 0.81% 10-24-2024<br>SEDOL: BN6NBD3                          | 400,000.000      | 401,168.00      | 397,377.30    |
| BANK OF AMERICA CORP MTN 1.197% 10-24-2026<br>SEDOL: BLR95F6                         | 150,000.000      | 149,403.00      | 147,078.00    |
| BANK OF AMERICA CORP 1.922% 10-24-2031<br>SEDOL: BLR8X26                             | 2,178,000.000    | 2,150,245.29    | 2,090,873.36  |
| BANK OF AMERICA CORP 2.299% 07-21-2032<br>CUSIP: 06051GKA6                           | 1,612,000.000    | 1,617,075.51    | 1,586,788.32  |
| BANK OF AMERICA CORPORATION 2.676% DUE<br>06-19-2041/06-19-2020 REG SEDOL: BMYXXT8   | 534,000.000      | 553,597.80      | 515,441.78    |
| BANK OF AMERICA CORPORATION 3.483% 03-13-2052<br>SEDOL: BN6J9V5                      | 782,000.000      | 783,972.26      | 866,244.13    |
| BANK ONE CORP FIXED 8.75% DUE 09-01-2030<br>SEDOL: BD0BFX1                           | 450,000.000      | 622,948.50      | 679,847.51    |
| BAXTER INTL INC 3.132% 12-01-2051<br>SEDOL: BMYT9K9                                  | 591,000.000      | 591,000.00      | 610,451.59    |
| BBCMS TR 2015-SRCH FLTGT RT 5.12177% DUE 08-10-2035<br>CUSIP: 05547HAN1              | 200,000.000      | 201,229.80      | 217,943.20    |
| BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035<br>SEDOL: BFMD852                           | 300,000.000      | 308,977.20      | 331,843.17    |
| BECTON DICKINSON & 3.363% DUE 06-06-2024<br>SEDOL: BF2MPF8                           | 68,000.000       | 73,178.20       | 71,204.97     |
| BECTON DICKINSON & 4.669% DUE 06-06-2047<br>SEDOL: BF2KB43                           | 1,870,000.000    | 1,978,949.74    | 2,365,453.87  |
| BECTON DICKINSON & 4.685% DUE 12-15-2044<br>SEDOL: BTDF52                            | 2,387,000.000    | 2,540,645.20    | 3,004,229.82  |
| BECTON DICKINSON & 4.875% DUE 05-15-2044<br>SEDOL: BXVMC54                           | 91,000.000       | 103,529.79      | 108,792.64    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051<br>CUSIP: 084659BC4           | 537,000.000      | 536,339.49      | 518,896.19    |
| BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG<br>SEDOL: BYW5431       | 2,245,000.000    | 2,192,978.06    | 2,733,737.69  |
| BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045<br>SEDOL: BVXY748                    | 1,925,000.000    | 2,072,561.99    | 2,339,084.69  |
| BERRY GLOBAL INC 1.57% DUE 01-15-2026<br>SEDOL: BMHSQ68                     | 200,000.000      | 199,932.00      | 195,704.00    |
| BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023<br>SEDOL: BGHCHY3              | 900,000.000      | 895,644.00      | 949,851.47    |
| BK NEW YORK MELLON 1.6% DUE 04-24-2025<br>SEDOL: BLFFMD3                    | 10,000.000       | 9,996.20        | 10,096.00     |
| BK OF AMER NA 6 DUE 10-15-2036<br>SEDOL: B8YB6B7                            | 250,000.000      | 307,539.18      | 343,302.75    |
| BLACK HILLS CORP 3.05% DUE 10-15-2029<br>SEDOL: BJV1DR2                     | 500,000.000      | 498,280.00      | 519,677.25    |
| BLACKSTONE MTG TR INC SR NT CONV 4.75% DUE 03-15-2023 REG<br>SEDOL: BFWMKH5 | 60,000.000       | 57,996.78       | 61,236.00     |
| BLACKSTONE MTG TR 4.375% DUE 05-05-2022<br>SEDOL: BD8Z2K1                   | 1,610,000.000    | 1,557,172.00    | 1,618,050.00  |
| BLOCK FINANCIAL LLC 2.5% DUE 07-15-2028 BEO<br>SEDOL: BL597S5               | 1,100,000.000    | 1,094,933.80    | 1,102,135.58  |
| BOEING CO FIXED 2.196% DUE 02-04-2026<br>SEDOL: BKPSXR6                     | 420,000.000      | 420,000.00      | 420,015.62    |
| BOEING CO FIXED 3.95% DUE 08-01-2059<br>SEDOL: BKPHQD0                      | 1,060,000.000    | 1,060,968.40    | 1,105,497.83  |
| BOEING CO FIXED 5.705% DUE 05-01-2040<br>SEDOL: BM8XFQ5                     | 900,000.000      | 1,050,386.52    | 1,158,722.22  |
| BOEING CO FIXED 5.805% DUE 05-01-2050<br>SEDOL: BM8R6R5                     | 1,132,000.000    | 1,396,420.59    | 1,537,827.37  |
| BOEING CO 1.875% DUE 06-15-2023<br>SEDOL: BD723Z5                           | 230,000.000      | 230,975.20      | 231,870.31    |
| BOEING CO 2.75% DUE 02-01-2026<br>SEDOL: BMHXMW1                            | 300,000.000      | 311,301.80      | 308,727.17    |
| BOEING CO 3.3% DUE 03-01-2035<br>SEDOL: BVZ6WJ2                             | 380,000.000      | 352,974.40      | 381,547.38    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                           | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                 |                  |                 |               |
| <b>United States - USD</b>                                                |                  |                 |               |
| BOEING CO 3.625% DUE 02-01-2031<br>SEDOL: BMHXMZ4                         | 3,664,000.000    | 3,909,530.40    | 3,911,311.43  |
| BOEING CO 3.75% DUE 02-01-2050<br>SEDOL: BJGV2H0                          | 422,000.000      | 417,841.44      | 440,162.46    |
| BOEING CO 3.9% 05-01-2049<br>SEDOL: BK1WJ8                                | 1,813,000.000    | 1,801,388.61    | 1,900,995.50  |
| BOEING CO 4.875% DUE 05-01-2025<br>SEDOL: BM8XFT8                         | 2,400,000.000    | 2,400,000.00    | 2,626,814.93  |
| BOEING CO 5.93% DUE 05-01-2060<br>SEDOL: BM8R6Q4                          | 460,000.000      | 499,883.03      | 640,712.79    |
| BOEING CO 6.875% DUE 03-15-2039<br>SEDOL: BC7H609                         | 270,000.000      | 374,218.88      | 374,661.69    |
| BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035<br>11-17-2005 SEDOL: B0Q4ZC2 | 1,400,000.000    | 1,759,716.00    | 1,939,952.66  |
| BP CAP MKTS AMER INC 3.0% DUE 02-24-2050<br>SEDOL: BLGM4V5                | 3,030,000.000    | 2,970,483.46    | 2,964,752.53  |
| BP CAP MKTS AMER 2.772% DUE 11-10-2050<br>SEDOL: BMF3XC0                  | 61,000.000       | 58,247.29       | 57,426.52     |
| BP CAP MKTS AMER 3.194% DUE 04-06-2025<br>SEDOL: BJLV8D3                  | 200,000.000      | 216,490.00      | 210,872.48    |
| BRISTOL MYERS FIXED 4.25% DUE 10-26-2049<br>SEDOL: BMW2G98                | 710,000.000      | 704,021.80      | 880,517.59    |
| BRISTOL MYERS FIXED 4.35% DUE 11-15-2047<br>SEDOL: BMXWR94                | 100,000.000      | 88,795.00       | 123,590.08    |
| BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045<br>SEDOL: BMWV9C9            | 327,000.000      | 326,975.20      | 435,730.43    |
| BRISTOL MYERS 2.55% DUE 11-13-2050<br>SEDOL: BMXF715                      | 1,271,000.000    | 1,259,437.88    | 1,207,284.68  |
| BROADCOM CORP / 2.65% DUE 01-15-2023<br>SEDOL: BDRT6V3                    | 210,000.000      | 218,473.50      | 213,724.12    |
| BROADCOM INC FIXED 4.15% DUE 11-15-2030<br>SEDOL: BKPVPK2                 | 996,000.000      | 994,894.44      | 1,105,732.63  |
| BROADCOM INC SR NT 144A 3.187% 11-15-2036<br>SEDOL: BMCP6S6               | 254,000.000      | 248,876.87      | 253,974.19    |
| BROADCOM INC 4.3% DUE 11-15-2032 BEO<br>SEDOL: BKPVK30                    | 2,721,000.000    | 2,716,941.54    | 3,061,435.92  |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                            |                  |                 |               |
| <b>United States - USD</b>                                                           |                  |                 |               |
| BROADCOM INC 4.75% 04-15-2029<br>SEDOL: BKXB3J9                                      | 1,325,000.000    | 1,316,563.00    | 1,509,506.93  |
| BROADCOM INC 5.0% DUE 04-15-2030<br>SEDOL: BKX9W96                                   | 730,000.000      | 771,152.74      | 850,672.60    |
| BSTN PPTYS LTD 2.9% DUE 03-15-2030<br>SEDOL: BKRLV57                                 | 500,000.000      | 493,075.00      | 509,656.40    |
| BSTN SCIENTIFIC 2.65% DUE 06-01-2030<br>SEDOL: BLBCYV0                               | 100,000.000      | 99,851.00       | 102,043.74    |
| BSTN SCIENTIFIC 4.7% DUE 03-01-2049<br>SEDOL: BP0V900                                | 720,000.000      | 790,828.80      | 915,027.86    |
| BSTN SCIENTIFIC 7.375% DUE 01-15-2040<br>SEDOL: B52PWD4                              | 1,125,000.000    | 1,564,738.50    | 1,753,473.67  |
| BURL NORTHN SANTA FIXED 3.05% 02-15-2051<br>SEDOL: BK97PV7                           | 480,000.000      | 504,457.08      | 498,634.07    |
| BURL NORTHN 4.4 DUE 03-15-2042<br>SEDOL: B787QZ8                                     | 275,000.000      | 300,190.00      | 335,604.20    |
| BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052<br>SEDOL: BNW2JM9                   | 130,000.000      | 131,927.90      | 130,559.52    |
| BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051<br>SEDOL: BN7GF39                     | 1,251,000.000    | 1,248,147.72    | 1,363,450.21  |
| BX COML MTG TR 2020-BXLP 144A FLTG RATE SR 20-BXLP CL A<br>12-15-2021 SEDOL: BKV0RZ2 | 375,768.460      | 376,296.89      | 375,542.44    |
| BX TR 2021-ARIA FLTG RT 4.2864% DUE 10-15-2036<br>CUSIP: 05608RAJ4                   | 100,000.000      | 99,500.00       | 99,561.60     |
| CA INST TECH 4.7% DUE 11-01-2111<br>SEDOL: B795LF6                                   | 240,000.000      | 232,874.40      | 355,317.17    |
| CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119<br>SEDOL: BJX9954                 | 590,000.000      | 588,507.30      | 690,689.82    |
| CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6                 | 600,000.000      | 598,374.00      | 592,823.09    |
| CANTOR FITZGERALD 6.5% DUE 06-17-2022<br>SEDOL: BDDXF45                              | 600,000.000      | 600,000.00      | 614,837.23    |
| CARNIVAL CORP SEN SEC TERM LOAN 06-30-2025<br>CUSIP: P2121YAN8                       | 197,000.000      | 189,120.00      | 195,030.00    |
| CARNIVAL CORPORATION TLB 10-06-2028<br>CUSIP: P2121YAS7                              | 1,000,000.000    | 995,000.00      | 990,000.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                               | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                     |                  |                 |               |
| <b>United States - USD</b>                                                    |                  |                 |               |
| CAROLINA PWR & LT 4.1% DUE 03-15-2043<br>SEDOL: B8L5GP6                       | 790,000.000      | 767,012.66      | 915,405.38    |
| CARRIER GLOBAL CORP 3.37% DUE 04-05-2040<br>SEDOL: BMT6MR3                    | 500,000.000      | 482,570.59      | 523,796.93    |
| CARRIER GLOBAL CORP 3.577% DUE 04-05-2050<br>SEDOL: BNG21Z2                   | 2,994,000.000    | 3,014,504.08    | 3,194,992.67  |
| CASTLELAKE AVIATION LIMITED TLB 10-08-2026<br>CUSIP: 14855NAB2                | 420,562.870      | 416,357.24      | 418,329.68    |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM N1.1% DUE 09-14-2027<br>SEDOL: BMGX868 | 110,000.000      | 109,374.10      | 106,723.26    |
| CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042<br>SEDOL: B8BB1R1                | 500,000.000      | 475,920.16      | 575,289.87    |
| CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032<br>SEDOL: BMBVFS8            | 1,640,000.000    | 1,640,000.00    | 1,687,150.00  |
| CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031<br>SEDOL: BPLVD52                 | 400,000.000      | 400,000.00      | 416,000.00    |
| CENTENE CORP DEL FIXED 4.625% 12-15-2029<br>SEDOL: BMVQRX2                    | 960,000.000      | 976,025.00      | 1,035,321.60  |
| CENTENE CORP DEL SR NT 4.25% 12-15-2027<br>SEDOL: BMCTMH9                     | 570,000.000      | 565,212.00      | 594,225.00    |
| CENTENE CORP DEL 2.5% 03-01-2031<br>SEDOL: BKP8G66                            | 450,000.000      | 450,000.00      | 438,081.75    |
| CENTENE CORP DEL 2.625% 08-01-2031<br>SEDOL: BL6LYW3                          | 50,000.000       | 50,000.00       | 49,000.00     |
| CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG<br>SEDOL: BMVX1F3       | 1,420,000.000    | 1,421,470.00    | 1,448,698.20  |
| CENTENE CORP DEL 3% DUE 10-15-2030<br>SEDOL: BKVDKR4                          | 680,000.000      | 680,000.00      | 691,226.80    |
| CENTERPOINT ENERGY INC 6.125% 12-31-2049<br>CUSIP: 15189TAS6                  | 300,000.000      | 300,000.00      | 312,000.00    |
| CF INDS INC 4.95% DUE 06-01-2043<br>SEDOL: B9XR0S8                            | 700,000.000      | 834,750.00      | 844,298.00    |
| CF INDS INC 5.375% DUE 03-15-2044<br>SEDOL: BKL56J4                           | 400,000.000      | 492,000.00      | 504,440.00    |
| CHARLES SCHWAB CORP 5.0% 12-31-2049<br>CUSIP: 808513AR6                       | 200,000.000      | 198,500.00      | 207,405.02    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                             | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                   |                  |                 |               |
| <b>United States - USD</b>                                                                  |                  |                 |               |
| CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042<br>SEDOL: BN7G7R7                        | 420,000.000      | 416,862.60      | 408,505.26    |
| CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95%<br>06-30-2062 SEDOL: BN7G7N3             | 2,140,000.000    | 2,122,580.40    | 2,070,011.84  |
| CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO<br>SEDOL: BMBP1C6                    | 600,000.000      | 654,396.00      | 623,127.00    |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE<br>04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0 | 858,000.000      | 861,291.14      | 832,498.16    |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028<br>BEO SEDOL: BFFFBV2            | 130,000.000      | 147,368.00      | 142,398.47    |
| CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2<br>DUE 02-01-27 CUSIP: 16117LXB6   | 2,713,726.430    | 2,699,921.52    | 2,686,154.97  |
| CHARTER FIXED 3.85% DUE 04-01-2061<br>CUSIP: 161175BY9                                      | 190,000.000      | 172,119.10      | 179,894.05    |
| CHARTER FIXED 5.75% DUE 04-01-2048<br>CUSIP: 161175BN3                                      | 4,146,000.000    | 4,178,696.15    | 5,185,916.55  |
| CHARTER 3.5% DUE 06-01-2041<br>CUSIP: 161175BZ6                                             | 920,000.000      | 905,574.80      | 899,460.27    |
| CHARTER 4.908% DUE 07-23-2025<br>SEDOL: BZ06JV6                                             | 60,000.000       | 68,291.40       | 66,030.36     |
| CHARTER 5.375% 05-01-2047<br>SEDOL: BFF9P78                                                 | 1,300,000.000    | 1,262,428.99    | 1,556,353.71  |
| CHARTER 6.384% DUE 10-23-2035<br>SEDOL: BZ06JT4                                             | 40,000.000       | 42,994.27       | 51,619.97     |
| CHARTER 6.484% DUE 10-23-2045<br>SEDOL: BYQ7R23                                             | 140,000.000      | 155,440.28      | 191,718.07    |
| CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029<br>SEDOL: BMBTPN7                         | 1,296,000.000    | 1,295,124.83    | 1,389,455.84  |
| CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027<br>SEDOL: BDRJN78                       | 100,000.000      | 100,000.00      | 112,897.95    |
| CHENIERE CORPUS 5.875% DUE 03-31-2025<br>SEDOL: BZ5ZZ32                                     | 300,000.000      | 300,000.00      | 332,601.81    |
| CHENIERE CORPUS 7% DUE 06-30-2024<br>SEDOL: BDZVV61                                         | 300,000.000      | 303,750.00      | 331,917.82    |
| CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050<br>SEDOL: BLB4PD5                              | 534,000.000      | 563,237.00      | 565,785.68    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                               | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                     |                  |                 |               |
| <b>United States - USD</b>                                    |                  |                 |               |
| CHEVRON CORP 1.018% DUE 08-12-2027<br>SEDOL: BPKVMB2          | 110,000.000      | 108,207.00      | 106,000.90    |
| CHEVRON U S A INC 2.343% DUE 08-12-2050 REG<br>SEDOL: BPKC1G3 | 1,140,000.000    | 1,071,815.60    | 1,048,778.09  |
| CHUBB INA HOLDINGS INC 2.85% DUE 12-15-2051<br>SEDOL: BMV9TP7 | 230,000.000      | 229,811.40      | 231,650.29    |
| CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061<br>SEDOL: BMWK7M2 | 805,000.000      | 800,548.35      | 825,157.42    |
| CIGNA CORP NEW CORP 4.8% 08-15-2038<br>SEDOL: BKPHS23         | 1,090,000.000    | 1,088,245.10    | 1,343,824.03  |
| CIGNA CORP NEW CORP 4.9% 12-15-2048<br>SEDOL: BKPHS34         | 2,720,000.000    | 2,742,990.90    | 3,526,323.55  |
| CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040<br>SEDOL: BL6BBD3    | 210,000.000      | 209,691.30      | 217,390.69    |
| CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050<br>SEDOL: BL6BBV1    | 850,000.000      | 847,419.85      | 888,492.13    |
| CIGNA CORP NEW 3.875% DUE 10-15-2047 REG<br>SEDOL: BMCC9V1    | 520,000.000      | 518,633.77      | 582,945.08    |
| CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO<br>SEDOL: BLCB7N9      | 300,000.000      | 341,690.50      | 331,688.52    |
| CIMAREX ENERGY CO 4.375% 03-15-2029<br>SEDOL: BHRT2V3         | 360,000.000      | 387,511.20      | 382,704.99    |
| CITIGROUP CAP III 7.625% DUE 12-01-2036<br>SEDOL: 2301637     | 760,000.000      | 915,914.00      | 1,117,053.68  |
| CITIGROUP INC NT VAR RATE 12-31-2049 REG<br>CUSIP: 172967JM4  | 1,200,000.000    | 1,243,200.00    | 1,284,000.00  |
| CITIGROUP INC 1.462% DUE 06-09-2027 BEO<br>CUSIP: 172967NA5   | 310,000.000      | 310,558.00      | 304,688.51    |
| CITIGROUP INC 2.52% 11-03-2032<br>SEDOL: BNHX0P7              | 630,000.000      | 630,000.00      | 630,004.71    |
| CITIGROUP INC 2.561% DUE 05-01-2032 BEO<br>CUSIP: 172967MY4   | 1,627,000.000    | 1,627,000.00    | 1,637,297.56  |
| CITIGROUP INC 2.904% 11-03-2042<br>SEDOL: BNHX0S0             | 430,000.000      | 430,000.00      | 427,018.81    |
| CITIGROUP INC 3.106% DUE 04-08-2026<br>SEDOL: BM8G779         | 180,000.000      | 193,341.60      | 188,776.05    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                               | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                     |                  |                 |               |
| <b>United States - USD</b>                                                    |                  |                 |               |
| CITIGROUP INC 3.4% DUE 05-01-2026<br>SEDOL: BDGKYT1                           | 140,000.000      | 152,933.00      | 150,196.20    |
| CITIGROUP INC 3.668% DUE 07-24-2028<br>SEDOL: BF347Y6                         | 700,000.000      | 700,000.00      | 755,481.06    |
| CITIGROUP INC 3.875% 12-29-2049<br>SEDOL: BMC9RY1                             | 1,100,000.000    | 1,100,000.00    | 1,100,000.00  |
| CITIGROUP INC 4.075% DUE 04-23-2029<br>CUSIP: 172967LW9                       | 1,100,000.000    | 1,100,000.00    | 1,214,011.18  |
| CITIGROUP INC 4.15% DUE 12-31-2049<br>SEDOL: BN72LH3                          | 670,000.000      | 670,000.00      | 680,887.50    |
| CITIGROUP INC 4.65% DUE 07-23-2048<br>SEDOL: BD366H4                          | 990,000.000      | 980,284.66      | 1,275,537.82  |
| CITIGROUP INC 4.7% DUE 12-31-2049<br>SEDOL: BKX99Z1                           | 600,000.000      | 600,000.00      | 606,120.00    |
| CITIGROUP INC 5.0% 12-31-2049 REG<br>SEDOL: BK5GTX8                           | 700,000.000      | 700,000.00      | 721,000.00    |
| CITIGROUP INC 6.125% DUE 08-25-2036<br>SEDOL: B1CDG16                         | 369,000.000      | 363,550.34      | 503,524.55    |
| CITIGROUP INC 6.625 DUE 06-15-2032 BEO<br>SEDOL: BG48R11                      | 2,390,000.000    | 2,985,053.83    | 3,174,537.84  |
| CITIGROUP INC 6% DUE 10-31-2033<br>SEDOL: BG48R22                             | 410,000.000      | 402,423.70      | 529,458.95    |
| CITIGROUP INC 8.125% DUE 07-15-2039<br>SEDOL: B8G0DX3                         | 1,153,000.000    | 1,716,811.70    | 1,953,767.38  |
| CITIZENS FINL GROUP INC 5.65% DUE<br>12-31-2049/10-06-2025 BEO SEDOL: BMXXNH7 | 600,000.000      | 597,800.00      | 656,250.00    |
| CITRIX SYS INC 3.3% DUE 03-01-2030<br>CUSIP: 177376AF7                        | 700,000.000      | 695,450.00      | 710,801.66    |
| CITY OF HOPE 5.623% DUE 11-15-2043<br>SEDOL: BCGD4C6                          | 390,000.000      | 400,806.50      | 557,022.04    |
| CLEV CLINIC FNDTN 4.858% DUE 01-01-2114<br>SEDOL: BYT8J72                     | 100,000.000      | 100,000.00      | 149,531.22    |
| CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036<br>SEDOL: B1L4G76                     | 795,000.000      | 1,073,782.65    | 1,062,701.26  |
| CME GROUP INC 4.15% DUE 06-15-2048<br>CUSIP: 12572QAH8                        | 200,000.000      | 199,082.00      | 259,686.05    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                     | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                           |                  |                 |               |
| <b>United States - USD</b>                                                                          |                  |                 |               |
| CN LT & PWR CO 4.3% DUE 04-15-2044<br>SEDOL: BLRVSV9                                                | 160,000.000      | 160,000.00      | 192,771.92    |
| COCA COLA CO FIXED 2.5% DUE 06-01-2040<br>SEDOL: BLB7Z01                                            | 90,000.000       | 91,077.50       | 90,601.94     |
| COCA COLA CO 2.5% 03-15-2051<br>SEDOL: BK93JD5                                                      | 410,000.000      | 401,966.65      | 395,074.13    |
| COCA COLA CO 2.6% DUE 06-01-2050<br>SEDOL: BLB7Z23                                                  | 20,000.000       | 20,698.29       | 19,607.56     |
| COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052<br>CUSIP: 20030NDP3                                     | 1,752,000.000    | 1,691,151.18    | 1,575,436.47  |
| COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047<br>SEDOL: BFWQ3V2                                      | 686,000.000      | 697,511.08      | 792,620.59    |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049<br>SEDOL: BFW31L9                                      | 1,152,000.000    | 1,192,682.08    | 1,339,654.63  |
| COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG<br>SEDOL: BL6D441                               | 993,000.000      | 986,700.14      | 960,610.50    |
| COMCAST CORP NEW 3.15% DUE 03-01-2026<br>CUSIP: 20030NBS9                                           | 250,000.000      | 270,630.00      | 266,670.06    |
| COMCAST CORP NEW 3.45% DUE 02-01-2050<br>CUSIP: 20030NCZ2                                           | 209,000.000      | 210,080.63      | 224,004.70    |
| COMCAST CORP NEW 3.75% DUE 04-01-2040<br>CUSIP: 20030NDH1                                           | 100,000.000      | 99,456.00       | 112,246.05    |
| COMCAST CORP NEW 4.049% DUE 11-01-2052<br>SEDOL: BFWQ3S9                                            | 1,901,000.000    | 1,990,447.66    | 2,228,658.22  |
| COMMONBOND STUDENT LOAN TRUST 2021- PVT CR STUD LN BACKED<br>144A 1.17% 09-25-2051 CUSIP: 20268AAA0 | 225,191.940      | 225,142.51      | 220,640.54    |
| COMMONSPIRIT HLTH 2.782% DUE 10-01-2030<br>SEDOL: BN4LSK5                                           | 120,000.000      | 120,000.00      | 122,946.96    |
| COMMONSPIRIT HLTH 3.91% DUE 10-01-2050<br>SEDOL: BLN7JS5                                            | 350,000.000      | 350,000.00      | 390,801.24    |
| COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125%<br>03-15-2051 SEDOL: BMBZ728                       | 1,050,000.000    | 1,048,572.00    | 1,092,806.57  |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG<br>SEDOL: BFYRPY0                                    | 530,000.000      | 526,701.30      | 621,189.89    |
| COMWLTH EDISON CO FIXED 3% DUE 03-01-2050<br>SEDOL: BKMGBX5                                         | 1,025,000.000    | 1,023,585.50    | 1,043,964.17  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                       | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                             |                  |                 |               |
| <b>United States - USD</b>                                            |                  |                 |               |
| COMWLTH EDISON CO 4.35% DUE 11-15-2045<br>SEDOL: BYQ6HF3              | 775,000.000      | 768,970.50      | 942,174.28    |
| CONAGRA BRANDS INC FIXED 5.3% 11-01-2038<br>SEDOL: BF2SVM5            | 303,000.000      | 300,144.42      | 384,321.30    |
| CONAGRA BRANDS INC 5.4% 11-01-2048<br>SEDOL: BF2SVR0                  | 690,000.000      | 673,854.00      | 932,256.00    |
| CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048<br>CUSIP: 207597EL5      | 625,000.000      | 644,126.72      | 750,252.27    |
| CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG<br>SEDOL: B4T4431         | 1,525,000.000    | 1,933,954.47    | 2,220,355.30  |
| CONOCOPHILLIPS 5.9% DUE 05-15-2038<br>SEDOL: BG48SD0                  | 290,000.000      | 361,237.69      | 399,892.46    |
| CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050<br>SEDOL: BKP3KX6     | 100,000.000      | 99,338.00       | 114,652.09    |
| CONSTELLATION 4.5% DUE 05-09-2047<br>SEDOL: BDGKT74                   | 100,000.000      | 104,807.00      | 119,839.20    |
| CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG<br>SEDOL: BKPD531         | 450,000.000      | 440,178.50      | 398,623.88    |
| CONSUMERS ENERGY CO 2.65% 08-15-2052<br>SEDOL: BM8NHW5                | 378,000.000      | 362,955.72      | 369,250.45    |
| CONSUMERS ENERGY 4.05% DUE 05-15-2048<br>CUSIP: 210518DB9             | 50,000.000       | 61,745.50       | 59,844.09     |
| CONTL RES INC 4.9% DUE 06-01-2044<br>SEDOL: BYN68H5                   | 280,000.000      | 318,332.90      | 310,310.00    |
| CORNING INC 3.9% DUE 11-15-2049<br>SEDOL: BJXCLV3                     | 340,000.000      | 339,048.00      | 382,194.68    |
| COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG<br>SEDOL: BMG2X93   | 553,000.000      | 540,668.10      | 536,293.13    |
| CRH AMER INC 5.125% DUE 05-18-2045<br>SEDOL: BX8Z1C6                  | 2,125,000.000    | 2,134,989.25    | 2,779,305.35  |
| CROWN CASTLE INTL CORP NEW 2.5% DUE 07-15-2031<br>SEDOL: BMD0WD7      | 471,000.000      | 470,732.91      | 468,048.79    |
| CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG<br>SEDOL: BM6QSB2 | 100,000.000      | 109,317.00      | 112,849.29    |
| CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047<br>SEDOL: BDT6RC0         | 300,000.000      | 317,551.00      | 369,012.50    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                          | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                |                  |                 |               |
| <b>United States - USD</b>                               |                  |                 |               |
| CROWN CASTLE INTL CORP 4.3% 02-15-2029<br>SEDOL: BJ686B3 | 300,000.000      | 324,918.00      | 335,157.37    |
| CROWN CASTLE INTL 3.1% DUE 11-15-2029<br>SEDOL: BK9Z6H4  | 100,000.000      | 100,700.00      | 104,463.45    |
| CSX CORP FIXED 4.3% DUE 03-01-2048<br>CUSIP: 126408HK2   | 725,000.000      | 679,049.50      | 883,376.95    |
| CSX CORP 2.5% DUE 05-15-2051<br>SEDOL: BKY5RH6           | 225,000.000      | 223,197.75      | 208,744.81    |
| CSX CORP 3.35% 09-15-2049<br>CUSIP: 126408HR7            | 92,000.000       | 91,361.52       | 97,540.24     |
| CSX CORP 3.8% DUE 11-01-2046<br>SEDOL: BYMPHS7           | 250,000.000      | 245,645.00      | 281,932.61    |
| CSX CORP 4.5% DUE 03-15-2049<br>CUSIP: 126408HP1         | 420,000.000      | 424,276.00      | 523,059.68    |
| CSX CORP 4.75% DUE 05-30-2042<br>SEDOL: B56PH80          | 300,000.000      | 316,785.00      | 376,412.21    |
| CSX CORP 4.75% DUE 11-15-2048<br>CUSIP: 126408HN6        | 405,000.000      | 401,527.75      | 522,855.59    |
| CSX CORP 6.15% DUE 05-01-2037<br>SEDOL: B92WJC1          | 2,600,000.000    | 3,331,246.58    | 3,651,555.18  |
| CUBESMART L P SR NT 2.25% 12-15-2028<br>SEDOL: BNNJDF0   | 600,000.000      | 597,090.00      | 600,620.71    |
| CVS CAREMARK CORP 5.3 DUE 12-05-2043<br>SEDOL: BH458J4   | 470,000.000      | 469,088.20      | 622,099.60    |
| CVS HEALTH CORP 3% DUE 08-15-2026<br>SEDOL: BK5R458      | 340,000.000      | 364,959.40      | 359,219.11    |
| CVS HEALTH CORP 4.25% DUE 04-01-2050<br>SEDOL: BKP3KR0   | 450,000.000      | 449,923.50      | 545,817.11    |
| CVS HEALTH CORP 4.78% DUE 03-25-2038<br>SEDOL: BF4JK96   | 2,840,000.000    | 2,842,438.90    | 3,471,015.62  |
| CVS HEALTH CORP 5.05% DUE 03-25-2048<br>SEDOL: BF4JKH4   | 4,984,000.000    | 5,182,166.48    | 6,537,511.70  |
| CVS HEALTH CORP 5.125% DUE 07-20-2045<br>SEDOL: BYPFC45  | 710,000.000      | 708,640.50      | 925,700.06    |
| DANAHER CORP SR NT 2.8% 12-10-2051<br>SEDOL: BP83MD2     | 360,000.000      | 357,825.60      | 356,900.35    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                       | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                             |                  |                 |               |
| <b>United States - USD</b>                                                            |                  |                 |               |
| DCP MIDSTREAM LP FIXED 7.375% DUE 12-31-2040<br>SEDOL: BZ1JRP4                        | 70,000.000       | 67,900.00       | 69,125.00     |
| DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032<br>SEDOL: BP6MDL6                    | 320,000.000      | 320,000.00      | 322,400.00    |
| DEERE JOHN CAP CORP MEDIUM TERM TRANCHE # TR 00472 1.05%<br>06-17-2026 SEDOL: BMD2N41 | 200,000.000      | 199,670.00      | 196,663.10    |
| DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026<br>SEDOL: BL98272                        | 1,100,000.000    | 1,097,173.00    | 1,239,632.12  |
| DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026<br>CUSIP: 24703TAD8                     | 1,400,000.000    | 1,406,066.98    | 1,618,994.71  |
| DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD<br>SEDOL: BL98216                        | 206,000.000      | 316,947.91      | 313,862.27    |
| DELL INTL L L C/EMC CORP 8.35% 07-15-2046<br>SEDOL: BL59DF4                           | 25,000.000       | 41,666.00       | 41,675.99     |
| DELPHI FINANCIAL GROUP INC FLTG RT DUE 05-15-2037<br>SEDOL: B1XXGL5                   | 12,275.000       | 306,752.25      | 294,600.00    |
| DELTA AIR LINES INC DEL 2.9% DUE 10-28-2024<br>SEDOL: BK8VSF5                         | 600,000.000      | 591,000.00      | 611,870.51    |
| DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029<br>SEDOL: BK8VSG6                        | 290,000.000      | 288,825.50      | 297,472.83    |
| DELTA AIR LINES 7.375% DUE 01-15-2026<br>SEDOL: BMVT184                               | 466,000.000      | 484,218.00      | 548,557.37    |
| DEVON ENERGY CORP FIXED 5% DUE 06-15-2045<br>SEDOL: BYNCY2                            | 580,000.000      | 632,636.29      | 703,148.59    |
| DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO<br>SEDOL: BNXFS75                            | 194,000.000      | 193,806.19      | 208,397.29    |
| DEVON ENERGY CORP 4.75% DUE 05-15-2042<br>SEDOL: BFN08Q3                              | 1,560,000.000    | 1,426,073.05    | 1,811,001.56  |
| DEVON ENERGY CORP 5.6 DUE 07-15-2041<br>SEDOL: B3Q7W10                                | 740,000.000      | 781,016.89      | 930,503.38    |
| DEVON ENERGY CORP 5.85% DUE 12-15-2025<br>SEDOL: BYQ1PX2                              | 190,000.000      | 222,395.30      | 217,338.97    |
| DH EUROPE FIN II S FIXED 3.25% 11-15-2039<br>SEDOL: BG0WND1                           | 100,000.000      | 99,809.00       | 107,033.58    |
| DH EUROPE FIN II S 3.4% DUE 11-15-2049<br>SEDOL: BG0WNG4                              | 20,000.000       | 19,951.20       | 21,511.12     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                           | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                 |                  |                 |               |
| <b>United States - USD</b>                                                |                  |                 |               |
| DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC<br>08-24-2026 CUSIP: 25277BAB4 | 684,250.000      | 680,828.75      | 315,322.93    |
| DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051<br>CUSIP: 25278XAAQ2         | 606,000.000      | 628,688.60      | 697,046.11    |
| DIAMONDBACK ENERGY 2.875% DUE 12-01-2024<br>SEDOL: BJR4591                | 100,000.000      | 106,400.00      | 103,764.10    |
| DIGITAL RLTY TR LP 4.75% DUE 10-01-2025<br>SEDOL: BD9NRY3                 | 600,000.000      | 600,000.00      | 664,498.11    |
| DISCOVERY FIXED 4.65% DUE 05-15-2050<br>SEDOL: BMDNBL7                    | 77,000.000       | 78,705.44       | 90,636.36     |
| DISNEY WALT CO SR NT 5.4% 10-01-2043<br>SEDOL: BJQX544                    | 80,000.000       | 99,240.00       | 111,235.65    |
| DISNEY WALT CO SR NT 6.15% 03-01-2037<br>SEDOL: BK24PP9                   | 625,000.000      | 827,300.00      | 879,974.69    |
| DISNEY WALT CO SR NT 6.2% 12-15-2034<br>SEDOL: BJQX577                    | 90,000.000       | 118,570.50      | 125,886.28    |
| DISNEY WALT CO SR NT 6.4% 12-15-2035<br>SEDOL: BKMDXP2                    | 161,000.000      | 217,234.08      | 230,803.37    |
| DISNEY WALT CO SR NT 6.65% 11-15-2037<br>CUSIP: 254687EH5                 | 1,120,000.000    | 1,560,921.60    | 1,663,433.22  |
| DISNEY WALT CO 2.75% DUE 09-01-2049<br>SEDOL: BJJJTB4                     | 700,000.000      | 677,425.00      | 679,943.40    |
| DISNEY WALT CO 3.6% DUE 01-13-2051 REG<br>SEDOL: BMDHPZ1                  | 317,000.000      | 324,418.77      | 359,846.24    |
| DOMINION ENERGY INC 2.25% DUE 08-15-2031BEO<br>SEDOL: BPCKMQ2             | 325,000.000      | 324,535.25      | 317,774.49    |
| DOMINION RES INC 4.7% DUE 12-01-2044<br>SEDOL: BSR9GC9                    | 1,780,000.000    | 2,034,672.00    | 2,201,150.37  |
| DOMINION RES INC 5.95% DUE 06-15-2035<br>SEDOL: B0BSGX7                   | 40,000.000       | 47,098.80       | 52,241.03     |
| DOW CHEM CO NT 9.4 DUE 05-15-2039<br>SEDOL: BG48TR1                       | 921,000.000      | 1,529,606.96    | 1,655,078.18  |
| DOW CHEM CO 5.25% DUE 11-15-2041<br>SEDOL: B76L298                        | 1,025,000.000    | 1,093,763.99    | 1,313,674.63  |
| DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048<br>SEDOL: BKBZCX0              | 302,000.000      | 301,779.54      | 425,117.75    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                            | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                  |                  |                 |               |
| <b>United States - USD</b>                                                 |                  |                 |               |
| DOW CHEMICAL CO NT 4.8% 05-15-2049<br>CUSIP: 260543CV3                     | 777,000.000      | 771,845.72      | 991,781.39    |
| DOW CHEMICAL CO 3.6% 11-15-2050<br>SEDOL: BN15X50                          | 340,000.000      | 344,169.98      | 369,553.97    |
| DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO<br>CUSIP: 23345NAB1        | 696,500.000      | 696,500.00      | 697,482.07    |
| DTE ELEC CO 4.05% 05-15-2048<br>SEDOL: BG0DD90                             | 100,000.000      | 99,551.00       | 119,357.14    |
| DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO<br>SEDOL: BMD2D96       | 369,000.000      | 368,575.65      | 379,233.65    |
| DUKE ENERGY CORP 3.75% DUE 09-01-2046<br>SEDOL: BD381P3                    | 400,000.000      | 433,772.84      | 428,171.81    |
| DUKE ENERGY CORP 3.95% DUE 08-15-2047<br>SEDOL: BF46ZJ2                    | 400,000.000      | 366,072.00      | 443,091.41    |
| DUKE ENERGY FLA 4.2% DUE 07-15-2048<br>CUSIP: 26444HAF8                    | 200,000.000      | 199,722.00      | 240,787.38    |
| DUKE ENERGY IND LLC 3.25% DUE 10-01-2049<br>SEDOL: BKDP7D3                 | 200,000.000      | 195,526.00      | 207,702.86    |
| DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG<br>SEDOL: BHZRWQ4              | 220,000.000      | 219,586.40      | 264,896.97    |
| DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051<br>SEDOL: BNSNM72       | 800,000.000      | 798,560.00      | 796,285.29    |
| DUKE ENERGY 3.2% DUE 08-15-2049<br>SEDOL: BKFV9W2                          | 589,000.000      | 602,076.00      | 611,882.70    |
| DUKE ENERGY 3.75% DUE 06-01-2045<br>SEDOL: BYV3C76                         | 500,000.000      | 529,170.00      | 554,608.36    |
| E TRADE FINL CORP 4.5% DUE 06-20-2028<br>SEDOL: BKVDKW9                    | 100,000.000      | 99,912.00       | 112,585.94    |
| E.W. SCRIPPS COMPANY, THE B-1 TERM LOAN 05-01-2026 BEO<br>CUSIP: 26928BAL3 | 97,510.000       | 97,022.42       | 97,220.40     |
| EATON CORP OHIO 4.15 DUE 11-02-2042 REG<br>SEDOL: BGLPFR7                  | 430,000.000      | 404,316.76      | 504,096.27    |
| ECOLAB INC 2.7% DUE 12-15-2051<br>SEDOL: BPKC1L8                           | 968,000.000      | 965,628.40      | 955,637.60    |
| EDISON INTERNATIONAL 5.375% 12-31-2049<br>SEDOL: BMCDH43                   | 1,310,000.000    | 1,310,000.00    | 1,372,356.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                 |               |
| <b>United States - USD</b>                                       |                  |                 |               |
| EDISON INTL 5.0% 12-31-2049<br>SEDOL: BP9RHS3                    | 590,000.000      | 590,300.00      | 602,862.00    |
| EDISON INTL 5.75% DUE 06-15-2027<br>SEDOL: BKC1V30               | 84,000.000       | 98,197.68       | 95,831.33     |
| EL PASO NAT GAS CO 8.375% DUE 06-15-2032<br>SEDOL: 2787237       | 200,000.000      | 289,630.00      | 286,537.15    |
| EL PASO PIPELN 4.7% DUE 11-01-2042<br>SEDOL: B82B6J7             | 650,000.000      | 654,745.50      | 735,225.82    |
| ENCANA CORP 5.15 DUE 11-15-2041<br>SEDOL: B40MFM0                | 200,000.000      | 199,134.00      | 219,095.95    |
| ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045<br>SEDOL: BYQ24Q1    | 570,000.000      | 609,054.93      | 710,977.86    |
| ENERGY TRANSFER L P NTS PERP 0% 12-31-2049 USD<br>SEDOL: BMHR7V7 | 310,000.000      | 298,475.00      | 293,700.20    |
| ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG<br>SEDOL: BMHR7W8    | 2,300,000.000    | 2,291,990.00    | 2,334,500.00  |
| ENERGY TRANSFER L P 6.5% 12-31-2049<br>SEDOL: BN2CHF8            | 1,030,000.000    | 1,030,000.00    | 1,048,025.00  |
| ENERGY TRANSFER L P 6.75% 12-31-2099 USD<br>SEDOL: BNLZ3S3       | 940,000.000      | 942,840.00      | 940,000.00    |
| ENERGY TRANSFER OPER L P 5.0% 05-15-2050<br>SEDOL: BL3BQC0       | 1,484,000.000    | 1,469,333.58    | 1,713,205.74  |
| ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024<br>SEDOL: BJCYMG2  | 150,000.000      | 164,664.00      | 159,005.02    |
| ENERGY TRANSFER 2.9% DUE 05-15-2025<br>SEDOL: BL3BQ64            | 100,000.000      | 104,634.00      | 103,224.21    |
| ENERGY TRANSFER 4.9% DUE 03-15-2035<br>SEDOL: BWBXR55            | 170,000.000      | 158,385.60      | 192,268.86    |
| ENERGY TRANSFER 4.95% DUE 06-15-2028<br>SEDOL: BNR46T6           | 50,000.000       | 49,909.50       | 56,286.77     |
| ENERGY TRANSFER 5.15% DUE 03-15-2045<br>SEDOL: BXVMC65           | 300,000.000      | 280,320.00      | 339,991.24    |
| ENERGY TRANSFER 5.8% DUE 06-15-2038<br>SEDOL: BNR46V8            | 410,000.000      | 422,051.50      | 497,690.90    |
| ENERGY TRANSFER 6.25% DUE 04-15-2049<br>SEDOL: BJCYMJ5           | 338,000.000      | 396,391.67      | 442,846.15    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                   | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                         |                  |                 |               |
| <b>United States - USD</b>                                        |                  |                 |               |
| ENERGY TRANSFER 6.625% DUE 10-15-2036<br>SEDOL: BG48VD1           | 190,000.000      | 212,976.70      | 241,102.75    |
| ENERGY TRANSFER 6% DUE 06-15-2048<br>SEDOL: BFXCN75               | 3,758,000.000    | 3,789,543.46    | 4,682,507.31  |
| ENERGY TRANSFER 7.5% DUE 07-01-2038<br>SEDOL: BG48VF3             | 1,540,000.000    | 1,269,074.00    | 2,126,897.81  |
| ENTERGY CORP NEW 2.4% 06-15-2031<br>SEDOL: BMXN0K9                | 550,000.000      | 545,798.00      | 542,314.90    |
| ENTERGY CORP NEW 3.75% DUE 06-15-2050<br>SEDOL: BMFYH09           | 125,000.000      | 123,000.00      | 135,040.46    |
| ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051<br>SEDOL: BJN50H1        | 881,000.000      | 906,682.00      | 866,378.22    |
| ENERGY LOUISIANA LLC 4.2% 09-01-2048<br>SEDOL: BFZJ0C8            | 396,000.000      | 382,409.28      | 472,628.24    |
| ENTERPRISE PRODS FIXED 3.2% 02-15-2052<br>SEDOL: BLD57S5          | 680,000.000      | 674,784.40      | 669,423.70    |
| ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060<br>SEDOL: BL39936     | 690,000.000      | 693,512.80      | 748,019.63    |
| ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046<br>SEDOL: BYZ5J66      | 340,000.000      | 345,072.80      | 412,375.70    |
| ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026<br>SEDOL: BYMLL16       | 250,000.000      | 274,890.00      | 268,281.93    |
| ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048<br>SEDOL: BFY1ZL9      | 630,000.000      | 629,149.50      | 715,483.66    |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049<br>SEDOL: BF39VN8       | 560,000.000      | 556,584.00      | 683,781.17    |
| ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG<br>SEDOL: BYWF668 | 640,000.000      | 585,905.86      | 642,611.60    |
| ENTERPRISE PRODS 3.7% DUE 01-31-2051<br>SEDOL: BL397H6            | 770,000.000      | 769,596.00      | 810,796.37    |
| ENTERPRISE PRODS 4.15% DUE 10-16-2028<br>SEDOL: BFY5JK8           | 80,000.000       | 92,437.60       | 89,881.48     |
| ENTERPRISE PRODS 4.85% DUE 03-15-2044<br>SEDOL: B9M5X40           | 170,000.000      | 194,333.80      | 205,191.82    |
| ENTERPRISE PRODS 5.1% DUE 02-15-2045<br>SEDOL: BJT1608            | 120,000.000      | 145,742.40      | 148,402.73    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| ENTERPRISE PRODS 5.7% DUE 02-15-2042<br>SEDOL: B56MMZ3         | 550,000.000      | 593,430.45      | 716,640.24    |
| ENTERPRISE PRODS 5.95% DUE 02-01-2041<br>SEDOL: B3P4VB5        | 390,000.000      | 505,193.40      | 518,900.07    |
| ENTERPRISE PRODS 6.125% DUE 10-15-2039<br>SEDOL: B4RMRV6       | 280,000.000      | 319,540.20      | 378,875.16    |
| ENTERPRISE PRODS 7.55% DUE 04-15-2038<br>SEDOL: B57FW28        | 70,000.000       | 105,436.10      | 104,490.08    |
| ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053<br>SEDOL: BMHBC36 | 420,000.000      | 416,514.00      | 419,394.50    |
| EOG RES INC 4.15% DUE 01-15-2026<br>SEDOL: BYV01X6             | 200,000.000      | 225,882.00      | 218,572.67    |
| EOG RES INC 4.375% DUE 04-15-2030<br>SEDOL: BLBMLZ3            | 180,000.000      | 179,928.00      | 208,200.05    |
| EOG RES INC 4.95% DUE 04-15-2050<br>SEDOL: BLB9JH2             | 980,000.000      | 1,102,029.60    | 1,328,555.27  |
| EPR PPTYS 4.75% DUE 12-15-2026<br>SEDOL: BDRYQ07               | 200,000.000      | 196,858.00      | 213,851.47    |
| EQM MIDSTREAM 4.125% DUE 12-01-2026<br>SEDOL: BZ1C601          | 600,000.000      | 595,146.00      | 615,000.00    |
| EQT CORP 7% DUE 02-01-2030<br>SEDOL: BKKL239                   | 30,000.000       | 39,075.00       | 38,550.00     |
| EQUIFAX INC FIXED 3.1% DUE 05-15-2030<br>SEDOL: BMDWPD4        | 200,000.000      | 199,620.00      | 209,542.68    |
| EQUINIX INC FIXED 2.95% 09-15-2051<br>CUSIP: 29444UBM7         | 580,000.000      | 576,324.18      | 549,582.74    |
| EQUINIX INC FIXED 3.2% 11-18-2029<br>CUSIP: 29444UBE5          | 400,000.000      | 399,592.00      | 420,827.02    |
| EQUINIX INC SR NT 3.4% 02-15-2052<br>CUSIP: 29444UBT2          | 721,000.000      | 715,073.38      | 737,903.66    |
| EQUINIX INC 2.15% DUE 07-15-2030<br>SEDOL: BLR4HS8             | 100,000.000      | 99,711.00       | 97,226.67     |
| ERP OPER LTD 2.5% DUE 02-15-2030<br>SEDOL: BKS3Z0              | 500,000.000      | 501,725.00      | 513,433.41    |
| ERP OPER LTD 4.5% DUE 07-01-2044<br>SEDOL: BNH7PZ4             | 1,235,000.000    | 1,283,745.60    | 1,555,112.04  |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| ESSEX PORTFOLIO L P 4.0% 03-01-2029<br>SEDOL: BFMWWB3          | 400,000.000      | 402,868.00      | 442,844.41    |
| ESSEX PORTFOLIO L 3.625% DUE 05-01-2027<br>SEDOL: BDD9509      | 400,000.000      | 397,692.00      | 430,820.73    |
| ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049<br>SEDOL: BKT4KF7 | 641,000.000      | 633,109.29      | 703,816.10    |
| EXELON CORP 4.45% DUE 04-15-2046<br>SEDOL: BD073T1             | 30,000.000       | 31,201.50       | 35,947.22     |
| EXELON CORP 5.1% DUE 06-15-2045<br>SEDOL: BYVF9K4              | 1,450,000.000    | 1,516,823.00    | 1,871,047.48  |
| EXELON CORP 5.625% DUE 06-15-2035<br>SEDOL: B0LK7L8            | 310,000.000      | 347,682.58      | 394,710.50    |
| EXELON GENERATION 5.6 DUE 06-15-2042<br>SEDOL: B715FY1         | 363,000.000      | 353,698.78      | 430,071.95    |
| EXPEDIA GROUP INC 3.25% DUE 02-15-2030<br>SEDOL: BLTZ2F1       | 500,000.000      | 496,125.00      | 510,736.31    |
| EXTRA SPACE STORAGE INC 2.35% 03-15-2032<br>SEDOL: BMHVCL4     | 98,000.000       | 97,801.06       | 95,382.52     |
| EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050<br>SEDOL: BL68H70 | 1,105,000.000    | 1,123,967.50    | 1,361,602.00  |
| EXXON MOBIL CORP 2.995% DUE 08-16-2039<br>SEDOL: BK81HN6       | 270,000.000      | 270,000.00      | 274,340.36    |
| EXXON MOBIL CORP 3.095% DUE 08-16-2049<br>SEDOL: BJP4010       | 210,000.000      | 210,000.00      | 213,643.44    |
| EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG<br>SEDOL: BMDSC31   | 1,275,000.000    | 1,329,240.05    | 1,386,864.68  |
| EXXON MOBIL CORP 4.114% DUE 03-01-2046<br>SEDOL: BYYD0G8       | 200,000.000      | 200,483.60      | 234,520.99    |
| EXXON MOBIL CORP 4.227% DUE 03-19-2040<br>SEDOL: BL68H58       | 520,000.000      | 520,000.00      | 616,438.03    |
| FEDEX CORP 4.1% DUE 02-01-2045<br>SEDOL: BV9HFG9               | 1,025,000.000    | 1,029,889.25    | 1,151,079.40  |
| FEDEX CORP 4.4% DUE 01-15-2047<br>SEDOL: BYYPSG0               | 1,400,000.000    | 1,418,945.53    | 1,654,138.91  |
| FEDEX CORP 4.75% DUE 11-15-2045<br>SEDOL: BYPJYG3              | 1,300,000.000    | 1,345,504.50    | 1,588,971.76  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                     |                  |                 |               |
| <b>United States - USD</b>                                                                    |                  |                 |               |
| FIDELITY NATL FINANCIAL 5.5 DUE 09-01-2022<br>BEO SEDOL: B8G30S6                              | 850,000.000      | 845,860.50      | 876,943.13    |
| FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041<br>SEDOL: BMFC3G1                     | 680,000.000      | 676,352.62      | 688,514.56    |
| FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030<br>SEDOL: BMBWWL3                                 | 643,000.000      | 628,660.89      | 619,691.25    |
| FIRSTENERGY CORP 3.4% DUE 03-01-2050<br>SEDOL: BL5H0D5                                        | 822,000.000      | 817,545.31      | 805,560.00    |
| FIRSTENERGY CORP 4.85% 07-15-2047<br>SEDOL: BDC3P80                                           | 1,080,000.000    | 1,098,857.40    | 1,285,564.66  |
| FIRSTENERGY CORP 7.375% DUE 11-15-2031<br>SEDOL: 2819486                                      | 2,040,000.000    | 2,306,400.50    | 2,752,776.00  |
| FISERV INC 3.5% DUE 07-01-2029<br>CUSIP: 337738AU2                                            | 1,000,000.000    | 998,320.00      | 1,076,391.18  |
| FL PWR & LT CO 3.15% DUE 10-01-2049<br>SEDOL: BKTC8V3                                         | 360,000.000      | 357,706.80      | 383,646.30    |
| FL PWR & LT CO 3.95% 03-01-2048<br>SEDOL: BG1V081                                             | 300,000.000      | 298,380.00      | 357,018.70    |
| FLEX LTD 4.875% DUE 05-12-2030<br>CUSIP: 33938XAB1                                            | 200,000.000      | 199,124.00      | 228,270.21    |
| FLEX LTD 4.875% DUE 06-15-2029<br>CUSIP: 33938XAA3                                            | 300,000.000      | 321,867.00      | 340,604.50    |
| FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051<br>SEDOL: BPG96F2                             | 2,781,000.000    | 2,785,200.75    | 2,831,860.29  |
| FORD MTR CO DEL 3.25% 02-12-2032<br>SEDOL: BPLHQR3                                            | 880,000.000      | 880,567.05      | 901,120.00    |
| FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023<br>SEDOL: BKLX7C8                              | 600,000.000      | 601,320.00      | 610,143.00    |
| FORD MTR CR CO LLC MEDIUM TERM NTS SER BTRANCHE # TR 2<br>3.55% DUE 10-07-2022 SEDOL: BJYCNL6 | 600,000.000      | 599,514.00      | 609,075.00    |
| FORD MTR CR CO LLC 3.37% DUE 11-17-2023<br>SEDOL: BKVKF58                                     | 500,000.000      | 499,940.00      | 515,685.00    |
| FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO<br>SEDOL: BMWS436                                 | 1,300,000.000    | 1,300,000.00    | 1,350,596.00  |
| FORD MTR CR CO LLC 4.14% DUE 02-15-2023<br>SEDOL: BFXCNF3                                     | 2,300,000.000    | 2,263,200.00    | 2,354,740.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                 |                  |                 |               |
| <b>United States - USD</b>                                                                |                  |                 |               |
| FORTINET INC NT 1% 03-15-2026<br>SEDOL: BMHLYG3                                           | 200,000.000      | 196,050.00      | 193,831.27    |
| FORTRESS TRANSN & INFRASTRUCTURE SR NT 144A 5.5%<br>05-01-2028 SEDOL: BMD14K1             | 700,000.000      | 703,500.00      | 713,370.00    |
| FORTUNE BRANDS 4% DUE 06-15-2025<br>SEDOL: BZ0C8W8                                        | 500,000.000      | 496,785.00      | 536,255.82    |
| FOX CORP FIXED 3.05% DUE 04-07-2025<br>SEDOL: BM6QSH8                                     | 100,000.000      | 107,099.00      | 105,010.32    |
| FOX CORP 3.666% 01-25-2022<br>SEDOL: BL96PJ9                                              | 45,000.000       | 46,462.95       | 45,088.80     |
| FOX CORP 5.476% DUE 01-25-2039<br>SEDOL: BMPRYX0                                          | 780,000.000      | 795,378.93      | 1,008,255.07  |
| FOX CORP 5.576% DUE 01-25-2049<br>SEDOL: BM63802                                          | 500,000.000      | 503,860.94      | 684,648.97    |
| FREEPORT-MCMORAN 5.45% DUE 03-15-2043<br>SEDOL: BFPC4S1                                   | 100,000.000      | 85,000.00       | 125,709.00    |
| GA GLOBAL FDG TR 1.625% DUE 01-15-2026<br>SEDOL: BMFDNF3                                  | 110,000.000      | 112,196.70      | 109,147.37    |
| GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051<br>CUSIP: 363576AB5                         | 800,000.000      | 794,683.72      | 847,989.33    |
| GATX CORP 4.5% 03-30-2045<br>SEDOL: BVFB5C1                                               | 100,000.000      | 103,621.00      | 115,183.05    |
| GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040<br>SEDOL: BMFFMZ2                            | 490,000.000      | 484,267.00      | 599,867.88    |
| GEN DYNAMICS CORP 2.625% DUE 11-15-2027<br>SEDOL: BF16ND5                                 | 100,000.000      | 107,817.00      | 104,949.33    |
| GENERAL DYNAMICS CORP NT 2.85% 06-01-2041<br>SEDOL: BNXM843                               | 570,000.000      | 568,005.00      | 588,012.10    |
| GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE<br>03-15-2032/03-20-2002 SEDOL: BG48W16 | 92,000.000       | 96,991.00       | 125,601.34    |
| GENERAL ELEC CO VAR RT VAR DUE 12-31-2049<br>CUSIP: 369604BQ5                             | 4,600,000.000    | 4,583,775.42    | 4,577,000.00  |
| GENERAL MTRS CO 5.95% DUE 04-01-2049<br>SEDOL: BGLRQ81                                    | 290,000.000      | 272,933.50      | 398,193.78    |
| GENERAL MTRS CO 6.25% DUE 10-02-2043<br>SEDOL: BP8Y7Q3                                    | 280,000.000      | 297,603.18      | 384,177.84    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                       | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                             |                  |                 |               |
| <b>United States - USD</b>                                                            |                  |                 |               |
| GENERAL MTRS CO 6.6% DUE 04-01-2036<br>SEDOL: BYXXXG0                                 | 410,000.000      | 409,672.00      | 555,291.02    |
| GENERAL MTRS CO 6.75% DUE 04-01-2046<br>SEDOL: BYXXXH1                                | 390,000.000      | 435,217.90      | 558,841.74    |
| GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO<br>SEDOL: BNR5LK5                    | 220,000.000      | 219,639.20      | 216,570.21    |
| GEORGIA PWR CO 3.7% 01-30-2050<br>SEDOL: BL2FJY6                                      | 600,000.000      | 607,056.50      | 640,222.69    |
| GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG<br>SEDOL: BMDWBN6              | 96,000.000       | 95,439.36       | 93,486.33     |
| GILEAD SCIENCES 4.5% DUE 02-01-2045<br>SEDOL: BSNBJW0                                 | 290,000.000      | 288,297.70      | 354,624.91    |
| GILEAD SCIENCES 4.75% DUE 03-01-2046<br>CUSIP: 375558BD4                              | 240,000.000      | 240,495.31      | 305,066.51    |
| GILEAD SCIENCES 4.8% DUE 04-01-2044<br>SEDOL: BKHDRD3                                 | 330,000.000      | 329,359.80      | 417,736.28    |
| GILEAD SCIENCES 4% DUE 09-01-2036<br>CUSIP: 375558BJ1                                 | 270,000.000      | 268,461.00      | 311,024.12    |
| GILEAD SCIENCES 5.65% DUE 12-01-2041<br>SEDOL: B6S0304                                | 230,000.000      | 257,355.73      | 317,371.45    |
| GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030<br>SEDOL: BLCWGV3                           | 200,000.000      | 199,346.00      | 203,832.56    |
| GLP CAP L P / GLP FING II INC 5.3% 01-15-2029<br>CUSIP: 361841AL3                     | 500,000.000      | 499,925.00      | 567,600.00    |
| GLP CAP L P / GLP 4% DUE 01-15-2030<br>SEDOL: BKDJ821                                 | 300,000.000      | 299,253.00      | 317,413.76    |
| GLP CAPITAL LP/FIN II 3.25% 01-15-2032<br>SEDOL: BPNXM93                              | 610,000.000      | 606,193.60      | 613,287.90    |
| GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038<br>CUSIP: 38148YAA6                      | 271,000.000      | 262,485.46      | 310,687.17    |
| GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65%<br>12-29-2049 SEDOL: BMD9ZH9 | 380,000.000      | 380,000.00      | 376,200.00    |
| GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG<br>SEDOL: BN11JM7                   | 1,816,000.000    | 1,816,385.93    | 1,743,110.63  |
| GOLDMAN SACHS GROUP INC 2.383% 07-21-2032<br>SEDOL: BNW0354                           | 1,611,000.000    | 1,617,039.55    | 1,588,037.18  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                      |                  |                 |               |
| <b>United States - USD</b>                                                     |                  |                 |               |
| GOLDMAN SACHS GROUP INC 2.65% 10-21-2032<br>CUSIP: 38141GYN8                   | 2,224,000.000    | 2,224,015.42    | 2,240,563.35  |
| GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO<br>SEDOL: BNW0019            | 890,000.000      | 890,000.00      | 887,440.13    |
| GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO<br>SEDOL: BMCY3Z9             | 2,850,000.000    | 2,850,000.00    | 2,964,150.59  |
| GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG<br>SEDOL: BF0KZ43                | 400,000.000      | 400,000.00      | 419,786.34    |
| GOLDMAN SACHS GROUP INC 4.125% DUE 12-31-2049/11-10-2026 BEO<br>SEDOL: BLCY4V5 | 80,000.000       | 80,000.00       | 81,315.00     |
| GOLDMAN SACHS 2.905% DUE 07-24-2023<br>SEDOL: BZ9NZX2                          | 110,000.000      | 114,573.80      | 111,241.72    |
| GOLDMAN SACHS 3.5% DUE 11-16-2026<br>SEDOL: BZ12537                            | 200,000.000      | 218,040.00      | 213,241.70    |
| GOLDMAN SACHS 3.691% DUE 06-05-2028<br>SEDOL: BF6Q761                          | 1,500,000.000    | 1,545,332.00    | 1,616,315.71  |
| GOLDMAN SACHS 3.8% DUE 03-15-2030<br>SEDOL: BLNNX58                            | 280,000.000      | 277,771.20      | 308,522.03    |
| GOLDMAN SACHS 4.8% DUE 07-08-2044<br>SEDOL: BP4W4X7                            | 400,000.000      | 398,048.00      | 512,343.90    |
| GOLDMAN SACHS 4% DUE 03-03-2024<br>SEDOL: BKGR2C0                              | 70,000.000       | 77,347.20       | 74,225.01     |
| GOLDMAN SACHS 5.15% DUE 05-22-2045<br>SEDOL: BY58YT3                           | 580,000.000      | 576,230.00      | 756,110.17    |
| GOLDMAN SACHS 6.25% DUE 02-01-2041<br>SEDOL: B920YP3                           | 2,110,000.000    | 2,323,541.15    | 3,075,055.17  |
| GOLDMAN SACHS 6.75% DUE 10-01-2037<br>SEDOL: B9CMD63                           | 2,030,000.000    | 2,041,023.31    | 2,884,159.79  |
| HALLIBURTON CO 4.75% DUE 08-01-2043<br>SEDOL: BCR5XW4                          | 900,000.000      | 891,123.40      | 1,036,985.86  |
| HALLIBURTON CO 4.85% DUE 11-15-2035<br>SEDOL: BYNR6K7                          | 160,000.000      | 160,313.22      | 188,305.65    |
| HARRIS CORP DEL 4.854% DUE 04-27-2035<br>SEDOL: BX1DG11                        | 240,000.000      | 240,847.05      | 293,012.62    |
| HCA INC 3.5% DUE 07-15-2051 BEO<br>SEDOL: BND8HZ5                              | 100,000.000      | 99,501.00       | 102,329.87    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                        | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                              |                  |                 |               |
| <b>United States - USD</b>                                                             |                  |                 |               |
| HCA INC 5.125% 06-15-2039<br>SEDOL: BJJD6P9                                            | 270,000.000      | 267,532.20      | 333,298.96    |
| HCA INC 5.25% DUE 06-15-2049<br>SEDOL: BJJD6M6                                         | 1,350,000.000    | 1,455,400.00    | 1,739,496.54  |
| HCA INC 5.5% DUE 06-15-2047<br>SEDOL: BF2XWB6                                          | 1,275,000.000    | 1,275,000.00    | 1,673,540.43  |
| HCA INC 7.5% DUE 11-06-2033<br>SEDOL: B039TZ1                                          | 200,000.000      | 210,000.00      | 287,000.00    |
| HEALTHCARE RLTY 3.5% DUE 08-01-2026<br>SEDOL: BD1DQP5                                  | 700,000.000      | 725,620.00      | 746,568.09    |
| HELMERICH & PAYNE INC SR NT 144A 2.9% 09-29-2031<br>SEDOL: BP48316                     | 750,000.000      | 748,386.50      | 736,863.24    |
| HERTZ VEH FING III LLC 2021-2 RENT CAR AST BKD NT 1.68%<br>12-27-2027 CUSIP: 42806MAE9 | 300,000.000      | 302,359.43      | 295,581.15    |
| HEWLETT PACKARD CO 6% DUE 09-15-2041<br>SEDOL: B6YB851                                 | 600,000.000      | 684,272.89      | 799,069.35    |
| HILTON DOMESTIC OPER CO INC 4.875% DUE 01-15-2030<br>SEDOL: BKRRN37                    | 200,000.000      | 210,500.00      | 213,750.00    |
| HOME DEPOT INC 2.375% 03-15-2051<br>SEDOL: BNRQN46                                     | 885,000.000      | 873,105.60      | 818,319.47    |
| HOME DEPOT INC 3.125% DUE 12-15-2049<br>SEDOL: BKDX1Q8                                 | 1,029,000.000    | 1,015,787.64    | 1,088,592.86  |
| HOME DEPOT INC 3.3% DUE 04-15-2040 REG<br>SEDOL: BMQ5MC8                               | 130,000.000      | 128,848.20      | 141,323.13    |
| HOME DEPOT INC 3.35% DUE 04-15-2050 REG<br>SEDOL: BK8TZG9                              | 150,000.000      | 148,287.00      | 164,205.89    |
| HOME DEPOT INC 4.5% DUE 12-06-2048<br>SEDOL: BHQFF46                                   | 430,000.000      | 422,698.60      | 557,870.54    |
| HONEYWELL INTL INC 1.1% DUE 03-01-2027 BEO<br>SEDOL: BM9STJ0                           | 110,000.000      | 109,861.40      | 106,913.09    |
| HOST HOTELS & 3.375% DUE 12-15-2029<br>SEDOL: BJYCNN8                                  | 500,000.000      | 496,090.00      | 510,085.98    |
| HSBC BK USA N A 7 DUE 01-15-2039<br>SEDOL: BG48WG1                                     | 1,900,000.000    | 2,076,076.17    | 2,956,630.15  |
| HUMANA INC 4.8% DUE 03-15-2047<br>SEDOL: BYZKXY7                                       | 190,000.000      | 190,641.82      | 241,460.88    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                              | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                    |                  |                 |               |
| <b>United States - USD</b>                                                                   |                  |                 |               |
| HUMANA INC 4.95% DUE 10-01-2044<br>SEDOL: BQZJCM9                                            | 440,000.000      | 437,879.20      | 567,536.90    |
| HUNTSMAN INTERNATIONAL L 2.95% 06-15-2031<br>SEDOL: BL5F9D2                                  | 59,000.000       | 58,958.70       | 59,893.93     |
| IDA PWR CO SECD 4.2% DUE 03-01-2048<br>SEDOL: BDVQB59                                        | 300,000.000      | 341,289.00      | 369,113.65    |
| ILFC E-CAP TR I ENHANCED CAP ADVANTAGED PFD 144A SECS DUE<br>12-21-2065 BEO CUSIP: 44965TAA5 | 770,000.000      | 668,175.00      | 635,250.00    |
| ILFC E-CAPITAL TR II BD 144A DUE<br>12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2               | 230,000.000      | 207,124.69      | 196,075.00    |
| INTEL CORP SR NT 3.2% 08-12-2061<br>CUSIP: 458140BX7                                         | 850,000.000      | 862,144.70      | 874,471.19    |
| INTEL CORP 2.8% DUE<br>08-12-2041/08-12-2021 BEO SEDOL: BL59332                              | 540,000.000      | 539,508.60      | 540,271.41    |
| INTEL CORP 3.734% 12-08-2047 BEO<br>SEDOL: BFMFJQ6                                           | 337,000.000      | 309,174.26      | 385,184.14    |
| INTEL CORP 4.95% DUE 03-25-2060<br>CUSIP: 458140BN9                                          | 50,000.000       | 49,085.50       | 70,387.95     |
| INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040<br>SEDOL: BMTQL09                             | 750,000.000      | 744,900.00      | 726,353.03    |
| INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO<br>SEDOL: BM9PS38                      | 327,000.000      | 340,089.81      | 328,108.53    |
| INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG<br>SEDOL: BMTQL54                      | 1,250,000.000    | 1,237,300.00    | 1,237,260.88  |
| JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE<br>05-05-2028 BEO CUSIP: G5080AAF9     | 398,000.000      | 396,010.00      | 399,269.62    |
| JOHNSON & JOHNSON .55% DUE 09-01-2025 REG<br>SEDOL: BMGYM81                                  | 100,000.000      | 99,891.00       | 97,757.29     |
| JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG<br>SEDOL: BMGYMV4                                  | 480,000.000      | 476,808.00      | 455,409.85    |
| JOHNSON & JOHNSON 2.25% 09-01-2050<br>SEDOL: BMGYMY7                                         | 875,000.000      | 832,721.20      | 811,107.26    |
| JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG<br>SEDOL: BMGYMZ8                                 | 860,000.000      | 851,099.00      | 816,116.98    |
| JOHNSON & JOHNSON 3.4% 01-15-2038<br>SEDOL: BFXCN97                                          | 380,000.000      | 378,871.40      | 428,772.73    |

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



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                     | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                           |                  |                 |               |
| <b>United States - USD</b>                                                          |                  |                 |               |
| JOHNSON CTLS INTL 5.125% DUE 09-14-2045<br>SEDOL: BDH2HN1                           | 2,237,000.000    | 2,395,468.60    | 2,960,245.63  |
| JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049<br>SEDOL: BDRJGF7                        | 620,000.000      | 621,949.90      | 721,740.09    |
| JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048<br>SEDOL: BZ7NF45                         | 550,000.000      | 550,000.00      | 674,624.87    |
| JPMORGAN CHASE & CO C CRF JPM DUE<br>04-29-2049/10-30-2022 BEO SEDOL: B2R0JX2       | 98,000.000       | 87,975.42       | 98,490.00     |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE<br>05-15-2038 BEO SEDOL: B90J106 | 875,000.000      | 1,190,621.25    | 1,275,792.64  |
| JPMORGAN CHASE & CO 1.953% 02-04-2032<br>CUSIP: 46647PBX3                           | 1,815,000.000    | 1,813,440.05    | 1,750,128.45  |
| JPMORGAN CHASE & CO 2.083% DUE<br>04-22-2026/10-22-2020 REG SEDOL: BMDLWG3          | 560,000.000      | 577,716.20      | 568,620.82    |
| JPMORGAN CHASE & CO 2.545% DUE 11-08-2032<br>CUSIP: 46647PCR5                       | 341,000.000      | 341,000.00      | 343,769.16    |
| JPMORGAN CHASE & CO 2.739% DUE 10-15-2030<br>SEDOL: BK5W969                         | 2,000,000.000    | 2,000,000.00    | 2,056,946.66  |
| JPMORGAN CHASE & CO 3.109% DUE 04-22-2051<br>SEDOL: BMF0547                         | 1,093,000.000    | 1,105,316.65    | 1,133,646.84  |
| JPMORGAN CHASE & CO 3.157% 04-22-2042<br>SEDOL: BKVKPW5                             | 660,000.000      | 660,000.00      | 690,943.30    |
| JPMORGAN CHASE & CO 3.328% 04-22-2052<br>SEDOL: BMCPMR7                             | 4,668,000.000    | 4,668,000.00    | 5,014,405.47  |
| JPMORGAN CHASE & CO 3.964% DUE 11-15-2048<br>SEDOL: BD0G1Q1                         | 370,000.000      | 383,432.70      | 435,459.23    |
| JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000<br>SEDOL: B7FRRL4            | 690,000.000      | 839,626.50      | 940,845.04    |
| JPMORGAN CHASE & CO 5.5 DUE 10-15-2040<br>SEDOL: B9L4NM6                            | 975,000.000      | 1,162,405.67    | 1,329,655.76  |
| JPMORGAN CHASE & FIXED 5% 12-31-2049<br>SEDOL: BK6YKL6                              | 700,000.000      | 718,200.00      | 719,250.00    |
| JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026<br>SEDOL: BM9BPB3                    | 220,000.000      | 218,121.20      | 214,432.30    |
| JPMORGAN CHASE & FLTG RT 6.1% DUE 10-29-2049<br>CUSIP: 48126HAC4                    | 3,500,000.000    | 3,582,475.00    | 3,692,500.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                   | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                         |                  |                 |               |
| <b>United States - USD</b>                                        |                  |                 |               |
| JPMORGAN CHASE & FLTG RT 6.125% DUE 12-31-2049<br>SEDOL: BKM46K1  | 1,600,000.000    | 1,617,773.91    | 1,700,000.00  |
| JPMORGAN CHASE & 3.65% DUE 09-01-2121<br>SEDOL: BNZFN59           | 1,480,000.000    | 1,480,000.00    | 1,476,300.00  |
| JPMORGAN CHASE & 4.95% DUE 06-01-2045<br>SEDOL: BYR8P32           | 2,590,000.000    | 2,601,236.20    | 3,381,246.71  |
| KAISER FNDTN HOSPS 2.81% DUE 06-01-2041<br>SEDOL: BMF8YY4         | 425,000.000      | 425,000.00      | 428,532.93    |
| KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG<br>SEDOL: BMF0DM1     | 220,000.000      | 220,000.00      | 227,300.06    |
| KAISER FNDTN HOSPS 3.266% DUE 11-01-2049<br>SEDOL: BKS7M84        | 1,755,000.000    | 1,755,323.32    | 1,884,724.48  |
| KAISER FNDTN HOSPS 4.15% DUE 05-01-2047<br>SEDOL: BF0YLL4         | 500,000.000      | 495,255.00      | 618,457.07    |
| KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050<br>SEDOL: BMWW5G9    | 200,000.000      | 198,416.00      | 213,416.86    |
| KANSAS CITY SOUTHN 4.3% DUE 05-15-2043<br>SEDOL: BD1RHS7          | 100,000.000      | 99,271.00       | 116,679.54    |
| KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO<br>SEDOL: BL0MLQ5     | 256,000.000      | 254,586.88      | 283,662.65    |
| KEURIG DR PEPPER 5.085% DUE 05-25-2048<br>SEDOL: BHHH4B5          | 605,000.000      | 586,626.15      | 791,989.33    |
| KILROY REALTY LP 3.05% DUE 02-15-2030<br>SEDOL: BKLM5M2           | 800,000.000      | 795,307.00      | 825,163.66    |
| KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042<br>SEDOL: B7W14K7   | 200,000.000      | 188,234.00      | 232,580.33    |
| KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051<br>CUSIP: 49456BAT8   | 1,216,000.000    | 1,147,555.84    | 1,227,372.38  |
| KINDER MORGAN INC FLTG RT 3.792% DUE 01-15-2023<br>SEDOL: BZ9P8B7 | 200,000.000      | 200,000.00      | 201,666.15    |
| KINDER MORGAN INC 5.05% DUE 02-15-2046<br>SEDOL: BW39342          | 400,000.000      | 484,880.00      | 480,915.62    |
| KINDER MORGAN INC 5.2% 03-01-2048<br>SEDOL: BFXCNC0               | 680,000.000      | 747,653.60      | 842,542.99    |
| KINDER MORGAN INC 5.3% DUE 12-01-2034<br>SEDOL: BSWG9S2           | 590,000.000      | 487,193.60      | 710,925.97    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |                 |               |
| <b>United States - USD</b>                                           |                  |                 |               |
| KINDER MORGAN INC 5.55% DUE 06-01-2045<br>SEDOL: BSXNP73             | 10,000.000       | 12,432.20       | 12,679.81     |
| KINDER MORGAN INC 7.8% DUE 08-01-2031<br>SEDOL: 2788650              | 70,000.000       | 99,194.90       | 99,650.73     |
| KINDER MORGAN 3.95% DUE 09-01-2022<br>SEDOL: B76YC20                 | 110,000.000      | 116,175.40      | 111,474.71    |
| KINDER MORGAN 5.5 DUE 03-01-2044<br>SEDOL: BJZXT76                   | 2,800,000.000    | 2,821,857.50    | 3,441,929.68  |
| KINDER MORGAN 5.625% DUE 09-01-2041<br>SEDOL: B6R37R9                | 660,000.000      | 697,818.80      | 814,223.61    |
| KINDER MORGAN 6.5% DUE 02-01-2037<br>SEDOL: B1PKMT4                  | 500,000.000      | 427,675.00      | 661,596.38    |
| KINDER MORGAN 6.95% DUE 01-15-2038<br>SEDOL: B1Z54W6                 | 450,000.000      | 524,696.88      | 623,936.09    |
| KINDER MORGAN 7.3% DUE 08-15-2033<br>SEDOL: 2187310                  | 450,000.000      | 542,326.50      | 620,373.83    |
| KRAFT HEINZ FOODS 5.2% DUE 07-15-2045<br>CUSIP: 50077LAM8            | 1,825,000.000    | 1,960,736.99    | 2,323,497.62  |
| LAM RESH CORP 2.875% DUE 06-15-2050<br>SEDOL: BKY6M63                | 260,000.000      | 259,316.20      | 260,091.50    |
| LAM RESH CORP 3.125% DUE 06-15-2060<br>SEDOL: BKY6M52                | 220,000.000      | 219,342.20      | 225,188.44    |
| LAS VEGAS SANDS 2.9% DUE 06-25-2025<br>SEDOL: BKY8626                | 550,000.000      | 550,126.70      | 548,728.24    |
| LAS VEGAS SANDS 3.5% DUE 08-18-2026<br>SEDOL: BKM8MD8                | 1,160,000.000    | 1,155,534.00    | 1,174,772.44  |
| LAS VEGAS SANDS 3.9% DUE 08-08-2029<br>SEDOL: BKPHQ07                | 720,000.000      | 728,843.76      | 725,653.06    |
| LEIDOS INC FIXED 4.375% DUE 05-15-2030<br>SEDOL: BLNB3J6             | 100,000.000      | 98,716.00       | 111,412.00    |
| LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027<br>CUSIP: 52729KAP1 | 944,517.950      | 944,517.95      | 931,530.83    |
| LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050<br>SEDOL: BKM7Z22 | 100,000.000      | 92,457.34       | 111,086.27    |
| LILLY ELI & CO 2.25% DUE 05-15-2050<br>SEDOL: BMBMD76                | 898,000.000      | 830,046.06      | 824,784.87    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029<br>SEDOL: BM9BQR6 | 140,000.000      | 145,250.00      | 142,926.00    |
| LOCKHEED MARTIN CORP 4.09% 09-15-2052<br>SEDOL: BF38WR6        | 95,000.000       | 118,269.30      | 116,955.10    |
| LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050<br>SEDOL: BLFHQ82    | 351,000.000      | 350,113.62      | 351,242.68    |
| LOCKHEED MARTIN 4.07% DUE 12-15-2042<br>SEDOL: BBD6G92         | 630,000.000      | 610,620.82      | 743,726.75    |
| LOCKHEED MARTIN 4.5% DUE 05-15-2036<br>SEDOL: BDB6BN7          | 300,000.000      | 294,372.00      | 366,638.80    |
| LOWE'S COMPANIES INC 2.8% 09-15-2041<br>SEDOL: BNG50S7         | 260,000.000      | 259,724.40      | 254,576.70    |
| LOWES COS INC 3% DUE 10-15-2050<br>SEDOL: BN4NTS6              | 1,935,000.000    | 1,962,401.45    | 1,915,792.69  |
| LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG<br>SEDOL: BMG2XG0  | 249,000.000      | 247,438.77      | 288,808.24    |
| LYB INTL FIN III LLC 4.2% DUE 10-15-2049<br>SEDOL: BKTSH36     | 217,000.000      | 213,718.96      | 251,508.06    |
| LYB INTL FIN III 3.375% DUE 10-01-2040<br>SEDOL: BMF74Z2       | 221,000.000      | 222,483.83      | 230,794.00    |
| LYB INTL FIN III 3.625% DUE 04-01-2051<br>SEDOL: BK54437       | 325,000.000      | 336,770.23      | 345,401.82    |
| M & T BK CORP 3.5% DUE 12-31-2049 BEO<br>SEDOL: BPCKX47        | 230,000.000      | 230,000.00      | 225,354.00    |
| M D C HLDGS INC 6% DUE 01-15-2043<br>SEDOL: B82D1T8            | 100,000.000      | 99,704.49       | 126,503.40    |
| M.D.C.HLDGS INC 2.5% DUE 01-15-2031 BEO<br>CUSIP: 552676AU2    | 520,000.000      | 520,000.00      | 503,103.82    |
| M.D.C.HLDGS INC 3.966% 08-06-2061<br>SEDOL: BMWW1S2            | 200,000.000      | 200,000.00      | 191,240.00    |
| MA INST TECH FIXED 2.294% DUE 07-01-2051<br>SEDOL: BL0CVC1     | 438,000.000      | 438,000.00      | 418,970.47    |
| MA INST TECH 4.678% DUE 07-01-2114<br>SEDOL: BM7SF38           | 340,000.000      | 340,000.00      | 508,292.11    |
| MA INST TECH 5.6% DUE 07-01-2111<br>SEDOL: B4LWP63             | 80,000.000       | 98,686.20       | 140,589.57    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                     | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                           |                  |                 |               |
| <b>United States - USD</b>                                          |                  |                 |               |
| MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046<br>SEDOL: BYY5Z58           | 560,000.000      | 555,051.40      | 624,208.46    |
| MARATHON OIL CORP 6.6% DUE 10-01-2037<br>SEDOL: B27ZDL3             | 100,000.000      | 119,454.00      | 130,932.31    |
| MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO<br>CUSIP: 571903BG7 | 670,000.000      | 668,693.50      | 668,695.67    |
| MARRIOTT INTL INC FIXED 3.6% 04-15-2024<br>CUSIP: 571900BB4         | 304,000.000      | 324,079.20      | 317,948.42    |
| MARRIOTT INTL INC 3.5% DUE 10-15-2032<br>CUSIP: 571903BF9           | 400,000.000      | 408,248.00      | 419,410.48    |
| MARS INC DEL 2.375% DUE 07-16-2040<br>SEDOL: BL5F8F7                | 740,000.000      | 739,763.20      | 706,562.10    |
| MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051<br>SEDOL: BMG7990    | 320,000.000      | 319,235.20      | 320,288.18    |
| MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024<br>SEDOL: BYVDJ53 | 100,000.000      | 102,127.00      | 105,449.90    |
| MARSH & MCLENNAN 4.9% DUE 03-15-2049<br>SEDOL: BJ2NYF2              | 373,000.000      | 372,600.89      | 503,054.01    |
| MASCO CORP NT 3.125% 02-15-2051<br>SEDOL: BMV3M72                   | 336,000.000      | 333,901.26      | 335,115.87    |
| MASCO CORP NT 7.75 DUE 08-01-2029 BEO<br>SEDOL: 2486073             | 257,000.000      | 283,985.00      | 343,557.56    |
| MASTERCARD INC NT 2.95% 03-15-2051<br>SEDOL: BMBR553                | 741,000.000      | 733,982.73      | 769,746.11    |
| MASTERCARD INC 3.85% DUE 03-26-2050 REG<br>SEDOL: BMH9H80           | 1,336,000.000    | 1,408,041.36    | 1,611,569.42  |
| MAYO CLINIC 4% DUE 11-15-2047<br>SEDOL: B9BC364                     | 90,000.000       | 90,000.00       | 109,729.03    |
| MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048<br>SEDOL: BYVN663        | 1,250,000.000    | 1,214,978.88    | 1,544,331.42  |
| MCDONALDS CORP 2.625 DUE 01-15-2022 REG<br>SEDOL: BFN0Q92           | 300,000.000      | 306,840.00      | 300,189.13    |
| MCDONALDS CORP 4.45% DUE 03-01-2047 REG<br>SEDOL: BDFC7W2           | 810,000.000      | 808,671.60      | 991,187.95    |
| MCDONALDS CORP FIXED 4.6% DUE 05-26-2045<br>SEDOL: BY3R500          | 130,000.000      | 161,231.20      | 161,900.72    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049<br>SEDOL: BK0WS12 | 449,000.000      | 490,474.20      | 497,305.27    |
| MCDONALDS CORP 4.7% DUE 12-09-2035<br>SEDOL: BYWKWC1                        | 180,000.000      | 179,422.20      | 219,458.38    |
| MCDONALDS CORP 4.875% DUE 12-09-2045<br>SEDOL: BYWKW98                      | 510,000.000      | 510,000.00      | 657,264.26    |
| MERCK & CO INC 2.9% DUE 12-10-2061<br>SEDOL: BLHM7R1                        | 510,000.000      | 508,561.80      | 508,653.79    |
| MERCK & CO INC NEW 4.0% DUE 03-07-2049<br>SEDOL: BJ0KX25                    | 669,000.000      | 747,842.61      | 813,896.66    |
| MERCK & CO INC 2.75% DUE 12-10-2051 BEO<br>SEDOL: BLHM7Q0                   | 1,599,000.000    | 1,598,100.04    | 1,590,517.46  |
| MERRILL LYNCH & CO 6.11% DUE 01-29-2037<br>SEDOL: B83ZNK8                   | 450,000.000      | 503,190.00      | 606,542.92    |
| METLIFE INC 6.4% DUE 12-15-2066<br>SEDOL: B1L8RP3                           | 440,000.000      | 450,210.58      | 541,105.34    |
| MGM GROWTH / MGM FINANCE 4.5% DUE 09-01-2026<br>SEDOL: BD89B06              | 500,000.000      | 548,750.00      | 537,500.00    |
| MGM GROWTH PPTYS OPER PRNTN/5.75% DUE 02-01-2027 REG<br>SEDOL: BKSLLW3      | 200,000.000      | 231,250.00      | 226,000.00    |
| MH SUB I, LLC TERM LOAN B SENIOR SECURED 09-13-2024 BEO<br>CUSIP: 45567YAJ4 | 478,750.000      | 477,433.48      | 475,997.19    |
| MICRON TECH INC 4.663% DUE 02-15-2030<br>CUSIP: 595112BQ5                   | 350,000.000      | 360,734.50      | 403,368.00    |
| MICRON TECHNOLOGY INC 2.703% DUE 04-15-2032<br>SEDOL: BMDGZ69               | 280,000.000      | 280,000.00      | 280,316.40    |
| MICRON TECHNOLOGY INC 3.366% DUE 11-01-2041<br>SEDOL: BMDWFL2               | 200,000.000      | 200,000.00      | 205,374.00    |
| MICROSOFT CORP 2.525% DUE 06-01-2050 BEO<br>SEDOL: BM9DJ73                  | 4,587,000.000    | 4,113,545.00    | 4,490,954.50  |
| MICROSOFT CORP 2.675% DUE 06-01-2060 BEO<br>SEDOL: BM9GFY1                  | 80,000.000       | 56,004.73       | 80,109.57     |
| MICROSOFT CORP 2.921% 03-17-2052 USD<br>SEDOL: BMFPJG2                      | 320,000.000      | 271,324.28      | 341,129.92    |
| MICROSOFT CORP 3.041% DUE 03-17-2062<br>SEDOL: BMFPF53                      | 380,000.000      | 284,811.68      | 408,389.59    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                            | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                  |                  |                 |               |
| <b>United States - USD</b>                                                 |                  |                 |               |
| MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050<br>SEDOL: BKT2JL0               | 370,000.000      | 367,913.20      | 388,752.83    |
| MIDAMERICAN ENERGY CO 4.25% 07-15-2049<br>SEDOL: BJ1STS6                   | 240,000.000      | 238,536.00      | 297,166.59    |
| MIDAMERICAN ENERGY 5.15% DUE 11-15-2043<br>SEDOL: BMJ6RW3                  | 1,200,000.000    | 1,362,129.50    | 1,550,577.92  |
| MIDAMERICAN ENERGY 6.125% DUE 04-01-2036<br>SEDOL: B1FTHZ2                 | 1,439,000.000    | 1,688,539.21    | 1,961,330.65  |
| MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051<br>SEDOL: BMB5VG0       | 750,000.000      | 742,005.00      | 742,561.76    |
| MOLSON COORS 4.2% DUE 07-15-2046<br>SEDOL: BYT4Q46                         | 2,350,000.000    | 2,178,447.50    | 2,613,195.11  |
| MOLSON COORS 5 DUE 05-01-2042<br>SEDOL: BG49491                            | 350,000.000      | 334,537.00      | 423,952.80    |
| MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050<br>SEDOL: BN6LBZ9            | 150,000.000      | 149,166.00      | 139,902.26    |
| MONDELEZ INTL INC 1.5% DUE 05-04-2025<br>CUSIP: 609207AU9                  | 80,000.000       | 80,882.40       | 80,107.34     |
| MORGAN STANLEY .985% DUE 12-10-2026<br>SEDOL: BMQC6W7                      | 1,364,000.000    | 1,358,285.30    | 1,323,660.00  |
| MORGAN STANLEY FIXED 2.484% DUE 09-16-2036<br>SEDOL: BM89YV1               | 1,220,000.000    | 1,220,000.00    | 1,174,679.94  |
| MORGAN STANLEY FIXED 3.217% DUE 04-22-2042<br>CUSIP: 61772BAC7             | 2,236,000.000    | 2,236,000.00    | 2,349,256.84  |
| MORGAN STANLEY FLTGT RT 5.3% DUE 12-31-2049<br>SEDOL: BLB1718              | 500,000.000      | 482,000.00      | 518,750.00    |
| MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028<br>SEDOL: BZ9P8W8 | 400,000.000      | 400,000.00      | 431,523.81    |
| MORGAN STANLEY 1.794% 02-13-2032<br>SEDOL: BMWH712                         | 444,000.000      | 444,000.00      | 420,747.88    |
| MORGAN STANLEY 2.239% 07-21-2032<br>SEDOL: BNZKG63                         | 2,563,000.000    | 2,566,514.87    | 2,509,744.32  |
| MORGAN STANLEY 2.511% 10-20-2032<br>SEDOL: BNKDF9                          | 1,292,000.000    | 1,292,000.00    | 1,292,268.51  |
| MORGAN STANLEY 2.699% DUE 01-22-2031<br>SEDOL: BH3T5Q3                     | 1,030,000.000    | 1,030,000.00    | 1,054,824.75  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                       | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                             |                  |                 |               |
| <b>United States - USD</b>                                            |                  |                 |               |
| MORGAN STANLEY 2.802% 01-25-2052<br>SEDOL: BMZ2XH2                    | 622,000.000      | 621,306.15      | 612,776.81    |
| MORGAN STANLEY 3.737% DUE 04-24-2024<br>CUSIP: 61744YAAQ1             | 170,000.000      | 182,799.30      | 175,886.03    |
| MORGAN STANLEY 5.597% DUE 03-24-2051<br>SEDOL: BL68VG7                | 10,000.000       | 10,000.00       | 14,988.71     |
| MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044<br>SEDOL: BQ3FXB5              | 300,000.000      | 299,643.00      | 391,598.90    |
| MPLX LP FIXED 4.9% DUE 04-15-2058<br>CUSIP: 55336VAP5                 | 200,000.000      | 700,000.00      | 231,003.03    |
| MPLX LP FIXED 5.2% DUE 03-01-2047<br>SEDOL: BYXT874                   | 330,000.000      | 338,196.80      | 405,267.05    |
| MPLX LP 2.65% DUE 08-15-2030<br>SEDOL: BKP8MY6                        | 905,000.000      | 903,381.40      | 901,815.46    |
| MPLX LP 4.5% 04-15-2038<br>SEDOL: BYZGJX6                             | 1,500,000.000    | 1,501,756.42    | 1,683,619.62  |
| MPLX LP 4.7% 04-15-2048<br>SEDOL: BYZGJY7                             | 10,000.000       | 11,752.50       | 11,575.65     |
| MPLX LP 4.875% DUE 06-01-2025<br>SEDOL: BYYHPS7                       | 200,000.000      | 225,436.00      | 218,917.80    |
| MPLX LP 5.5% DUE 02-15-2049<br>SEDOL: BF5M0J4                         | 1,887,000.000    | 2,232,825.72    | 2,417,332.27  |
| MPT OPER FIXED 5% DUE 10-15-2027<br>SEDOL: BF2PPR9                    | 640,000.000      | 640,500.00      | 669,600.00    |
| MPT OPER 4.625% DUE 08-01-2029<br>SEDOL: BJVN8K6                      | 440,000.000      | 437,800.00      | 464,200.00    |
| NASDAQ INC 2.5% DUE 12-21-2040<br>CUSIP: 63111XAE1                    | 860,000.000      | 860,000.00      | 796,724.55    |
| NATIONAL RETAIL PTYS INC 3.5% 10-15-2027<br>SEDOL: BFXQN99            | 300,000.000      | 298,779.00      | 321,012.48    |
| NATIONWIDE FINL 3.9% DUE 11-30-2049<br>SEDOL: BJXCM10                 | 400,000.000      | 398,032.00      | 468,583.91    |
| NAVIENT PRIVATE ED LN TR 2020-I 3.391% 04-15-2069<br>CUSIP: 63942AAB2 | 289,680.430      | 292,124.61      | 291,294.88    |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043<br>SEDOL: B7W15J3             | 37,000.000       | 46,066.11       | 44,964.13     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                          |                  |                 |               |
| <b>United States - USD</b>                                                         |                  |                 |               |
| NETFLIX INC FIXED 6.37% 05-15-2029<br>CUSIP: 64110LAX4                             | 675,000.000      | 675,843.75      | 838,687.50    |
| NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052<br>SEDOL: BMV7VW2               | 650,000.000      | 648,576.50      | 650,621.02    |
| NEXTERA ENERGY CAP HLDGS INC 2.25% DUE<br>06-01-2030/05-12-2020 REG SEDOL: BMDX623 | 200,000.000      | 199,926.00      | 198,989.36    |
| NISOURCE FIN CORP 3.95% DUE 03-30-2048<br>SEDOL: BD72Q01                           | 200,000.000      | 199,784.00      | 225,402.18    |
| NISOURCE FIN CORP 4.375% 05-15-2047<br>SEDOL: BD20RG3                              | 200,000.000      | 199,836.00      | 236,262.62    |
| NORDSTROM INC 5% DUE 01-15-2044<br>SEDOL: BNFX1H8                                  | 2,729,000.000    | 2,622,635.25    | 2,544,792.50  |
| NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051<br>SEDOL: BMW6YY1                        | 925,000.000      | 917,655.50      | 913,386.91    |
| NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055<br>SEDOL: BN79088                        | 629,000.000      | 456,019.86      | 639,824.23    |
| NORFOLK SOUTHN CORP 4.15% 02-28-2048<br>CUSIP: 655844BY3                           | 230,000.000      | 225,761.10      | 274,960.24    |
| NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047<br>SEDOL: BGD LQK3                      | 320,000.000      | 321,449.60      | 371,626.12    |
| NORFOLK SOUTHN 3.05% DUE 05-15-2050<br>SEDOL: BL6L2C9                              | 384,000.000      | 383,142.60      | 392,647.27    |
| NORFOLK SOUTHN 3.4% DUE 11-01-2049<br>SEDOL: BJN4W49                               | 1,025,000.000    | 1,015,662.25    | 1,103,122.70  |
| NORFOLK SOUTHN 4.8 DUE 08-15-2043<br>SEDOL: BCZZSP4                                | 188,000.000      | 205,461.44      | 225,478.69    |
| NORFOLK SOUTHN 4.837% DUE 10-01-2041<br>SEDOL: B6TW1K5                             | 1,825,000.000    | 2,030,690.50    | 2,305,703.69  |
| NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052<br>SEDOL: BMXCJ43               | 414,000.000      | 413,695.87      | 440,347.83    |
| NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG<br>SEDOL: BMC8VZ7                 | 626,000.000      | 602,622.65      | 599,666.08    |
| NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050<br>SEDOL: BMF33S6                      | 130,000.000      | 178,530.30      | 182,707.96    |
| NORTHROP GRUMMAN 4.03% DUE 10-15-2047<br>SEDOL: BF15KD1                            | 1,520,000.000    | 1,517,628.80    | 1,797,557.50  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                    | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                          |                  |                 |               |
| <b>United States - USD</b>                                         |                  |                 |               |
| NORTHROP GRUMMAN 4.75% DUE 06-01-2043<br>SEDOL: BB9ZSW0            | 150,000.000      | 172,893.00      | 189,215.87    |
| NORTHWELL HEALTHCARE INC 3.809% 11-01-2049<br>SEDOL: BK6WWH0       | 200,000.000      | 200,000.00      | 222,557.21    |
| NVIDIA CORP FIXED 3.7% DUE 04-01-2060<br>CUSIP: 67066GAJ3          | 170,000.000      | 173,001.35      | 204,073.43    |
| NVIDIA CORP 3.5% DUE 04-01-2040<br>CUSIP: 67066GAG9                | 180,000.000      | 179,640.00      | 202,825.87    |
| NVIDIA CORP 3.5% DUE 04-01-2050<br>CUSIP: 67066GAH7                | 110,000.000      | 110,263.03      | 125,871.28    |
| OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036<br>SEDOL: BK8VN61      | 240,000.000      | 253,465.82      | 306,000.00    |
| OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046<br>SEDOL: BKVKRK7       | 2,400,000.000    | 2,889,935.00    | 3,114,000.00  |
| OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024<br>SEDOL: BJSFZS2      | 1,020,000.000    | 1,098,793.50    | 1,131,139.20  |
| OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031<br>SEDOL: BKXCDZ8      | 80,000.000       | 100,785.16      | 106,800.00    |
| OCCIDENTAL PETE 4.1% DUE 02-15-2047<br>SEDOL: BZ1C623              | 410,000.000      | 394,831.24      | 401,800.00    |
| OCCIDENTAL PETE 4.625% DUE 06-15-2045<br>SEDOL: BYQ27T5            | 140,000.000      | 139,183.07      | 145,250.00    |
| OCCIDENTAL PETE 6.2% DUE 03-15-2040<br>SEDOL: BJCRNM4              | 180,000.000      | 199,878.42      | 221,400.00    |
| OCCIDENTAL PETE 7.95% DUE 06-15-2039<br>SEDOL: BK8VN72             | 2,370,000.000    | 2,777,976.28    | 3,128,400.00  |
| OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039<br>SEDOL: BJ9NFR4    | 90,000.000       | 90,208.44       | 89,754.30     |
| OH NATL FINL SVCS 5.8% DUE 01-24-2030<br>SEDOL: BKDS163            | 400,000.000      | 399,728.00      | 453,327.88    |
| OHIO EDISON CO 8.25% DUE 10-15-2038<br>SEDOL: B3F3YS0              | 1,120,000.000    | 1,401,679.60    | 1,798,608.99  |
| OHIO POWER CO SR NT 2.9% 10-01-2051<br>SEDOL: BNVXB50              | 800,000.000      | 796,168.00      | 774,567.57    |
| OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029<br>SEDOL: BKXCFB8 | 300,000.000      | 295,626.00      | 311,656.65    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |                 |               |
| <b>United States - USD</b>                                           |                  |                 |               |
| OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028<br>SEDOL: BDVPZZ4         | 600,000.000      | 594,878.57      | 662,455.34    |
| ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049<br>SEDOL: BK6FDG5         | 80,000.000       | 79,596.80       | 83,795.82     |
| ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG<br>SEDOL: BMTTWT4 | 420,000.000      | 418,761.00      | 484,603.35    |
| ONEOK INC NEW FIXED 4.5% DUE 03-15-2050<br>SEDOL: BKM7HG3            | 106,000.000      | 97,107.80       | 117,793.53    |
| ONEOK INC NEW 4.45% DUE 09-01-2049<br>SEDOL: BKFV9H7                 | 463,000.000      | 409,130.67      | 513,282.62    |
| ONEOK INC NEW 4.95% DUE 07-13-2047<br>SEDOL: BF0NYC3                 | 282,000.000      | 298,283.13      | 326,893.41    |
| ONEOK INC NEW 5.2% DUE 07-15-2048<br>SEDOL: BDDR194                  | 1,252,000.000    | 1,258,666.80    | 1,517,794.78  |
| ONEOK INC NEW 7.15% DUE 01-15-2051 REG<br>SEDOL: BM9KMD1             | 586,000.000      | 640,130.11      | 847,069.95    |
| ONEOK PARTNERS L P 6.125 DUE 02-01-2041<br>SEDOL: B4MRWJ9            | 800,000.000      | 912,172.00      | 1,010,448.32  |
| ORACLE CORP FIXED 3.65% DUE 03-25-2041<br>SEDOL: BMYLXB4             | 3,420,000.000    | 3,396,949.20    | 3,467,224.52  |
| ORACLE CORP FIXED 3.85% DUE 04-01-2060<br>SEDOL: BM5M639             | 1,400,000.000    | 1,394,610.00    | 1,388,067.48  |
| ORACLE CORP FIXED 4.1% DUE 03-25-2061<br>SEDOL: BLB1LN8              | 1,060,000.000    | 1,060,281.22    | 1,109,395.62  |
| ORACLE CORP 1.65% 03-25-2026<br>SEDOL: BL66YR3                       | 90,000.000       | 90,758.70       | 89,340.14     |
| ORACLE CORP 3.6% DUE 04-01-2040 REG<br>SEDOL: BM5M628                | 680,000.000      | 678,170.80      | 684,633.03    |
| ORACLE CORP 3.6% DUE 04-01-2050 REG<br>SEDOL: BM5JB02                | 2,221,000.000    | 2,213,315.34    | 2,182,497.52  |
| ORACLE CORP 3.95% DUE 03-25-2051<br>SEDOL: BMYLXC5                   | 4,030,000.000    | 4,128,678.14    | 4,199,109.84  |
| ORACLE CORP 4% DUE 07-15-2046<br>SEDOL: BY7RD02                      | 1,200,000.000    | 1,289,116.10    | 1,249,483.30  |
| PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026<br>SEDOL: BMVV6B8       | 4,000,000.000    | 4,211,424.00    | 4,090,541.52  |

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| Security Description / Asset ID                                            | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                  |                  |                 |               |
| <b>United States - USD</b>                                                 |                  |                 |               |
| PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025<br>SEDOL: BZ0XXK4              | 100,000.000      | 106,262.00      | 103,790.84    |
| PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040<br>SEDOL: BMVV6C9              | 600,000.000      | 645,876.00      | 626,375.81    |
| PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050<br>SEDOL: BMT6G8              | 1,320,000.000    | 1,378,674.80    | 1,442,172.12  |
| PAC GAS & ELEC CO 3.3% DUE 08-01-2040<br>SEDOL: BMYXXQ5                    | 1,040,000.000    | 1,027,968.59    | 966,744.12    |
| PAC GAS & ELEC CO 3.5% DUE 08-01-2050<br>SEDOL: BMYR011                    | 4,540,000.000    | 4,439,156.46    | 4,220,082.50  |
| PAC LIFE INS CO - 9.25% DUE 06-15-2039<br>SEDOL: B5ZN343                   | 1,700,000.000    | 2,171,490.00    | 2,926,018.95  |
| PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028<br>SEDOL: BN0WWD3           | 200,000.000      | 201,630.00      | 200,844.96    |
| PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG<br>SEDOL: BMYXXW1 | 840,000.000      | 839,126.40      | 800,581.02    |
| PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG<br>SEDOL: BN93077           | 525,000.000      | 530,511.50      | 527,305.51    |
| PACIFIC GAS & ELEC CO 3.95% 12-01-2047<br>SEDOL: BD24YZ3                   | 100,000.000      | 96,812.00       | 96,633.03     |
| PACIFIC GAS & ELEC CO 4.6% 06-15-2043<br>SEDOL: BBK3XJ5                    | 600,000.000      | 613,180.00      | 619,570.45    |
| PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044<br>SEDOL: BJZ7ZR0               | 200,000.000      | 222,460.00      | 207,961.99    |
| PACIFICORP FIXED 3.3% DUE 03-15-2051<br>SEDOL: BL96VF7                     | 225,000.000      | 223,146.00      | 234,063.31    |
| PACIFICORP 2.9% 06-15-2052 USD<br>SEDOL: BL544T0                           | 625,000.000      | 620,206.25      | 615,841.00    |
| PACIFICORP 4.125% DUE 01-15-2049<br>SEDOL: BF2WX10                         | 467,000.000      | 447,680.21      | 539,868.11    |
| PARSLEY ENERGY LLC 5.625% DUE 10-15-2027<br>SEDOL: BD353Q9                 | 320,000.000      | 341,200.00      | 326,800.00    |
| PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050<br>CUSIP: 70450YAJ2            | 912,000.000      | 919,030.24      | 980,581.29    |
| PAYPAL HLDGS INC 2.85% DUE 10-01-2029<br>SEDOL: BK71LL3                    | 566,000.000      | 564,092.58      | 596,230.76    |

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| Security Description / Asset ID                                                            | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                  |                  |                 |               |
| <b>United States - USD</b>                                                                 |                  |                 |               |
| PEPSICO INC FIXED 2.625% 10-21-2041<br>CUSIP: 713448FF0                                    | 1,081,000.000    | 1,075,891.56    | 1,096,986.76  |
| PEPSICO INC SR NT 2.75% 10-21-2051<br>CUSIP: 713448FG8                                     | 1,081,000.000    | 1,073,995.12    | 1,112,424.40  |
| PEPSICO INC 1.625% DUE 05-01-2030<br>CUSIP: 713448EZ7                                      | 80,000.000       | 80,494.40       | 77,663.43     |
| PFIZER INC .8% DUE 05-28-2025<br>SEDOL: BL58LF7                                            | 998,000.000      | 1,006,233.50    | 986,025.18    |
| PFIZER INC 2.55% DUE 05-28-2040<br>SEDOL: BM9ZYF2                                          | 100,000.000      | 99,379.00       | 100,071.27    |
| PFIZER INC 2.7% DUE 05-28-2050<br>SEDOL: BMXGNZ4                                           | 826,000.000      | 836,808.90      | 834,248.60    |
| PFIZER INC 4.125% DUE 12-15-2046<br>SEDOL: BZ3FFH8                                         | 200,000.000      | 199,652.00      | 248,020.56    |
| PFIZER INC 4.3% DUE 06-15-2043<br>SEDOL: BCLYQM8                                           | 702,000.000      | 831,252.24      | 862,467.36    |
| PFIZER INC 4.4% DUE 05-15-2044<br>SEDOL: BMMB3K5                                           | 170,000.000      | 169,501.71      | 211,941.32    |
| PHILIP MORRIS INTL .875% DUE 05-01-2026<br>SEDOL: BMHX856                                  | 100,000.000      | 97,424.00       | 96,434.25     |
| PHILIP MORRIS INTL 1.75% DUE 11-01-2030<br>SEDOL: BLNL4Q0                                  | 896,000.000      | 869,729.12      | 853,377.70    |
| PHILIP MORRIS INTL 4.25% DUE 11-10-2044<br>SEDOL: BSMTK33                                  | 1,222,000.000    | 1,220,774.65    | 1,399,325.94  |
| PHYSICIANS RLTY L 3.95% 01-15-2028<br>SEDOL: BD3JBP6                                       | 300,000.000      | 284,808.00      | 327,872.84    |
| PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG<br>SEDOL: BMXYHH8                             | 100,000.000      | 100,014.00      | 97,168.81     |
| PLAINS ALL AMERN FIXED 6.125% DUE 12-31-2049<br>CUSIP: 726503AE5                           | 120,000.000      | 109,500.00      | 101,850.00    |
| PLAINS ALL AMERN 6.7% DUE 05-15-2036<br>SEDOL: B1LGQ83                                     | 150,000.000      | 178,107.00      | 183,365.06    |
| PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG<br>SEDOL: BNHXFV8               | 300,000.000      | 300,150.00      | 295,272.00    |
| PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG<br>SEDOL: BMCQ6F6 | 185,000.000      | 185,000.00      | 186,252.37    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                        | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                              |                  |                 |               |
| <b>United States - USD</b>                                                             |                  |                 |               |
| PROGRESS ENERGY 6.5% DUE 02-01-2042<br>SEDOL: B5L3ZK7                                  | 200,000.000      | 183,574.00      | 258,292.62    |
| PROGRESS ENERGY 7.75% DUE 03-01-2031<br>SEDOL: 2747822                                 | 760,000.000      | 977,762.80      | 1,059,986.70  |
| PROLOGIS L P FIXED 2.125% DUE 10-15-2050<br>SEDOL: BMFFQ94                             | 320,000.000      | 315,001.60      | 275,339.72    |
| PROLOGIS L P 4.375% DUE 09-15-2048<br>CUSIP: 74340XBJ9                                 | 500,000.000      | 493,910.00      | 630,044.80    |
| PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050<br>SEDOL: BMFDH84                           | 500,000.000      | 498,815.00      | 625,910.67    |
| PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG<br>SEDOL: BKVJXR3                          | 1,206,000.000    | 1,197,775.08    | 1,374,828.99  |
| PUB SVC ELEC & GAS 3.6% DUE 12-01-2047<br>SEDOL: BD1DFD6                               | 300,000.000      | 326,847.00      | 337,437.91    |
| PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050<br>SEDOL: BMDNW58                          | 7,000.000        | 6,380.50        | 5,941.37      |
| PUB SVC ELEC GAS 1.9% DUE 08-15-2031<br>SEDOL: BMFN2N4                                 | 325,000.000      | 324,207.00      | 316,615.00    |
| PUBLIC SERVICE CO OF COLORADO 1.875% DUE 06-15-2031 BEO<br>SEDOL: BLC8CH9              | 432,000.000      | 426,870.97      | 420,428.51    |
| PUBLIC STORAGE 2.25% DUE 11-09-2031 BEO<br>SEDOL: BP6MFN2                              | 298,000.000      | 297,919.54      | 299,854.66    |
| PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048<br>CUSIP: 745332CH7                     | 100,000.000      | 100,000.00      | 118,629.75    |
| PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040<br>SEDOL: BF339F8                           | 100,000.000      | 100,000.00      | 135,414.60    |
| PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028<br>SEDOL: BMT8BV6                  | 590,000.000      | 595,175.00      | 644,677.00    |
| PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057<br>BEO SEDOL: BF15KL9                 | 500,000.000      | 497,983.00      | 577,354.84    |
| PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A<br>03-20-2025 BEO SEDOL: BFY1RH9     | 243,750.000      | 243,750.00      | 255,011.25    |
| PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE<br>04-20-2026 BEO SEDOL: BM8H716  | 430,000.000      | 442,789.10      | 447,146.25    |
| PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% DUE<br>04-20-2029 BEO SEDOL: BM8H783 | 620,000.000      | 653,475.00      | 661,905.80    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                    | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                          |                  |                 |               |
| <b>United States - USD</b>                                                                         |                  |                 |               |
| PVTPL AFC GAMMA INC SR NT 5.75% 05-01-2027<br>CUSIP: 00109KAA3                                     | 50,000.000       | 49,135.00       | 49,431.03     |
| PVTPL AMERICAN ASSETS TR L P 3.375% DUE<br>02-01-2031/01-26-2021 REG SEDOL: BM9QFV8                | 1,200,000.000    | 1,187,220.00    | 1,226,242.32  |
| PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE<br>09-01-2044 SEDOL: BQH0Y35                      | 200,000.000      | 198,014.00      | 256,895.32    |
| PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032<br>SEDOL: BP2RQ61                             | 300,000.000      | 299,172.00      | 303,142.32    |
| PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051<br>SEDOL: BNNHSD7                                       | 280,000.000      | 280,229.19      | 310,186.85    |
| PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE<br>06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2          | 200,000.000      | 199,542.00      | 206,355.80    |
| PVTPL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE<br>12-15-2024/07-10-2020 BEO SEDOL: BMVZ8S1       | 510,000.000      | 505,098.90      | 558,105.12    |
| PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SRS 20-2 CL A<br>2.02% DUE 02-20-2027 SEDOL: BMF3X53      | 110,000.000      | 109,947.90      | 111,186.93    |
| PVTPL BABSON CLO LTD SER 2015- SR CL A-R FLTG 01-20-2031<br>BEO CUSIP: 056162AN0                   | 250,000.000      | 247,875.00      | 249,478.18    |
| PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038<br>CUSIP: 067316AG4                                      | 1,300,000.000    | 1,295,294.00    | 1,609,113.44  |
| PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL<br>A FLTG RT 04-20-2034 CUSIP: 070252AA9 | 100,000.000      | 100,000.00      | 99,800.30     |
| PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE<br>06-15-2044 BEO SEDOL: BLF7604                | 150,000.000      | 147,882.00      | 195,989.70    |
| PVTPL BROADCOM INC SR NT 3.5%<br>02-15-2041/01-19-2021 SEDOL: BMCGSZ0                              | 600,000.000      | 597,924.00      | 614,828.81    |
| PVTPL BROADCOM INC 2.6% DUE<br>02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9                            | 100,000.000      | 99,824.00       | 97,606.31     |
| PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO<br>SEDOL: BMCP6P3                                     | 568,000.000      | 511,162.76      | 572,252.65    |
| PVTPL BROADCOM INC 3.469% DUE 04-15-2034 BEO<br>SEDOL: BKMQRW6                                     | 682,000.000      | 624,095.20      | 714,301.93    |
| PVTPL BROADCOM INC 3.75% DUE 02-15-2051<br>SEDOL: BMCGST4                                          | 1,289,000.000    | 1,284,792.96    | 1,351,521.17  |
| PVTPL BROOKFIELD PPTY REIT INC/BPR CUMULUS L 5.75%<br>05-15-2026 SEDOL: BJBL0T3                    | 300,000.000      | 300,000.00      | 310,500.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                     |                  |                 |               |
| <b>United States - USD</b>                                                                    |                  |                 |               |
| PVTPL BX TR SER 2017-CQHP CL A FLTG 11-15-2034<br>CUSIP: 12433QAA2                            | 450,000.000      | 449,437.50      | 447,104.03    |
| PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039<br>SEDOL: BKPK093                                | 270,000.000      | 270,000.00      | 291,523.34    |
| PVTPL CAMERON LNG LLC 2.902% 07-15-2031<br>SEDOL: BKPK071                                     | 600,000.000      | 599,319.00      | 625,380.32    |
| PVTPL CARGILL INC .75% DUE 02-02-2026 BEO<br>SEDOL: BMGWDN7                                   | 100,000.000      | 97,114.00       | 96,948.64     |
| PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048<br>SEDOL: BG31GK3                      | 910,000.000      | 909,477.83      | 1,235,374.66  |
| PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE<br>03-30-2043 BEO SEDOL: B9M2Z34       | 150,000.000      | 161,499.10      | 195,771.11    |
| PVTPL CARNIVAL CORP 4.0% 08-01-2028<br>CUSIP: 143658BQ4                                       | 500,000.000      | 505,000.00      | 496,250.00    |
| PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR<br>05-15-2035 BEO CUSIP: 04410CAA7    | 440,000.000      | 439,725.00      | 440,225.72    |
| PVTPL CMO BX TR 2019-IMC COML MTG PASSTHRU CTF CL A<br>144A 04-15-2034 SEDOL: BJFD738         | 200,000.000      | 200,125.00      | 199,623.48    |
| PVTPL CMO BX TR 2021-VIEW SR 2021-VIEW CL A VAR RT DUE<br>06-15-2023 BEO CUSIP: 05606GAA9     | 330,000.000      | 330,000.00      | 329,716.79    |
| PVTPL CMO BX TRUST SR 2019-MMP CL A FLTG RT 08-15-2036<br>CUSIP: 05606KAA0                    | 497,510.360      | 482,585.05      | 497,202.75    |
| PVTPL CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024<br>CUSIP: 29429MAA1                     | 400,000.000      | 427,406.25      | 419,381.24    |
| PVTPL CMO COMM 2017-PANW CL A 144A 3.244 DUE 11-10-2034 BEO<br>CUSIP: 12595HAA6               | 150,000.000      | 155,859.38      | 152,945.54    |
| PVTPL CMO KNDL 2019-KNSQ MTG TR MTG PASSTHRU CTF CL A VAR<br>RT DUE 05-15-2036 SEDOL: BMGYLP1 | 317,000.000      | 317,000.00      | 316,710.17    |
| PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026<br>BEO SEDOL: BNKF8Y5                | 250,000.000      | 250,078.13      | 249,451.75    |
| PVTPL COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2<br>3.28% 12-28-2048 CUSIP: 19421UAB0 | 251,485.000      | 259,658.25      | 258,755.36    |
| PVTPL COMCAST CORP NEW 2.887% DUE<br>11-01-2051 SEDOL: BN4FV08                                | 4,432,000.000    | 3,537,830.78    | 4,303,337.80  |
| PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056<br>SEDOL: BP6K804                                 | 628,000.000      | 461,852.02      | 600,818.53    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                       | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                             |                  |                 |               |
| <b>United States - USD</b>                                                            |                  |                 |               |
| PVTPL COMCAST CORP NEW NT 2.987% 11-01-2063<br>SEDOL: BP6RH64                         | 4,853,000.000    | 3,565,879.20    | 4,627,693.21  |
| PVTPL COMMONBOND STUDENT LN TR 2020-A-GS 1.98% DUE<br>08-25-2050 BEO CUSIP: 20267WAA3 | 254,119.690      | 257,931.48      | 253,886.31    |
| PVTPL CONOCOPHILLIPS 4.85% DUE 08-15-2048 BEO<br>SEDOL: BLH1X47                       | 160,000.000      | 159,372.14      | 210,088.84    |
| PVTPL CONTINENTAL RES INC 5.75% DUE<br>01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2       | 300,000.000      | 349,782.00      | 353,286.00    |
| PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO<br>SEDOL: BM92GG8           | 725,000.000      | 724,434.50      | 709,234.88    |
| PVTPL COTERRA ENERGY INC COTERRA ENERGY INC 4.375% DUE<br>06-01-2024 SEDOL: BMCF8C4   | 150,000.000      | 163,779.02      | 158,655.00    |
| PVTPL COTERRA ENERGY INC SR NT 3.9% 05-15-2027<br>SEDOL: BMCFFW3                      | 310,000.000      | 308,851.16      | 333,337.71    |
| PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15<br>SEDOL: BMBP1H1              | 750,000.000      | 767,977.50      | 788,362.87    |
| PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030<br>SEDOL: BM8TGR1             | 600,000.000      | 598,134.00      | 565,844.54    |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE<br>03-01-2039 BEO SEDOL: B527QK5   | 1,130,000.000    | 1,571,918.34    | 1,876,039.98  |
| PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO<br>SEDOL: BTKHKS1         | 300,000.000      | 304,626.00      | 354,092.30    |
| PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034<br>SEDOL: B6ZPTD7                         | 1,192,195.720    | 1,333,611.12    | 1,415,890.90  |
| PVTPL DCP MID STREAM OPERATING 11-03-2036<br>SEDOL: B1GC716                           | 140,000.000      | 147,000.00      | 183,050.00    |
| PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041<br>SEDOL: BN16CX4                  | 1,200,000.000    | 1,196,016.00    | 1,191,199.40  |
| PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE<br>05-01-2025 BEO SEDOL: BMF6KD9  | 234,000.000      | 234,000.00      | 267,664.04    |
| PVTPL DRAGONFLY ENERGY CORP SR NT 5.5% 11-15-2024<br>CUSIP: 26146DAA9                 | 100,000.000      | 100,000.00      | 100,000.00    |
| PVTPL EQT CORP SR NT 3.125% 05-15-2026<br>SEDOL: BMY692                               | 90,000.000       | 90,000.00       | 92,387.70     |
| PVTPL EQT CORP SR NT 3.625% 05-15-2031<br>SEDOL: BMY681                               | 80,000.000       | 80,000.00       | 83,000.00     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                  | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                        |                  |                 |               |
| <b>United States - USD</b>                                                                       |                  |                 |               |
| PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE<br>12-01-2026/05-26-2016 BEO SEDOL: BDF16B1              | 100,000.000      | 96,004.00       | 105,893.01    |
| PVTPL GOLDEN TREE LN OPPORTUNITIES IX SER 14-9A CL AR2<br>FLTG 144A 10-29-2029 CUSIP: 38123HAN4  | 250,000.000      | 248,875.00      | 249,952.45    |
| PVTPL GOODGREEN TRUST SR 21-1A CL A 2.66% 10-20-2056<br>CUSIP: 38217UAA0                         | 109,834.920      | 109,807.12      | 108,617.00    |
| PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE<br>01-20-2030 CUSIP: 39862EAA2           | 250,000.000      | 250,325.00      | 250,000.23    |
| PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070<br>SEDOL: BL1LCQ8                             | 100,000.000      | 97,177.00       | 109,731.54    |
| PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE<br>05-01-2029/12-01-2020 BEO SEDOL: BNDLGY6          | 900,000.000      | 900,000.00      | 906,750.00    |
| PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO<br>SEDOL: BNDLGZ7                      | 900,000.000      | 900,000.00      | 921,330.00    |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 1.23% DUE<br>10-01-2025 SEDOL: BNNFQC6              | 900,000.000      | 900,000.00      | 880,542.82    |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE<br>12-01-2050 BEO SEDOL: BMDM750         | 620,000.000      | 619,944.20      | 651,936.35    |
| PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE<br>03-01-2032 BEO SEDOL: BKP8XD2                 | 456,000.000      | 461,664.48      | 462,661.37    |
| PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043<br>SEDOL: B94CGZ1                               | 430,000.000      | 467,465.90      | 575,658.35    |
| PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE<br>06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3  | 290,000.000      | 294,055.02      | 375,158.60    |
| PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051<br>SEDOL: BP6NLS2                                    | 360,000.000      | 359,418.10      | 360,153.36    |
| PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050<br>SEDOL: BL4SDQ3                               | 750,000.000      | 736,886.50      | 807,930.77    |
| PVTPL KYNDRYL HOLDINGS INC 4.1% 10-15-2041<br>SEDOL: BLB56N5                                     | 850,000.000      | 843,574.50      | 825,054.17    |
| PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797%<br>12-31-2057 SEDOL: BMG7978           | 270,000.000      | 270,000.00      | 269,217.77    |
| PVTPL MADISON PK FDG XL LTD/MADISON PK FDG X CL A-R-2 FLTG<br>RT DUE 05-28-2030 CUSIP: 55821CAA2 | 250,000.000      | 250,000.00      | 249,807.38    |
| PVTPL MARS INC DEL NT 144A 4.2% DUE<br>04-01-2059/03-29-2019 BEO SEDOL: BHND5F4                  | 370,000.000      | 367,583.90      | 474,940.34    |

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| Security Description / Asset ID                                                                  | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                        |                  |                 |               |
| <b>United States - USD</b>                                                                       |                  |                 |               |
| PVTPL MARS INC DEL 3.875% 04-01-2039<br>SEDOL: BHND6D9                                           | 370,000.000      | 371,419.70      | 428,763.08    |
| PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE<br>04-01-2077 SEDOL: BYXK3K5                   | 710,000.000      | 715,576.00      | 931,712.59    |
| PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375%<br>04-15-2050 SEDOL: BLB4M78               | 230,000.000      | 229,052.40      | 243,464.89    |
| PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070<br>SEDOL: BGPZ056                     | 130,000.000      | 128,970.40      | 144,562.63    |
| PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 1.55% DUE<br>01-07-2031 BEO SEDOL: BLB3DN8        | 1,340,000.000    | 1,334,197.80    | 1,268,138.31  |
| PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE<br>06-20-2027 SEDOL: BMGHHT6               | 830,000.000      | 819,625.00      | 886,025.00    |
| PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043<br>BEO SEDOL: BGMTTQ5                                   | 900,000.000      | 898,371.00      | 1,164,709.82  |
| PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE<br>08-15-2039 REG SEDOL: B3YCMZ1          | 80,000.000       | 122,802.40      | 138,423.65    |
| PVTPL NAVIENT STUDENT LN TR 2016-2 FLTG VAR RT DUE<br>06-25-2065/04-25-2022 BEO CUSIP: 63940FAB3 | 52,867.880       | 53,066.13       | 52,925.43     |
| PVTPL NELNET STUDENT LOAN TRUST SR 21-CA CL AFL FLTG DUE<br>04-20-2062 BEO CUSIP: 64035GAA7      | 202,469.060      | 202,469.06      | 202,947.96    |
| PVTPL NETFLIX INC FIXED 5.375% 11-15-2029 BEO<br>SEDOL: BK0RZV6                                  | 150,000.000      | 176,250.00      | 178,125.00    |
| PVTPL NETFLIX INC 4.875% DUE<br>06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7                         | 790,000.000      | 810,906.25      | 921,337.50    |
| PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.2% DUE<br>08-07-2030 BEO SEDOL: BMB0SZ3         | 523,000.000      | 522,116.13      | 488,543.09    |
| PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069<br>SEDOL: BJHK061                         | 230,000.000      | 228,684.90      | 293,847.58    |
| PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050<br>SEDOL: BLGYKF7                                | 688,000.000      | 694,341.63      | 785,891.32    |
| PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037<br>SEDOL: B2B3313                                   | 100,000.000      | 123,625.00      | 140,288.40    |
| PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.75%03-09-2028<br>SEDOL: BL656M9                             | 200,000.000      | 199,912.00      | 198,724.00    |
| PVTPL NISSAN MTR ACCEP CORP FLTG 03-08-2024<br>SEDOL: BMCVHD6                                    | 1,300,000.000    | 1,300,000.00    | 1,299,718.46  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                   | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                         |                  |                 |               |
| <b>United States - USD</b>                                                                        |                  |                 |               |
| PVTPL NORTHWESTERN MUT GLOBAL FDG .8% DUE 01-14-2026 BEO<br>SEDOL: BL6JRW8                        | 1,198,000.000    | 1,199,780.50    | 1,164,050.35  |
| PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205<br>SEDOL: BJXLHN4                             | 900,000.000      | 895,593.40      | 995,396.39    |
| PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85%<br>09-30-2047 SEDOL: BD6NK03                     | 1,540,000.000    | 1,534,313.57    | 1,741,898.85  |
| PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO<br>SEDOL: BLF7SF3                               | 110,000.000      | 109,617.20      | 117,995.50    |
| PVTPL NUVEEN LLC 4.0% 11-01-2028<br>SEDOL: BFX657                                                 | 415,000.000      | 417,004.45      | 460,378.25    |
| PVTPL OHA LN FDG 2013-2 LTD SR 13-2A CL AR FLTG RT<br>05-23-2031 CUSIP: 67104LAE7                 | 260,000.000      | 259,701.00      | 259,854.19    |
| PVTPL ONCOR ELECTRIC DELIVERY 2.70% DUE 11-15-2051 BEO<br>SEDOL: BP6QR94                          | 550,000.000      | 539,434.50      | 531,111.58    |
| PVTPL OWL ROCK CLO I LTD/OWL ROCK I LLC SR 19-1A CL A FLTG<br>05-20-2031 CUSIP: 69122DAA7         | 250,000.000      | 250,312.50      | 250,139.45    |
| PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050<br>SEDOL: BKSDMB5                                   | 100,000.000      | 99,232.00       | 107,910.12    |
| PVTPL PARSLEY ENERGY LLC/PARSLEY FIN CORP 4.125% DUE<br>02-15-2028 BO SEDOL: BKLJ953              | 560,000.000      | 560,000.00      | 563,500.00    |
| PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE<br>04-15-2025/06-11-2014 BEO SEDOL: BYX87N0       | 420,000.000      | 418,845.00      | 447,322.00    |
| PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG<br>07-20-2034 CUSIP: 73052VAA3                | 110,000.000      | 110,000.00      | 109,693.36    |
| PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE<br>10-15-2026 BEO SEDOL: BP815Z9          | 440,000.000      | 440,000.00      | 436,700.00    |
| PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033<br>SEDOL: BP6QRV6                                 | 400,000.000      | 400,000.00      | 405,000.00    |
| PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 7.5% DUE<br>07-15-2038/06-27-2008 BEO SEDOL: B3B9SZ7 | 850,000.000      | 766,139.00      | 960,500.00    |
| PVTPL SER 18-22A CL A-1 FLTG 144A VAR RTDUE 01-17-2031 BEO<br>CUSIP: 67111VAC0                    | 249,683.220      | 247,264.42      | 249,549.19    |
| PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE<br>10-20-2025 SEDOL: BMT6SM0                 | 520,000.000      | 524,807.22      | 546,691.33    |
| PVTPL SMB PRIVATE ED LN SER 2014-A CL A-3 FLTG RT<br>04-15-2032 CUSIP: 784456AD7                  | 167,122.480      | 168,408.54      | 168,664.99    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                       |                  |                 |               |
| <b>United States - USD</b>                                                                      |                  |                 |               |
| PVTPL SMB PRIVATE ED LN TR 2020-B 1.29% 07/15/2053 1.29%<br>DUE 07-15-2053 BEO CUSIP: 78449XAA0 | 534,834.290      | 536,317.63      | 528,758.14    |
| PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047<br>SEDOL: BF2CLS3                                    | 170,000.000      | 190,442.50      | 203,074.26    |
| PVTPL STELLANTIS FIN US INC 2.691% DUE 09-15-2031 BEO<br>CUSIP: 85855CAB6                       | 200,000.000      | 200,000.00      | 196,902.57    |
| PVTPL SYMPHONY CLO XIX LTD/SYMPHONY CLO XIX SR SECD NT CL A<br>FLTG 04-16-2031 CUSIP: 87165YAC7 | 250,000.000      | 250,050.00      | 249,862.53    |
| PVTPL TEACHERS INS & 4.9% DUE 09-15-2044<br>SEDOL: BQVC9R6                                      | 840,000.000      | 844,937.09      | 1,081,505.92  |
| PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE<br>03-01-2030 SEDOL: BL1LY06                | 700,000.000      | 698,607.00      | 711,712.04    |
| PVTPL THARALDSON HOTEL PORTFOLIO SER 2018-THL CL A FLTG<br>11-11-2034 CUSIP: 88327HAA1          | 384,788.120      | 384,908.37      | 384,323.95    |
| PVTPL TRP LLC 2.07% DUE 06-19-2051<br>SEDOL: BNBVL78                                            | 192,410.780      | 192,395.75      | 190,378.11    |
| PVTPL UNIQIFY INC 6.0% 06-15-2024<br>CUSIP: 90915UAA6                                           | 230,000.000      | 230,000.00      | 227,700.00    |
| PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO<br>SEDOL: BMG8799                           | 300,000.000      | 309,000.00      | 312,820.50    |
| PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO<br>SEDOL: BMG8788                           | 680,000.000      | 697,325.00      | 701,250.00    |
| PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO<br>SEDOL: BMVH0D6                    | 598,000.000      | 592,597.55      | 589,951.36    |
| PVTPL VOYA CLO 2017-3 LTD/VOYA CLO 2017-3 LL SR SECD<br>NT CL 04-20-2034 CUSIP: 92915QAU7       | 150,000.000      | 150,000.00      | 149,105.57    |
| PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044<br>CUSIP: 92890HAD4                                    | 1,210,000.000    | 1,249,709.70    | 1,306,624.85  |
| PVTPL WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37%<br>06-15-2051 SEDOL: BNM4743                 | 109,450.000      | 109,450.00      | 106,922.36    |
| PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO<br>SEDOL: BMG20L4                               | 1,575,000.000    | 1,565,741.60    | 1,466,548.40  |
| PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO<br>SEDOL: BMG20H0                                    | 940,000.000      | 929,763.40      | 869,856.07    |
| QVC INC 4.85% DUE 04-01-2024<br>SEDOL: BRGCND2                                                  | 900,000.000      | 899,343.00      | 960,529.50    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| RANGE RES CORP FIXED 5% 08-15-2022<br>SEDOL: BYWHG08                        | 250,000.000      | 229,725.00      | 252,812.50    |
| RANGE RES CORP 4.875% DUE 05-15-2025<br>SEDOL: BDHC311                      | 420,000.000      | 380,850.00      | 433,650.00    |
| RAYMOND JAMES FINL INC 3.75% 04-01-2051<br>SEDOL: BKP32M9                   | 240,000.000      | 238,543.20      | 266,065.26    |
| RAYMOND JAMES FINL 4.95% DUE 07-15-2046<br>SEDOL: BYP6KY4                   | 180,000.000      | 184,628.12      | 229,812.91    |
| RAYTHEON FIXED 3.03% DUE 03-15-2052<br>SEDOL: BMYT813                       | 190,000.000      | 189,929.70      | 191,679.89    |
| RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051<br>SEDOL: BP2BTQ4            | 1,169,000.000    | 1,163,334.48    | 1,128,907.95  |
| RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG<br>SEDOL: BLBCYC1      | 277,000.000      | 276,077.59      | 283,978.00    |
| RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047<br>SEDOL: BMQ9JS5               | 100,000.000      | 99,486.61       | 121,909.47    |
| REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028<br>SEDOL: BMFRBQ2              | 700,000.000      | 691,483.14      | 707,138.54    |
| RECKSON OPER 4.5% DUE 12-01-2022<br>SEDOL: B90KS64                          | 1,000,000.000    | 1,000,000.00    | 1,021,400.62  |
| REGENCY CTRS L P 4.4% DUE 02-01-2047<br>SEDOL: BYXJZ95                      | 500,000.000      | 495,550.00      | 589,552.21    |
| REGENERON 1.75% DUE 09-15-2030<br>SEDOL: BMFNFN5                            | 100,000.000      | 96,336.00       | 94,669.28     |
| ROCK-TENN CO 4% DUE 03-01-2023<br>SEDOL: B9N5468                            | 500,000.000      | 494,650.00      | 513,409.68    |
| ROCKIES EXPRESS 4.8% DUE 05-15-2030<br>SEDOL: BH3T5V8                       | 300,000.000      | 299,802.00      | 312,750.00    |
| ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030<br>CUSIP: 78081BAK9                | 800,000.000      | 782,080.00      | 775,186.04    |
| RPI INTERMEDIATE FINANCE TRUST TERM LOAN DUE 02-05-2027<br>CUSIP: 74968YAC4 | 250,361.080      | 249,735.18      | 249,369.65    |
| S&P GLOBAL INC 2.3% 08-15-2060<br>SEDOL: BKY44R2                            | 220,000.000      | 216,539.40      | 191,159.27    |
| S&P GLOBAL INC 3.25% DUE 12-01-2049<br>SEDOL: BKM1DP6                       | 650,000.000      | 645,060.00      | 707,243.61    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                          |                  |                 |               |
| <b>United States - USD</b>                                                         |                  |                 |               |
| SABINE PASS FIXED 4.2% DUE 03-15-2028<br>SEDOL: BF43YT6                            | 100,000.000      | 102,554.00      | 109,614.01    |
| SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG<br>SEDOL: BM8JPB8             | 855,000.000      | 862,014.61      | 965,350.40    |
| SABINE PASS 5.625% DUE 03-01-2025<br>CUSIP: 785592AM8                              | 600,000.000      | 566,250.00      | 666,372.00    |
| SABRA HEALTH CARE LP 3.2% DUE 12-01-2031<br>SEDOL: BP0TWJ4                         | 700,000.000      | 693,110.00      | 684,861.19    |
| SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO<br>SEDOL: BN466T5                       | 1,050,000.000    | 1,044,204.00    | 1,051,762.48  |
| SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO<br>SEDOL: BN466W8                       | 2,470,000.000    | 2,463,108.70    | 2,523,890.09  |
| SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO<br>SEDOL: BN466Y0                      | 650,000.000      | 647,907.00      | 671,667.43    |
| SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051<br>SEDOL: BNSNRL1                       | 82,000.000       | 81,901.95       | 81,768.88     |
| SAN DIEGO GAS & 1.7% DUE 10-01-2030<br>SEDOL: BM9F087                              | 448,000.000      | 444,360.73      | 429,160.69    |
| SAN DIEGO GAS & 4.15% DUE 05-15-2048<br>CUSIP: 797440BW3                           | 50,000.000       | 49,779.00       | 59,775.75     |
| SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD<br>CUSIP: 80007RAL9                  | 200,000.000      | 200,478.00      | 203,760.00    |
| SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025<br>SEDOL: BMX91F9                       | 200,000.000      | 199,608.00      | 209,915.25    |
| SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4%<br>12-31-2250 SEDOL: BMHCD69 | 1,080,000.000    | 1,078,500.00    | 1,090,800.00  |
| SCHWAB CHARLES CORP NEW 1.15% DUE 05-13-2026 BEO<br>SEDOL: BL553Y1                 | 220,000.000      | 220,721.60      | 217,156.15    |
| SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049<br>SEDOL: BMDWQR5                     | 700,000.000      | 724,500.00      | 763,000.00    |
| SERVICENOW INC 1.4% DUE 09-01-2030<br>SEDOL: BMFBHL1                               | 2,160,000.000    | 2,140,069.55    | 2,012,775.07  |
| SHERWIN-WILLIAMS CO 2.9% 06-15-2052<br>SEDOL: BPLQR99                              | 84,000.000       | 83,464.08       | 82,363.79     |
| SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049<br>SEDOL: BK9W8G8                           | 350,000.000      | 349,009.50      | 395,154.61    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                     |                  |                 |               |
| <b>United States - USD</b>                                                                    |                  |                 |               |
| SHERWIN-WILLIAMS 4.5% DUE 06-01-2047<br>SEDOL: BDGKT18                                        | 2,125,000.000    | 2,131,440.36    | 2,656,929.47  |
| SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027<br>BEO-20-2027 BEO CUSIP: 24736CBS2        | 300,000.000      | 319,125.00      | 316,875.00    |
| SLC STUDENT LN TR 2006-1 ASSET BACKED NTCL A-5 FLTG VAR<br>03-15-2027 REG SEDOL: BD8QK33      | 94,684.590       | 94,100.22       | 94,539.91     |
| SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4<br>FLTG 12-16-2041BEO SEDOL: BFCB748 | 189,881.880      | 185,075.49      | 187,166.46    |
| SLM PVT CR STUD LN TR 2006-A STUD LN BKDNT CL A-5 FLTG<br>RT 06-15-2039 REG CUSIP: 78443CCL6  | 135,703.470      | 132,522.92      | 132,410.49    |
| SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053<br>SEDOL: BNBVM39                                | 259,743.830      | 259,601.79      | 255,391.80    |
| SOUTHERN CAL EDISON 3.6% 02-01-2045<br>SEDOL: BVDPXD2                                         | 981,000.000      | 958,129.79      | 1,005,905.78  |
| SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65%<br>06-01-2051 SEDOL: BN6M4F3        | 2,214,000.000    | 2,222,910.54    | 2,407,653.69  |
| SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023<br>SEDOL: BF5ZVX4                                 | 170,000.000      | 182,780.60      | 176,275.19    |
| SOUTHERN CALIF EDISON CO 3.65% 02-01-2050<br>SEDOL: BJVNJQ9                                   | 1,745,000.000    | 1,825,627.82    | 1,853,200.11  |
| SOUTHERN CALIF EDISON CO 4.125% 03-01-2048<br>SEDOL: BFMZDC0                                  | 510,000.000      | 490,217.12      | 574,048.86    |
| SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043<br>SEDOL: BF6DYS3                                | 1,080,000.000    | 1,155,447.60    | 1,264,859.72  |
| SOUTHERN CALIF EDISON CO 4.875% 03-01-2049<br>SEDOL: BJMTK74                                  | 300,000.000      | 354,016.00      | 367,441.88    |
| SOUTHERN CO 4.25% DUE 07-01-2036<br>SEDOL: BYT1517                                            | 200,000.000      | 199,158.00      | 225,980.00    |
| SOUTHERN CO 4.4% DUE 07-01-2046<br>SEDOL: BYT1540                                             | 2,300,000.000    | 2,376,431.00    | 2,702,961.13  |
| SOUTHN CAL EDISON 3.9 DUE 03-15-2043<br>SEDOL: B91R9M7                                        | 10,000.000       | 9,964.10        | 10,682.59     |
| SOUTHN CAL EDISON 4.05% DUE 03-15-2042<br>SEDOL: B7RDY97                                      | 1,050,000.000    | 996,438.79      | 1,138,353.05  |
| SOUTHN CAL EDISON 4% DUE 04-01-2047<br>SEDOL: BD9BPH6                                         | 1,955,000.000    | 2,093,134.09    | 2,162,752.05  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                       |                  |                 |               |
| <b>United States - USD</b>                                                                      |                  |                 |               |
| SOUTHN CAL EDISON 6.05% DUE 03-15-2039<br>SEDOL: B65HYN8                                        | 400,000.000      | 524,528.00      | 525,620.28    |
| SOUTHN CAL EDISON 6.65% DUE 04-01-2029<br>SEDOL: 2632917                                        | 200,000.000      | 248,946.00      | 245,713.95    |
| SOUTHN NAT GAS CO 8% DUE 03-01-2032<br>SEDOL: 2006103                                           | 470,000.000      | 619,843.90      | 654,300.87    |
| SOUTHWEST AIRLS CO 5.125% DUE<br>06-15-2027/06-08-2020 REG SEDOL: BKPVG76                       | 800,000.000      | 916,432.00      | 915,142.90    |
| SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025<br>SEDOL: BM8R6K8                                       | 120,000.000      | 136,963.20      | 133,334.97    |
| SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051<br>CUSIP: 845437BT8                       | 853,000.000      | 849,920.67      | 849,186.54    |
| SOUTHWESTERN ENERGY CO 4.75% 02-01-2032<br>SEDOL: BMH4406                                       | 220,000.000      | 220,658.60      | 231,598.40    |
| SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048<br>SEDOL: BGYKMF6                                      | 785,000.000      | 779,936.75      | 985,644.89    |
| SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026<br>SEDOL: BYZ97L9                                       | 200,000.000      | 195,028.00      | 204,500.00    |
| SPRINGCASTLE AMER FDG LLC / AST BACKED NT 2020-A CL A<br>1.97% 09-25-2037 SEDOL: BL6KR32        | 319,703.430      | 322,738.12      | 318,161.28    |
| SR HSG PPTYS TR 4.75 DUE 05-01-2024<br>SEDOL: BM4P510                                           | 340,000.000      | 329,800.00      | 348,136.20    |
| SS&C TECHNOLOGIES HOLDINGS INC. TERM LOAN 04-16-2025<br>CUSIP: 78466DBD5                        | 45,519.160       | 45,405.36       | 44,967.47     |
| SS&C TECHNOLOGIES HOLDINGS, INC. TERM LOAN B4 SENIOR<br>SECURED DUE 02-28-2025 CUSIP: 78466DBE3 | 36,075.860       | 35,985.66       | 35,638.62     |
| STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028<br>BEO CUSIP: 85350EAB2               | 192,075.000      | 190,154.25      | 192,155.67    |
| STATE STR CORP FIXED 5.625% 12-31-2049<br>CUSIP: 857477BA0                                      | 400,000.000      | 400,000.00      | 412,237.69    |
| STEEL DYNAMICS INC 2.8% DUE 12-15-2024<br>SEDOL: BJ9RW31                                        | 200,000.000      | 199,850.00      | 207,841.19    |
| STIFEL FINL CORP FIXED 4% DUE 05-15-2030<br>SEDOL: BM8RQ31                                      | 200,000.000      | 198,570.00      | 219,177.75    |
| STRYKER CORP FIXED 1.95% DUE 06-15-2030<br>SEDOL: BMWJ138                                       | 300,000.000      | 298,833.00      | 293,589.22    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                       | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                             |                  |                 |               |
| <b>United States - USD</b>                                                            |                  |                 |               |
| STRYKER CORP 2.9% DUE 06-15-2050 REG<br>SEDOL: BMW7ND6                                | 100,000.000      | 99,581.00       | 100,841.62    |
| SUNOCO LOGISTICS 5.35% DUE 05-15-2045<br>SEDOL: BSN4Q84                               | 1,000,000.000    | 1,060,655.40    | 1,151,639.30  |
| SYNCHRONY FINL 2.85% DUE 07-25-2022<br>SEDOL: BJBL220                                 | 100,000.000      | 103,231.00      | 101,018.76    |
| SYNNEX CORP 2.375% 08-09-2028<br>SEDOL: BNBWPR7                                       | 600,000.000      | 600,000.00      | 582,921.60    |
| T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040<br>CUSIP: 87264AAX3                      | 60,000.000       | 58,815.00       | 68,764.01     |
| T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052<br>SEDOL: BPCKX14                    | 4,889,000.000    | 4,869,659.96    | 4,883,388.50  |
| T-MOBILE USA INC TMUS 3.3% 02-15-2051<br>SEDOL: BN303Z3                               | 2,744,000.000    | 2,703,354.02    | 2,690,094.89  |
| T-MOBILE USA INC 2.625% DUE 02-15-2029<br>CUSIP: 87264ABS3                            | 130,000.000      | 130,000.00      | 128,050.00    |
| T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG<br>CUSIP: 87264ABT1             | 160,000.000      | 160,000.00      | 158,016.00    |
| T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO<br>SEDOL: BN0ZLS0                            | 1,329,000.000    | 1,312,733.37    | 1,301,214.32  |
| T-MOBILE USA INC 3.5% 04-15-2025<br>SEDOL: BMW1BM3                                    | 200,000.000      | 218,483.50      | 211,979.49    |
| T-MOBILE USA INC 3.875% 04-15-2030<br>CUSIP: 87264ABF1                                | 100,000.000      | 109,525.00      | 109,512.54    |
| T-MOBILE USA INC 4.5% DUE 04-15-2050 BEO<br>SEDOL: BN0ZMM1                            | 1,950,000.000    | 2,175,933.75    | 2,290,146.36  |
| TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030<br>USD SEDOL: BNNGWW1     | 300,000.000      | 300,000.00      | 327,750.00    |
| TEACHERS INS & 3.3% DUE 05-15-2050<br>SEDOL: BMQ57B2                                  | 130,000.000      | 129,827.10      | 136,085.07    |
| TEACHERS INS & 4.27% DUE 05-15-2047<br>SEDOL: BF19248                                 | 480,000.000      | 478,464.00      | 581,690.39    |
| TEACHERS INS & 6.85% DUE 12-16-2039<br>SEDOL: B50WZ61                                 | 34,000.000       | 43,594.71       | 50,842.57     |
| TEMPO ACQUISITION LLC THIRD INCREMENTAL TL SR SEC TL B<br>31/08/2028 CUSIP: 88023HAE0 | 598,500.000      | 597,003.75      | 599,996.25    |

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



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                 | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                       |                  |                 |               |
| <b>United States - USD</b>                                                      |                  |                 |               |
| TEXAS INSTRS INC 3.875% 03-15-2039<br>CUSIP: 882508BF0                          | 440,000.000      | 439,283.55      | 521,248.01    |
| THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041<br>SEDOL: BPCHD15                  | 401,000.000      | 399,027.08      | 406,848.44    |
| TIME WARNER CABLE 4.5% DUE 09-15-2042<br>SEDOL: B8N2417                         | 520,000.000      | 480,341.80      | 568,431.49    |
| TIME WARNER CABLE 5.5% DUE 09-01-2041<br>SEDOL: B441BS1                         | 560,000.000      | 554,704.99      | 680,637.85    |
| TIME WARNER CABLE 5.875% DUE 11-15-2040<br>SEDOL: B66BW80                       | 710,000.000      | 682,590.51      | 888,128.12    |
| TIME WARNER CABLE 6.55% DUE 05-01-2037<br>SEDOL: BBNBG20                        | 1,150,000.000    | 1,357,313.45    | 1,507,624.38  |
| TIME WARNER CABLE 6.75% DUE 06-15-2039<br>SEDOL: B62X8Y8                        | 4,035,000.000    | 5,113,038.95    | 5,509,803.43  |
| TIME WARNER CABLE 7.3% DUE 07-01-2038<br>SEDOL: B3B14R7                         | 2,305,000.000    | 2,996,080.41    | 3,269,250.68  |
| TIME WARNER ENTMT 8.375% DUE 03-15-2023<br>SEDOL: 2891484                       | 200,000.000      | 234,170.00      | 216,884.33    |
| TIME WARNER ENTMT 8.375% DUE 07-15-2033<br>SEDOL: 2727266                       | 690,000.000      | 930,154.13      | 1,005,786.46  |
| TOYOTA MOTOR CREDIT CORP 1.65% DUE 01-10-2031 BEO<br>SEDOL: BMBKDG9             | 575,000.000      | 574,522.75      | 553,950.66    |
| TOYOTA MTR CR CORP .35% DUE 10-14-2022<br>SEDOL: BN44X65                        | 1,500,000.000    | 1,498,665.00    | 1,497,836.67  |
| TOYOTA MTR CR CORP 2.15% 02-13-2030 REG<br>SEDOL: BLM1Q43                       | 175,000.000      | 177,700.25      | 175,543.39    |
| TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE<br>05-15-2050 SEDOL: BN49122    | 870,000.000      | 864,988.80      | 978,101.36    |
| TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042<br>REG SEDOL: B96NB24 | 2,090,000.000    | 2,032,099.92    | 2,450,877.21  |
| TRAVELERS COS INC 4.05% DUE 03-07-2048<br>CUSIP: 89417EAN9                      | 1,255,000.000    | 1,205,892.50    | 1,524,035.71  |
| TRAVELERS COS INC 6.25% DUE 06-15-2037<br>SEDOL: B8YTZQ9                        | 550,000.000      | 714,857.00      | 789,861.45    |
| TRAVELERS FIXED 2.55% DUE 04-27-2050<br>SEDOL: BMDWQN1                          | 255,000.000      | 253,039.05      | 243,421.69    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                              | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                    |                  |                 |               |
| <b>United States - USD</b>                                                                   |                  |                 |               |
| TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030<br>SEDOL: BN2RYZ2                                     | 80,000.000       | 79,829.60       | 84,404.92     |
| TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026<br>SEDOL: BYXR3R3                                     | 90,000.000       | 114,759.00      | 109,906.08    |
| TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027<br>SEDOL: BLFCZ91                              | 150,000.000      | 150,429.00      | 147,249.06    |
| UDR INC MEDIUM FIXED 3.5% 07-01-2027<br>SEDOL: BF29YN0                                       | 1,200,000.000    | 1,197,168.00    | 1,284,850.54  |
| UNION ELEC CO 2.15% DUE 03-15-2032<br>SEDOL: BP7L981                                         | 225,000.000      | 224,754.75      | 221,100.82    |
| UNION PAC CORP FIXED 2.95% 03-10-2052<br>SEDOL: BP9P0J9                                      | 265,000.000      | 270,151.60      | 269,219.17    |
| UNION PAC CORP FIXED 2.973% DUE 09-16-2062<br>SEDOL: BMBMCQ8                                 | 380,000.000      | 295,894.12      | 377,461.68    |
| UNION PAC CORP FIXED 3.75% DUE 02-05-2070<br>SEDOL: BKDMLC1                                  | 320,000.000      | 320,372.00      | 364,273.56    |
| UNION PAC CORP FIXED 3.79% DUE 04-06-2071<br>SEDOL: BMCFFP6                                  | 730,000.000      | 604,071.12      | 849,356.45    |
| UNION PAC CORP 3.25% DUE 02-05-2050<br>SEDOL: BKDMLD2                                        | 783,000.000      | 782,694.63      | 842,390.25    |
| UNION PAC CORP 3.55% DUE 05-20-2061<br>SEDOL: BNHS0H4                                        | 475,000.000      | 472,582.25      | 526,639.44    |
| UNION PAC CORP 3.799% DUE 10-01-2051<br>SEDOL: BDCWS88                                       | 1,025,000.000    | 1,012,911.24    | 1,197,105.79  |
| UNION PAC CORP 3.839% DUE 03-20-2060 BEO<br>SEDOL: BLF0CQ1                                   | 2,330,000.000    | 1,936,048.13    | 2,755,234.16  |
| UNION PAC CORP 4.3% 03-01-2049<br>SEDOL: BGLC062                                             | 1,920,000.000    | 1,924,827.20    | 2,393,001.87  |
| UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO<br>CUSIP: 90932RAJ3                 | 995,000.000      | 990,025.00      | 996,353.20    |
| UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B<br>4.875% DUE 07-15-2027 SEDOL: BLBMJL5 | 242,460.000      | 242,460.00      | 253,734.39    |
| UNITED TECHNOLOGIES CORP 3.95% 08-16-2025<br>SEDOL: BYVN9D1                                  | 100,000.000      | 111,044.00      | 108,464.86    |
| UNITED TECHNOLOGIES CORP 4.15% 05-15-2045<br>SEDOL: BWTZ6W3                                  | 260,000.000      | 333,400.60      | 303,960.33    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                              | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                    |                  |                 |               |
| <b>United States - USD</b>                                                   |                  |                 |               |
| UNITED TECHNOLOGIES CORP 4.45% 11-16-2038<br>SEDOL: BYVN9N1                  | 710,000.000      | 709,904.67      | 857,741.41    |
| UNITEDHEALTH GROUP INC 2.75% DUE<br>05-15-2040/05-18-2020 REG SEDOL: BM95BC8 | 140,000.000      | 135,917.60      | 142,533.34    |
| UNITEDHEALTH GROUP INC 2.9% DUE<br>05-15-2050/05-18-2020 REG SEDOL: BM95BD9  | 1,004,000.000    | 985,594.54      | 1,026,742.18  |
| UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO<br>SEDOL: BLPK6R0            | 290,000.000      | 288,753.00      | 304,386.38    |
| UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO<br>SEDOL: BLPK6S1            | 846,000.000      | 894,360.80      | 918,821.72    |
| UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG<br>SEDOL: BHSSQ40            | 270,000.000      | 268,893.00      | 345,754.20    |
| UNITEDHEALTH GROUP 3.5% DUE 08-15-2039<br>SEDOL: BHKDKY1                     | 880,000.000      | 871,553.40      | 978,268.35    |
| UNITEDHEALTH GROUP 3.7% DUE 08-15-2049<br>SEDOL: BHKDL04                     | 543,000.000      | 541,132.08      | 627,119.40    |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059<br>SEDOL: BHKDL15                   | 840,000.000      | 833,807.67      | 1,009,634.46  |
| UNITEDHEALTH GROUP 4.625% DUE 11-15-2041<br>SEDOL: B76MDD2                   | 120,000.000      | 130,658.40      | 151,121.27    |
| UNUM CORP NT 6.75 DUE 12-15-2028 BEO<br>SEDOL: B03FFC8                       | 400,000.000      | 491,688.00      | 496,538.43    |
| US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049<br>CUSIP: 902973AZ9               | 700,000.000      | 700,000.00      | 756,259.00    |
| UTD AIRLS 2014-2 PASS THRU 4.625 09-03-2022<br>SEDOL: BPNXGM4                | 200,105.070      | 200,105.07      | 203,616.59    |
| UTD TECHNOLOGIES 4.05% DUE 05-04-2047<br>SEDOL: BD8Z3T7                      | 350,000.000      | 398,657.00      | 406,371.05    |
| UTD TECHNOLOGIES 4.5% DUE 06-01-2042<br>SEDOL: B8J6DZ0                       | 420,000.000      | 438,298.10      | 523,441.22    |
| UTD TECHNOLOGIES 4.625% DUE 11-16-2048<br>SEDOL: BYVN9P3                     | 510,000.000      | 508,383.30      | 655,546.50    |
| VA ELEC & PWR CO 4.45 02-15-2044<br>SEDOL: BJSVPB3                           | 475,000.000      | 510,577.50      | 581,507.98    |
| VA ELEC & PWR CO FIXED 2.875% 07-15-2029<br>SEDOL: BKB0280                   | 225,000.000      | 224,921.25      | 236,185.60    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                              | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                    |                  |                 |               |
| <b>United States - USD</b>                                                   |                  |                 |               |
| VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038<br>SEDOL: B3FD1W3     | 1,040,000.000    | 1,684,475.37    | 1,837,925.98  |
| VA ELEC & PWR CO 2.45% DUE 12-15-2050<br>SEDOL: BLKH1C6                      | 706,000.000      | 692,863.04      | 646,092.31    |
| VA ELEC & PWR CO 4.6% DUE 12-01-2048<br>SEDOL: BGL9BH1                       | 100,000.000      | 99,435.00       | 128,005.17    |
| VENTAS RLTY LTD 4.875% DUE 04-15-2049<br>SEDOL: BGSVVV9                      | 100,000.000      | 99,770.00       | 125,373.05    |
| VERIFONE SYSTEMS INC SEN SEC TL 08-20-2025<br>CUSIP: 92346NAB5               | 97,000.000       | 96,515.00       | 95,205.50     |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG<br>SEDOL: BYZKXZ8       | 560,000.000      | 561,717.78      | 729,121.94    |
| VERIZON COMMUNICATIONS INC 2.85% 09-03-2041<br>SEDOL: BMG8DB3                | 230,000.000      | 229,699.40      | 227,573.96    |
| VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO<br>SEDOL: BMWBBL2       | 1,979,000.000    | 1,945,188.26    | 1,885,274.86  |
| VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD<br>SEDOL: BMXT869           | 2,124,000.000    | 1,648,065.69    | 2,019,307.71  |
| VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG<br>SEDOL: BMWBMM3         | 510,000.000      | 505,532.40      | 484,142.86    |
| VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO<br>SEDOL: BKY5H21             | 3,768,000.000    | 3,765,344.68    | 3,955,765.51  |
| VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO<br>SEDOL: BKY5H09            | 9,479,000.000    | 9,586,351.52    | 10,246,121.54 |
| VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO<br>SEDOL: BKY5GZ7             | 2,400,000.000    | 2,384,256.50    | 2,613,489.84  |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG<br>SEDOL: BSBNN1              | 200,000.000      | 190,612.00      | 233,270.75    |
| VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000<br>BEO SEDOL: BF320B8 | 150,000.000      | 203,284.50      | 235,169.91    |
| VERIZON 2.65% DUE 11-20-2040<br>SEDOL: BMWBK1                                | 190,000.000      | 189,823.30      | 181,065.25    |
| VERIZON 4.125% DUE 08-15-2046<br>SEDOL: BY7RR99                              | 1,150,000.000    | 1,014,440.90    | 1,338,084.92  |
| VERIZON 4% DUE 03-22-2050<br>SEDOL: BLNP354                                  | 590,000.000      | 589,774.50      | 685,629.54    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                       |                  |                 |               |
| <b>United States - USD</b>                                                                      |                  |                 |               |
| VERIZON 5.5% DUE 03-16-2047<br>SEDOL: BYZNV86                                                   | 20,000.000       | 22,267.60       | 27,986.83     |
| VIRGINIA ELEC & PWR CO 2.95% 11-15-2051<br>SEDOL: BMHYKC0                                       | 694,000.000      | 692,494.02      | 699,326.24    |
| VISA INC FIXED 2% DUE 08-15-2050<br>SEDOL: BMPS1L0                                              | 879,000.000      | 869,577.12      | 777,204.60    |
| VISA INC 2.7% DUE 04-15-2040<br>SEDOL: BM6JP54                                                  | 617,000.000      | 612,458.88      | 632,234.22    |
| VMWARE INC FIXED 2.2% 08-15-2031<br>SEDOL: BM8BNR6                                              | 300,000.000      | 299,409.00      | 294,546.77    |
| VMWARE INC FIXED 4.5% DUE 05-15-2025<br>SEDOL: BKQNBK9                                          | 100,000.000      | 99,949.00       | 108,937.62    |
| VMWARE INC 3.9% 08-21-2027<br>SEDOL: BDT5HN8                                                    | 500,000.000      | 472,295.00      | 544,703.59    |
| VMWARE INC 4.7% DUE 05-15-2030 BEO<br>SEDOL: BKQNBK1                                            | 600,000.000      | 597,858.00      | 698,975.60    |
| VONTIER CORP NT 144A 1.8% 04-01-2026<br>SEDOL: BMDB940                                          | 220,000.000      | 220,392.50      | 216,502.00    |
| VOYA FINL INC FIXED 4.7% 01-23-2048 BEO<br>SEDOL: BJ1N0G6                                       | 100,000.000      | 100,000.00      | 100,510.72    |
| VULCAN MATERIALS CO 4.7% DUE 03-01-2048 BEO<br>SEDOL: BH3Q4W3                                   | 1,900,000.000    | 1,889,338.11    | 2,398,183.63  |
| WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB<br>00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8 | 1,500,000.000    | 2,081,208.75    | 2,182,062.57  |
| WALMART INC NT 2.65% 09-22-2051<br>SEDOL: BMDP812                                               | 750,000.000      | 747,225.00      | 770,046.35    |
| WELLMAN PK CLO LTD / WELLMAN PK CLO 3.612% 07-15-2034<br>CUSIP: 949723AA8                       | 150,000.000      | 150,000.00      | 149,750.93    |
| WELLS FARGO & CO FIXED 2.572% 02-11-2031<br>SEDOL: BK8ZYZ9                                      | 2,352,000.000    | 2,351,470.34    | 2,403,478.71  |
| WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051<br>CUSIP: 95000U2M4                              | 2,873,000.000    | 3,191,467.43    | 3,936,917.33  |
| WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE<br>04-30-2041 SEDOL: BL6FQ18                     | 570,000.000      | 570,000.00      | 586,173.46    |
| WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.188% DUE<br>04-30-2026 SEDOL: BMYML35                 | 510,000.000      | 526,873.30      | 519,226.77    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                        | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                              |                  |                 |               |
| <b>United States - USD</b>                                             |                  |                 |               |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044<br>SEDOL: BS9FPF1 | 1,885,000.000    | 1,954,622.45    | 2,288,876.52  |
| WELLS FARGO & CO 2.393% 06-02-2028<br>SEDOL: BMDPPW2                   | 100,000.000      | 104,940.00      | 101,700.63    |
| WELLS FARGO & CO 2.879% DUE 10-30-2030<br>SEDOL: BKRKN36               | 1,200,000.000    | 1,200,000.00    | 1,248,708.65  |
| WELLS FARGO & CO 3.196% 06-17-2027<br>SEDOL: BJ84B25                   | 600,000.000      | 623,226.00      | 632,869.04    |
| WELLS FARGO & CO 3% DUE 04-22-2026<br>SEDOL: BD72T35                   | 1,500,000.000    | 1,493,023.21    | 1,576,455.72  |
| WELLS FARGO & CO 4.75% DUE 12-07-2046<br>SEDOL: BDSFRX9                | 585,000.000      | 642,992.00      | 732,457.57    |
| WELLS FARGO & CO 4.9% DUE 11-17-2045<br>SEDOL: BYQ29R7                 | 590,000.000      | 612,447.31      | 744,229.63    |
| WELLS FARGO & CO 5.375% DUE 11-02-2043<br>SEDOL: BG48MR2               | 340,000.000      | 363,975.67      | 450,622.18    |
| WELLS FARGO & CO 5.606% DUE 01-15-2044<br>SEDOL: BJTGH7                | 3,603,000.000    | 4,036,118.14    | 4,888,949.08  |
| WELLS FARGO & COMPANY 3.584 % 05-22-2028<br>SEDOL: BF3R2P1             | 370,000.000      | 371,284.00      | 398,016.25    |
| WESTERN DIG CORP 4.75% DUE 02-15-2026<br>CUSIP: 958102AM7              | 200,000.000      | 190,000.00      | 218,500.00    |
| WESTN GAS PARTNERS 5.3% 03-01-2048<br>CUSIP: 958254AJ3                 | 120,000.000      | 109,982.80      | 144,600.00    |
| WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO<br>SEDOL: BB0RG32         | 1,600,000.000    | 1,836,022.71    | 2,253,360.00  |
| WEYERHAEUSER CO FIXED 4% DUE 04-15-2030<br>SEDOL: BMQ5MG2              | 575,000.000      | 566,202.50      | 641,851.20    |
| WEYERHAEUSER CO 6.875% DUE 12-15-2033<br>SEDOL: 2337461                | 200,000.000      | 250,242.00      | 273,416.21    |
| WEYERHAEUSER CO 6.95% DUE 10-01-2027<br>SEDOL: BG49770                 | 200,000.000      | 248,364.00      | 252,928.68    |
| WEYERHAEUSER CO 7.95% DUE 03-15-2025<br>SEDOL: BG49769                 | 500,000.000      | 560,105.00      | 594,804.81    |
| WI PUB SVC CORP 3.3% DUE 09-01-2049<br>SEDOL: BK20BN7                  | 300,000.000      | 299,655.00      | 320,382.03    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                             | Shares/Par Value | Historical Cost         | Current Value           |
|-------------------------------------------------------------|------------------|-------------------------|-------------------------|
| <i>Corporate Debt Instruments - Other</i>                   |                  |                         |                         |
| <b>United States - USD</b>                                  |                  |                         |                         |
| WI PWR & LT CO FIXED 3.65% 04-01-2050<br>SEDOL: BM5W5Z4     | 275,000.000      | 274,650.75              | 309,335.35              |
| WILLIAMS COMPANIES INC 3.5% 10-15-2051<br>SEDOL: BMTVQ21    | 170,000.000      | 169,716.10              | 172,387.22              |
| WILLIAMS COS INC 3.5% DUE 11-15-2030<br>SEDOL: BMF6PH8      | 576,000.000      | 594,973.11              | 612,863.69              |
| WILLIAMS COS INC 7.5% DUE 01-15-2031<br>SEDOL: 2830807      | 1,310,000.000    | 1,575,930.00            | 1,773,493.05            |
| WILLIAMS COS INC 7.75% DUE 06-15-2031<br>SEDOL: 2793063     | 220,000.000      | 262,149.80              | 298,061.68              |
| WILLIAMS PARTNERS 3.6% DUE 03-15-2022<br>SEDOL: BW3SWT7     | 110,000.000      | 114,356.00              | 110,098.66              |
| WILLIAMS PARTNERS 6.3% DUE 04-15-2040<br>SEDOL: B3RZKK8     | 557,000.000      | 679,085.40              | 756,025.23              |
| WILLIS N AMER INC 3.875% DUE 09-15-2049<br>SEDOL: BKLMSW2   | 374,000.000      | 372,485.30              | 407,260.76              |
| WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051<br>SEDOL: BNRLZ12 | 545,000.000      | 544,013.55              | 537,469.58              |
| XCEL ENERGY INC 3.5% DUE 12-01-2049<br>CUSIP: 98389BAX8     | 766,000.000      | 856,122.43              | 817,454.18              |
| XLIT LTD 5.5% DUE 03-31-2045<br>SEDOL: BWT6938              | 400,000.000      | 396,460.00              | 549,098.86              |
| ZEBRA BUYER LLC TL 11-01-2028 BEO<br>CUSIP: 98922AAC0       | 620,967.740      | 617,467.97              | 622,259.35              |
| ZOETIS INC 4.7 02-01-2043<br>SEDOL: BG0R585                 | 2,275,000.000    | 2,333,190.02            | 2,907,691.97            |
| ZOETIS INC 3.95% 09-12-2047<br>SEDOL: BF58HB3               | 200,000.000      | 198,816.00              | 235,624.81              |
| <b>Total United States - USD</b>                            |                  | <b>837,373,694.06</b>   | <b>912,081,645.80</b>   |
| <b>Total Corporate Debt Instruments - Other</b>             |                  | <b>1,087,265,460.13</b> | <b>1,181,671,898.54</b> |

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



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                  | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Preferred</i>                                               |                  |                 |               |
| <b>Germany - EUR</b>                                                             |                  |                 |               |
| VOLKSWAGEN AG NON VTG PRF NPV<br>SEDOL: 5497168                                  | 3,476.000        | 647,010.52      | 701,562.05    |
| Total Germany - EUR                                                              |                  | 647,010.52      | 701,562.05    |
| <b>United States - USD</b>                                                       |                  |                 |               |
| COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD<br>SEDOL: BSR37W8          | 5,000.000        | 500,000.00      | 539,500.00    |
| JPMORGAN CHASE & DEP SHS REPSTG 1/400TH INT NON CUM PFD SER<br>LL SEDOL: BND7XB0 | 15,000.000       | 375,000.00      | 391,650.00    |
| Total United States - USD                                                        |                  | 875,000.00      | 931,150.00    |
| Total Corporate Stock - Preferred                                                |                  | 1,522,010.52    | 1,632,712.05  |
| <i>Corporate Stock - Common</i>                                                  |                  |                 |               |
| <b>Canada - CAD</b>                                                              |                  |                 |               |
| BRP INC SUB VTG NPV<br>SEDOL: B9B3FG1                                            | 4,622.000        | 371,536.64      | 405,428.97    |
| CAE INC COM NPV<br>SEDOL: 2162760                                                | 16,339.000       | 463,751.97      | 412,759.76    |
| COGECO COMMUNICATI SUB VTG SHS<br>SEDOL: BZCDFX9                                 | 4,382.000        | 389,079.83      | 349,442.95    |
| SUNCOR ENERGY INC COM NPV 'NEW'<br>SEDOL: B3NB1P2                                | 35,582.000       | 990,775.32      | 891,557.06    |
| TMX GROUP LIMITED COM NPV<br>SEDOL: B8KH5G7                                      | 5,956.000        | 475,818.05      | 604,723.90    |
| Total Canada - CAD                                                               |                  | 2,690,961.81    | 2,663,912.64  |
| <b>Denmark - DKK</b>                                                             |                  |                 |               |
| CARLSBERG SER'B'DKK20<br>SEDOL: 4169219                                          | 4,577.000        | 442,102.03      | 790,447.08    |
| VESTAS WIND SYSTEM DKK0.20<br>SEDOL: BN4MYF5                                     | 21,786.000       | 546,283.08      | 666,213.07    |
| Total Denmark - DKK                                                              |                  | 988,385.11      | 1,456,660.15  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                     | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                     |                  |                 |               |
| <b>Finland - EUR</b>                                |                  |                 |               |
| SAMPO PLC SER'A'NPV<br>SEDOL: 5226038               | 8,131.000        | 354,072.28      | 407,404.06    |
| Total Finland - EUR                                 |                  | 354,072.28      | 407,404.06    |
| <b>France - EUR</b>                                 |                  |                 |               |
| AIR LIQUIDE(L') EUR5.50<br>SEDOL: B1YXBJ7           | 5,257.000        | 544,168.88      | 916,586.98    |
| CAPGEMINI EUR8<br>SEDOL: 4163437                    | 4,010.000        | 721,365.64      | 982,717.17    |
| ENGIE COMSTK<br>SEDOL: B0C2CQ3                      | 85,508.000       | 1,162,876.05    | 1,265,477.56  |
| PERNOD RICARD NPV EUR 1.55<br>SEDOL: 4682329        | 3,364.000        | 626,450.15      | 809,101.97    |
| SANOFI EUR2<br>SEDOL: 5671735                       | 14,190.000       | 1,260,135.06    | 1,429,403.92  |
| Total France - EUR                                  |                  | 4,314,995.78    | 5,403,287.60  |
| <b>Germany - EUR</b>                                |                  |                 |               |
| ADIDAS AG<br>SEDOL: 4031976                         | 1,343.000        | 492,536.72      | 386,702.17    |
| CONTINENTAL AG ORD NPV<br>SEDOL: 4598589            | 6,371.000        | 687,692.86      | 674,591.45    |
| INFINEON TECHNOLOG ORD NPV (REGD)<br>SEDOL: 5889505 | 14,903.000       | 293,789.63      | 690,787.99    |
| MERCK KGAA NPV<br>SEDOL: 4741844                    | 3,945.000        | 555,632.25      | 1,018,379.77  |
| MTU AERO ENGINES A NPV (REGD)<br>SEDOL: B09DHL9     | 4,269.000        | 1,059,480.52    | 870,934.50    |
| PROSIEBENSAT.1 MEDIA SE NPV<br>SEDOL: BCZM1B2       | 26,258.000       | 363,767.83      | 418,347.02    |
| VONOVIA SE NPV<br>SEDOL: BBJPFY1                    | 12,147.000       | 630,530.48      | 669,958.14    |
| Total Germany - EUR                                 |                  | 4,083,430.29    | 4,729,701.04  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                           | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                           |                  |                 |               |
| <b>Hong Kong - HKD</b>                                    |                  |                 |               |
| ESR GROUP LIMITED USD0.001<br>SEDOL: BHNCRK0              | 194,200.000      | 496,974.48      | 656,358.79    |
| Total Hong Kong - HKD                                     |                  | 496,974.48      | 656,358.79    |
| <b>Ireland - USD</b>                                      |                  |                 |               |
| ADR RYANAIR HLDGS PLC SPONSORED ADR NEW<br>SEDOL: BYYN585 | 6,326.000        | 578,185.55      | 647,339.58    |
| Total Ireland - USD                                       |                  | 578,185.55      | 647,339.58    |
| <b>Israel - ILS</b>                                       |                  |                 |               |
| BK LEUMI LE ISRAEL ILS1<br>SEDOL: 6076425                 | 83,351.000       | 547,377.51      | 895,800.97    |
| Total Israel - ILS                                        |                  | 547,377.51      | 895,800.97    |
| <b>Italy - EUR</b>                                        |                  |                 |               |
| ENEL SPA EUR1<br>SEDOL: 7144569                           | 110,118.000      | 941,789.02      | 882,343.83    |
| Total Italy - EUR                                         |                  | 941,789.02      | 882,343.83    |
| <b>Japan - JPY</b>                                        |                  |                 |               |
| ASICS CORP NPV<br>SEDOL: 6057378                          | 15,800.000       | 384,855.21      | 349,876.25    |
| BANDAI NAMCO HOLDINGS INC<br>SEDOL: B0JDQD4               | 6,700.000        | 531,876.70      | 523,292.95    |
| DAIKIN INDUSTRIES NPV<br>SEDOL: 6250724                   | 2,800.000        | 537,058.67      | 634,379.75    |
| DAIWA HOUSE INDS NPV<br>SEDOL: 6251363                    | 24,716.000       | 692,887.32      | 710,004.15    |
| DISCO CORPORATION NPV<br>SEDOL: 6270948                   | 1,500.000        | 450,695.09      | 457,861.14    |
| DOWA HOLDINGS CO LTD<br>SEDOL: 6278306                    | 9,200.000        | 390,397.37      | 386,279.36    |
| FUJITSU NPV<br>SEDOL: 6356945                             | 4,051.000        | 549,607.32      | 694,075.20    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                         | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                         |                  |                 |               |
| <b>Japan - JPY</b>                                      |                  |                 |               |
| HITACHI NPV<br>SEDOL: 6429104                           | 12,600.000       | 462,707.84      | 681,672.53    |
| MAKITA CORP NPV<br>SEDOL: 6555805                       | 17,400.000       | 667,130.36      | 737,824.67    |
| MATSUKIYOCOCOKARA & CO<br>SEDOL: B249GC0                | 17,600.000       | 772,451.85      | 651,087.66    |
| NEXON CO LTD NPV<br>SEDOL: B63QM77                      | 24,532.000       | 448,545.58      | 473,788.96    |
| SHIMANO INC NPV<br>SEDOL: 6804820                       | 2,700.000        | 630,264.35      | 718,874.56    |
| SUZUKI MOTOR CORP NPV<br>SEDOL: 6865504                 | 13,600.000       | 651,616.56      | 523,072.38    |
| YAMAHA CORP NPV<br>SEDOL: 6642387                       | 11,400.000       | 501,847.30      | 561,313.01    |
| Total Japan - JPY                                       |                  | 7,671,941.52    | 8,103,402.57  |
| <b>Netherlands - EUR</b>                                |                  |                 |               |
| AKZO NOBEL NV EUR0.50(POST REV SPLIT)<br>SEDOL: BJ2KSG2 | 6,910.000        | 771,083.18      | 758,302.10    |
| JDE PEETS N.V.<br>SEDOL: BMC4ZZ3                        | 8,021.000        | 324,195.05      | 247,192.17    |
| KONINKLIJKE DSM NV EUR1.50<br>SEDOL: B0HZL93            | 4,292.000        | 454,579.78      | 966,410.86    |
| UNVL MUSIC GROUP EUR10.00<br>SEDOL: BNZGVV1             | 19,340.000       | 365,099.65      | 544,997.70    |
| WOLTERS KLUWER EUR0.12<br>SEDOL: 5671519                | 6,787.000        | 311,385.54      | 799,603.16    |
| Total Netherlands - EUR                                 |                  | 2,226,343.20    | 3,316,505.99  |
| <b>Norway - NOK</b>                                     |                  |                 |               |
| EQUINOR ASA NOK2.50<br>SEDOL: 7133608                   | 17,906.000       | 338,965.68      | 479,006.77    |
| TELENOR ASA ORD NOK6<br>SEDOL: 4732495                  | 36,862.000       | 620,733.67      | 579,371.67    |
| Total Norway - NOK                                      |                  | 959,699.35      | 1,058,378.44  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                                         |                  |                 |               |
| <b>Portugal - EUR</b>                                                   |                  |                 |               |
| GALP ENERGIA SGPS EUR1<br>SEDOL: B1FW751                                | 50,278.000       | 544,083.90      | 487,140.78    |
| Total Portugal - EUR                                                    |                  | 544,083.90      | 487,140.78    |
| <b>Singapore - SGD</b>                                                  |                  |                 |               |
| DBS GROUP HLDGS NPV<br>SEDOL: 6175203                                   | 27,670.000       | 424,147.77      | 670,327.63    |
| Total Singapore - SGD                                                   |                  | 424,147.77      | 670,327.63    |
| <b>Spain - EUR</b>                                                      |                  |                 |               |
| INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)<br>SEDOL: BP9DL90 | 21,868.000       | 805,796.43      | 709,492.38    |
| Total Spain - EUR                                                       |                  | 805,796.43      | 709,492.38    |
| <b>Sweden - SEK</b>                                                     |                  |                 |               |
| NORDEA BANK ABP NPV<br>SEDOL: BYZF9J9                                   | 58,910.000       | 656,648.89      | 718,981.98    |
| SANDVIK AB NPV<br>SEDOL: B1VQ252                                        | 31,404.000       | 662,412.58      | 876,163.22    |
| Total Sweden - SEK                                                      |                  | 1,319,061.47    | 1,595,145.20  |
| <b>Switzerland - CHF</b>                                                |                  |                 |               |
| ABB LTD CHF0.12 (REGD)<br>SEDOL: 7108899                                | 29,166.000       | 601,970.53      | 1,117,152.39  |
| NOVARTIS AG CHF0.50 (REGD)<br>SEDOL: 7103065                            | 9,619.000        | 679,632.02      | 847,515.03    |
| Total Switzerland - CHF                                                 |                  | 1,281,602.55    | 1,964,667.42  |
| <b>United Kingdom - GBP</b>                                             |                  |                 |               |
| ANGLO AMERICAN USD0.54945<br>SEDOL: B1XZS82                             | 17,660.000       | 721,210.04      | 721,414.80    |
| BARCLAYS PLC ORD GBP0.25<br>SEDOL: 3134865                              | 291,522.000      | 731,016.98      | 738,373.25    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                    | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                    |                  |                 |               |
| <b>United Kingdom - GBP</b>                        |                  |                 |               |
| COMPASS GROUP ORD GBP0.1105<br>SEDOL: BD6K457      | 28,883.000       | 579,536.85      | 645,880.82    |
| FERGUSON PLC ORD GBP0.10<br>SEDOL: BJVNSS4         | 4,125.000        | 284,370.01      | 732,190.34    |
| PETERSHILL PARTNER ORD USD0.01<br>SEDOL: BL9ZF30   | 82,428.000       | 390,256.87      | 306,464.47    |
| PRUDENTIAL GBP0.05<br>SEDOL: 0709954               | 30,903.000       | 476,044.26      | 533,462.02    |
| RELX PLC<br>SEDOL: B2B0DG9                         | 53,817.000       | 1,190,734.82    | 1,750,876.45  |
| SMITH & NEPHEW ORD USD0.20<br>SEDOL: 0922320       | 29,452.000       | 488,212.20      | 515,993.51    |
| TESCO ORD GBP0.0633333<br>SEDOL: BLGZ986           | 276,247.000      | 1,052,612.36    | 1,084,697.90  |
| UNILEVER PLC ORD GBP0.031111<br>SEDOL: B10RZP7     | 14,434.000       | 725,306.98      | 771,350.50    |
| 3I GROUP ORD GBP0.738636<br>SEDOL: B1YW440         | 36,282.000       | 542,958.30      | 712,069.88    |
| Total United Kingdom - GBP                         |                  | 7,182,259.67    | 8,512,773.94  |
| <b>United States - USD</b>                         |                  |                 |               |
| AON PLC<br>SEDOL: BLP1HW5                          | 4,136.000        | 530,207.87      | 1,243,116.16  |
| MEDTRONIC PLC COMMON STOCK STOCK<br>SEDOL: BTN1Y11 | 11,096.000       | 972,926.86      | 1,147,881.20  |
| Total United States - USD                          |                  | 1,503,134.73    | 2,390,997.36  |
| Total Corporate Stock - Common                     |                  | 38,914,242.42   | 46,551,640.37 |

*Value of Interest in Common/Collective Trusts*

|                                                                           |             |               |                |
|---------------------------------------------------------------------------|-------------|---------------|----------------|
| <b>United States - USD</b>                                                |             |               |                |
| CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND<br>CUSIP: NHY999JI5 | 279,689.180 | 35,019,583.27 | 65,830,442.30  |
| CF S&P 500 (R) FLAGSHIP NL FUND ( CM13 )<br>CUSIP: 87IU999E5              | 86,718.140  | 56,056,096.78 | 107,012,612.87 |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                | Shares/Par Value | Historical Cost | Current Value  |
|--------------------------------------------------------------------------------|------------------|-----------------|----------------|
| <i>Value of Interest in Common/Collective Trusts</i>                           |                  |                 |                |
| <b>United States - USD</b>                                                     |                  |                 |                |
| CF WILLIAM BLAIR SMID CORE COLLECTIVE INVESTMENT FD CL 2<br>CUSIP: 76999CC04   | 1,090,277.560    | 10,090,214.78   | 16,495,136.29  |
| COLTV SHORT TERM INVT FD<br>CUSIP: 66586U452                                   | 11,288,649.180   | 11,288,649.18   | 11,288,649.18  |
| Total United States - USD                                                      |                  | 112,454,544.01  | 200,626,840.64 |
| Total Value of Interest in Common/Collective Trusts                            |                  | 112,454,544.01  | 200,626,840.64 |
| <i>Value of Interest in Registered Investment Companies</i>                    |                  |                 |                |
| <b>Emerging Markets Region - USD</b>                                           |                  |                 |                |
| MFO LAZARD FUNDS INC EMERGING MKTS EQUITY ADV PORT<br>INSTL USD SEDOL: BYR8SS8 | 1,109,690.030    | 13,199,750.57   | 14,292,807.59  |
| Total Emerging Markets Region - USD                                            |                  | 13,199,750.57   | 14,292,807.59  |
| <b>United States - USD</b>                                                     |                  |                 |                |
| MFB NORTHN FDS ULTRA SHORT FXD INC FD<br>CUSIP: 665162467                      | 9,104.360        | 94,134.91       | 93,228.65      |
| MFO PIMCO SHORT TERM FLOATING NAV II<br>CUSIP: 72201P613                       | 602,209.660      | 6,029,083.25    | 6,028,720.91   |
| Total United States - USD                                                      |                  | 6,123,218.16    | 6,121,949.56   |
| Total Value of Interest in Registered Investment Com                           |                  | 19,322,968.73   | 20,414,757.15  |
| <i>Other</i>                                                                   |                  |                 |                |
| <b>Argentina - USD</b>                                                         |                  |                 |                |
| ARGENTINA REP .6% DUE 07-09-2041 REG<br>CUSIP: 040114HV5                       | 750,000.000      | 335,632.50      | 264,375.00     |
| ARGENTINA REP BD 1.0% 07-09-2029<br>CUSIP: 040114HX1                           | 11,904.000       | 6,487.65        | 4,315.32       |
| BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1<br>SEDOL: BMDHK89                 | 1,842,243.000    | 1,852,677.49    | 792,665.40     |
| Total Argentina - USD                                                          |                  | 2,194,797.64    | 1,061,355.72   |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                             | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                |                  |                 |               |
| <b>Australia - AUD</b>                                                                      |                  |                 |               |
| AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000<br>SEDOL: BMGX738                              | 1,450,000.000    | 1,032,345.75    | 991,844.17    |
| Total Australia - AUD                                                                       |                  | 1,032,345.75    | 991,844.17    |
| <b>Brazil - BRL</b>                                                                         |                  |                 |               |
| CME_OIS MSNYUS33 02/01/2024 BRL P 1DBZDIO / R 7.9%<br>SWU01BAV3 SEDOL: 9KZKL0L              | -15,072,072.120  | -420.22         | -130,439.18   |
| CME_OIS MSNYUS33 02/01/2024 BRL P 1DBZDIO / R 7.9%<br>SWU01BAV3 SEDOL: 9KZKL0U              | 15,072,072.120   | 0.00            | 0.00          |
| Total Brazil - BRL                                                                          |                  | -420.22         | -130,439.18   |
| <b>Brazil - USD</b>                                                                         |                  |                 |               |
| CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL<br>SWPC0JWP6 SEDOL: 9KZUT0U          | 900,000.000      | 0.00            | 0.00          |
| CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL<br>SWPC0JWP6 SEDOL: 9KZUT0L          | -900,000.000     | -33,048.78      | -33,630.48    |
| CDS CHASUS33 06/20/2023 SELL PETROBRAS INTL FIN CO<br>SWPC0H2A6 SEDOL: 9J9WJ0L              | -100,000.000     | -9,820.18       | -113.95       |
| CDS CHASUS33 06/20/2023 SELL PETROBRAS INTL FIN CO<br>SWPC0H2A6 SEDOL: 9J9WJ0U              | 100,000.000      | 0.00            | 0.00          |
| CDS MRMDUS33 06/20/2023 SELL PETROBRAS INTL FIN CO<br>SWPC0H414 SEDOL: 9J9WG4L              | -200,000.000     | -19,341.06      | -227.90       |
| CDS MRMDUS33 06/20/2023 SELL PETROBRAS INTL FIN CO<br>SWPC0H414 SEDOL: 9J9WG4U              | 200,000.000      | 0.00            | 0.00          |
| PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE<br>06-10-2051/06-10-2021 REG SEDOL: BM9DJ28 | 300,000.000      | 289,338.00      | 278,250.00    |
| Total Brazil - USD                                                                          |                  | 227,127.98      | 244,277.67    |
| <b>Canada - CAD</b>                                                                         |                  |                 |               |
| CME_IRS MSNYUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UFD7<br>SEDOL: 9JZGECU               | 1,700,000.000    | 0.00            | 2,471.64      |
| CME_IRS MSNYUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UFD7<br>SEDOL: 9JZGECU               | -1,700,000.000   | -6,787.78       | 0.00          |
| LCH_IRS MSNYUS33 03/03/2025 CAD P 3MCDOR / R 1.22%<br>SWU010CK9 SEDOL: 9K2SWUU              | 3,300,000.000    | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                              |                  |                 |               |
| <b>Canada - CAD</b>                                                                       |                  |                 |               |
| LCH_IRS MSNYUS33 03/03/2025 CAD P 3MCDOR / R 1.22%<br>SWJ010CK9 SEDOL: 9K2SWUL            | -3,300,000.000   | 0.00            | -36,578.36    |
| LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235%<br>SWJ010DI3 SEDOL: 9K2TTDL           | -2,200,000.000   | 0.00            | -23,673.23    |
| LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235%<br>SWJ010DI3 SEDOL: 9K2TTDU           | 2,200,000.000    | 260.32          | 0.00          |
| LCH_IRS MSNYUS33 22/04/2031 CAD P 3MCDOR / R 1.963%<br>SWJ01A053 SEDOL: 9KY3DXL           | -5,600,000.000   | 0.00            | 0.00          |
| LCH_IRS MSNYUS33 22/04/2031 CAD P 3MCDOR / R 1.963%<br>SWJ01A053 SEDOL: 9KY3DXU           | 5,600,000.000    | 0.00            | 21,844.94     |
| Total Canada - CAD                                                                        |                  | -6,527.46       | -35,935.01    |
| <b>Canada - USD</b>                                                                       |                  |                 |               |
| ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1<br>SWPC0KK76 SEDOL: 9L3NZ1L       | -700,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1<br>SWPC0KK76 SEDOL: 9L3NZ1U       | 700,000.000      | 8,190.66        | 9,525.18      |
| Total Canada - USD                                                                        |                  | 8,190.66        | 9,525.18      |
| <b>Chile - USD</b>                                                                        |                  |                 |               |
| CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE<br>01-22-2061/07-22-2060 REG CUSIP: 168863DQ8 | 851,000.000      | 847,902.36      | 789,183.36    |
| CHILE REP 3.25% 09-21-2071<br>CUSIP: 168863DU9                                            | 200,000.000      | 191,882.00      | 185,000.00    |
| CHILE(REPUBLIC OF) 3.125% DUE 03-27-2025<br>CUSIP: 168863BW7                              | 200,000.000      | 215,800.00      | 209,500.00    |
| REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG<br>CUSIP: 168863DS4                             | 1,600,000.000    | 1,590,816.00    | 1,565,600.00  |
| Total Chile - USD                                                                         |                  | 2,846,400.36    | 2,749,283.36  |
| <b>China - USD</b>                                                                        |                  |                 |               |
| CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3<br>SWPC0IL54 SEDOL: 9JYXKKU           | 300,000.000      | 2,939.51        | 4,997.88      |
| CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3<br>SWPC0IL54 SEDOL: 9JZLUEL           | -300,000.000     | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                         |                  |                 |               |
| <b>China - USD</b>                                                                   |                  |                 |               |
| CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3<br>SWPC0IL54 SEDOL: 9JYXKKL      | -300,000.000     | 0.00            | 0.00          |
| CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3<br>SWPC0IL54 SEDOL: 9JZLUEU      | 300,000.000      | 3,236.24        | 4,997.88      |
| CDS GSILGB2X 12/20/2024 SELL SINOPEC GRP DEV 2018 3<br>SWPC0IPZ4 SEDOL: 9JZNYCU      | 400,000.000      | 7,308.16        | 8,009.64      |
| CDS GSILGB2X 12/20/2024 SELL SINOPEC GRP DEV 2018 3<br>SWPC0IPZ4 SEDOL: 9JZNYCL      | -400,000.000     | 0.00            | 0.00          |
| CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025-<br>SWPC0IR33 SEDOL: 9JZTY1L      | -1,200,000.000   | 0.00            | 0.00          |
| CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025-<br>SWPC0IR33 SEDOL: 9JZTY1U      | 1,200,000.000    | 1,548.67        | 15,639.48     |
| Total China - USD                                                                    |                  | 15,032.58       | 33,644.88     |
| <b>Colombia - USD</b>                                                                |                  |                 |               |
| COLOMBIA REP 5% DUE 06-15-2045 REG<br>CUSIP: 195325CU7                               | 1,325,000.000    | 1,368,684.56    | 1,195,812.50  |
| COLOMBIA(REP OF) GLOBAL BD 6.125% DUE<br>01-18-2041/10-20-2009 REG CUSIP: 195325BM6  | 370,000.000      | 441,766.04      | 380,641.20    |
| ECOPETROL S A 4.625% 11-02-2031<br>SEDOL: BL5C7L7                                    | 60,000.000       | 60,000.00       | 58,332.00     |
| ECOPETROL S A 5.875% 11-02-2051<br>SEDOL: BL98498                                    | 680,000.000      | 680,000.00      | 637,119.20    |
| REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG<br>CUSIP: 195325BR5                        | 1,994,000.000    | 2,166,312.14    | 1,934,359.46  |
| Total Colombia - USD                                                                 |                  | 4,716,762.74    | 4,206,264.36  |
| <b>European Union - EUR</b>                                                          |                  |                 |               |
| CALL SWO_CD X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>317515OI0 SEDOL: 9L3LGLU | -1,100,000.000   | -1,704.36       | -375.15       |
| CALL SWO_CD X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>317525GI8 SEDOL: 9L3SKNU | -1,100,000.000   | -1,170.33       | -375.15       |
| CALL SWO_CD X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>317525GI8 SEDOL: 9L3J90U | -1,400,000.000   | -1,821.80       | -477.46       |
| CALL SWO_CD X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>317525GI8 SEDOL: 9L3MMZU | -2,100,000.000   | -2,836.51       | -716.20       |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                         | Shares/Par Value   | Historical Cost | Current Value  |
|-----------------------------------------------------------------------------------------|--------------------|-----------------|----------------|
| <i>Other</i>                                                                            |                    |                 |                |
| <b>European Union - EUR</b>                                                             |                    |                 |                |
| CALL SWO_CD_X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>3175775Q3 SEDOL: 9L3J91U    | -1,400,000.000     | -1,710.90       | -415.69        |
| CALL SWO_CD_X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>3175955A0 SEDOL: 9L3FLUU    | -900,000.000       | -875.97         | -417.27        |
| CALL SWO_CD_X BARCGB33 19/01/2022 ITRAXX EUROPE SERIES 3<br>317551042 SEDOL: 9L23SXU    | -1,100,000.000     | -1,520.24       | -90.57         |
| CALL SWO_CD_X BARCGB33 19/01/2022 ITRAXX EUROPE SERIES 3<br>317595NW2 SEDOL: 9L2EYKU    | -1,300,000.000     | -1,846.19       | -94.17         |
| CALL SWO_CD_X BOFAUS6S 16/03/2022 ITRAXX EUROPE SERIES 3<br>317595I40 SEDOL: 9L3NNZU    | -1,600,000.000     | -2,484.41       | -545.67        |
| CALL SWO_CD_X BOFAUS6S 19/01/2022 ITRAXX EUROPE SERIES 3<br>317572LA1 SEDOL: 9L2EZLU    | -1,400,000.000     | -1,947.62       | -101.42        |
| CALL SWO_CD_X CITIUS33 16/02/2022 ITRAXX EUROPE SERIES 3<br>317516UH3 SEDOL: 9L2NNVU    | -200,000.000       | -238.99         | -45.78         |
| ICE_CD_X MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3<br>SWPC0KBS0 SEDOL: 9L28EPL    | -18,300,000.000    | 0.00            | 0.00           |
| ICE_CD_X MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3<br>SWPC0KBS0 SEDOL: 9L28EPU    | 18,300,000.000     | 490,398.29      | 549,114.85     |
| Total European Union - EUR                                                              |                    | 472,240.97      | 545,460.32     |
| <b>Germany - EUR</b>                                                                    |                    |                 |                |
| FUT MAR 22 EURX EUR-BUND<br>CUSIP: 999599GH0                                            | -73.000            | -14,394,792.71  | -14,226,384.93 |
| FUT MAR 22 EURX EUR-BUND<br>CUSIP: 999599GH0                                            | 73.000             | 14,394,792.71   | 14,226,384.93  |
| Total Germany - EUR                                                                     |                    | 0.00            | 0.00           |
| <b>Ghana - USD</b>                                                                      |                    |                 |                |
| GHANA REP NT 144A 8.627% DUE 06-16-2049 BEO SINKING FUND<br>06-16-2047 CUSIP: 374422AH6 | 260,000.000        | 260,000.00      | 205,595.00     |
| Total Ghana - USD                                                                       |                    | 260,000.00      | 205,595.00     |
| <b>Hungary - HUF</b>                                                                    |                    |                 |                |
| CME_IRS MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25%<br>SWU00OT61 SEDOL: 9G9LQZL         | -1,111,400,000.000 | 0.00            | -206,742.15    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                 | Shares/Par Value  | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|-------------------|-----------------|---------------|
| <i>Other</i>                                                                    |                   |                 |               |
| <b>Hungary - HUF</b>                                                            |                   |                 |               |
| CME_IRS_MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25%<br>SWU00OT61 SEDOL: 9G9LQZU | 1,111,400,000.000 | 3,742.97        | 0.00          |
| Total Hungary - HUF                                                             |                   | 3,742.97        | -206,742.15   |
| <b>Indonesia - USD</b>                                                          |                   |                 |               |
| INDONESIA REP T BD 3.7% 10-30-2049<br>CUSIP: 455780CN4                          | 270,000.000       | 267,580.80      | 285,515.94    |
| REPUBLIC OF INDONESIA 144A 6.75 01-15-2044 REG<br>CUSIP: 455780BR6              | 835,000.000       | 996,550.11      | 1,234,794.26  |
| REPUBLIC OF INDONESIA 4.125% 144A DUE 01-15-2025 REG<br>CUSIP: 455780BT2        | 300,000.000       | 332,625.00      | 323,298.13    |
| REPUBLIC OF INDONESIA 4.35% 01-11-2048<br>CUSIP: 455780CE4                      | 910,000.000       | 902,410.60      | 1,040,881.48  |
| Total Indonesia - USD                                                           |                   | 2,499,166.51    | 2,884,489.81  |
| <b>Israel - USD</b>                                                             |                   |                 |               |
| ISRAEL ST BD 2.875% DUE 03-16-2026 REG<br>CUSIP: 46513CXR2                      | 200,000.000       | 217,000.00      | 211,342.80    |
| STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG<br>SEDOL: BFWM6X3                   | 510,000.000       | 505,399.80      | 624,178.80    |
| STATE OF ISRAEL 3.875% DUE 07-03-2050 REG<br>CUSIP: 46513JB42                   | 360,000.000       | 360,000.00      | 420,005.52    |
| STATE OF ISRAEL 4.5% DUE 04-03-2120 REG<br>SEDOL: BM6R097                       | 800,000.000       | 800,000.00      | 1,017,603.20  |
| Total Israel - USD                                                              |                   | 1,882,399.80    | 2,273,130.32  |
| <b>Japan - JPY</b>                                                              |                   |                 |               |
| LCH_IRS_MSNYUS33 20/03/2022 JPY P 0 / R 6MLIBOR SWU01DYC5<br>SEDOL: 9L3RDHU     | 62,600,000.000    | 0.00            | 0.00          |
| LCH_IRS_MSNYUS33 20/03/2022 JPY P 0 / R 6MLIBOR SWU01DYC5<br>SEDOL: 9L3RDHL     | -62,600,000.000   | -69.86          | -170.86       |
| LCH_OIS_MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0<br>SEDOL: 9L3HWWL     | -499,900,000.000  | -3,698.57       | -4,109.72     |
| LCH_OIS_MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0<br>SEDOL: 9L3HWWU     | 499,900,000.000   | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                      |                  |                 |               |
| <b>Japan - JPY</b>                                                                |                  |                 |               |
| LCH_OIS MSNYUS33 20/03/2022 JPY P 1DTONAR / R 0 SWU01E0D8<br>SEDOL: 9L3RKCU       | 62,600,000.000   | 0.00            | 0.00          |
| LCH_OIS MSNYUS33 20/03/2022 JPY P 1DTONAR / R 0 SWU01E0D8<br>SEDOL: 9L3RKCL       | -62,600,000.000  | -29.50          | -37.13        |
| LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR<br>SWU01E238 SEDOL: 9L3RKFL   | -62,600,000.000  | -2,735.76       | -17,772.41    |
| LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR<br>SWU01E238 SEDOL: 9L3RKFU   | 62,600,000.000   | 0.00            | 0.00          |
| Total Japan - JPY                                                                 |                  | -6,533.69       | -22,090.12    |
| <b>Kazakhstan - USD</b>                                                           |                  |                 |               |
| PVTPL KAZMUNAYGAS NATIONAL 3.5% DUE<br>04-14-2033/10-14-2020 BEO CUSIP: 48126PAA0 | 440,000.000      | 440,000.00      | 455,811.84    |
| Total Kazakhstan - USD                                                            |                  | 440,000.00      | 455,811.84    |
| <b>Mexico - MXN</b>                                                               |                  |                 |               |
| MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN<br>SEDOL: B44NND6                  | 218,300.000      | 1,211,096.11    | 1,123,977.64  |
| Total Mexico - MXN                                                                |                  | 1,211,096.11    | 1,123,977.64  |
| <b>Mexico - USD</b>                                                               |                  |                 |               |
| CDS BARCGB33 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0G1O9 SEDOL: 9J9XJEL    | -200,000.000     | -8,344.80       | 0.00          |
| CDS BARCGB33 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0G1O9 SEDOL: 9J9XJEU    | 200,000.000      | 0.00            | 226.92        |
| CDS BARCGB33 06/20/2023 SELL PEMEX PROJ FDG MASTER<br>SWPC0H5F2 SEDOL: 9J9WH6U    | 300,000.000      | 0.00            | 0.00          |
| CDS BARCGB33 06/20/2023 SELL PEMEX PROJ FDG MASTER<br>SWPC0H5F2 SEDOL: 9J9WH6L    | -300,000.000     | -15,237.21      | -1,870.26     |
| CDS CITIUS33 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FSN4 SEDOL: 9K17J5L    | -100,000.000     | -3,893.62       | 0.00          |
| CDS CITIUS33 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FSN4 SEDOL: 9K17J5U    | 100,000.000      | 0.00            | 113.46        |
| CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FGB3 SEDOL: 9J9WG2L    | -200,000.000     | -7,787.24       | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost      | Current Value        |
|-------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Other</i>                                                                                    |                  |                      |                      |
| <b>Mexico - USD</b>                                                                             |                  |                      |                      |
| CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FGB3 SEDOL: 9J9WF8U                  | 100,000.000      | 0.00                 | 113.46               |
| CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FGB3 SEDOL: 9J9WG2U                  | 200,000.000      | 0.00                 | 226.92               |
| CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FGB3 SEDOL: 9J9WF8L                  | -100,000.000     | -3,980.20            | 0.00                 |
| CDS GSILGB2X 06/20/2023 SELL PEMEX PROJ FDG MASTER<br>SWPC0H5H8 SEDOL: 9J9WG3U                  | 100,000.000      | 0.00                 | 0.00                 |
| CDS GSILGB2X 06/20/2023 SELL PEMEX PROJ FDG MASTER<br>SWPC0H5H8 SEDOL: 9J9WG3L                  | -100,000.000     | -5,589.74            | -623.42              |
| MEXICO(UTD MEX ST) 4.6% SNR 10/02/48 USD200000<br>SEDOL: BF03229                                | 365,000.000      | 357,906.58           | 388,728.65           |
| PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG<br>CUSIP: 71654QDF6                         | 1,425,000.000    | 1,117,727.25         | 1,271,812.50         |
| PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG<br>CUSIP: 71654QDD1                         | 1,550,000.000    | 1,239,561.50         | 1,495,750.00         |
| PETROLEOS MEXICANOS 6.75% DUE 09-21-2047<br>SEDOL: BD3NBC5                                      | 2,914,000.000    | 2,798,981.89         | 2,586,175.00         |
| PVTPL COMISION FEDERAL DE ELECTRICIDAD 3.348% DUE<br>02-09-2031/11-09-2030 BEO CUSIP: 200447AH3 | 200,000.000      | 200,000.00           | 195,744.00           |
| PVTPL COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE<br>02-09-2051/08-09-2050 BEO CUSIP: 200447AJ9 | 550,000.000      | 540,400.00           | 516,312.50           |
| PVTPL PETRLEOS MEXICANOS 6.7% DUE 02-16-2032<br>CUSIP: 71643VAA3                                | 1,866,000.000    | 1,792,151.03         | 1,884,660.00         |
| UNITED MEXICAN STATES 4.28% 08-14-2041<br>CUSIP: 91087BAQ3                                      | 560,000.000      | 559,652.80           | 580,300.00           |
| UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026<br>CUSIP: 91086QBG2                       | 300,000.000      | 340,470.00           | 329,253.00           |
| UNITED MEXICAN STS TBOND 3.75% 19/04/2071<br>SEDOL: 1AX1DPU                                     | 700,000.000      | 700,000.00           | 629,300.00           |
| UNITED MEXICAN STS 4.6% 23/01/2046<br>SEDOL: BVCXLS8                                            | 680,000.000      | 602,616.00           | 726,756.80           |
| UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044<br>CUSIP: 91086QBB3                      | 2,914,000.000    | 2,864,013.54         | 3,172,646.64         |
| <b>Total Mexico - USD</b>                                                                       |                  | <b>13,068,647.78</b> | <b>13,775,626.17</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                         |                  |                 |               |
| <b>Morocco - USD</b>                                                                 |                  |                 |               |
| PVTPL OCP S A 5.125% DUE 06-23-2051/12-23-2050BEO<br>CUSIP: 67091TAE5                | 590,000.000      | 586,401.60      | 556,497.44    |
| Total Morocco - USD                                                                  |                  | 586,401.60      | 556,497.44    |
| <b>Panama - USD</b>                                                                  |                  |                 |               |
| PANAMA REP GLOBAL BD 2.252% 09-29-2032<br>CUSIP: 698299BN3                           | 810,000.000      | 810,000.00      | 768,487.50    |
| PANAMA(REP OF) 4.3% SNR 29/04/53 USD200000<br>SEDOL: B96SR76                         | 597,000.000      | 675,684.60      | 640,885.47    |
| REPUBLIC OF PANAMA 3.87% 07-23-2060<br>CUSIP: 698299BL7                              | 1,255,000.000    | 1,397,522.25    | 1,255,000.00  |
| Total Panama - USD                                                                   |                  | 2,883,206.85    | 2,664,372.97  |
| <b>Paraguay - USD</b>                                                                |                  |                 |               |
| PVTPL REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG<br>CUSIP: 699149AH3               | 360,000.000      | 438,706.80      | 410,850.00    |
| Total Paraguay - USD                                                                 |                  | 438,706.80      | 410,850.00    |
| <b>Peru - PEN</b>                                                                    |                  |                 |               |
| PERU REP 144A FIXED 6.15% 08-12-2032 REG<br>CUSIP: 715638BY7                         | 1,600.000        | 549,508.75      | 402,134.53    |
| PERU(REP OF) 5.4% SNR 12/08/2034 PEN1000<br>SEDOL: BK5SMP7                           | 1,100.000        | 332,611.29      | 251,125.74    |
| PVTPL REP OF PERU 8.2 DUE 08-12-2026 REG<br>SEDOL: B66GQ83                           | 393.000          | 150,494.39      | 112,202.11    |
| PVTPL REPUBLIC OF PERU 6.35% 08-12-2028<br>SEDOL: BDGL933                            | 301.000          | 105,755.56      | 79,313.29     |
| REPUBLIC OF PERU 5.35% 08-12-2040<br>CUSIP: 715638DB5                                | 200.000          | 59,007.44       | 42,646.16     |
| Total Peru - PEN                                                                     |                  | 1,197,377.43    | 887,421.83    |
| <b>Peru - USD</b>                                                                    |                  |                 |               |
| PERU REP GDR REPSTG GDN NUEVO SOLES 144A6.15% DUE<br>08-12-2032 REG CUSIP: 715638BY7 | 500.000          | 168,840.91      | 125.67        |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                            | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                               |                  |                 |               |
| <b>Peru - USD</b>                                                          |                  |                 |               |
| PERU REP GLOBAL BD 3.55% 03-10-2051<br>CUSIP: 715638DT6                    | 700,000.000      | 710,136.00      | 728,007.00    |
| PERU REP 15/01/2072 3.6% DUE<br>01-15-2072/11-02-2021 BEO CUSIP: 715638DW9 | 542,000.000      | 521,257.66      | 528,721.00    |
| PERU REP 2.78% 12-01-2060<br>CUSIP: 715638DQ2                              | 512,000.000      | 506,045.86      | 449,285.12    |
| PERU REP 3.0% 01-15-2034<br>CUSIP: 715638DU3                               | 650,000.000      | 644,572.50      | 647,400.00    |
| REPUBLIC OF PERU 2.783% DUE 01-23-2031 REG<br>CUSIP: 715638DF6             | 380,000.000      | 380,007.60      | 378,103.80    |
| <b>Total Peru - USD</b>                                                    |                  | 2,930,860.53    | 2,731,642.59  |
| <b>Poland - USD</b>                                                        |                  |                 |               |
| STATE TREAS REP POLAND 4 DUE 01-22-2024 REG<br>CUSIP: 857524AC6            | 100,000.000      | 109,275.00      | 105,723.80    |
| <b>Total Poland - USD</b>                                                  |                  | 109,275.00      | 105,723.80    |
| <b>Qatar - USD</b>                                                         |                  |                 |               |
| PVTPL QATAR PETE 3.125% DUE<br>07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3  | 1,365,000.000    | 1,359,963.15    | 1,379,490.84  |
| QATAR PETE BD 144A 3.3% 07-12-2051<br>CUSIP: 74730DAD5                     | 1,500,000.000    | 1,500,000.00    | 1,544,052.00  |
| QATAR ST 4.4% 144A 04-16-2050 REG<br>CUSIP: 74727PBE0                      | 580,000.000      | 580,000.00      | 720,529.36    |
| QATAR(STATE OF) 3.25% SNR 02/06/26 USD1000<br>SEDOL: BDDRJ90               | 200,000.000      | 219,500.00      | 213,245.80    |
| QATAR(STATE OF) 4.817% SNR 14/03/2049 USD<br>SEDOL: BH3JG26                | 1,100,000.000    | 1,100,000.00    | 1,445,367.00  |
| QATAR(STATE OF) 5.103% SNR 23/04/2048 USD<br>SEDOL: BFYY518                | 500,000.000      | 500,000.00      | 677,837.00    |
| STATE OF QATAR 144A 4.817% 03-14-2049<br>CUSIP: 74727PBB6                  | 680,000.000      | 680,000.00      | 891,235.20    |
| <b>Total Qatar - USD</b>                                                   |                  | 5,939,463.15    | 6,871,757.20  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                       |                  |                 |               |
| <b>Saudi Arabia - USD</b>                                                          |                  |                 |               |
| CDS CITIUS33 06/20/2022 SELL SAUDI INTERNATIONAL BO<br>SWPC0FJN4 SEDOL: 9K17M0U    | 400,000.000      | 2,290.65        | 1,788.96      |
| CDS CITIUS33 06/20/2022 SELL SAUDI INTERNATIONAL BO<br>SWPC0FJN4 SEDOL: 9K17M0L    | -400,000.000     | 0.00            | 0.00          |
| PVTPL SAUDI ARABIAN OIL CO 3.25% DUE<br>11-24-2050/05-24-2050 BEO CUSIP: 80414L2L8 | 900,000.000      | 891,468.00      | 875,503.80    |
| SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD<br>SEDOL: BDFT8M0                         | 200,000.000      | 227,500.00      | 234,966.00    |
| Total Saudi Arabia - USD                                                           |                  | 1,121,258.65    | 1,112,258.76  |
| <b>South Africa - USD</b>                                                          |                  |                 |               |
| CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI<br>SWPC0HDI7 SEDOL: 9K17H7U    | 100,000.000      | 0.00            | 153.43        |
| CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI<br>SWPC0HDI7 SEDOL: 9K17H7L    | -100,000.000     | -5,079.91       | 0.00          |
| Total South Africa - USD                                                           |                  | -5,079.91       | 153.43        |
| <b>South Africa - ZAR</b>                                                          |                  |                 |               |
| CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025%<br>SWU016XD9 SEDOL: 9K8AA7L   | -24,600,000.000  | 0.00            | -55,119.26    |
| CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025%<br>SWU016XD9 SEDOL: 9K8AA7U   | 24,600,000.000   | 1,447.17        | 0.00          |
| CME_IRS MSNYUS33 07/01/2026 ZAR P 3MJIBAR / R 4.85%<br>SWU017LN8 SEDOL: 9K8VEPU    | 60,600,000.000   | 0.00            | 0.00          |
| CME_IRS MSNYUS33 07/01/2026 ZAR P 3MJIBAR / R 4.85%<br>SWU017LN8 SEDOL: 9K8VEPL    | -60,600,000.000  | -103.49         | -158,573.80   |
| CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.68%<br>SWU01ANE9 SEDOL: 9KZ3VLU    | 11,600,000.000   | 437.37          | 0.00          |
| CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.68%<br>SWU01ANE9 SEDOL: 9KZ3VLL    | -11,600,000.000  | 0.00            | -14,267.06    |
| CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.722%<br>SWU01ANK5 SEDOL: 9KZ3VJL   | -9,900,000.000   | 0.00            | -11,138.18    |
| CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.722%<br>SWU01ANK5 SEDOL: 9KZ3VJU   | 9,900,000.000    | 0.00            | 0.00          |
| CME_IRS MSNYUS33 11/01/2026 ZAR P 3MJIBAR / R 4.847%<br>SWU017NT3 SEDOL: 9K8W25L   | -35,300,000.000  | 0.00            | -93,394.82    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                  |                  |                 |               |
| <b>South Africa - ZAR</b>                                                                     |                  |                 |               |
| CME_IRS MSNYUS33 11/01/2026 ZAR P 3MJIBAR / R 4.847%<br>SWU017NT3 SEDOL: 9K8W25U              | 35,300,000.000   | 0.00            | 0.00          |
| STH AFRICA(REP OF) 8.25% SNR 31/03/32 ZAR1000<br>SEDOL: BP4JP79                               | 13,200,000.000   | 768,389.40      | 746,835.49    |
| Total South Africa - ZAR                                                                      |                  | 770,170.45      | 414,342.37    |
| <b>Spain - EUR</b>                                                                            |                  |                 |               |
| ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S<br>SWPC0K383 SEDOL: 9KY4T5L           | -400,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S<br>SWPC0K383 SEDOL: 9KY4T5U           | 400,000.000      | 4,982.92        | 1,681.19      |
| Total Spain - EUR                                                                             |                  | 4,982.92        | 1,681.19      |
| <b>United Arab Emirates - USD</b>                                                             |                  |                 |               |
| EMIRATE ABU DHABI GLOBAL MEDIUM TRANCHE # TR 00011 .75%<br>09-02-2023 CUSIP: 29135LAL4        | 220,000.000      | 219,478.60      | 219,264.76    |
| EMIRATE OF ABU DHABI 3.875% DUE 04-16-2050<br>CUSIP: 29135LAJ9                                | 1,140,000.000    | 1,206,228.40    | 1,327,858.32  |
| MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS TRANCHE # TR 00010<br>3.7 11-07-2049 CUSIP: 55276VAK8 | 580,000.000      | 580,000.00      | 641,557.72    |
| PVPTL ABU DHABI GOVT INT'L 4.125% 10-11-2047<br>CUSIP: 29135LAB6                              | 970,000.000      | 961,415.50      | 1,160,793.18  |
| PVTPL EMIRATE ABU DHABI 3.125%<br>09-30-2049 CUSIP: 29135LAF7                                 | 660,000.000      | 644,820.00      | 673,479.84    |
| Total United Arab Emirates - USD                                                              |                  | 3,611,942.50    | 4,022,953.82  |
| <b>United Kingdom - EUR</b>                                                                   |                  |                 |               |
| ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125%<br>SWPC0JC45 SEDOL: 9K4FWSL           | -850,000.000     | -148,594.66     | -11,838.88    |
| ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125%<br>SWPC0JC45 SEDOL: 9K4FWSU           | 850,000.000      | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 20/12/2022 SELL BARCLAYS BANK PLC 1.5%<br>SWPC0KKK7 SEDOL: 9L3WQUU           | 1,900,000.000    | 17,717.32       | 16,720.21     |
| ICE_CDS MSNYUS33 20/12/2022 SELL BARCLAYS BANK PLC 1.5%<br>SWPC0KKK7 SEDOL: 9L3WQUL           | -1,900,000.000   | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                          | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                             |                  |                 |               |
| United Kingdom - EUR                                                                     |                  |                 |               |
| Total United Kingdom - EUR                                                               |                  | -130,877.34     | 4,881.33      |
| United Kingdom - GBP                                                                     |                  |                 |               |
| LCH_OIS MSNYUS33 16/03/2032 GBP P 0.75% / R 1DSO<br>SWU01B1U5 SEDOL: 9L1VQ0L             | -2,500,000.000   | -19,308.43      | 0.00          |
| LCH_OIS MSNYUS33 16/03/2032 GBP P 0.75% / R 1DSO<br>SWU01B1U5 SEDOL: 9L1VQ0U             | 2,500,000.000    | 0.00            | 68,188.78     |
| LCH_OIS MSNYUS33 16/03/2052 GBP P 0.75% / R 1DSO<br>SWU01B1V3 SEDOL: 9L1VS9L             | -1,500,000.000   | -26,379.77      | 0.00          |
| LCH_OIS MSNYUS33 16/03/2052 GBP P 0.75% / R 1DSO<br>SWU01B1V3 SEDOL: 9L1VS9U             | 1,500,000.000    | 0.00            | 45,562.75     |
| LCH_RPI MSNYUS33 15/10/2046 GBP P RPI / R 3.585% SWU09GJ52<br>SEDOL: 9G4FMTU             | 100,000.000      | 0.00            | 678.13        |
| LCH_RPI MSNYUS33 15/10/2046 GBP P RPI / R 3.585% SWU09GJ52<br>SEDOL: 9G4FMTL             | -100,000.000     | 0.00            | 0.00          |
| Total United Kingdom - GBP                                                               |                  | -45,688.20      | 114,429.66    |
| United States - USD                                                                      |                  |                 |               |
| AL ECON SETTLEMENT AUTH BP SETT TAXABLE-SER B 4.263<br>DUE 09-15-2032 REG SEDOL: BYQM9J9 | 350,000.000      | 350,000.00      | 398,471.71    |
| AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO<br>TAXABLE SEDOL: B51JWV5            | 100,000.000      | 140,323.00      | 165,342.03    |
| AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO<br>TAXABLE SEDOL: B52FJL1            | 380,000.000      | 484,424.00      | 719,793.64    |
| AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050<br>SEDOL: BZ1JY97                           | 175,000.000      | 194,107.50      | 250,091.28    |
| BERMUDA GOVT 3.375% 08-20-2050<br>CUSIP: 085209AH7                                       | 320,000.000      | 319,100.80      | 319,600.00    |
| CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE<br>SEDOL: B54BZ20                              | 3,750,000.000    | 5,549,290.43    | 5,883,056.63  |
| CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE<br>SEDOL: B3Y5CW7                              | 400,000.000      | 521,160.00      | 689,525.00    |
| CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE<br>SEDOL: B52J623                            | 920,000.000      | 1,356,059.60    | 1,523,761.32  |
| CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000<br>SEDOL: B41WHL2                   | 1,440,000.000    | 1,988,658.68    | 2,403,151.20  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                      |                  |                 |               |
| <b>United States - USD</b>                                                        |                  |                 |               |
| CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.385% 317U106I6<br>01/13/2022 SEDOL: 9L3VM7U | -1,900,000.000   | -6,460.00       | -899.65       |
| CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.505% 317U108I4<br>01/13/2022 SEDOL: 9L3VW7U | -1,000,000.000   | -8,450.00       | -867.00       |
| CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.66% 317U331I3<br>01/31/2022 SEDOL: 9L49QXU  | -400,000.000     | -3,730.00       | -5,408.80     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.355% 317U231I4<br>01/20/2022 SEDOL: 9L45P5U | -500,000.000     | -1,662.50       | -362.40       |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.515% 317U232I3<br>01/20/2022 SEDOL: 9L45P6U | -800,000.000     | -6,800.00       | -1,879.20     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.87% 317U744Z6<br>11/02/2022 SEDOL: 9L2WYDU  | -38,800,000.000  | -77,600.00      | -41,085.32    |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.87% 317U744Z6<br>11/02/2022 SEDOL: 9L39YFU  | -38,400,000.000  | -78,720.00      | -40,661.76    |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.87% 317U744Z6<br>11/02/2022 SEDOL: 9L38MHU  | -13,200,000.000  | -26,400.00      | -13,977.48    |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.218% 317U213I6<br>01/18/2022 SEDOL: 9L44Z0U | -800,000.000     | -1,820.00       | -208.08       |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.305% 317U121I7<br>01/14/2022 SEDOL: 9L3W55U | -1,000,000.000   | -2,475.00       | -542.80       |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.45% 317U981Z8<br>01/31/2022 SEDOL: 9L3LMKU  | -1,200,000.000   | -16,680.00      | -3,287.28     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.463% 317U036I1<br>01/10/2022 SEDOL: 9L3TJXU | -1,600,000.000   | -6,104.00       | -1,667.52     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% 317U173I4<br>01/18/2022 SEDOL: 9L43YXU  | -1,200,000.000   | -9,300.00       | -2,488.80     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.536% 317U868Z6<br>01/18/2022 SEDOL: 9L3CJBU | -1,200,000.000   | -6,360.00       | -5,050.56     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.537% 317U068I2<br>01/10/2022 SEDOL: 9L3UCZU | -1,200,000.000   | -10,938.00      | -988.08       |
| CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.477% 317UCG061<br>01/04/2022 SEDOL: 9L3NFNU | -2,400,000.000   | -25,500.00      | -10.56        |
| CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.495% 317U215I4<br>01/18/2022 SEDOL: 9L44S6U | -900,000.000     | -7,785.00       | -1,383.03     |
| CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.533% 317U123I5<br>01/14/2022 SEDOL: 9L3WZ3U | -400,000.000     | -3,400.00       | -608.64       |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                         |                  |                 |               |
| <b>United States - USD</b>                                                           |                  |                 |               |
| CALL SWO USD ROYCCAT3IMM P 3MLIBOR / R 1.468% 317U323I3<br>01/31/2022 SEDOL: 9L49ZVU | -600,000.000     | -2,175.00       | -2,202.06     |
| CALL SWO CDX BARCGB33 01/19/2022 CDX.NA.IG.37 317564ML3<br>SEDOL: 9L23SWU            | -2,300,000.000   | -2,650.75       | -56.58        |
| CALL SWO CDX BARCGB33 03/16/2022 CDX.NA.IG.37 3175629V0<br>SEDOL: 9L3MMYU            | -1,800,000.000   | -1,998.00       | -487.44       |
| CALL SWO CDX BOFAUS6S 02/16/2022 CDX.NA.IG.37 317554NE9<br>SEDOL: 9L2MZJU            | -2,700,000.000   | -3,118.50       | -569.43       |
| CALL SWO CDX BOFAUS6S 04/20/2022 CDX.NA.IG.37 317566CK1<br>SEDOL: 9L3TGEU            | -2,500,000.000   | -3,250.00       | -1,534.25     |
| CALL SWO CDX CHASUS33 03/16/2022 CDX.NA.IG.37 317555U81<br>SEDOL: 9L3NJUU            | -1,300,000.000   | -1,625.00       | -352.04       |
| CALL SWO CDX CHASUS33 04/20/2022 CDX.NA.IG.37 31750J3P8<br>SEDOL: 9L3SLNU            | -1,100,000.000   | -1,661.00       | -675.07       |
| CALL SWO CDX CHASUS33 04/20/2022 CDX.NA.IG.37 3175646R8<br>SEDOL: 9L3UDUU            | -1,900,000.000   | -2,422.50       | -1,022.01     |
| CALL SWO CDX CITIUS33 01/19/2022 CDX.NA.IG.37 317514CE5<br>SEDOL: 9L2CJ7U            | -1,800,000.000   | -1,944.00       | -44.28        |
| CALL SWO CDX DEUTGB2L 01/19/2022 CDX.NA.IG.37 317537IP5<br>SEDOL: 9L25DZU            | -1,600,000.000   | -1,860.80       | -64.16        |
| CALL SWO CDX DEUTGB2L 03/16/2022 CDX.NA.IG.37 317550NN7<br>SEDOL: 9L3KDYU            | -1,200,000.000   | -1,332.00       | -384.84       |
| CALL SWO CDX GSILGB2X 01/19/2022 CDX.NA.IG.36 3175ES373<br>SEDOL: 9L1XKPU            | -1,600,000.000   | -1,600.00       | -47.20        |
| CALL SWO CDX GSILGB2X 01/19/2022 CDX.NA.IG.36 3175XZ012<br>SEDOL: 9L1UKSU            | -3,500,000.000   | -3,675.00       | -78.40        |
| CALL SWO CDX GSILGB2X 03/16/2022 CDX.NA.IG.37 317552495<br>SEDOL: 9L3KCUU            | -1,000,000.000   | -1,110.00       | -320.70       |
| CALL SWO CDX GSILGB2X 03/16/2022 CDX.NA.IG.37 317561KN7<br>SEDOL: 9L3LPNU            | -1,000,000.000   | -1,140.00       | -233.70       |
| CALL SWO CDX MSCSUS33 01/19/2022 CDX.NA.IG.37 317555DI8<br>SEDOL: 9L24JCU            | -1,600,000.000   | -2,040.00       | -64.16        |
| CALL SWO CDX MSCSUS33 03/16/2022 CDX.NA.IG.37 317562379<br>SEDOL: 9L3NMHU            | -1,200,000.000   | -1,500.00       | -280.44       |
| CALL SWO CDX MSCSUS33 04/20/2022 CDX.NA.IG.37 317593Y88<br>SEDOL: 9L3UBEU            | -1,800,000.000   | -2,295.00       | -968.22       |

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| Security Description / Asset ID                                                 | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                    |                  |                 |               |
| <b>United States - USD</b>                                                      |                  |                 |               |
| CCP DUE FROM MORGAN STANLEY CO LL C<br>SEDOL: 9B7P13U                           | 604,000.000      | 604,000.00      | 604,000.00    |
| CCP DUE TO/FROM MORGAN STANLEY<br>SEDOL: 9AYQMLU                                | 706,000.000      | 706,000.00      | 706,000.00    |
| CCP RECEIVABLE FROM BANK OF AMERICA<br>SEDOL: 9D5E99U                           | 387,000.000      | 387,000.00      | 387,000.00    |
| CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK<br>SEDOL: 9D6JACU         | 362,000.000      | 362,000.00      | 362,000.00    |
| CDS BARCGB33 06/20/2022 SELL SPRINGLEAF FINANCE COR<br>SWPC0FVW0 SEDOL: 9J9WJ3U | 100,000.000      | 9,446.72        | 2,274.42      |
| CDS BARCGB33 06/20/2022 SELL SPRINGLEAF FINANCE COR<br>SWPC0FVW0 SEDOL: 9J9WJ3L | -100,000.000     | 0.00            | 0.00          |
| CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING<br>SWPC0IL21 SEDOL: 9K1A98U  | 100,000.000      | 1,748.35        | 1,619.23      |
| CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING<br>SWPC0IL21 SEDOL: 9K1A98L  | -100,000.000     | 0.00            | 0.00          |
| CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING<br>SWPC0IJN8 SEDOL: 9JZNZBU  | 200,000.000      | 2,966.33        | 3,238.46      |
| CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING<br>SWPC0IJN8 SEDOL: 9JZNZBL  | -200,000.000     | 0.00            | 0.00          |
| CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790<br>SEDOL: 9J9WG0U           | 200,000.000      | 24,855.56       | 17,874.42     |
| CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790<br>SEDOL: 9J9WG0L           | -200,000.000     | 0.00            | 0.00          |
| CDX CHASUS33 12/20/2022 SELL CDX.NA.HY.29 SWPCDX027<br>SEDOL: 9J9XJUL           | -500,000.000     | 0.00            | 0.00          |
| CDX CHASUS33 12/20/2022 SELL CDX.NA.HY.29 SWPCDX027<br>SEDOL: 9J9XJUJ           | 500,000.000      | 80,347.16       | 24,585.35     |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9WXWL           | -200,000.000     | 0.00            | 0.00          |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9WH7U           | 200,000.000      | 24,507.78       | 17,874.42     |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9WZZU           | 500,000.000      | 63,061.11       | 44,686.05     |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9XWUJ           | 200,000.000      | 20,677.78       | 17,874.42     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                  | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                     |                  |                 |               |
| <b>United States - USD</b>                                                       |                  |                 |               |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9WZZL            | -500,000.000     | 0.00            | 0.00          |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9WH7L            | -200,000.000     | 0.00            | 0.00          |
| CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808<br>SEDOL: 9J9XJBU            | 200,000.000      | 23,088.89       | 17,874.42     |
| CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808<br>SEDOL: 9J9XJBL            | -200,000.000     | 0.00            | 0.00          |
| CDX GSILGB2X 12/20/2022 SELL CDX.NA.HY.29 SWPCDX050<br>SEDOL: 9J9WF9U            | 200,000.000      | 29,361.11       | 9,834.14      |
| CDX GSILGB2X 12/20/2022 SELL CDX.NA.HY.29 SWPCDX050<br>SEDOL: 9J9WF9L            | -200,000.000     | 0.00            | 0.00          |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9XJCL            | -100,000.000     | 0.00            | 0.00          |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WZWL            | -200,000.000     | 0.00            | 0.00          |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WG1U            | 200,000.000      | 24,578.89       | 17,874.42     |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WZVU            | 200,000.000      | 25,656.67       | 17,874.42     |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9XJCU            | 100,000.000      | 12,833.89       | 8,937.21      |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WZWU            | 200,000.000      | 24,438.89       | 17,874.42     |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WG1L            | -200,000.000     | 0.00            | 0.00          |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WZVL            | -200,000.000     | 0.00            | 0.00          |
| CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043<br>SEDOL: 9J9WZUL            | -100,000.000     | 0.00            | 0.00          |
| CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043<br>SEDOL: 9J9WZUU            | 100,000.000      | 12,435.56       | 8,937.21      |
| CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE<br>12-01-2040 REG SEDOL: B3CDB04 | 350,000.000      | 433,166.99      | 492,946.30    |
| CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022<br>SEDOL: B3CFDN7     | 1,585,000.000    | 2,053,836.07    | 2,232,342.53  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                    | Shares/Par Value | Historical Cost | Current Value  |
|----------------------------------------------------------------------------------------------------|------------------|-----------------|----------------|
| <i>Other</i>                                                                                       |                  |                 |                |
| <b>United States - USD</b>                                                                         |                  |                 |                |
| CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040<br>BEO TAXABLE SEDOL: B58NYY7            | 1,375,000.000    | 1,539,509.00    | 1,879,970.68   |
| CLEVELAND-CUYAHOGA CNTY OH PORT AUTH FEDLEASE REV 4.425<br>05-01-2031 BEO TAXABLE CUSIP: 18611CAA4 | 1,235,000.000    | 1,235,000.00    | 1,298,553.96   |
| CME_IRS MSNYUS33 01/13/2051 USD P 3MLIBOR / R 1.58%<br>SWU017O05 SEDOL: 9K8W33L                    | -300,000.000     | 0.00            | -9,204.63      |
| CME_IRS MSNYUS33 01/13/2051 USD P 3MLIBOR / R 1.58%<br>SWU017O05 SEDOL: 9K8W33U                    | 300,000.000      | 0.00            | 0.00           |
| CME_IRS MSNYUS33 10/05/2031 USD P 3MLIBOR / R 1.5%<br>SWU01CPY9 SEDOL: 9L2BY9L                     | -1,100,000.000   | 0.00            | -4,387.35      |
| CME_IRS MSNYUS33 10/05/2031 USD P 3MLIBOR / R 1.5%<br>SWU01CPY9 SEDOL: 9L2BY9U                     | 1,100,000.000    | 0.00            | 0.00           |
| CME_IRS MSNYUS33 10/06/2031 USD P 3MLIBOR / R 1.495%<br>SWU01CQM4 SEDOL: 9L2CQ0U                   | 100,000.000      | 0.00            | 0.00           |
| CME_IRS MSNYUS33 10/06/2031 USD P 3MLIBOR / R 1.495%<br>SWU01CQM4 SEDOL: 9L2CQ0L                   | -100,000.000     | 0.00            | -448.44        |
| CME_IRS MSNYUS33 10/19/2051 USD P 3MLIBOR / R 1.818%<br>SWU01D1T4 SEDOL: 9L2LN9U                   | 900,000.000      | 0.00            | 21,048.12      |
| CME_IRS MSNYUS33 10/19/2051 USD P 3MLIBOR / R 1.818%<br>SWU01D1T4 SEDOL: 9L2LN9L                   | -900,000.000     | 0.00            | 0.00           |
| CME_IRS MSNYUS33 10/22/2051 USD P 3MLIBOR / R 1.79%<br>SWU01D503 SEDOL: 9L2PNFU                    | 100,000.000      | 0.00            | 1,656.02       |
| CME_IRS MSNYUS33 10/22/2051 USD P 3MLIBOR / R 1.79%<br>SWU01D503 SEDOL: 9L2PNFL                    | -100,000.000     | 0.00            | 0.00           |
| CME_OIS MSNYUS33 12/15/2026 USD P 1% / R 1DSOFR SWU01CKK4<br>SEDOL: 9L2XQZU                        | 1,000,000.000    | 4,386.29        | 4,950.70       |
| CME_OIS MSNYUS33 12/15/2026 USD P 1% / R 1DSOFR SWU01CKK4<br>SEDOL: 9L2XQZL                        | -1,000,000.000   | 0.00            | 0.00           |
| FUT MAR 22 CBT UL T-BONDS<br>CUSIP: 999599GH0                                                      | -78.000          | -15,047,103.33  | -15,375,750.00 |
| FUT MAR 22 CBT UL T-BONDS<br>CUSIP: 999599GH0                                                      | 78.000           | 15,047,103.33   | 15,375,750.00  |
| FUT MAR 22 CBT ULT TNOTE<br>CUSIP: 999599GH0                                                       | -220.000         | -31,753,428.71  | -32,216,250.00 |
| FUT MAR 22 CBT ULT TNOTE<br>CUSIP: 999599GH0                                                       | 220.000          | 31,753,428.71   | 32,216,250.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                            | Shares/Par Value | Historical Cost | Current Value   |
|--------------------------------------------------------------------------------------------|------------------|-----------------|-----------------|
| <i>Other</i>                                                                               |                  |                 |                 |
| <b>United States - USD</b>                                                                 |                  |                 |                 |
| FUT MAR 22 CBT 5Y T-NOTE<br>CUSIP: 999599GH0                                               | 905.000          | 109,440,658.50  | 109,483,789.06  |
| FUT MAR 22 CBT 5Y T-NOTE<br>CUSIP: 999599GH0                                               | -905.000         | -109,440,658.50 | -109,483,789.06 |
| FUT MAR 22 U.S. T-BONDS<br>CUSIP: 999599GH0                                                | 826.000          | 131,406,619.80  | 132,521,375.00  |
| FUT MAR 22 U.S. T-BONDS<br>CUSIP: 999599GH0                                                | -826.000         | -131,406,619.80 | -132,521,375.00 |
| FUT MAR 22 US 2YR T-NOTE<br>CUSIP: 999599GH0                                               | -16.000          | -3,493,225.19   | -3,490,750.00   |
| FUT MAR 22 US 2YR T-NOTE<br>CUSIP: 999599GH0                                               | 16.000           | 3,493,225.19    | 3,490,750.00    |
| FUT MAR 22 10 YR T-NOTES<br>CUSIP: 999599GH0                                               | -455.000         | -58,922,027.07  | -59,363,281.25  |
| FUT MAR 22 10 YR T-NOTES<br>CUSIP: 999599GH0                                               | 455.000          | 58,922,027.07   | 59,363,281.25   |
| GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE<br>06-01-2042 BEO SEDOL: BMXD8M7        | 130,000.000      | 130,000.00      | 132,256.10      |
| GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184%<br>10-01-2042 BEO TAXABLE SEDOL: BCFKLB6 | 90,000.000       | 88,992.80       | 120,332.74      |
| ICE_CDS MSNYUS33 06/20/2022 SELL METLIFE INC 4.75% 2021<br>SWPC0FAP8 SEDOL: 9G4GTJU        | 800,000.000      | 7,828.00        | 3,611.92        |
| ICE_CDS MSNYUS33 06/20/2022 SELL METLIFE INC 4.75% 2021<br>SWPC0FAP8 SEDOL: 9G4GTJL        | -800,000.000     | 0.00            | 0.00            |
| ICE_CDS MSNYUS33 06/20/2023 SELL BOEING CO 2.6% 10/30/2<br>SWPC0K5B4 SEDOL: 9KYUG8U        | 1,000,000.000    | 5,616.80        | 6,332.60        |
| ICE_CDS MSNYUS33 06/20/2023 SELL BOEING CO 2.6% 10/30/2<br>SWPC0K5B4 SEDOL: 9KYUG8L        | -1,000,000.000   | 0.00            | 0.00            |
| ICE_CDS MSNYUS33 06/20/2023 SELL F 4.346 12/08/26 SWPC0GXR7<br>SEDOL: 9H7KZSU              | 300,000.000      | 46,006.48       | 18,578.52       |
| ICE_CDS MSNYUS33 06/20/2023 SELL F 4.346 12/08/26 SWPC0GXR7<br>SEDOL: 9H7KZSL              | -300,000.000     | 0.00            | 0.00            |
| ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20<br>SWPC0K0C7 SEDOL: 9KXKP5U        | 500,000.000      | 9,939.10        | 8,503.05        |
| ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20<br>SWPC0K0C7 SEDOL: 9KXKP5L        | -500,000.000     | 0.00            | 0.00            |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                     | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                        |                  |                 |               |
| <b>United States - USD</b>                                                          |                  |                 |               |
| ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2<br>SWPC0K4W9 SEDOL: 9L1372U | 800,000.000      | 0.00            | 1,159.60      |
| ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2<br>SWPC0K4W9 SEDOL: 9L1372L | -800,000.000     | -3,132.44       | 0.00          |
| ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2.<br>SWPC0JYY5 SEDOL: 9KXFM9U | 600,000.000      | 5,891.10        | 10,325.04     |
| ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2.<br>SWPC0JYY5 SEDOL: 9KXFM9L | -600,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 BUY FORD MOTOR CREDIT CO L<br>SWPC0G9P8 SEDOL: 9G6MV3U  | 300,000.000      | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 BUY FORD MOTOR CREDIT CO L<br>SWPC0G9P8 SEDOL: 9G6MV3L  | -300,000.000     | -35,441.46      | -13,078.26    |
| ICE_CDS MSNYUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC<br>SWPC0GCR0 SEDOL: 9G4GRWL | -2,400,000.000   | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC<br>SWPC0GCR0 SEDOL: 9G4GRWU | 2,400,000.000    | 51,082.67       | 22,413.84     |
| ICE_CDS MSNYUS33 12/20/2022 SELL BRK 1.55 06/09/18<br>SWPC0GA50 SEDOL: 9H4CSHU      | 500,000.000      | 9,745.59        | 4,669.55      |
| ICE_CDS MSNYUS33 12/20/2022 SELL BRK 1.55 06/09/18<br>SWPC0GA50 SEDOL: 9H4CSHL      | -500,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL DISH DBS CORP 6.75% 06<br>SWPC0GC09 SEDOL: 9G5XGUU | 300,000.000      | 12,231.33       | 10,009.20     |
| ICE_CDS MSNYUS33 12/20/2022 SELL DISH DBS CORP 6.75% 06<br>SWPC0GC09 SEDOL: 9G5XGUL | -300,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL FORD MOTOR CREDIT CO L<br>SWPC0G9P8 SEDOL: 9G6MV2U | 500,000.000      | 88,831.25       | 21,797.10     |
| ICE_CDS MSNYUS33 12/20/2022 SELL FORD MOTOR CREDIT CO L<br>SWPC0G9P8 SEDOL: 9G6MV2L | -500,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL METLIFE INC 4.75% 2021<br>SWPC0GA27 SEDOL: 9G4GPHU | 2,000,000.000    | 39,811.42       | 17,546.80     |
| ICE_CDS MSNYUS33 12/20/2022 SELL METLIFE INC 4.75% 2021<br>SWPC0GA27 SEDOL: 9G4GPHL | -2,000,000.000   | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL SHERWIN-WILLIAMS CO 7.<br>SWPC0GBH3 SEDOL: 9G56B1L | -700,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL SHERWIN-WILLIAMS CO 7.<br>SWPC0GBH3 SEDOL: 9G56B1U | 700,000.000      | 10,753.88       | 5,944.33      |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                   | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                      |                  |                 |               |
| <b>United States - USD</b>                                                                        |                  |                 |               |
| ICE_CDS MSNYUS33 12/20/2023 SELL FORD MOTOR COMPANY 6.5<br>SWPC0EOD3 SEDOL: 9J9WNBL               | -100,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2023 SELL FORD MOTOR COMPANY 6.5<br>SWPC0EOD3 SEDOL: 9J9WNBU               | 100,000.000      | 18,215.02       | 8,096.48      |
| ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06<br>SWPC0II09 SEDOL: 9K13HJU               | 1,000,000.000    | 14,100.53       | 15,934.60     |
| ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06<br>SWPC0II09 SEDOL: 9K13HJL               | -1,000,000.000   | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2<br>SWPC0KBG6 SEDOL: 9L21KBU               | 400,000.000      | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2<br>SWPC0KBG6 SEDOL: 9L21KBL               | -400,000.000     | -1,538.89       | -539.36       |
| ICE_CD_X BOFAGB2U 12/20/2026 SELL CDX.NA.IG.37<br>0WS058420-0WZ05842 SEDOL: 9L22VEL               | -15,130,000.000  | 0.00            | 0.00          |
| ICE_CD_X BOFAGB2U 12/20/2026 SELL CDX.NA.IG.37<br>0WS058420-0WZ05842 SEDOL: 9L22VEU               | 15,130,000.000   | 347,710.51      | 374,730.76    |
| ICE_CD_X MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94<br>SEDOL: 9J6KHFU                           | 752,000.000      | 0.00            | 0.00          |
| ICE_CD_X MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94<br>SEDOL: 9J6KHFL                           | -752,000.000     | -31,567.52      | -3,416.71     |
| ICE_CD_X MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4<br>SEDOL: 9L2210U                        | 7,300,000.000    | 178,262.76      | 180,802.02    |
| ICE_CD_X MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4<br>SEDOL: 9L2210L                        | -7,300,000.000   | 0.00            | 0.00          |
| ICE_CD_X MSNYUS33 12/20/2026 SELL ITRAXX ASIA EX JAPAN I<br>SWPC0KCA8 SEDOL: 9L24FZL              | -500,000.000     | 0.00            | 0.00          |
| ICE_CD_X MSNYUS33 12/20/2026 SELL ITRAXX ASIA EX JAPAN I<br>SWPC0KCA8 SEDOL: 9L24FZU              | 500,000.000      | 1,567.29        | 5,167.65      |
| IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING<br>FD 06-01-2024 N/C CUSIP: 452151LF8 | 1,705,000.000    | 1,614,243.79    | 1,970,782.73  |
| ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE<br>02-01-2035 BEO TAXABLE SEDOL: B6257Y7           | 150,000.000      | 156,960.00      | 183,263.30    |
| ISRAEL(STATE OF) GTD NT CL 1-A 5.5% DUE 09-18-2023 REG<br>SEDOL: B4QZC00                          | 70,000.000       | 79,707.60       | 75,593.10     |
| JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV<br>4.532% 01-01-2035 BEO SEDOL: B9HL525    | 60,000.000       | 60,000.00       | 72,629.77     |

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| Security Description / Asset ID                                                                     | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                        |                  |                 |               |
| <b>United States - USD</b>                                                                          |                  |                 |               |
| LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049<br>BEO TAXABLE SEDOL: B4LSB85                 | 590,000.000      | 1,025,172.20    | 1,014,113.42  |
| LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA BONDS<br>5.716 DUE 07-01-39 SEDOL: B5TJ1Y3       | 50,000.000       | 52,312.50       | 70,604.64     |
| LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045<br>BEO TAXABLE SEDOL: B42HW33                | 40,000.000       | 52,527.20       | 64,899.69     |
| LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO<br>TAXABLE SEDOL: B513PH4                       | 625,000.000      | 754,887.49      | 813,528.38    |
| LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO<br>TAXABLE SEDOL: B63L7C2                  | 2,430,000.000    | 3,346,329.50    | 3,384,225.04  |
| NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO<br>TAXABLE SEDOL: B4WN3T4                      | 2,200,000.000    | 3,196,539.31    | 3,451,624.22  |
| NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO<br>TAXABLE SEDOL: B3YD6H4                      | 675,000.000      | 967,639.50      | 1,086,566.33  |
| NEW JERSEY ST TRANSN TR FD AUTH 4.081% DUE 06-15-2039<br>SEDOL: BMBVQ07                             | 290,000.000      | 290,000.00      | 321,515.55    |
| NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV 5.44%<br>06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9 | 100,000.000      | 104,919.00      | 144,399.00    |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508%<br>08-01-2037 BEO TAXABLE SEDOL: B4XCYP3         | 1,075,000.000    | 1,361,896.00    | 1,413,059.34  |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572%<br>11-01-2038 BEO TAXABLE SEDOL: B56SPB8         | 600,000.000      | 731,004.00      | 779,232.60    |
| NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051%<br>09-15-2027 BEO TAXABLE SEDOL: BP82M62         | 600,000.000      | 600,000.00      | 701,463.30    |
| NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE 06-15-2044 BEO<br>TAXABLE MUNI SEDOL: B3TZ6C0              | 2,365,000.000    | 2,938,768.62    | 3,610,068.44  |
| NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724<br>6-15-2042 REG TXBLE SEDOL: B3NRLF0    | 200,000.000      | 222,373.00      | 294,555.04    |
| OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111<br>SEDOL: B5VY9Z3                             | 330,000.000      | 342,110.00      | 499,022.21    |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER<br>SEDOL: 9A32FGU                                | 260,000.000      | 260,000.00      | 260,000.00    |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC<br>SEDOL: 9A32HGU                                      | 130,000.000      | 130,000.00      | 130,000.00    |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD<br>GSAMUS33 SEDOL: 9A32GTU                       | 400,000.000      | 400,000.00      | 400,000.00    |

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



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                  | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                     |                  |                 |               |
| <b>United States - USD</b>                                                       |                  |                 |               |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0<br>SEDOL: 9A32HKU    | 210,000.000      | 210,000.00      | 210,000.00    |
| PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE<br>SEDOL: B8FPQ52              | 2,765,000.000    | 2,853,371.98    | 3,664,931.19  |
| PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE<br>SEDOL: BSS6JF3                | 560,000.000      | 560,000.00      | 761,648.89    |
| PUT SWO USD BNPAFRPP P 1.685% / R 3MLIBOR 317U10517<br>01/13/2022 SEDOL: 9L3VM6U | -1,900,000.000   | -6,460.00       | -3,665.29     |
| PUT SWO USD BNPAFRPP P 1.805% / R 3MLIBOR 317U10715<br>01/13/2022 SEDOL: 9L3VM8U | -1,000,000.000   | -8,450.00       | -6,047.90     |
| PUT SWO USD BNPAFRPP P 1.96% / R 3MLIBOR 317U33014<br>01/31/2022 SEDOL: 9L49QWU  | -400,000.000     | -3,730.00       | -1,636.60     |
| PUT SWO USD BOFAUS6S P 1.655% / R 3MLIBOR 317U23015<br>01/20/2022 SEDOL: 9L45P4U | -500,000.000     | -1,662.50       | -1,975.50     |
| PUT SWO USD BOFAUS6S P 1.815% / R 3MLIBOR 317U22918<br>01/20/2022 SEDOL: 9L45P3U | -800,000.000     | -6,800.00       | -6,592.80     |
| PUT SWO USD BOFAUS6S P 2.06% / R 3MLIBOR 317U341Z3<br>10/25/2023 SEDOL: 9L2459U  | 7,100,000.000    | 405,073.68      | 429,927.72    |
| PUT SWO USD BOFAUS6S P 2.11% / R 3MLIBOR 317U789Y5<br>06/29/2023 SEDOL: 9KZGDMU  | -33,800,000.000  | -366,971.43     | -356,421.00   |
| PUT SWO USD BOFAUS6S P 2.28% / R 3MLIBOR 317U790Y2<br>06/29/2023 SEDOL: 9KZGDNU  | 6,900,000.000    | 367,080.00      | 263,922.93    |
| PUT SWO USD BOFAUS6S P 2% / R 3MLIBOR 317U342Z2 10/25/2023<br>SEDOL: 9L2460U     | -35,500,000.000  | -406,269.47     | -499,587.95   |
| PUT SWO USD DEUTGB2L P 2.086% / R 3MLIBOR 317U758Y2<br>06/28/2023 SEDOL: 9KZFJSU | -42,100,000.000  | -481,142.86     | -456,086.14   |
| PUT SWO USD DEUTGB2L P 2.254% / R 3MLIBOR 317U759Y1<br>06/28/2023 SEDOL: 9KZFJTU | 8,600,000.000    | 481,600.00      | 342,012.54    |
| PUT SWO USD GSCMUS33 P 1.27% / R 3MLIBOR 317U743Z7<br>11/02/2022 SEDOL: 9L39YEU  | -38,400,000.000  | -78,720.00      | -95,811.84    |
| PUT SWO USD GSCMUS33 P 1.27% / R 3MLIBOR 317U743Z7<br>11/02/2022 SEDOL: 9L38MJU  | -13,200,000.000  | -26,400.00      | -32,935.32    |
| PUT SWO USD GSCMUS33 P 1.27% / R 3MLIBOR 317U743Z7<br>11/02/2022 SEDOL: 9L2WYVU  | -38,800,000.000  | -77,600.00      | -96,809.88    |
| PUT SWO USD GSCMUS33 P 1.518% / R 3MLIBOR 317U212I7<br>01/18/2022 SEDOL: 9L44Y9U | -800,000.000     | -1,820.00       | -2,682.96     |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                   |                  |                 |               |
| <b>United States - USD</b>                                                                     |                  |                 |               |
| PUT SWO USD GSCMUS33 P 1.605% / R 3MLIBOR 317U120I8<br>01/14/2022 SEDOL: 9L3W54U               | -1,000,000.000   | -2,475.00       | -1,162.70     |
| PUT SWO USD GSCMUS33 P 1.763% / R 3MLIBOR 317U035I2<br>01/10/2022 SEDOL: 9L3TJWU               | -1,600,000.000   | -6,104.00       | -690.24       |
| PUT SWO USD GSCMUS33 P 1.82% / R 3MLIBOR 317U172I5<br>01/18/2022 SEDOL: 9L43YWU                | -1,200,000.000   | -9,300.00       | -8,507.64     |
| PUT SWO USD GSCMUS33 P 1.837% / R 3MLIBOR 317U067I3<br>01/10/2022 SEDOL: 9L3UCYU               | -1,200,000.000   | -10,938.00      | -3,486.60     |
| PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR 317U982Z7<br>01/31/2022 SEDOL: 9L3LMLU                | -1,200,000.000   | -16,680.00      | -7,299.00     |
| PUT SWO USD GSCMUS33 P 1.936% / R 3MLIBOR 317U867Z7<br>01/18/2022 SEDOL: 9L3CLNU               | -1,200,000.000   | -6,360.00       | -221.04       |
| PUT SWO USD MSCSUS33 P 1.795% / R 3MLIBOR 317U214I5<br>01/18/2022 SEDOL: 9L44S5U               | -900,000.000     | -7,785.00       | -8,060.13     |
| PUT SWO USD MSCSUS33 P 1.798% / R 3MLIBOR 317UCG079<br>01/04/2022 SEDOL: 9L3NFPJ               | -2,400,000.000   | -25,500.00      | -4,154.16     |
| PUT SWO USD MSCSUS33 P 1.833% / R 3MLIBOR 317U122I6<br>01/14/2022 SEDOL: 9L3WZ2U               | -400,000.000     | -3,400.00       | -1,905.00     |
| PUT SWO USD MSCSUS33 P 2.212% / R 3MLIBOR 317U707Y4<br>06/22/2023 SEDOL: 9KZCEKU               | 6,900,000.000    | 414,000.00      | 290,596.95    |
| PUT SWO USD MSCSUS33 P 2.233% / R 3MLIBOR 317U723Y4<br>06/22/2023 SEDOL: 9KZDAWU               | 6,900,000.000    | 403,374.00      | 281,350.95    |
| PUT SWO USD MSCSUS33 P 2% / R 3MLIBOR 317U706Y5 06/22/2023<br>SEDOL: 9KZCEJU                   | -33,800,000.000  | -413,877.55     | -402,635.74   |
| PUT SWO USD MSCSUS33 P 2% / R 3MLIBOR 317U706Y5 06/22/2023<br>SEDOL: 9KZDAWU                   | -33,800,000.000  | -400,081.63     | -402,635.74   |
| PUT SWO USD ROYCCAT3IMM P 1.768% / R 3MLIBOR 317U322I4<br>01/31/2022 SEDOL: 9L49ZUU            | -600,000.000     | -2,175.00       | -1,620.48     |
| PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE<br>04-08-2043 SEDOL: B9MV4B2             | 300,000.000      | 280,350.00      | 367,425.00    |
| SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138%<br>05-01-2049 BEO TAXABLE SEDOL: B4MFLC9 | 1,110,000.000    | 1,479,211.40    | 1,669,545.45  |
| SAN FRAN CAL CY & CNTY PUB UTILS COMMN WTR REV 3.303<br>11-01-2039 BEOTAXABLE SEDOL: BK8VPL0   | 220,000.000      | 220,000.00      | 227,457.03    |
| SUMTER LANDING CMNTY DEV DIST FLA RECREATIONAL REV<br>4.172% 10-01-2047 BEO SEDOL: BD0NJD5     | 140,000.000      | 140,000.00      | 160,515.85    |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost       | Current Value         |
|-------------------------------------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>Other</i>                                                                                    |                  |                       |                       |
| <b>United States - USD</b>                                                                      |                  |                       |                       |
| TEXAS PRIVATE ACTIVITY BD SURFACE TRANSCORP REV 3.922%<br>12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5 | 170,000.000      | 170,000.00            | 190,185.14            |
| UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050<br>BEO TAXABLE SEDOL: BLKVVW25            | 220,000.000      | 220,000.00            | 226,356.28            |
| UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060<br>BEO TAXABLE SEDOL: BL1DF87             | 1,645,000.000    | 1,645,000.00          | 1,770,071.16          |
| UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120<br>BEO TAXABLE SEDOL: BL1DF98             | 60,000.000       | 60,000.00             | 66,267.14             |
| UNIVERSITY CALIF REVS .883% 05-15-2025 BEO TAXABLE<br>SEDOL: BL9X2Z5                            | 850,000.000      | 850,000.00            | 840,586.17            |
| UNIVERSITY CALIF REVS 1.614% 05-15-2030 BEO TAXABLE<br>SEDOL: BL9X3F2                           | 445,000.000      | 445,000.00            | 431,751.82            |
| UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE<br>SEDOL: BYSZTY1                           | 520,000.000      | 520,000.00            | 743,879.24            |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE<br>SEDOL: B7MQN72                           | 320,000.000      | 312,326.40            | 470,693.86            |
| UNIVERSITY CALIF REVS 5.77% 05-15-2043 BEO TAXABLE<br>SEDOL: B3YRRJ5                            | 1,600,000.000    | 2,035,024.00          | 2,231,277.92          |
| <b>Total United States - USD</b>                                                                |                  | <b>49,653,449.95</b>  | <b>55,357,787.02</b>  |
| <b>Uruguay - USD</b>                                                                            |                  |                       |                       |
| REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050<br>REG CUSIP: 760942BA9                | 350,000.000      | 348,810.00            | 462,178.50            |
| <b>Total Uruguay - USD</b>                                                                      |                  | <b>348,810.00</b>     | <b>462,178.50</b>     |
| CAD - Canadian dollar                                                                           | 0.000            | 0.00                  | 0.00                  |
| CHF - Swiss franc                                                                               | 0.000            | 0.00                  | 0.00                  |
| DKK - Danish krone                                                                              | 0.000            | 0.00                  | 0.00                  |
| EUR - Euro                                                                                      | 0.000            | 0.00                  | 0.00                  |
| SEK - Swedish krona                                                                             | 0.000            | 0.00                  | 0.00                  |
| <b>Total - all currencies</b>                                                                   |                  | <b>0.00</b>           | <b>0.00</b>           |
| <b>Total Other</b>                                                                              |                  | <b>100,278,730.86</b> | <b>105,884,011.89</b> |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other Liabilities</i>                                                    |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| CALL BONDOPT BOFAUS3N 01/06/2022 FNCL 2% 01/13/22<br>100.578125 317512W80   | -300,000.000     | -843.75         | -66.93        |
| CALL BONDOPT CHASUS33 01/06/2022 FNCL 2.5% 01/13/20<br>103.328125 317562FZ4 | -200,000.000     | -398.44         | -2.90         |
| CALL BONDOPT CHASUS33 01/06/2022 FNCL 2% 01/13/22<br>100.078125 317594WE5   | -300,000.000     | -1,335.94       | -332.88       |
| CALL BONDOPT CHASUS33 01/06/2022 FNCL 2% 01/13/22<br>100.734375 317501WK9   | -200,000.000     | -531.25         | -24.74        |
| CALL BONDOPT CHASUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.109375 317517PK0 | -200,000.000     | -734.38         | -689.18       |
| CALL BONDOPT CHASUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.96875 317544FB5  | -200,000.000     | -531.25         | -228.24       |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2.5% 01/13/20<br>102.9375 317577GV0   | -200,000.000     | -312.50         | -24.78        |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22<br>100.054687 317501WS2   | -300,000.000     | -1,359.38       | -357.03       |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22<br>100.296875 317563YF5   | -200,000.000     | -593.75         | -118.98       |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 100.375<br>317522688      | -300,000.000     | -843.75         | -140.61       |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22<br>100.765625 317514123   | -200,000.000     | -320.31         | -20.70        |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22<br>100.789062 317572XJ9   | -200,000.000     | -500.00         | -18.78        |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 100.8125<br>317542Y10     | -200,000.000     | -382.81         | -17.34        |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 99.84375<br>317501Y76     | -400,000.000     | -1,500.00       | -790.36       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022 100.125<br>317552JB4    | -600,000.000     | -2,015.63       | -2,026.50     |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.15625 3175457D7  | -300,000.000     | -1,218.75       | -979.56       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.296875 317596401 | -200,000.000     | -656.25         | -557.54       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.3125 3175859P4   | -300,000.000     | -1,207.03       | -818.94       |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other Liabilities</i>                                                    |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.328125 317521OD9 | -200,000.000     | -531.25         | -534.32       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.332031 317593W07 | -900,000.000     | -2,777.34       | -2,401.11     |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.40625 317541DL1  | -300,000.000     | -949.22         | -733.11       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.4375 31750J303   | -200,000.000     | -562.50         | -469.22       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.921875 317513FO2 | -600,000.000     | -1,546.88       | -725.40       |
| CALL BONDOPT CITIUS33 03/07/2022 FNCL 2% 03/14/2022<br>100.355468 317517MA5 | -300,000.000     | -820.31         | -1,433.70     |
| CALL BONDOPT CITIUS33 03/07/2022 FNCL 2% 03/14/2022 100.375<br>317599XC7    | -300,000.000     | -609.38         | -1,402.44     |
| CALL BONDOPT CITIUS33 03/07/2022 FNCL 2% 03/14/2022<br>100.386718 317596RP1 | -300,000.000     | -820.31         | -1,394.79     |
| OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY.                         | -10,000.000      | -10,000.00      | -10,000.00    |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE<br>BANK NA        | -130,000.000     | -130,000.00     | -130,000.00   |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY                    | -110,000.000     | -110,000.00     | -110,000.00   |
| PUT BONDOPT BOFAUS3N 01/06/2022 FNCL 2% 01/13/22 98.578125<br>317533A56     | -300,000.000     | -1,500.00       | -35.28        |
| PUT BONDOPT CHASUS33 01/06/2022 FNCL 2.5% 01/13/20<br>102.328125 317576XY7  | -200,000.000     | -687.50         | -633.98       |
| PUT BONDOPT CHASUS33 01/06/2022 FNCL 3% 01/13/2022 104.0625<br>317562SS6    | -300,000.000     | -515.63         | -1,212.90     |
| PUT BONDOPT CHASUS33 02/07/2022 FNCL 2% 02/14/2022 98.96875<br>317517IA0    | -200,000.000     | -875.00         | -761.08       |
| PUT BONDOPT CITIUS33 01/06/2022 FNCL 2.5% 01/13/20<br>100.78125 317573KU6   | -200,000.000     | -500.00         | -4.20         |
| PUT BONDOPT CITIUS33 01/06/2022 FNCL 2.5% 01/13/20 100.9375<br>317582ZR8    | -200,000.000     | -609.38         | -7.98         |
| PUT BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 97.84375<br>3175661P2      | -400,000.000     | -2,000.00       | -3.80         |
| PUT BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 98.375<br>317561YS1        | -300,000.000     | -1,406.25       | -17.94        |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                          | Shares/Par Value           | Historical Cost         | Current Value           |
|--------------------------------------------------------------------------|----------------------------|-------------------------|-------------------------|
| <i>Other Liabilities</i>                                                 |                            |                         |                         |
| <b>United States - USD</b>                                               |                            |                         |                         |
| PUT BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 98.7890625<br>317556L55 | -200,000.000               | -812.50                 | -46.42                  |
| PUT BONDOPT CITIUS33 01/13/2022 G2SF 2.5% 01/21/20 101.5<br>317532M06    | -200,000.000               | -437.50                 | -70.54                  |
| <b>Total United States - USD</b>                                         |                            | -283,246.12             | -269,104.20             |
| Pending foreign exchange sales: Australian dollar                        | 0.000                      | -877,814.77             | -891,597.13             |
| Pending foreign exchange sales: Brazilian real                           | 0.000                      | -4,877,183.98           | -4,952,243.76           |
| Pending foreign exchange sales: Canadian dollar                          | 0.000                      | -2,732,816.12           | -2,787,657.51           |
| Pending foreign exchange sales: Swiss franc                              | 0.000                      | -2,191,542.07           | -2,222,497.29           |
| Pending foreign exchange sales: Danish krone                             | 0.000                      | -1,584,947.80           | -1,598,668.85           |
| Pending foreign exchange sales: Euro                                     | 0.000                      | -20,399,663.85          | -20,532,738.69          |
| Pending foreign exchange sales: British pound sterling                   | 0.000                      | -15,928,951.13          | -16,176,236.27          |
| Pending foreign exchange sales: Hungarian forint                         | 0.000                      | -165,769.98             | -163,328.70             |
| Pending foreign exchange sales: New Israeli shekel                       | 0.000                      | -567,728.05             | -571,737.94             |
| Pending foreign exchange sales: Japanese yen                             | 0.000                      | -8,030,910.36           | -7,937,566.81           |
| Pending foreign exchange sales: Mexican peso                             | 0.000                      | -265,389.27             | -269,635.68             |
| Pending foreign exchange sales: Norwegian krone                          | 0.000                      | -1,346,171.57           | -1,384,266.99           |
| Pending foreign exchange sales: Peruvian nuevo sol                       | 0.000                      | -506,697.59             | -517,950.32             |
| Pending foreign exchange sales: Russian ruble                            | 0.000                      | -1,062,073.00           | -1,051,464.77           |
| Pending foreign exchange sales: Swedish krona                            | 0.000                      | -1,779,333.66           | -1,790,309.79           |
| Pending foreign exchange sales: Singapore dollar                         | 0.000                      | -831,721.73             | -844,454.92             |
| Pending foreign exchange sales: United States dollar                     | 0.000                      | -18,985,723.12          | -18,985,723.12          |
| Pending foreign exchange sales: South African rand                       | 0.000                      | -845,563.65             | -797,584.89             |
| Pending trade purchases: Japanese yen                                    | 0.000                      | -122,510.50             | -122,140.85             |
| Pending trade purchases: United States dollar                            | 0.000                      | -44,627,794.41          | -44,627,794.41          |
| <b>Total - all currencies</b>                                            |                            | -127,730,306.61         | -128,225,598.69         |
| <b>Total Other Liabilities</b>                                           |                            | -128,013,552.73         | -128,494,702.89         |
| <b>Total</b>                                                             |                            | <b>1,815,863,934.60</b> | <b>2,036,335,023.56</b> |
|                                                                          | Less: Cash and receivables | (109,158,584)           | (109,174,436)           |
|                                                                          | Plus: Payable              | 127,730,307             | 128,225,598             |
|                                                                          |                            | <u>1,834,435,658</u>    | <u>2,055,386,186</u>    |

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

**XPO LOGISTICS PENSION PLAN**  
**SCHEDULE H, LINE 4j – SCHEDULE OF REPORTABLE TRANSACTIONS**  
**FOR THE YEAR ENDED DECEMBER 31, 2021**

**EIN # 94-1444798**  
**PLAN # 005**

Individual transactions in excess of 5% of the net Plan assets at the beginning of the year:

| <u>Identity of<br/>party involved</u> | <u>Description of asset</u> | <u>Purchase<br/>price</u> | <u>Selling<br/>price</u> | <u>Cost of<br/>asset</u> | <u>Net gain<br/>(loss)</u> |
|---------------------------------------|-----------------------------|---------------------------|--------------------------|--------------------------|----------------------------|
|---------------------------------------|-----------------------------|---------------------------|--------------------------|--------------------------|----------------------------|

See attached Northern Trust Company Statement

Series of transactions in excess of 5% of the net Plan assets at the beginning of the year:

| <u>Identity of<br/>party involved</u> | <u>Description of asset</u> | <u>Purchases</u>          | <u>Sales</u>             |                          |                            |
|---------------------------------------|-----------------------------|---------------------------|--------------------------|--------------------------|----------------------------|
|                                       |                             | <u>Purchase<br/>price</u> | <u>Selling<br/>price</u> | <u>Cost of<br/>asset</u> | <u>Net gain<br/>(loss)</u> |

See attached Northern Trust Company Statement

See accompanying independent auditor's report and notes to financial statements.



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Australian dollar - AUD</b>                                                    |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 AUD / USD<br>EX.RATE 1.3361285 WITH BNP PARIBAS | 1,227,000.000    | 1 Jul 21 |                   |                   |              | 0.00              | 918,324.84    | 917,611.98                        | -712.86       |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / AUD<br>EX.RATE 0.7485628 WITH BNP PARIBAS | -1,227,000.000   | 1 Jul 21 |                   |                   |              | 0.00              | -918,486.56   | -904,973.91                       | 13,512.65     |
| FX DEAL TRANSACTED ON 01 NOV 2021 AUD / USD<br>EX.RATE 1.3307322 WITH BNP PARIBAS | 987,000.000      | 1 Nov 21 |                   |                   |              | 0.00              | 741,696.94    | 743,655.20                        | 1,958.26      |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / AUD<br>EX.RATE 0.7515798 WITH BNP PARIBAS | -987,000.000     | 1 Nov 21 |                   |                   |              | 0.00              | -741,809.26   | -705,260.90                       | 36,548.36     |
| FX DEAL TRANSACTED ON 01 SEP 2021 AUD / USD<br>EX.RATE 1.3627567 WITH BNP PARIBAS | 1,227,000.000    | 1 Sep 21 |                   |                   |              | 0.00              | 900,380.82    | 904,483.05                        | 4,102.23      |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / AUD<br>EX.RATE 0.7339479 WITH BNP PARIBAS | -1,227,000.000   | 1 Sep 21 |                   |                   |              | 0.00              | -900,554.07   | -893,440.05                       | 7,114.02      |
| <b>British pound sterling - GBP</b>                                               |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 GBP / USD<br>EX.RATE 0.7262262 WITH BNP PARIBAS | 3,740,000.000    | 1 Jul 21 |                   |                   |              | 0.00              | 5,149,910.81  | 5,153,720.04                      | 3,809.23      |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / GBP<br>EX.RATE 1.3771058 WITH BNP PARIBAS | -3,740,000.000   | 1 Jul 21 |                   |                   |              | 0.00              | -5,150,375.69 | -5,197,852.65                     | -47,476.96    |
| FX DEAL TRANSACTED ON 01 NOV 2021 GBP / USD<br>EX.RATE 0.7311188 WITH BNP PARIBAS | 3,647,000.000    | 1 Nov 21 |                   |                   |              | 0.00              | 4,988,245.52  | 4,987,819.71                      | -425.81       |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / GBP<br>EX.RATE 1.3677763 WITH BNP PARIBAS | -3,647,000.000   | 1 Nov 21 |                   |                   |              | 0.00              | -4,988,280.17 | -4,856,892.79                     | 131,387.38    |
| FX DEAL TRANSACTED ON 01 OCT 2021 GBP / USD<br>EX.RATE 0.739738 WITH BNP PARIBAS  | 3,633,000.000    | 1 Oct 21 |                   |                   |              | 0.00              | 4,911,198.03  | 4,918,719.28                      | 7,521.25      |
| FX DEAL TRANSACTED ON 01 OCT 2021 USD / GBP<br>EX.RATE 1.3518796 WITH BNP PARIBAS | -3,633,000.000   | 1 Oct 21 |                   |                   |              | 0.00              | -4,911,378.59 | -4,968,672.61                     | -57,294.02    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 NOV 2021 GBP / USD<br>EX.RATE 0.7404679 WITH BNP PARIBAS | 118,000.000      | 10 Nov 21 |                   |                   |              | 0.00              | 159,358.71    | 159,907.72                        | 549.01        |
| FX DEAL TRANSACTED ON 10 NOV 2021 USD / GBP<br>EX.RATE 1.3505429 WITH BNP PARIBAS | -118,000.000     | 10 Nov 21 |                   |                   |              | 0.00              | -159,364.06   | -157,146.52                       | 2,217.54      |
| FX DEAL TRANSACTED ON 11 FEB 2021 GBP / USD<br>EX.RATE 0.7234794 WITH BNP PARIBAS | 202,000.000      | 11 Feb 21 |                   |                   |              | 0.00              | 279,206.30    | 279,164.00                        | -42.30        |
| FX DEAL TRANSACTED ON 11 FEB 2021 USD / GBP<br>EX.RATE 1.3822779 WITH BNP PARIBAS | -202,000.000     | 11 Feb 21 |                   |                   |              | 0.00              | -279,220.14   | -281,547.62                       | -2,327.48     |
| FX DEAL TRANSACTED ON 20 JUL 2021 GBP / USD<br>EX.RATE 0.7321034 WITH BNP PARIBAS | 124,000.000      | 20 Jul 21 |                   |                   |              | 0.00              | 169,374.97    | 168,782.62                        | -592.35       |
| FX DEAL TRANSACTED ON 20 JUL 2021 USD / GBP<br>EX.RATE 1.3659769 WITH BNP PARIBAS | -124,000.000     | 20 Jul 21 |                   |                   |              | 0.00              | -169,381.14   | -172,335.22                       | -2,954.08     |
| <b>Euro - EUR</b>                                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2021 EUR / USD<br>EX.RATE 0.8276321 WITH BNP PARIBAS | 1,997,000.000    | 1 Feb 21  |                   |                   |              | 0.00              | 2,412,908.00  | 2,412,875.50                      | -32.50        |
| FX DEAL TRANSACTED ON 01 FEB 2021 USD / EUR<br>EX.RATE 1.2089796 WITH BNP PARIBAS | -1,997,000.000   | 1 Feb 21  |                   |                   |              | 0.00              | -2,414,332.26 | -2,406,684.63                     | 7,647.63      |
| FX DEAL TRANSACTED ON 02 AUG 2021 EUR / USD<br>EX.RATE 0.8411927 WITH BNP PARIBAS | 1,240,000.000    | 2 Aug 21  |                   |                   |              | 0.00              | 1,474,097.49  | 1,473,306.13                      | -791.36       |
| FX DEAL TRANSACTED ON 02 AUG 2021 USD / EUR<br>EX.RATE 1.1894642 WITH BNP PARIBAS | -1,240,000.000   | 2 Aug 21  |                   |                   |              | 0.00              | -1,474,935.61 | -1,469,896.17                     | 5,039.44      |
| FX DEAL TRANSACTED ON 05 NOV 2021 EUR / USD<br>EX.RATE 0.8663565 WITH BNP PARIBAS | 162,000.000      | 5 Nov 21  |                   |                   |              | 0.00              | 186,990.01    | 187,182.92                        | 192.91        |
| FX DEAL TRANSACTED ON 05 NOV 2021 USD / EUR<br>EX.RATE 1.1547643 WITH BNP PARIBAS | -162,000.000     | 5 Nov 21  |                   |                   |              | 0.00              | -187,071.82   | -183,610.81                       | 3,461.01      |
| FX DEAL TRANSACTED ON 06 OCT 2021 EUR / USD<br>EX.RATE 0.8654865 WITH BNP PARIBAS | 170,000.000      | 6 Oct 21  |                   |                   |              | 0.00              | 196,421.32    | 197,225.50                        | 804.18        |
| FX DEAL TRANSACTED ON 06 OCT 2021 EUR / USD<br>EX.RATE 0.8655315 WITH BNP PARIBAS | 240,000.000      | 6 Oct 21  |                   |                   |              | 0.00              | 277,286.28    | 278,436.00                        | 1,149.72      |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / EUR<br>EX.RATE 1.1578445 WITH BNP PARIBAS | -240,000.000     | 6 Oct 21  |                   |                   |              | 0.00              | -277,882.68   | -273,004.09                       | 4,878.59      |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / EUR<br>EX.RATE 1.1579045 WITH BNP PARIBAS | -170,000.000     | 6 Oct 21  |                   |                   |              | 0.00              | -196,843.77   | -193,377.90                       | 3,465.87      |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8388618 WITH BNP PARIBAS | 310,000.000      | 8 Apr 21  |                   |                   |              | 0.00              | 369,548.37    | 371,364.54                        | 1,816.17      |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8400959 WITH BNP PARIBAS | 10,000.000       | 8 Apr 21  |                   |                   |              | 0.00              | 11,903.40     | 11,979.50                         | 76.10         |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8400959 WITH BNP PARIBAS | 280,000.000      | 8 Apr 21  |                   |                   |              | 0.00              | 333,295.28    | 335,426.03                        | 2,130.75      |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1926103 WITH BNP PARIBAS | -10,000.000      | 8 Apr 21  |                   |                   |              | 0.00              | -11,926.10    | -11,809.00                        | 117.10        |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1926103 WITH BNP PARIBAS | -280,000.000     | 8 Apr 21  |                   |                   |              | 0.00              | -333,930.88   | -330,652.02                       | 3,278.86      |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1943565 WITH BNP PARIBAS | -310,000.000     | 8 Apr 21  |                   |                   |              | 0.00              | -370,250.52   | -366,079.02                       | 4,171.50      |
| FX DEAL TRANSACTED ON 08 JAN 2021 EUR / USD<br>EX.RATE 0.8192155 WITH BNP PARIBAS | 240,000.000      | 8 Jan 21  |                   |                   |              | 0.00              | 292,963.20    | 289,800.02                        | -3,163.18     |
| FX DEAL TRANSACTED ON 08 JAN 2021 USD / EUR<br>EX.RATE 1.223149 WITH BNP PARIBAS  | -240,000.000     | 8 Jan 21  |                   |                   |              | 0.00              | -293,555.76   | -287,508.03                       | 6,047.73      |
| FX DEAL TRANSACTED ON 10 SEP 2021 EUR / USD<br>EX.RATE 0.8448336 WITH BNP PARIBAS | 2,409,000.000    | 10 Sep 21 |                   |                   |              | 0.00              | 2,851,449.23  | 2,793,597.02                      | -57,852.21    |
| FX DEAL TRANSACTED ON 10 SEP 2021 USD / EUR<br>EX.RATE 1.1831686 WITH BNP PARIBAS | -2,409,000.000   | 10 Sep 21 |                   |                   |              | 0.00              | -2,850,253.16 | -2,850,931.10                     | -677.94       |
| FX DEAL TRANSACTED ON 11 JAN 2021 EUR / USD<br>EX.RATE 0.8217197 WITH BNP PARIBAS | 230,000.000      | 11 Jan 21 |                   |                   |              | 0.00              | 279,900.80    | 277,725.02                        | -2,175.78     |
| FX DEAL TRANSACTED ON 11 JAN 2021 USD / EUR<br>EX.RATE 1.219431 WITH BNP PARIBAS  | -230,000.000     | 11 Jan 21 |                   |                   |              | 0.00              | -280,469.13   | -275,528.53                       | 4,940.60      |
| FX DEAL TRANSACTED ON 12 JUL 2021 EUR / USD<br>EX.RATE 0.8434477 WITH BNP PARIBAS | 210,000.000      | 12 Jul 21 |                   |                   |              | 0.00              | 248,978.10    | 247,989.02                        | -989.08       |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JUL 2021 USD / EUR<br>EX.RATE 1.187804 WITH BNP PARIBAS  | -210,000.000     | 12 Jul 21 |                   |                   |              | 0.00              | -249,438.84   | -243,631.50                       | 5,807.34      |
| FX DEAL TRANSACTED ON 13 SEP 2021 EUR / USD<br>EX.RATE 0.8473669 WITH BNP PARIBAS | 2,145,000.000    | 13 Sep 21 |                   |                   |              | 0.00              | 2,531,370.91  | 2,538,500.29                      | 7,129.38      |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / EUR<br>EX.RATE 1.1806248 WITH BNP PARIBAS | -2,145,000.000   | 13 Sep 21 |                   |                   |              | 0.00              | -2,532,440.20 | -2,487,449.40                     | 44,990.80     |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / EUR<br>EX.RATE 1.2157374 WITH BNP PARIBAS | -1,227,000.000   | 14 Jan 21 |                   |                   |              | 0.00              | -1,491,709.79 | -1,481,602.59                     | 10,107.20     |
| FX DEAL TRANSACTED ON 18 NOV 2021 USD / EUR<br>EX.RATE 1.134106 WITH BNP PARIBAS  | -3,504,000.000   | 18 Nov 21 |                   |                   |              | 0.00              | -3,973,907.42 | -3,965,652.29                     | 8,255.13      |
| FX DEAL TRANSACTED ON 22 JAN 2021 USD / EUR<br>EX.RATE 1.215883 WITH BNP PARIBAS  | -856,000.000     | 22 Jan 21 |                   |                   |              | 0.00              | -1,040,795.85 | -1,038,328.01                     | 2,467.84      |
| FX DEAL TRANSACTED ON 28 JAN 2021 EUR / USD<br>EX.RATE 0.8258545 WITH BNP PARIBAS | 284,000.000      | 28 Jan 21 |                   |                   |              | 0.00              | 343,886.23    | 344,279.02                        | 392.79        |
| FX DEAL TRANSACTED ON 28 JAN 2021 USD / EUR<br>EX.RATE 1.2109767 WITH BNP PARIBAS | -284,000.000     | 28 Jan 21 |                   |                   |              | 0.00              | -343,917.38   | -343,143.04                       | 774.34        |
| <b>Hungarian forint - HUF</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 JAN 2021 HUF / USD<br>EX.RATE 295.644 WITH BNP PARIBAS   | 47,422,185.000   | 14 Jan 21 |                   |                   |              | 0.00              | 160,403.00    | 159,238.84                        | -1,164.16     |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / HUF<br>EX.RATE 0.0033802 WITH BNP PARIBAS | -47,453,641.000  | 14 Jan 21 |                   |                   |              | 0.00              | -160,403.00   | -157,427.56                       | 2,975.44      |
| <b>Indian rupee - INR</b>                                                         |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2021 INR / USD<br>EX.RATE 75.6365 WITH BNP PARIBAS   | 16,793,042.640   | 3 Dec 21  |                   |                   |              | 0.00              | 222,023.00    | 224,563.71                        | 2,540.71      |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / INR<br>EX.RATE 0.013303 WITH BNP PARIBAS  | -16,689,690.930  | 3 Dec 21  |                   |                   |              | 0.00              | -222,023.00   | -219,952.11                       | 2,070.89      |
| FX DEAL TRANSACTED ON 13 DEC 2021 INR / USD<br>EX.RATE 75.706 WITH BNP PARIBAS    | 16,689,690.930   | 13 Dec 21 |                   |                   |              | 0.00              | 220,454.01    | 219,952.11                        | -501.90       |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 MAR 2021 USD / INR<br>EX.RATE 0.0137533 WITH BNP PARIBAS | -29,770,000.000    | 15 Mar 21 |                   |                   |              | 0.00              | -409,436.43   | -410,295.28                       | -858.85       |
| <b>Indonesian rupiah - IDR</b>                                                    |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2021 IDR / USD<br>EX.RATE 14526.8 WITH BNP PARIBAS   | 1,385,987,461.000  | 3 Dec 21  |                   |                   |              | 0.00              | 95,409.00     | 97,254.57                         | 1,845.57      |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / IDR<br>EX.RATE 0.0000691 WITH BNP PARIBAS | -1,379,833,581.000 | 3 Dec 21  |                   |                   |              | 0.00              | -95,409.00    | -96,273.06                        | -864.06       |
| FX DEAL TRANSACTED ON 07 DEC 2021 IDR / USD<br>EX.RATE 14447.0 WITH BNP PARIBAS   | 1,216,581,870.000  | 7 Dec 21  |                   |                   |              | 0.00              | 84,210.00     | 85,367.40                         | 1,157.40      |
| FX DEAL TRANSACTED ON 07 DEC 2021 USD / IDR<br>EX.RATE 0.0000695 WITH BNP PARIBAS | -1,211,866,110.000 | 7 Dec 21  |                   |                   |              | 0.00              | -84,210.00    | -84,553.71                        | -343.71       |
| FX DEAL TRANSACTED ON 13 DEC 2021 IDR / USD<br>EX.RATE 14346.0 WITH BNP PARIBAS   | 2,591,699,691.000  | 13 Dec 21 |                   |                   |              | 0.00              | 180,656.61    | 180,826.77                        | 170.16        |
| <b>Mexican peso - MXN</b>                                                         |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2021 MXN / USD<br>EX.RATE 20.61429 WITH BNP PARIBAS  | 5,561,000.000      | 4 Nov 21  |                   |                   |              | 0.00              | 269,764.32    | 272,291.04                        | 2,526.72      |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / MXN<br>EX.RATE 0.0477233 WITH BNP PARIBAS | -5,561,000.000     | 4 Nov 21  |                   |                   |              | 0.00              | -265,389.27   | -269,635.68                       | -4,246.41     |
| FX DEAL TRANSACTED ON 17 MAY 2021 MXN / USD<br>EX.RATE 20.1868 WITH BNP PARIBAS   | 28,214,000.000     | 17 May 21 |                   |                   |              | 0.00              | 1,397,645.99  | 1,381,481.66                      | -16,164.33    |
| FX DEAL TRANSACTED ON 17 MAY 2021 USD / MXN<br>EX.RATE 0.0504661 WITH BNP PARIBAS | -28,214,000.000    | 17 May 21 |                   |                   |              | 0.00              | -1,423,849.25 | -1,420,018.87                     | 3,830.38      |
| <b>New Israeli shekel - ILS</b>                                                   |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2021 ILS / USD<br>EX.RATE 3.2305084 WITH BNP PARIBAS | 212,192.710        | 5 Oct 21  |                   |                   |              | 0.00              | 65,684.00     | 68,032.29                         | 2,348.29      |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



# 5500 Supplemental Schedules

1 JAN 21 - 31 DEC 21

Account number XPOPEN  
Account Name XPO PENSION ONLY ACCOUNTS

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## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2021 USD / ILS<br>EX.RATE 0.3094614 WITH BNP PARIBAS   | -212,252.610     | 5 Oct 21  |                   |                   |              | 0.00              | -65,684.00  | -65,686.45                        | -2.45         |
| FX DEAL TRANSACTED ON 06 OCT 2021 ILS / USD<br>EX.RATE 3.2504074 WITH BNP PARIBAS   | 97,938.030       | 6 Oct 21  |                   |                   |              | 0.00              | 30,131.00   | 31,400.46                         | 1,269.46      |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / ILS<br>EX.RATE 0.3075795 WITH BNP PARIBAS   | -97,961.650      | 6 Oct 21  |                   |                   |              | 0.00              | -30,131.00  | -30,316.48                        | -185.48       |
| FX DEAL TRANSACTED ON 10 NOV 2021 ILS / USD<br>EX.RATE 3.1046975 WITH BNP PARIBAS   | 373,106.400      | 10 Nov 21 |                   |                   |              | 0.00              | 120,174.80  | 118,861.55                        | -1,313.25     |
| FX DEAL TRANSACTED ON 10 NOV 2021 USD / ILS<br>EX.RATE 0.3220073 WITH BNP PARIBAS   | -373,205.240     | 10 Nov 21 |                   |                   |              | 0.00              | -120,174.80 | -119,655.42                       | 519.38        |
| <b>Peruvian nuevo sol - PEN</b>                                                     |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 JUN 2021 PEN / USD<br>EX.RATE 3.9132 WITH BNP PARIBAS      | 960,064.980      | 17 Jun 21 |                   |                   |              | 0.00              | 245,340.13  | 243,455.05                        | -1,885.08     |
| FX DEAL TRANSACTED ON 18 MAR 2021 PEN / USD<br>EX.RATE 3.702 WITH BNP PARIBAS PARIS | 960,064.980      | 18 Mar 21 |                   |                   |              | 0.00              | 259,336.84  | 256,619.53                        | -2,717.31     |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / PEN<br>EX.RATE 0.2700878 WITH BNP PARIBAS   | -960,064.980     | 18 Mar 21 |                   |                   |              | 0.00              | -259,301.82 | -243,455.05                       | 15,846.77     |
| FX DEAL TRANSACTED ON 31 MAR 2021 USD / PEN<br>EX.RATE 0.266269 WITH BNP PARIBAS    | -960,064.980     | 31 Mar 21 |                   |                   |              | 0.00              | -255,635.58 | -256,619.53                       | -983.95       |
| <b>Polish zloty - PLN</b>                                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 JAN 2021 PLN / USD<br>EX.RATE 3.7337399 WITH BNP PARIBAS   | 943,437.660      | 14 Jan 21 |                   |                   |              | 0.00              | 252,679.00  | 248,560.88                        | -4,118.12     |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / PLN<br>EX.RATE 0.2676036 WITH BNP PARIBAS   | -944,228.880     | 14 Jan 21 |                   |                   |              | 0.00              | -252,679.00 | -253,181.80                       | -502.80       |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| Russian ruble - RUB                                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.0134916 WITH BNP PARIBAS | -110,276,343.020 | 6 Dec 21  |                   |                   |              | 0.00              | -1,487,800.00 | -1,487,707.83                     | 92.17         |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.013504 WITH BNP PARIBAS  | -903,439.000     | 6 Dec 21  |                   |                   |              | 0.00              | -12,200.00    | -12,188.05                        | 11.95         |
| FX DEAL TRANSACTED ON 12 OCT 2021 RUB / USD<br>EX.RATE 73.246 WITH BNP PARIBAS    | 5,150,887.000    | 12 Oct 21 |                   |                   |              | 0.00              | 70,323.12     | 68,510.33                         | -1,812.79     |
| FX DEAL TRANSACTED ON 12 OCT 2021 USD / RUB<br>EX.RATE 0.0139005 WITH BNP PARIBAS | -5,150,887.000   | 12 Oct 21 |                   |                   |              | 0.00              | -71,599.76    | -72,404.27                        | -804.51       |
| FX DEAL TRANSACTED ON 17 DEC 2021 RUB / USD<br>EX.RATE 73.6791 WITH BNP PARIBAS   | 111,179,782.020  | 17 Dec 21 |                   |                   |              | 0.00              | 1,508,973.13  | 1,499,895.88                      | -9,077.25     |
| FX DEAL TRANSACTED ON 21 OCT 2021 RUB / USD<br>EX.RATE 71.0379 WITH BNP PARIBAS   | 5,150,887.000    | 21 Oct 21 |                   |                   |              | 0.00              | 72,509.00     | 72,404.27                         | -104.73       |
| South African rand - ZAR                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 NOV 2021 USD / ZAR<br>EX.RATE 0.0624699 WITH BNP PARIBAS | -708,900.990     | 2 Nov 21  |                   |                   |              | 0.00              | -44,285.00    | -43,092.75                        | 1,192.25      |
| FX DEAL TRANSACTED ON 02 NOV 2021 USD / ZAR<br>EX.RATE 0.0632495 WITH BNP PARIBAS | -713,776.320     | 2 Nov 21  |                   |                   |              | 0.00              | -45,146.00    | -43,914.78                        | 1,231.22      |
| FX DEAL TRANSACTED ON 02 NOV 2021 ZAR / USD<br>EX.RATE 15.4977 WITH BNP PARIBAS   | 699,659.160      | 2 Nov 21  |                   |                   |              | 0.00              | 45,146.00     | 43,414.89                         | -1,731.11     |
| FX DEAL TRANSACTED ON 02 NOV 2021 ZAR / USD<br>EX.RATE 15.4978 WITH BNP PARIBAS   | 686,320.070      | 2 Nov 21  |                   |                   |              | 0.00              | 44,285.00     | 42,587.18                         | -1,697.82     |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / ZAR<br>EX.RATE 0.0627668 WITH BNP PARIBAS | -822,553.230     | 4 Nov 21  |                   |                   |              | 0.00              | -51,629.00    | -49,460.50                        | 2,168.50      |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / ZAR<br>EX.RATE 0.0630128 WITH BNP PARIBAS | -1,216,182.120   | 4 Nov 21  |                   |                   |              | 0.00              | -76,635.00    | -73,929.42                        | 2,705.58      |
| FX DEAL TRANSACTED ON 04 NOV 2021 ZAR / USD<br>EX.RATE 15.231 WITH BNP PARIBAS    | 786,361.300      | 4 Nov 21  |                   |                   |              | 0.00              | 51,629.00     | 49,180.16                         | -2,448.84     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2021 ZAR / USD<br>EX.RATE 15.361 WITH BNP PARIBAS     | 1,177,190.240    | 4 Nov 21  |                   |                   |              | 0.00              | 76,635.00     | 73,046.40                         | -3,588.60     |
| FX DEAL TRANSACTED ON 11 NOV 2021 USD / ZAR<br>EX.RATE 0.0619665 WITH BNP PARIBAS  | -1,357,830.090   | 11 Nov 21 |                   |                   |              | 0.00              | -84,140.00    | -81,646.94                        | 2,493.06      |
| FX DEAL TRANSACTED ON 11 NOV 2021 ZAR / USD<br>EX.RATE 15.4335477 WITH BNP PARIBAS | 1,298,578.700    | 11 Nov 21 |                   |                   |              | 0.00              | 84,140.00     | 80,578.74                         | -3,561.26     |
| FX DEAL TRANSACTED ON 14 SEP 2021 USD / ZAR<br>EX.RATE 0.0696969 WITH BNP PARIBAS  | -373,789.090     | 14 Sep 21 |                   |                   |              | 0.00              | -26,051.93    | -23,377.31                        | 2,674.62      |
| FX DEAL TRANSACTED ON 14 SEP 2021 ZAR / USD<br>EX.RATE 14.17439 WITH BNP PARIBAS   | 373,789.090      | 14 Sep 21 |                   |                   |              | 0.00              | 26,370.74     | 25,908.10                         | -462.64       |
| FX DEAL TRANSACTED ON 21 DEC 2021 USD / ZAR<br>EX.RATE 0.063167 WITH BNP PARIBAS   | -1,681,000.000   | 21 Dec 21 |                   |                   |              | 0.00              | -106,183.72   | -105,964.86                       | 218.86        |
| FX DEAL TRANSACTED ON 21 DEC 2021 ZAR / USD<br>EX.RATE 15.9850801 WITH BNP PARIBAS | 1,681,000.000    | 21 Dec 21 |                   |                   |              | 0.00              | 105,160.56    | 104,654.58                        | -505.98       |
| <b>Swiss franc - CHF</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2021 CHF / USD<br>EX.RATE 0.9127812 WITH BNP PARIBAS  | 1,375,000.000    | 1 Nov 21  |                   |                   |              | 0.00              | 1,506,385.10  | 1,480,883.15                      | -25,501.95    |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / CHF<br>EX.RATE 1.0951302 WITH BNP PARIBAS  | -1,375,000.000   | 1 Nov 21  |                   |                   |              | 0.00              | -1,505,804.08 | -1,510,076.33                     | -4,272.25     |
| FX DEAL TRANSACTED ON 29 OCT 2021 CHF / USD<br>EX.RATE 0.911842 WITH BNP PARIBAS   | 1,388,735.370    | 29 Oct 21 |                   |                   |              | 0.00              | 1,523,000.00  | 1,525,161.02                      | 2,161.02      |
| <b>United States dollar - USD</b>                                                  |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2021 EUR / USD<br>EX.RATE 0.8276321 WITH BNP PARIBAS  | -2,412,908.000   | 1 Feb 21  |                   |                   |              | 0.00              | -2,412,908.00 | -2,412,908.00                     | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2021 USD / EUR<br>EX.RATE 1.2089796 WITH BNP PARIBAS  | 2,414,332.260    | 1 Feb 21  |                   |                   |              | 0.00              | 2,414,332.26  | 2,414,332.26                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 AUD / USD<br>EX.RATE 1.3361285 WITH BNP PARIBAS  | -918,324.840     | 1 Jul 21  |                   |                   |              | 0.00              | -918,324.84   | -918,324.84                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 GBP / USD<br>EX.RATE 0.7262262 WITH BNP PARIBAS | -5,149,910.810   | 1 Jul 21 |                   |                   |              | 0.00              | -5,149,910.81 | -5,149,910.81                     | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / AUD<br>EX.RATE 0.7485628 WITH BNP PARIBAS | 918,486.560      | 1 Jul 21 |                   |                   |              | 0.00              | 918,486.56    | 918,486.56                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / GBP<br>EX.RATE 1.3771058 WITH BNP PARIBAS | 5,150,375.690    | 1 Jul 21 |                   |                   |              | 0.00              | 5,150,375.69  | 5,150,375.69                      | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 AUD / USD<br>EX.RATE 1.3307322 WITH BNP PARIBAS | -741,696.940     | 1 Nov 21 |                   |                   |              | 0.00              | -741,696.94   | -741,696.94                       | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 CHF / USD<br>EX.RATE 0.9127812 WITH BNP PARIBAS | -1,506,385.100   | 1 Nov 21 |                   |                   |              | 0.00              | -1,506,385.10 | -1,506,385.10                     | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 GBP / USD<br>EX.RATE 0.7311188 WITH BNP PARIBAS | -4,988,245.520   | 1 Nov 21 |                   |                   |              | 0.00              | -4,988,245.52 | -4,988,245.52                     | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / AUD<br>EX.RATE 0.7515798 WITH BNP PARIBAS | 741,809.260      | 1 Nov 21 |                   |                   |              | 0.00              | 741,809.26    | 741,809.26                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / CHF<br>EX.RATE 1.0951302 WITH BNP PARIBAS | 1,505,804.080    | 1 Nov 21 |                   |                   |              | 0.00              | 1,505,804.08  | 1,505,804.08                      | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / GBP<br>EX.RATE 1.3677763 WITH BNP PARIBAS | 4,988,280.170    | 1 Nov 21 |                   |                   |              | 0.00              | 4,988,280.17  | 4,988,280.17                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2021 GBP / USD<br>EX.RATE 0.739738 WITH BNP PARIBAS  | -4,911,198.030   | 1 Oct 21 |                   |                   |              | 0.00              | -4,911,198.03 | -4,911,198.03                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2021 USD / GBP<br>EX.RATE 1.3518796 WITH BNP PARIBAS | 4,911,378.590    | 1 Oct 21 |                   |                   |              | 0.00              | 4,911,378.59  | 4,911,378.59                      | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 AUD / USD<br>EX.RATE 1.3627567 WITH BNP PARIBAS | -900,380.820     | 1 Sep 21 |                   |                   |              | 0.00              | -900,380.82   | -900,380.82                       | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / AUD<br>EX.RATE 0.7339479 WITH BNP PARIBAS | 900,554.070      | 1 Sep 21 |                   |                   |              | 0.00              | 900,554.07    | 900,554.07                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 EUR / USD<br>EX.RATE 0.8411927 WITH BNP PARIBAS | -1,474,097.490   | 2 Aug 21 |                   |                   |              | 0.00              | -1,474,097.49 | -1,474,097.49                     | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 USD / EUR<br>EX.RATE 1.1894642 WITH BNP PARIBAS | 1,474,935.610    | 2 Aug 21 |                   |                   |              | 0.00              | 1,474,935.61  | 1,474,935.61                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 NOV 2021 USD / ZAR<br>EX.RATE 0.0624699 WITH BNP PARIBAS | 44,285.000       | 2 Nov 21 |                   |                   |              | 0.00              | 44,285.00   | 44,285.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2021 USD / ZAR<br>EX.RATE 0.0632495 WITH BNP PARIBAS | 45,146.000       | 2 Nov 21 |                   |                   |              | 0.00              | 45,146.00   | 45,146.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2021 ZAR / USD<br>EX.RATE 15.4977 WITH BNP PARIBAS   | -45,146.000      | 2 Nov 21 |                   |                   |              | 0.00              | -45,146.00  | -45,146.00                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2021 ZAR / USD<br>EX.RATE 15.4978 WITH BNP PARIBAS   | -44,285.000      | 2 Nov 21 |                   |                   |              | 0.00              | -44,285.00  | -44,285.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 IDR / USD<br>EX.RATE 14526.8 WITH BNP PARIBAS   | -95,409.000      | 3 Dec 21 |                   |                   |              | 0.00              | -95,409.00  | -95,409.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 INR / USD<br>EX.RATE 75.6365 WITH BNP PARIBAS   | -222,023.000     | 3 Dec 21 |                   |                   |              | 0.00              | -222,023.00 | -222,023.00                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / IDR<br>EX.RATE 0.0000691 WITH BNP PARIBAS | 95,409.000       | 3 Dec 21 |                   |                   |              | 0.00              | 95,409.00   | 95,409.00                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / INR<br>EX.RATE 0.013303 WITH BNP PARIBAS  | 222,023.000      | 3 Dec 21 |                   |                   |              | 0.00              | 222,023.00  | 222,023.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 MXN / USD<br>EX.RATE 20.61429 WITH BNP PARIBAS  | -269,764.320     | 4 Nov 21 |                   |                   |              | 0.00              | -269,764.32 | -269,764.32                       | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / MXN<br>EX.RATE 0.0477233 WITH BNP PARIBAS | 265,389.270      | 4 Nov 21 |                   |                   |              | 0.00              | 265,389.27  | 265,389.27                        | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / ZAR<br>EX.RATE 0.0627668 WITH BNP PARIBAS | 51,629.000       | 4 Nov 21 |                   |                   |              | 0.00              | 51,629.00   | 51,629.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / ZAR<br>EX.RATE 0.0630128 WITH BNP PARIBAS | 76,635.000       | 4 Nov 21 |                   |                   |              | 0.00              | 76,635.00   | 76,635.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 ZAR / USD<br>EX.RATE 15.231 WITH BNP PARIBAS    | -51,629.000      | 4 Nov 21 |                   |                   |              | 0.00              | -51,629.00  | -51,629.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 ZAR / USD<br>EX.RATE 15.361 WITH BNP PARIBAS    | -76,635.000      | 4 Nov 21 |                   |                   |              | 0.00              | -76,635.00  | -76,635.00                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2021 EUR / USD<br>EX.RATE 0.8663565 WITH BNP PARIBAS | -186,990.010     | 5 Nov 21 |                   |                   |              | 0.00              | -186,990.01 | -186,990.01                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 NOV 2021 USD / EUR<br>EX.RATE 1.1547643 WITH BNP PARIBAS | 187,071.820      | 5 Nov 21 |                   |                   |              | 0.00              | 187,071.82   | 187,071.82                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2021 ILS / USD<br>EX.RATE 3.2305084 WITH BNP PARIBAS | -65,684.000      | 5 Oct 21 |                   |                   |              | 0.00              | -65,684.00   | -65,684.00                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2021 USD / ILS<br>EX.RATE 0.3094614 WITH BNP PARIBAS | 65,684.000       | 5 Oct 21 |                   |                   |              | 0.00              | 65,684.00    | 65,684.00                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.0134916 WITH BNP PARIBAS | 1,487,800.000    | 6 Dec 21 |                   |                   |              | 0.00              | 1,487,800.00 | 1,487,800.00                      | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.013504 WITH BNP PARIBAS  | 12,200.000       | 6 Dec 21 |                   |                   |              | 0.00              | 12,200.00    | 12,200.00                         | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 EUR / USD<br>EX.RATE 0.8654865 WITH BNP PARIBAS | -196,421.320     | 6 Oct 21 |                   |                   |              | 0.00              | -196,421.32  | -196,421.32                       | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 EUR / USD<br>EX.RATE 0.8655315 WITH BNP PARIBAS | -277,286.280     | 6 Oct 21 |                   |                   |              | 0.00              | -277,286.28  | -277,286.28                       | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 ILS / USD<br>EX.RATE 3.2504074 WITH BNP PARIBAS | -30,131.000      | 6 Oct 21 |                   |                   |              | 0.00              | -30,131.00   | -30,131.00                        | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / EUR<br>EX.RATE 1.1578445 WITH BNP PARIBAS | 277,882.680      | 6 Oct 21 |                   |                   |              | 0.00              | 277,882.68   | 277,882.68                        | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / EUR<br>EX.RATE 1.1579045 WITH BNP PARIBAS | 196,843.770      | 6 Oct 21 |                   |                   |              | 0.00              | 196,843.77   | 196,843.77                        | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / ILS<br>EX.RATE 0.3075795 WITH BNP PARIBAS | 30,131.000       | 6 Oct 21 |                   |                   |              | 0.00              | 30,131.00    | 30,131.00                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2021 IDR / USD<br>EX.RATE 14447.0 WITH BNP PARIBAS   | -84,210.000      | 7 Dec 21 |                   |                   |              | 0.00              | -84,210.00   | -84,210.00                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2021 USD / IDR<br>EX.RATE 0.0000695 WITH BNP PARIBAS | 84,210.000       | 7 Dec 21 |                   |                   |              | 0.00              | 84,210.00    | 84,210.00                         | 0.00          |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8388618 WITH BNP PARIBAS | -369,548.370     | 8 Apr 21 |                   |                   |              | 0.00              | -369,548.37  | -369,548.37                       | 0.00          |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8400959 WITH BNP PARIBAS | -11,903.400      | 8 Apr 21 |                   |                   |              | 0.00              | -11,903.40   | -11,903.40                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8400959 WITH BNP PARIBAS | -333,295.280     | 8 Apr 21  |                   |                   |              | 0.00              | -333,295.28   | -333,295.28                       | 0.00          |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1926103 WITH BNP PARIBAS | 11,926.100       | 8 Apr 21  |                   |                   |              | 0.00              | 11,926.10     | 11,926.10                         | 0.00          |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1926103 WITH BNP PARIBAS | 333,930.880      | 8 Apr 21  |                   |                   |              | 0.00              | 333,930.88    | 333,930.88                        | 0.00          |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1943565 WITH BNP PARIBAS | 370,250.520      | 8 Apr 21  |                   |                   |              | 0.00              | 370,250.52    | 370,250.52                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2021 EUR / USD<br>EX.RATE 0.8192155 WITH BNP PARIBAS | -292,963.200     | 8 Jan 21  |                   |                   |              | 0.00              | -292,963.20   | -292,963.20                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2021 USD / EUR<br>EX.RATE 1.223149 WITH BNP PARIBAS  | 293,555.760      | 8 Jan 21  |                   |                   |              | 0.00              | 293,555.76    | 293,555.76                        | 0.00          |
| FX DEAL TRANSACTED ON 10 NOV 2021 GBP / USD<br>EX.RATE 0.7404679 WITH BNP PARIBAS | -159,358.710     | 10 Nov 21 |                   |                   |              | 0.00              | -159,358.71   | -159,358.71                       | 0.00          |
| FX DEAL TRANSACTED ON 10 NOV 2021 ILS / USD<br>EX.RATE 3.1046975 WITH BNP PARIBAS | -120,174.800     | 10 Nov 21 |                   |                   |              | 0.00              | -120,174.80   | -120,174.80                       | 0.00          |
| FX DEAL TRANSACTED ON 10 NOV 2021 USD / GBP<br>EX.RATE 1.3505429 WITH BNP PARIBAS | 159,364.060      | 10 Nov 21 |                   |                   |              | 0.00              | 159,364.06    | 159,364.06                        | 0.00          |
| FX DEAL TRANSACTED ON 10 NOV 2021 USD / ILS<br>EX.RATE 0.3220073 WITH BNP PARIBAS | 120,174.800      | 10 Nov 21 |                   |                   |              | 0.00              | 120,174.80    | 120,174.80                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2021 EUR / USD<br>EX.RATE 0.8448336 WITH BNP PARIBAS | -2,851,449.230   | 10 Sep 21 |                   |                   |              | 0.00              | -2,851,449.23 | -2,851,449.23                     | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2021 USD / EUR<br>EX.RATE 1.1831686 WITH BNP PARIBAS | 2,850,253.160    | 10 Sep 21 |                   |                   |              | 0.00              | 2,850,253.16  | 2,850,253.16                      | 0.00          |
| FX DEAL TRANSACTED ON 11 FEB 2021 GBP / USD<br>EX.RATE 0.7234794 WITH BNP PARIBAS | -279,206.300     | 11 Feb 21 |                   |                   |              | 0.00              | -279,206.30   | -279,206.30                       | 0.00          |
| FX DEAL TRANSACTED ON 11 FEB 2021 USD / GBP<br>EX.RATE 1.3822779 WITH BNP PARIBAS | 279,220.140      | 11 Feb 21 |                   |                   |              | 0.00              | 279,220.14    | 279,220.14                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2021 EUR / USD<br>EX.RATE 0.8217197 WITH BNP PARIBAS | -279,900.800     | 11 Jan 21 |                   |                   |              | 0.00              | -279,900.80   | -279,900.80                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 JAN 2021 USD / EUR<br>EX.RATE 1.219431 WITH BNP PARIBAS   | 280,469.130      | 11 Jan 21 |                   |                   |              | 0.00              | 280,469.13    | 280,469.13                        | 0.00          |
| FX DEAL TRANSACTED ON 11 NOV 2021 USD / ZAR<br>EX.RATE 0.0619665 WITH BNP PARIBAS  | 84,140.000       | 11 Nov 21 |                   |                   |              | 0.00              | 84,140.00     | 84,140.00                         | 0.00          |
| FX DEAL TRANSACTED ON 11 NOV 2021 ZAR / USD<br>EX.RATE 15.4335477 WITH BNP PARIBAS | -84,140.000      | 11 Nov 21 |                   |                   |              | 0.00              | -84,140.00    | -84,140.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2021 EUR / USD<br>EX.RATE 0.8434477 WITH BNP PARIBAS  | -248,978.100     | 12 Jul 21 |                   |                   |              | 0.00              | -248,978.10   | -248,978.10                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2021 USD / EUR<br>EX.RATE 1.187804 WITH BNP PARIBAS   | 249,438.840      | 12 Jul 21 |                   |                   |              | 0.00              | 249,438.84    | 249,438.84                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2021 RUB / USD<br>EX.RATE 73.246 WITH BNP PARIBAS     | -70,323.120      | 12 Oct 21 |                   |                   |              | 0.00              | -70,323.12    | -70,323.12                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2021 USD / RUB<br>EX.RATE 0.0139005 WITH BNP PARIBAS  | 71,599.760       | 12 Oct 21 |                   |                   |              | 0.00              | 71,599.76     | 71,599.76                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2021 IDR / USD<br>EX.RATE 14346.0 WITH BNP PARIBAS    | -180,656.610     | 13 Dec 21 |                   |                   |              | 0.00              | -180,656.61   | -180,656.61                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2021 INR / USD<br>EX.RATE 75.706 WITH BNP PARIBAS     | -220,454.010     | 13 Dec 21 |                   |                   |              | 0.00              | -220,454.01   | -220,454.01                       | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 EUR / USD<br>EX.RATE 0.8473669 WITH BNP PARIBAS  | -2,531,370.910   | 13 Sep 21 |                   |                   |              | 0.00              | -2,531,370.91 | -2,531,370.91                     | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / EUR<br>EX.RATE 1.1806248 WITH BNP PARIBAS  | 2,532,440.200    | 13 Sep 21 |                   |                   |              | 0.00              | 2,532,440.20  | 2,532,440.20                      | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 HUF / USD<br>EX.RATE 295.644 WITH BNP PARIBAS    | -160,403.000     | 14 Jan 21 |                   |                   |              | 0.00              | -160,403.00   | -160,403.00                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 PLN / USD<br>EX.RATE 3.7337399 WITH BNP PARIBAS  | -252,679.000     | 14 Jan 21 |                   |                   |              | 0.00              | -252,679.00   | -252,679.00                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / EUR<br>EX.RATE 1.2157374 WITH BNP PARIBAS  | 1,491,709.790    | 14 Jan 21 |                   |                   |              | 0.00              | 1,491,709.79  | 1,491,709.79                      | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / HUF<br>EX.RATE 0.0033802 WITH BNP PARIBAS  | 160,403.000      | 14 Jan 21 |                   |                   |              | 0.00              | 160,403.00    | 160,403.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / PLN<br>EX.RATE 0.2676036 WITH BNP PARIBAS   | 252,679.000      | 14 Jan 21 |                   |                   |              | 0.00              | 252,679.00    | 252,679.00                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2021 USD / ZAR<br>EX.RATE 0.0696969 WITH BNP PARIBAS   | 26,051.930       | 14 Sep 21 |                   |                   |              | 0.00              | 26,051.93     | 26,051.93                         | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2021 ZAR / USD<br>EX.RATE 14.17439 WITH BNP PARIBAS    | -26,370.740      | 14 Sep 21 |                   |                   |              | 0.00              | -26,370.74    | -26,370.74                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2021 USD / INR<br>EX.RATE 0.0137533 WITH BNP PARIBAS   | 409,436.430      | 15 Mar 21 |                   |                   |              | 0.00              | 409,436.43    | 409,436.43                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2021 RUB / USD<br>EX.RATE 73.6791 WITH BNP PARIBAS     | -1,508,973.130   | 17 Dec 21 |                   |                   |              | 0.00              | -1,508,973.13 | -1,508,973.13                     | 0.00          |
| FX DEAL TRANSACTED ON 17 JUN 2021 PEN / USD<br>EX.RATE 3.9132 WITH BNP PARIBAS      | -245,340.130     | 17 Jun 21 |                   |                   |              | 0.00              | -245,340.13   | -245,340.13                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2021 MXN / USD<br>EX.RATE 20.1868 WITH BNP PARIBAS     | -1,397,645.990   | 17 May 21 |                   |                   |              | 0.00              | -1,397,645.99 | -1,397,645.99                     | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2021 USD / MXN<br>EX.RATE 0.0504661 WITH BNP PARIBAS   | 1,423,849.250    | 17 May 21 |                   |                   |              | 0.00              | 1,423,849.25  | 1,423,849.25                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 PEN / USD<br>EX.RATE 3.702 WITH BNP PARIBAS PARIS | -259,336.840     | 18 Mar 21 |                   |                   |              | 0.00              | -259,336.84   | -259,336.84                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / PEN<br>EX.RATE 0.2700878 WITH BNP PARIBAS   | 259,301.820      | 18 Mar 21 |                   |                   |              | 0.00              | 259,301.82    | 259,301.82                        | 0.00          |
| FX DEAL TRANSACTED ON 18 NOV 2021 USD / EUR<br>EX.RATE 1.134106 WITH BNP PARIBAS    | 3,973,907.420    | 18 Nov 21 |                   |                   |              | 0.00              | 3,973,907.42  | 3,973,907.42                      | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2021 GBP / USD<br>EX.RATE 0.7321034 WITH BNP PARIBAS   | -169,374.970     | 20 Jul 21 |                   |                   |              | 0.00              | -169,374.97   | -169,374.97                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2021 USD / GBP<br>EX.RATE 1.3659769 WITH BNP PARIBAS   | 169,381.140      | 20 Jul 21 |                   |                   |              | 0.00              | 169,381.14    | 169,381.14                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2021 USD / ZAR<br>EX.RATE 0.063167 WITH BNP PARIBAS    | 106,183.720      | 21 Dec 21 |                   |                   |              | 0.00              | 106,183.72    | 106,183.72                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2021 ZAR / USD<br>EX.RATE 15.9850801 WITH BNP PARIBAS  | -105,160.560     | 21 Dec 21 |                   |                   |              | 0.00              | -105,160.56   | -105,160.56                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                         |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 21 OCT 2021 RUB / USD<br>EX.RATE 71.0379 WITH BNP PARIBAS   | -72,509.000      | 21 Oct 21 |                   |                   |              | 0.00              | -72,509.00    | -72,509.00                        | 0.00          |
| FX DEAL TRANACTED ON 22 JAN 2021 USD / EUR<br>EX.RATE 1.215883 WITH BNP PARIBAS  | 1,040,795.850    | 22 Jan 21 |                   |                   |              | 0.00              | 1,040,795.85  | 1,040,795.85                      | 0.00          |
| FX DEAL TRANACTED ON 28 JAN 2021 EUR / USD<br>EX.RATE 0.8258545 WITH BNP PARIBAS | -343,886.230     | 28 Jan 21 |                   |                   |              | 0.00              | -343,886.23   | -343,886.23                       | 0.00          |
| FX DEAL TRANACTED ON 28 JAN 2021 USD / EUR<br>EX.RATE 1.2109767 WITH BNP PARIBAS | 343,917.380      | 28 Jan 21 |                   |                   |              | 0.00              | 343,917.38    | 343,917.38                        | 0.00          |
| FX DEAL TRANACTED ON 29 OCT 2021 CHF / USD<br>EX.RATE 0.911842 WITH BNP PARIBAS  | -1,523,000.000   | 29 Oct 21 |                   |                   |              | 0.00              | -1,523,000.00 | -1,523,000.00                     | 0.00          |
| FX DEAL TRANACTED ON 31 MAR 2021 USD / PEN<br>EX.RATE 0.266269 WITH BNP PARIBAS  | 255,635.580      | 31 Mar 21 |                   |                   |              | 0.00              | 255,635.58    | 255,635.58                        | 0.00          |
| Total BNP PARIBAS PARIS                                                          |                  |           |                   |                   |              |                   | .000.00       | 120,983.81                        | 120,983.81    |

**CITIBANK N.A.****Cash and Cash Equivalents****Australian dollar - AUD**

|                                                                                    |                |          |  |  |  |      |             |             |           |
|------------------------------------------------------------------------------------|----------------|----------|--|--|--|------|-------------|-------------|-----------|
| FX DEAL TRANACTED ON 01 JUN 2021 AUD / USD<br>EX.RATE 1.2930972 WITH CITIBANK N.A. | 1,227,000.000  | 1 Jun 21 |  |  |  | 0.00 | 948,884.62  | 952,336.08  | 3,451.46  |
| FX DEAL TRANACTED ON 01 JUN 2021 USD / AUD<br>EX.RATE 0.7734493 WITH CITIBANK N.A. | -1,227,000.000 | 1 Jun 21 |  |  |  | 0.00 | -949,022.29 | -917,611.98 | 31,410.31 |
| FX DEAL TRANACTED ON 02 AUG 2021 AUD / USD<br>EX.RATE 1.358959 WITH CITIBANK N.A.  | 1,227,000.000  | 2 Aug 21 |  |  |  | 0.00 | 902,897.03  | 904,973.91  | 2,076.88  |
| FX DEAL TRANACTED ON 02 AUG 2021 USD / AUD<br>EX.RATE 0.7359581 WITH CITIBANK N.A. | -1,227,000.000 | 2 Aug 21 |  |  |  | 0.00 | -903,020.59 | -904,483.05 | -1,462.46 |
| FX DEAL TRANACTED ON 03 MAY 2021 AUD / USD<br>EX.RATE 1.2929275 WITH CITIBANK N.A. | 1,234,000.000  | 3 May 21 |  |  |  | 0.00 | 954,423.23  | 957,769.13  | 3,345.90  |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 MAY 2021 USD / AUD<br>EX.RATE 0.7735284 WITH CITIBANK N.A. | -1,234,000.000   | 3 May 21  |                   |                   |              | 0.00              | -954,534.05   | -957,769.13                       | -3,235.08     |
| <b>Brazilian real - BRL</b>                                                         |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 JUN 2021 BRL / USD<br>EX.RATE 5.0431 WITH CITIBANK N.A.    | 4,105,083.400    | 8 Jun 21  |                   |                   |              | 0.00              | 814,000.00    | 818,879.41                        | 4,879.41      |
| FX DEAL TRANSACTED ON 30 JUN 2021 USD / BRL<br>EX.RATE 0.199912 WITH CITIBANK N.A.  | -4,105,083.400   | 30 Jun 21 |                   |                   |              | 0.00              | -820,655.59   | -818,879.41                       | 1,776.18      |
| <b>British pound sterling - GBP</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 SEP 2021 GBP / USD<br>EX.RATE 0.7266495 WITH CITIBANK N.A. | 3,856,000.000    | 1 Sep 21  |                   |                   |              | 0.00              | 5,306,547.38  | 5,315,882.09                      | 9,334.71      |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / GBP<br>EX.RATE 1.3762847 WITH CITIBANK N.A. | -3,856,000.000   | 1 Sep 21  |                   |                   |              | 0.00              | -5,306,953.80 | -5,220,639.02                     | 86,314.78     |
| FX DEAL TRANSACTED ON 04 MAY 2021 GBP / USD<br>EX.RATE 0.7203938 WITH CITIBANK N.A. | 3,711,000.000    | 4 May 21  |                   |                   |              | 0.00              | 5,151,348.95  | 5,152,538.61                      | 1,189.66      |
| FX DEAL TRANSACTED ON 04 MAY 2021 USD / GBP<br>EX.RATE 1.3881955 WITH CITIBANK N.A. | -3,711,000.000   | 4 May 21  |                   |                   |              | 0.00              | -5,151,593.50 | -5,259,043.68                     | -107,450.18   |
| <b>Chilean peso - CLP</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 OCT 2021 CLP / USD<br>EX.RATE 826.87 WITH CITIBANK N.A.    | 828,450,000.000  | 14 Oct 21 |                   |                   |              | 0.00              | 1,001,910.82  | 968,514.92                        | -33,395.90    |
| FX DEAL TRANSACTED ON 14 OCT 2021 USD / CLP<br>EX.RATE 0.0012279 WITH CITIBANK N.A. | -828,450,000.000 | 14 Oct 21 |                   |                   |              | 0.00              | -1,017,289.44 | -1,021,063.40                     | -3,773.96     |
| FX DEAL TRANSACTED ON 18 OCT 2021 CLP / USD<br>EX.RATE 820.29 WITH CITIBANK N.A.    | 828,450,000.000  | 18 Oct 21 |                   |                   |              | 0.00              | 1,009,947.70  | 1,021,063.40                      | 11,115.70     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                                |                    |           |                   |                   |              |                   |               |                                   |               |
| Colombian peso - COP                                                                |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 MAY 2021 USD / COP<br>EX.RATE 0.0002682 WITH CITIBANK N.A. | -4,180,941,485.840 | 14 May 21 |                   |                   |              | 0.00              | -1,121,470.11 | -1,134,425.31                     | -12,955.20    |
| Euro - EUR                                                                          |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 DEC 2021 EUR / CHF<br>EX.RATE 0.9372071 WITH CITIBANK N.A. | 335,000.000        | 1 Dec 21  |                   |                   |              | 0.00              | 377,076.03    | 379,136.28                        | 2,060.25      |
| FX DEAL TRANSACTED ON 01 DEC 2021 EUR / USD<br>EX.RATE 0.8830257 WITH CITIBANK N.A. | 1,906,000.000      | 1 Dec 21  |                   |                   |              | 0.00              | 2,158,487.63  | 2,160,260.50                      | 1,772.87      |
| FX DEAL TRANSACTED ON 01 DEC 2021 USD / EUR<br>EX.RATE 1.1341164 WITH CITIBANK N.A. | -1,906,000.000     | 1 Dec 21  |                   |                   |              | 0.00              | -2,161,625.86 | -2,167,503.44                     | -5,877.58     |
| FX DEAL TRANSACTED ON 01 JUL 2021 EUR / USD<br>EX.RATE 0.8428754 WITH CITIBANK N.A. | 989,000.000        | 1 Jul 21  |                   |                   |              | 0.00              | 1,173,364.44  | 1,173,745.28                      | 380.84        |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / EUR<br>EX.RATE 1.1871913 WITH CITIBANK N.A. | -989,000.000       | 1 Jul 21  |                   |                   |              | 0.00              | -1,174,132.20 | -1,175,080.45                     | -948.25       |
| FX DEAL TRANSACTED ON 01 SEP 2021 EUR / USD<br>EX.RATE 0.8460535 WITH CITIBANK N.A. | 1,222,000.000      | 1 Sep 21  |                   |                   |              | 0.00              | 1,444,353.04  | 1,448,558.97                      | 4,205.93      |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / EUR<br>EX.RATE 1.1826985 WITH CITIBANK N.A. | -1,222,000.000     | 1 Sep 21  |                   |                   |              | 0.00              | -1,445,257.57 | -1,417,092.38                     | 28,165.19     |
| FX DEAL TRANSACTED ON 03 MAY 2021 EUR / USD<br>EX.RATE 0.8297536 WITH CITIBANK N.A. | 972,000.000        | 3 May 21  |                   |                   |              | 0.00              | 1,171,432.04  | 1,173,641.46                      | 2,209.42      |
| FX DEAL TRANSACTED ON 03 MAY 2021 USD / EUR<br>EX.RATE 1.2058573 WITH CITIBANK N.A. | -972,000.000       | 3 May 21  |                   |                   |              | 0.00              | -1,172,093.30 | -1,190,214.09                     | -18,120.79    |
| FX DEAL TRANSACTED ON 07 JAN 2021 EUR / USD<br>EX.RATE 0.8151732 WITH CITIBANK N.A. | 1,587,000.000      | 7 Jan 21  |                   |                   |              | 0.00              | 1,946,825.59  | 1,917,492.95                      | -29,332.64    |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / EUR<br>EX.RATE 1.2260664 WITH CITIBANK N.A. | -1,587,000.000     | 7 Jan 21  |                   |                   |              | 0.00              | -1,945,767.38 | -1,945,582.77                     | 184.61        |
| FX DEAL TRANSACTED ON 13 DEC 2021 USD / EUR<br>EX.RATE 1.1296776 WITH CITIBANK N.A. | -566,533.320       | 13 Dec 21 |                   |                   |              | 0.00              | -640,000.00   | -638,058.17                       | 1,941.83      |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8877999 WITH CITIBANK N.A. | 3,423,453.210    | 15 Dec 21 |                   |                   |              | 0.00              | 3,856,109.23  | 3,855,664.31                      | -444.92       |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.1291 WITH CITIBANK N.A.    | -3,423,453.210   | 15 Dec 21 |                   |                   |              | 0.00              | -3,865,421.02 | -3,899,560.27                     | -34,139.25    |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8247695 WITH CITIBANK N.A. | 2,313,518.870    | 15 Jun 21 |                   |                   |              | 0.00              | 2,805,049.09  | 2,764,192.55                      | -40,856.54    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.214565 WITH CITIBANK N.A.  | -2,313,518.870   | 15 Jun 21 |                   |                   |              | 0.00              | -2,809,919.05 | -2,712,485.32                     | 97,433.73     |
| FX DEAL TRANSACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8515929 WITH CITIBANK N.A. | 2,856,919.890    | 17 Sep 21 |                   |                   |              | 0.00              | 3,354,795.32  | 3,349,595.87                      | -5,199.45     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.1763653 WITH CITIBANK N.A. | -2,856,919.890   | 17 Sep 21 |                   |                   |              | 0.00              | -3,360,781.42 | -3,217,606.14                     | 143,175.28    |
| FX DEAL TRANSACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839067 WITH CITIBANK N.A.  | 2,313,518.870    | 18 Mar 21 |                   |                   |              | 0.00              | 2,757,251.79  | 2,737,008.54                      | -20,243.25    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.19404 WITH CITIBANK N.A.   | -2,313,518.870   | 18 Mar 21 |                   |                   |              | 0.00              | -2,762,434.07 | -2,764,192.55                     | -1,758.48     |
| FX DEAL TRANSACTED ON 20 JAN 2021 EUR / USD<br>EX.RATE 0.8253459 WITH CITIBANK N.A. | 738,000.000      | 20 Jan 21 |                   |                   |              | 0.00              | 894,170.54    | 893,349.02                        | -821.52       |
| FX DEAL TRANSACTED ON 20 JAN 2021 USD / EUR<br>EX.RATE 1.2119422 WITH CITIBANK N.A. | -738,000.000     | 20 Jan 21 |                   |                   |              | 0.00              | -894,413.34   | -891,688.59                       | 2,724.75      |
| FX DEAL TRANSACTED ON 25 JUN 2021 USD / EUR<br>EX.RATE 1.19617 WITH CITIBANK N.A.   | -543,401.020     | 25 Jun 21 |                   |                   |              | 0.00              | -650,000.00   | -637,110.55                       | 12,889.45     |
| FX DEAL TRANSACTED ON 29 DEC 2021 USD / EUR<br>EX.RATE 1.1378526 WITH CITIBANK N.A. | -615,193.920     | 29 Dec 21 |                   |                   |              | 0.00              | -700,000.00   | -700,750.27                       | -750.27       |
| <b>Hungarian forint - HUF</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2021 HUF / USD<br>EX.RATE 292.7548 WITH CITIBANK N.A.  | 9,578,937.000    | 3 Sep 21  |                   |                   |              | 0.00              | 32,720.00     | 32,399.37                         | -320.63       |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / HUF<br>EX.RATE 0.003411 WITH CITIBANK N.A.  | -9,592,437.000   | 3 Sep 21  |                   |                   |              | 0.00              | -32,720.00    | -29,932.15                        | 2,787.85      |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 SEP 2021 HUF / USD<br>EX.RATE 292.95011 WITH CITIBANK N.A. | 9,326,360.000    | 7 Sep 21  |                   |                   |              | 0.00              | 31,836.00     | 31,545.06                         | -290.94       |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / HUF<br>EX.RATE 0.0034096 WITH CITIBANK N.A. | -9,337,247.000   | 7 Sep 21  |                   |                   |              | 0.00              | -31,836.00    | -29,135.85                        | 2,700.15      |
| FX DEAL TRANSACTED ON 15 APR 2021 HUF / USD<br>EX.RATE 300.13 WITH CITIBANK N.A.    | 47,453,641.000   | 15 Apr 21 |                   |                   |              | 0.00              | 158,110.29    | 157,427.56                        | -682.73       |
| FX DEAL TRANSACTED ON 15 APR 2021 USD / HUF<br>EX.RATE 0.0033255 WITH CITIBANK N.A. | -47,453,641.000  | 15 Apr 21 |                   |                   |              | 0.00              | -157,806.09   | -158,579.96                       | -773.87       |
| <b>Japanese yen - JPY</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / JPY<br>EX.RATE 0.0090867 WITH CITIBANK N.A. | -101,458,920.000 | 7 Sep 21  |                   |                   |              | 0.00              | -921,924.70   | -929,110.99                       | -7,186.29     |
| FX DEAL TRANSACTED ON 15 DEC 2021 JPY / USD<br>EX.RATE 113.872 WITH CITIBANK N.A.   | 648,364,907.000  | 15 Dec 21 |                   |                   |              | 0.00              | 5,693,804.51  | 5,683,174.01                      | -10,630.50    |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / JPY<br>EX.RATE 0.008792 WITH CITIBANK N.A.  | -648,364,907.000 | 15 Dec 21 |                   |                   |              | 0.00              | -5,700,412.41 | -5,634,291.44                     | 66,120.97     |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.0385 WITH CITIBANK N.A.  | 91,445,100.000   | 15 Jun 21 |                   |                   |              | 0.00              | 831,028.23    | 837,409.34                        | 6,381.11      |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.114 WITH CITIBANK N.A.   | 638,351,087.000  | 15 Jun 21 |                   |                   |              | 0.00              | 5,797,183.71  | 5,761,291.40                      | -35,892.31    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090815 WITH CITIBANK N.A. | -91,445,100.000  | 15 Jun 21 |                   |                   |              | 0.00              | -830,458.43   | -825,316.79                       | 5,141.64      |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090877 WITH CITIBANK N.A. | -638,351,087.000 | 15 Jun 21 |                   |                   |              | 0.00              | -5,801,161.29 | -5,845,705.93                     | -44,544.64    |
| FX DEAL TRANSACTED ON 17 SEP 2021 JPY / USD<br>EX.RATE 109.959 WITH CITIBANK N.A.   | 648,364,907.000  | 17 Sep 21 |                   |                   |              | 0.00              | 5,896,424.19  | 5,937,407.57                      | 40,983.38     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / JPY<br>EX.RATE 0.0091004 WITH CITIBANK N.A. | -648,364,907.000 | 17 Sep 21 |                   |                   |              | 0.00              | -5,900,411.13 | -5,683,174.01                     | 217,237.12    |
| FX DEAL TRANSACTED ON 18 MAR 2021 JPY / USD<br>EX.RATE 109.014 WITH CITIBANK N.A.   | 638,351,087.000  | 18 Mar 21 |                   |                   |              | 0.00              | 5,855,679.89  | 5,866,388.71                      | 10,708.82     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / JPY<br>EX.RATE 0.0091801 WITH CITIBANK N.A. | -638,351,087.000 | 18 Mar 21 |                   |                   |              | 0.00              | -5,860,141.62 | -5,761,291.40                     | 98,850.22     |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / JPY<br>EX.RATE 0.0092063 WITH CITIBANK N.A. | -154,529,799.000 | 23 Mar 21 |                   |                   |              | 0.00              | -1,422,653.45 | -1,422,598.84                     | 54.61         |
| FX DEAL TRANSACTED ON 30 DEC 2021 JPY / USD<br>EX.RATE 115.147 WITH CITIBANK N.A.   | 3,523,734.000    | 30 Dec 21 |                   |                   |              | 0.00              | 30,602.05     | 30,600.16                         | -1.89         |
| <b>Mexican peso - MXN</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2021 MXN / USD<br>EX.RATE 21.7008 WITH CITIBANK N.A.   | 5,500,000.000    | 6 Dec 21  |                   |                   |              | 0.00              | 253,446.88    | 263,675.72                        | 10,228.84     |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / MXN<br>EX.RATE 0.0471143 WITH CITIBANK N.A. | -5,500,000.000   | 6 Dec 21  |                   |                   |              | 0.00              | -259,128.39   | -259,403.37                       | -274.98       |
| FX DEAL TRANSACTED ON 07 JAN 2021 MXN / USD<br>EX.RATE 20.2928 WITH CITIBANK N.A.   | 28,214,000.000   | 7 Jan 21  |                   |                   |              | 0.00              | 1,390,345.34  | 1,420,018.87                      | 29,673.53     |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / MXN<br>EX.RATE 0.0500075 WITH CITIBANK N.A. | -28,214,000.000  | 7 Jan 21  |                   |                   |              | 0.00              | -1,410,911.64 | -1,440,371.66                     | -29,460.02    |
| FX DEAL TRANSACTED ON 22 MAR 2021 MXN / USD<br>EX.RATE 20.9124 WITH CITIBANK N.A.   | 5,500,000.000    | 22 Mar 21 |                   |                   |              | 0.00              | 263,001.86    | 275,865.53                        | 12,863.67     |
| FX DEAL TRANSACTED ON 22 MAR 2021 USD / MXN<br>EX.RATE 0.0485201 WITH CITIBANK N.A. | -5,500,000.000   | 22 Mar 21 |                   |                   |              | 0.00              | -266,860.75   | -264,397.65                       | 2,463.10      |
| <b>Peruvian nuevo sol - PEN</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 MAR 2021 USD / PEN<br>EX.RATE 0.2726727 WITH CITIBANK N.A. | -309,015.120     | 2 Mar 21  |                   |                   |              | 0.00              | -84,260.00    | -75,340.14                        | 8,919.86      |
| FX DEAL TRANSACTED ON 02 SEP 2021 PEN / USD<br>EX.RATE 4.0988 WITH CITIBANK N.A.    | 309,015.120      | 2 Sep 21  |                   |                   |              | 0.00              | 75,391.61     | 75,340.14                         | -51.47        |
| FX DEAL TRANSACTED ON 03 DEC 2021 PEN / USD<br>EX.RATE 4.0805 WITH CITIBANK N.A.    | 1,111,369.600    | 3 Dec 21  |                   |                   |              | 0.00              | 272,361.13    | 277,474.75                        | 5,113.62      |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / PEN<br>EX.RATE 0.2439322 WITH CITIBANK N.A. | -1,111,369.600   | 3 Dec 21  |                   |                   |              | 0.00              | -271,098.82   | -277,719.04                       | -6,620.22     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 AUG 2021 PEN / USD<br>EX.RATE 4.068 WITH CITIBANK N.A.     | 960,064.980      | 5 Aug 21  |                   |                   |              | 0.00              | 236,004.17  | 235,114.12                        | -890.05       |
| FX DEAL TRANSACTED ON 05 AUG 2021 USD / PEN<br>EX.RATE 0.2453988 WITH CITIBANK N.A. | -960,064.980     | 5 Aug 21  |                   |                   |              | 0.00              | -235,598.77 | -240,231.28                       | -4,632.51     |
| FX DEAL TRANSACTED ON 13 APR 2021 PEN / USD<br>EX.RATE 3.626 WITH CITIBANK N.A.     | 1,281,510.460    | 13 Apr 21 |                   |                   |              | 0.00              | 353,422.63  | 337,279.54                        | -16,143.09    |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / PEN<br>EX.RATE 0.2754062 WITH CITIBANK N.A. | -1,281,510.460   | 13 Apr 21 |                   |                   |              | 0.00              | -352,935.96 | -323,491.22                       | 29,444.74     |
| FX DEAL TRANSACTED ON 13 OCT 2021 PEN / USD<br>EX.RATE 3.9912 WITH CITIBANK N.A.    | 1,281,510.460    | 13 Oct 21 |                   |                   |              | 0.00              | 321,084.00  | 323,491.22                        | 2,407.22      |
| FX DEAL TRANSACTED ON 16 APR 2021 USD / PEN<br>EX.RATE 0.2753077 WITH CITIBANK N.A. | -1,111,369.600   | 16 Apr 21 |                   |                   |              | 0.00              | -305,968.56 | -302,619.36                       | 3,349.20      |
| FX DEAL TRANSACTED ON 17 JUN 2021 USD / PEN<br>EX.RATE 0.2555453 WITH CITIBANK N.A. | -960,064.980     | 17 Jun 21 |                   |                   |              | 0.00              | -245,340.13 | -243,455.05                       | 1,885.08      |
| FX DEAL TRANSACTED ON 18 FEB 2021 PEN / USD<br>EX.RATE 3.6515 WITH CITIBANK N.A.    | 960,064.980      | 18 Feb 21 |                   |                   |              | 0.00              | 262,923.45  | 263,172.10                        | 248.65        |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / PEN<br>EX.RATE 0.2738976 WITH CITIBANK N.A. | -960,064.980     | 18 Feb 21 |                   |                   |              | 0.00              | -262,959.46 | -256,619.53                       | 6,339.93      |
| FX DEAL TRANSACTED ON 19 JAN 2021 PEN / USD<br>EX.RATE 3.6118 WITH CITIBANK N.A.    | 1,281,510.460    | 19 Jan 21 |                   |                   |              | 0.00              | 354,812.13  | 351,522.51                        | -3,289.62     |
| FX DEAL TRANSACTED ON 19 JAN 2021 USD / PEN<br>EX.RATE 0.2768166 WITH CITIBANK N.A. | -1,281,510.460   | 19 Jan 21 |                   |                   |              | 0.00              | -354,743.38 | -337,279.54                       | 17,463.84     |
| FX DEAL TRANSACTED ON 24 MAR 2021 PEN / USD<br>EX.RATE 3.722 WITH CITIBANK N.A.     | 1,111,369.600    | 24 Mar 21 |                   |                   |              | 0.00              | 298,594.73  | 302,619.36                        | 4,024.63      |
| FX DEAL TRANSACTED ON 24 MAR 2021 USD / PEN<br>EX.RATE 0.2683987 WITH CITIBANK N.A. | -1,111,369.600   | 24 Mar 21 |                   |                   |              | 0.00              | -298,290.19 | -277,474.75                       | 20,815.44     |
| FX DEAL TRANSACTED ON 26 MAY 2021 PEN / USD<br>EX.RATE 3.8326 WITH CITIBANK N.A.    | 960,064.980      | 26 May 21 |                   |                   |              | 0.00              | 250,499.66  | 243,455.05                        | -7,044.61     |
| FX DEAL TRANSACTED ON 26 MAY 2021 USD / PEN<br>EX.RATE 0.2609535 WITH CITIBANK N.A. | -960,064.980     | 26 May 21 |                   |                   |              | 0.00              | -250,532.34 | -235,114.12                       | 15,418.22     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 MAR 2021 PEN / USD<br>EX.RATE 3.7556 WITH CITIBANK N.A.    | 960,064.980      | 31 Mar 21 |                   |                   |              | 0.00              | 255,635.58  | 256,619.53                        | 983.95        |
| <b>Polish zloty - PLN</b>                                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 SEP 2021 PLN / USD<br>EX.RATE 3.824454 WITH CITIBANK N.A.  | 997,088.700      | 8 Sep 21  |                   |                   |              | 0.00              | 260,714.00  | 246,600.75                        | -14,113.25    |
| FX DEAL TRANSACTED ON 08 SEP 2021 USD / PLN<br>EX.RATE 0.2615311 WITH CITIBANK N.A. | -996,875.830     | 8 Sep 21  |                   |                   |              | 0.00              | -260,714.00 | -258,355.04                       | 2,358.96      |
| <b>Russian ruble - RUB</b>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2021 RUB / USD<br>EX.RATE 73.8028 WITH CITIBANK N.A.   | 47,957,576.060   | 6 Dec 21  |                   |                   |              | 0.00              | 649,807.00  | 646,982.48                        | -2,824.52     |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.0134454 WITH CITIBANK N.A. | -48,329,265.660  | 6 Dec 21  |                   |                   |              | 0.00              | -649,807.00 | -642,812.42                       | 6,994.58      |
| FX DEAL TRANSACTED ON 06 SEP 2021 RUB / USD<br>EX.RATE 74.249 WITH CITIBANK N.A.    | 10,352,208.000   | 6 Sep 21  |                   |                   |              | 0.00              | 139,425.55  | 139,658.79                        | 233.24        |
| FX DEAL TRANSACTED ON 06 SEP 2021 USD / RUB<br>EX.RATE 0.0136855 WITH CITIBANK N.A. | -10,352,208.000  | 6 Sep 21  |                   |                   |              | 0.00              | -141,675.22 | -142,207.99                       | -532.77       |
| FX DEAL TRANSACTED ON 09 FEB 2021 RUB / USD<br>EX.RATE 74.8593 WITH CITIBANK N.A.   | 7,455,470.000    | 9 Feb 21  |                   |                   |              | 0.00              | 99,593.10   | 101,351.33                        | 1,758.23      |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / RUB<br>EX.RATE 0.0134976 WITH CITIBANK N.A. | -7,455,470.000   | 9 Feb 21  |                   |                   |              | 0.00              | -100,630.74 | -101,734.22                       | -1,103.48     |
| FX DEAL TRANSACTED ON 10 MAR 2021 RUB / USD<br>EX.RATE 74.76415 WITH CITIBANK N.A.  | 6,017,859.000    | 10 Mar 21 |                   |                   |              | 0.00              | 80,491.24   | 82,436.37                         | 1,945.13      |
| FX DEAL TRANSACTED ON 10 MAR 2021 USD / RUB<br>EX.RATE 0.0135139 WITH CITIBANK N.A. | -6,017,859.000   | 10 Mar 21 |                   |                   |              | 0.00              | -81,324.51  | -81,047.24                        | 277.27        |
| FX DEAL TRANSACTED ON 11 MAR 2021 RUB / USD<br>EX.RATE 74.54825 WITH CITIBANK N.A.  | 5,861,303.000    | 11 Mar 21 |                   |                   |              | 0.00              | 78,624.29   | 80,291.77                         | 1,667.48      |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / RUB<br>EX.RATE 0.0135539 WITH CITIBANK N.A. | -5,861,303.000   | 11 Mar 21 |                   |                   |              | 0.00              | -79,443.46  | -78,938.78                        | 504.68        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 MAR 2021 RUB / USD<br>EX.RATE 74.5301 WITH CITIBANK N.A.   | 14,360,031.000   | 12 Mar 21 |                   |                   |              | 0.00              | 192,674.25    | 196,712.62                        | 4,038.37      |
| FX DEAL TRANSACTED ON 12 MAR 2021 USD / RUB<br>EX.RATE 0.0135593 WITH CITIBANK N.A. | -14,360,031.000  | 12 Mar 21 |                   |                   |              | 0.00              | -194,712.28   | -193,397.84                       | 1,314.44      |
| FX DEAL TRANSACTED ON 13 MAY 2021 RUB / USD<br>EX.RATE 75.15515 WITH CITIBANK N.A.  | 7,318,071.000    | 13 May 21 |                   |                   |              | 0.00              | 97,372.85     | 98,524.19                         | 1,151.34      |
| FX DEAL TRANSACTED ON 13 MAY 2021 USD / RUB<br>EX.RATE 0.0134726 WITH CITIBANK N.A. | -7,318,071.000   | 13 May 21 |                   |                   |              | 0.00              | -98,593.34    | -99,483.50                        | -890.16       |
| FX DEAL TRANSACTED ON 15 APR 2021 RUB / USD<br>EX.RATE 77.2419 WITH CITIBANK N.A.   | 6,126,409.000    | 15 Apr 21 |                   |                   |              | 0.00              | 79,314.58     | 82,740.39                         | 3,425.81      |
| FX DEAL TRANSACTED ON 15 APR 2021 USD / RUB<br>EX.RATE 0.0131076 WITH CITIBANK N.A. | -6,126,409.000   | 15 Apr 21 |                   |                   |              | 0.00              | -80,302.48    | -79,994.90                        | 307.58        |
| FX DEAL TRANSACTED ON 15 DEC 2021 RUB / USD<br>EX.RATE 73.88 WITH CITIBANK N.A.     | 16,095,275.160   | 15 Dec 21 |                   |                   |              | 0.00              | 217,857.00    | 217,136.93                        | -720.07       |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / RUB<br>EX.RATE 0.0132715 WITH CITIBANK N.A. | -16,415,416.020  | 15 Dec 21 |                   |                   |              | 0.00              | -217,857.00   | -215,945.00                       | 1,912.00      |
| FX DEAL TRANSACTED ON 15 FEB 2021 RUB / USD<br>EX.RATE 73.2969 WITH CITIBANK N.A.   | 7,455,470.000    | 15 Feb 21 |                   |                   |              | 0.00              | 101,716.03    | 101,734.22                        | 18.19         |
| FX DEAL TRANSACTED ON 17 DEC 2021 USD / RUB<br>EX.RATE 0.0135724 WITH CITIBANK N.A. | -74,405,059.220  | 17 Dec 21 |                   |                   |              | 0.00              | -1,009,852.99 | -1,003,778.20                     | 6,074.79      |
| FX DEAL TRANSACTED ON 17 SEP 2021 RUB / USD<br>EX.RATE 72.6479 WITH CITIBANK N.A.   | 10,352,208.000   | 17 Sep 21 |                   |                   |              | 0.00              | 142,498.38    | 142,207.99                        | -290.39       |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / RUB<br>EX.RATE 0.0135645 WITH CITIBANK N.A. | -6,036,609.000   | 18 Feb 21 |                   |                   |              | 0.00              | -81,883.86    | -81,464.33                        | 419.53        |
| FX DEAL TRANSACTED ON 18 JAN 2021 RUB / USD<br>EX.RATE 74.7331001 WITH CITIBANK     | 1,470,253.000    | 18 Jan 21 |                   |                   |              | 0.00              | 19,673.38     | 19,801.05                         | 127.67        |
| FX DEAL TRANSACTED ON 18 JAN 2021 USD / RUB<br>EX.RATE 0.0134651 WITH CITIBANK N.A. | -1,470,253.000   | 18 Jan 21 |                   |                   |              | 0.00              | -19,797.07    | -19,927.53                        | -130.46       |
| FX DEAL TRANSACTED ON 19 AUG 2021 USD / RUB<br>EX.RATE 0.0134777 WITH CITIBANK N.A. | -7,318,071.000   | 19 Aug 21 |                   |                   |              | 0.00              | -98,630.55    | -98,524.19                        | 106.36        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JAN 2021 RUB / USD<br>EX.RATE 74.335 WITH CITIBANK N.A.    | 681,190.000      | 19 Jan 21 |                   |                   |              | 0.00              | 9,163.79    | 9,174.12                          | 10.33         |
| FX DEAL TRANSACTED ON 19 JAN 2021 USD / RUB<br>EX.RATE 0.0135373 WITH CITIBANK N.A. | -681,190.000     | 19 Jan 21 |                   |                   |              | 0.00              | -9,221.47   | -9,232.72                         | -11.25        |
| FX DEAL TRANSACTED ON 19 MAR 2021 RUB / USD<br>EX.RATE 74.0456 WITH CITIBANK N.A.   | 24,087,750.000   | 19 Mar 21 |                   |                   |              | 0.00              | 325,309.67  | 324,408.68                        | -900.99       |
| FX DEAL TRANSACTED ON 20 MAY 2021 USD / RUB<br>EX.RATE 0.0135768 WITH CITIBANK N.A. | -137,399.000     | 20 May 21 |                   |                   |              | 0.00              | -1,865.44   | -1,867.83                         | -2.39         |
| FX DEAL TRANSACTED ON 21 APR 2021 RUB / USD<br>EX.RATE 76.8482 WITH CITIBANK N.A.   | 6,126,409.000    | 21 Apr 21 |                   |                   |              | 0.00              | 79,720.92   | 79,994.90                         | 273.98        |
| FX DEAL TRANSACTED ON 21 JAN 2021 USD / RUB<br>EX.RATE 0.0136 WITH CITIBANK N.A.    | -3,044,855.000   | 21 Jan 21 |                   |                   |              | 0.00              | -41,410.03  | -41,269.38                        | 140.65        |
| FX DEAL TRANSACTED ON 21 JUL 2021 USD / RUB<br>EX.RATE 0.0134503 WITH CITIBANK N.A. | -6,126,409.000   | 21 Jul 21 |                   |                   |              | 0.00              | -82,402.02  | -82,740.39                        | -338.37       |
| FX DEAL TRANSACTED ON 21 JUN 2021 USD / RUB<br>EX.RATE 0.0136918 WITH CITIBANK N.A. | -26,239,193.000  | 21 Jun 21 |                   |                   |              | 0.00              | -359,261.37 | -359,440.75                       | -179.38       |
| <i>South African rand - ZAR</i>                                                     |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / ZAR<br>EX.RATE 0.0690113 WITH CITIBANK N.A. | -713,376.390     | 3 Sep 21  |                   |                   |              | 0.00              | -49,231.00  | -44,266.06                        | 4,964.94      |
| FX DEAL TRANSACTED ON 03 SEP 2021 ZAR / USD<br>EX.RATE 14.32029 WITH CITIBANK N.A.  | 705,002.200      | 3 Sep 21  |                   |                   |              | 0.00              | 49,231.00   | 49,400.17                         | 169.17        |
| FX DEAL TRANSACTED ON 08 JUN 2021 USD / ZAR<br>EX.RATE 0.0727654 WITH CITIBANK N.A. | -2,689,933.220   | 8 Jun 21  |                   |                   |              | 0.00              | -195,734.00 | -186,444.86                       | 9,289.14      |
| FX DEAL TRANSACTED ON 08 JUN 2021 USD / ZAR<br>EX.RATE 0.0731909 WITH CITIBANK N.A. | -2,674,280.410   | 8 Jun 21  |                   |                   |              | 0.00              | -195,733.00 | -185,359.93                       | 10,373.07     |
| FX DEAL TRANSACTED ON 08 JUN 2021 ZAR / USD<br>EX.RATE 13.505 WITH CITIBANK N.A.    | 2,643,374.170    | 8 Jun 21  |                   |                   |              | 0.00              | 195,733.00  | 192,771.13                        | -2,961.87     |
| FX DEAL TRANSACTED ON 08 JUN 2021 ZAR / USD<br>EX.RATE 13.585 WITH CITIBANK N.A.    | 2,659,046.390    | 8 Jun 21  |                   |                   |              | 0.00              | 195,734.00  | 193,914.05                        | -1,819.95     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 JUN 2021 USD / ZAR<br>EX.RATE 0.0729927 WITH CITIBANK N.A. | -667,655.800     | 9 Jun 21  |                   |                   |              | 0.00              | -48,734.00    | -46,783.27                        | 1,950.73      |
| FX DEAL TRANSACTED ON 09 JUN 2021 ZAR / USD<br>EX.RATE 13.54 WITH CITIBANK N.A.     | 659,858.360      | 9 Jun 21  |                   |                   |              | 0.00              | 48,734.00     | 48,120.94                         | -613.06       |
| FX DEAL TRANSACTED ON 12 OCT 2021 USD / ZAR<br>EX.RATE 0.0657683 WITH CITIBANK N.A. | -853,199.820     | 12 Oct 21 |                   |                   |              | 0.00              | -56,113.53    | -53,117.95                        | 2,995.58      |
| FX DEAL TRANSACTED ON 12 OCT 2021 ZAR / USD<br>EX.RATE 14.932938 WITH CITIBANK N.A. | 853,199.820      | 12 Oct 21 |                   |                   |              | 0.00              | 57,135.43     | 56,979.70                         | -155.73       |
| <b>Swedish krona - SEK</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 SEK / USD<br>EX.RATE 9.1198 WITH CITIBANK N.A.    | 16,198,164.000   | 15 Dec 21 |                   |                   |              | 0.00              | 1,776,153.42  | 1,767,962.85                      | -8,190.57     |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / SEK<br>EX.RATE 0.1098479 WITH CITIBANK N.A. | -16,198,164.000  | 15 Dec 21 |                   |                   |              | 0.00              | -1,779,333.66 | -1,790,309.79                     | -10,976.13    |
| FX DEAL TRANSACTED ON 15 JUN 2021 SEK / USD<br>EX.RATE 8.33359 WITH CITIBANK N.A.   | 16,198,164.000   | 15 Jun 21 |                   |                   |              | 0.00              | 1,943,719.81  | 1,910,419.93                      | -33,299.88    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / SEK<br>EX.RATE 0.1200806 WITH CITIBANK N.A. | -16,198,164.000  | 15 Jun 21 |                   |                   |              | 0.00              | -1,945,085.22 | -1,866,685.57                     | 78,399.65     |
| FX DEAL TRANSACTED ON 17 SEP 2021 SEK / USD<br>EX.RATE 8.68005 WITH CITIBANK N.A.   | 16,198,164.000   | 17 Sep 21 |                   |                   |              | 0.00              | 1,866,137.18  | 1,866,685.57                      | 548.39        |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / SEK<br>EX.RATE 0.115286 WITH CITIBANK N.A.  | -16,198,164.000  | 17 Sep 21 |                   |                   |              | 0.00              | -1,867,421.56 | -1,767,962.85                     | 99,458.71     |
| FX DEAL TRANSACTED ON 18 MAR 2021 SEK / USD<br>EX.RATE 8.51762 WITH CITIBANK N.A.   | 16,198,164.000   | 18 Mar 21 |                   |                   |              | 0.00              | 1,901,724.19  | 1,884,241.42                      | -17,482.77    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / SEK<br>EX.RATE 0.1174994 WITH CITIBANK N.A. | -16,198,164.000  | 18 Mar 21 |                   |                   |              | 0.00              | -1,903,274.94 | -1,910,419.93                     | -7,144.99     |
| <b>Swiss franc - CHF</b>                                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 DEC 2021 EUR / CHF<br>EX.RATE 0.9372071 WITH CITIBANK N.A. | -357,445.000     | 1 Dec 21  |                   |                   |              | 0.00              | -377,076.03   | -388,844.17                       | -11,768.14    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                                |                  |          |                   |                   |              |                   |               |                                   |               |
| United States dollar - USD                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 DEC 2021 EUR / USD<br>EX.RATE 0.8830257 WITH CITIBANK N.A. | -2,158,487.630   | 1 Dec 21 |                   |                   |              | 0.00              | -2,158,487.63 | -2,158,487.63                     | 0.00          |
| FX DEAL TRANSACTED ON 01 DEC 2021 USD / EUR<br>EX.RATE 1.1341164 WITH CITIBANK N.A. | 2,161,625.860    | 1 Dec 21 |                   |                   |              | 0.00              | 2,161,625.86  | 2,161,625.86                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 EUR / USD<br>EX.RATE 0.8428754 WITH CITIBANK N.A. | -1,173,364.440   | 1 Jul 21 |                   |                   |              | 0.00              | -1,173,364.44 | -1,173,364.44                     | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / EUR<br>EX.RATE 1.1871913 WITH CITIBANK N.A. | 1,174,132.200    | 1 Jul 21 |                   |                   |              | 0.00              | 1,174,132.20  | 1,174,132.20                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 AUD / USD<br>EX.RATE 1.2930972 WITH CITIBANK N.A. | -948,884.620     | 1 Jun 21 |                   |                   |              | 0.00              | -948,884.62   | -948,884.62                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 USD / AUD<br>EX.RATE 0.7734493 WITH CITIBANK N.A. | 949,022.290      | 1 Jun 21 |                   |                   |              | 0.00              | 949,022.29    | 949,022.29                        | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 EUR / USD<br>EX.RATE 0.8460535 WITH CITIBANK N.A. | -1,444,353.040   | 1 Sep 21 |                   |                   |              | 0.00              | -1,444,353.04 | -1,444,353.04                     | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 GBP / USD<br>EX.RATE 0.7266495 WITH CITIBANK N.A. | -5,306,547.380   | 1 Sep 21 |                   |                   |              | 0.00              | -5,306,547.38 | -5,306,547.38                     | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / EUR<br>EX.RATE 1.1826985 WITH CITIBANK N.A. | 1,445,257.570    | 1 Sep 21 |                   |                   |              | 0.00              | 1,445,257.57  | 1,445,257.57                      | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / GBP<br>EX.RATE 1.3762847 WITH CITIBANK N.A. | 5,306,953.800    | 1 Sep 21 |                   |                   |              | 0.00              | 5,306,953.80  | 5,306,953.80                      | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 AUD / USD<br>EX.RATE 1.358959 WITH CITIBANK N.A.  | -902,897.030     | 2 Aug 21 |                   |                   |              | 0.00              | -902,897.03   | -902,897.03                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 USD / AUD<br>EX.RATE 0.7359581 WITH CITIBANK N.A. | 903,020.590      | 2 Aug 21 |                   |                   |              | 0.00              | 903,020.59    | 903,020.59                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2021 USD / PEN<br>EX.RATE 0.2726727 WITH CITIBANK N.A. | 84,260.000       | 2 Mar 21 |                   |                   |              | 0.00              | 84,260.00     | 84,260.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 SEP 2021 PEN / USD<br>EX.RATE 4.0988 WITH CITIBANK N.A.    | -75,391.610      | 2 Sep 21 |                   |                   |              | 0.00              | -75,391.61    | -75,391.61                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2021 PEN / USD<br>EX.RATE 4.0805 WITH CITIBANK N.A.    | -272,361.130     | 3 Dec 21 |                   |                   |              | 0.00              | -272,361.13   | -272,361.13                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / PEN<br>EX.RATE 0.2439322 WITH CITIBANK N.A. | 271,098.820      | 3 Dec 21 |                   |                   |              | 0.00              | 271,098.82    | 271,098.82                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2021 AUD / USD<br>EX.RATE 1.2929275 WITH CITIBANK N.A. | -954,423.230     | 3 May 21 |                   |                   |              | 0.00              | -954,423.23   | -954,423.23                       | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2021 EUR / USD<br>EX.RATE 0.8297536 WITH CITIBANK N.A. | -1,171,432.040   | 3 May 21 |                   |                   |              | 0.00              | -1,171,432.04 | -1,171,432.04                     | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2021 USD / AUD<br>EX.RATE 0.7735284 WITH CITIBANK N.A. | 954,534.050      | 3 May 21 |                   |                   |              | 0.00              | 954,534.05    | 954,534.05                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2021 USD / EUR<br>EX.RATE 1.2058573 WITH CITIBANK N.A. | 1,172,093.300    | 3 May 21 |                   |                   |              | 0.00              | 1,172,093.30  | 1,172,093.30                      | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2021 HUF / USD<br>EX.RATE 292.7548 WITH CITIBANK N.A.  | -32,720.000      | 3 Sep 21 |                   |                   |              | 0.00              | -32,720.00    | -32,720.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / HUF<br>EX.RATE 0.003411 WITH CITIBANK N.A.  | 32,720.000       | 3 Sep 21 |                   |                   |              | 0.00              | 32,720.00     | 32,720.00                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / ZAR<br>EX.RATE 0.0690113 WITH CITIBANK N.A. | 49,231.000       | 3 Sep 21 |                   |                   |              | 0.00              | 49,231.00     | 49,231.00                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2021 ZAR / USD<br>EX.RATE 14.32029 WITH CITIBANK N.A.  | -49,231.000      | 3 Sep 21 |                   |                   |              | 0.00              | -49,231.00    | -49,231.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2021 GBP / USD<br>EX.RATE 0.7203938 WITH CITIBANK N.A. | -5,151,348.950   | 4 May 21 |                   |                   |              | 0.00              | -5,151,348.95 | -5,151,348.95                     | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2021 USD / GBP<br>EX.RATE 1.3881955 WITH CITIBANK N.A. | 5,151,593.500    | 4 May 21 |                   |                   |              | 0.00              | 5,151,593.50  | 5,151,593.50                      | 0.00          |
| FX DEAL TRANSACTED ON 05 AUG 2021 PEN / USD<br>EX.RATE 4.068 WITH CITIBANK N.A.     | -236,004.170     | 5 Aug 21 |                   |                   |              | 0.00              | -236,004.17   | -236,004.17                       | 0.00          |
| FX DEAL TRANSACTED ON 05 AUG 2021 USD / PEN<br>EX.RATE 0.2453988 WITH CITIBANK N.A. | 235,598.770      | 5 Aug 21 |                   |                   |              | 0.00              | 235,598.77    | 235,598.77                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 MXN / USD<br>EX.RATE 21.7008 WITH CITIBANK N.A.   | -253,446.880     | 6 Dec 21 |                   |                   |              | 0.00              | -253,446.88   | -253,446.88                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2021 RUB / USD<br>EX.RATE 73.8028 WITH CITIBANK N.A.   | -649,807.000     | 6 Dec 21 |                   |                   |              | 0.00              | -649,807.00   | -649,807.00                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / MXN<br>EX.RATE 0.0471143 WITH CITIBANK N.A. | 259,128.390      | 6 Dec 21 |                   |                   |              | 0.00              | 259,128.39    | 259,128.39                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.0134454 WITH CITIBANK N.A. | 649,807.000      | 6 Dec 21 |                   |                   |              | 0.00              | 649,807.00    | 649,807.00                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2021 RUB / USD<br>EX.RATE 74.249 WITH CITIBANK N.A.    | -139,425.550     | 6 Sep 21 |                   |                   |              | 0.00              | -139,425.55   | -139,425.55                       | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2021 USD / RUB<br>EX.RATE 0.0136855 WITH CITIBANK N.A. | 141,675.220      | 6 Sep 21 |                   |                   |              | 0.00              | 141,675.22    | 141,675.22                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JAN 2021 EUR / USD<br>EX.RATE 0.8151732 WITH CITIBANK N.A. | -1,946,825.590   | 7 Jan 21 |                   |                   |              | 0.00              | -1,946,825.59 | -1,946,825.59                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JAN 2021 MXN / USD<br>EX.RATE 20.2928 WITH CITIBANK N.A.   | -1,390,345.340   | 7 Jan 21 |                   |                   |              | 0.00              | -1,390,345.34 | -1,390,345.34                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / EUR<br>EX.RATE 1.2260664 WITH CITIBANK N.A. | 1,945,767.380    | 7 Jan 21 |                   |                   |              | 0.00              | 1,945,767.38  | 1,945,767.38                      | 0.00          |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / MXN<br>EX.RATE 0.0500075 WITH CITIBANK N.A. | 1,410,911.640    | 7 Jan 21 |                   |                   |              | 0.00              | 1,410,911.64  | 1,410,911.64                      | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2021 HUF / USD<br>EX.RATE 292.95011 WITH CITIBANK N.A. | -31,836.000      | 7 Sep 21 |                   |                   |              | 0.00              | -31,836.00    | -31,836.00                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / HUF<br>EX.RATE 0.0034096 WITH CITIBANK N.A. | 31,836.000       | 7 Sep 21 |                   |                   |              | 0.00              | 31,836.00     | 31,836.00                         | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / JPY<br>EX.RATE 0.0090867 WITH CITIBANK N.A. | 921,924.700      | 7 Sep 21 |                   |                   |              | 0.00              | 921,924.70    | 921,924.70                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2021 BRL / USD<br>EX.RATE 5.0431 WITH CITIBANK N.A.    | -814,000.000     | 8 Jun 21 |                   |                   |              | 0.00              | -814,000.00   | -814,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2021 USD / ZAR<br>EX.RATE 0.0727654 WITH CITIBANK N.A. | 195,734.000      | 8 Jun 21 |                   |                   |              | 0.00              | 195,734.00    | 195,734.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2021 USD / ZAR<br>EX.RATE 0.0731909 WITH CITIBANK N.A. | 195,733.000      | 8 Jun 21 |                   |                   |              | 0.00              | 195,733.00    | 195,733.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 JUN 2021 ZAR / USD<br>EX.RATE 13.505 WITH CITIBANK N.A.    | -195,733.000     | 8 Jun 21  |                   |                   |              | 0.00              | -195,733.00 | -195,733.00                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2021 ZAR / USD<br>EX.RATE 13.585 WITH CITIBANK N.A.    | -195,734.000     | 8 Jun 21  |                   |                   |              | 0.00              | -195,734.00 | -195,734.00                       | 0.00          |
| FX DEAL TRANSACTED ON 08 SEP 2021 PLN / USD<br>EX.RATE 3.824454 WITH CITIBANK N.A.  | -260,714.000     | 8 Sep 21  |                   |                   |              | 0.00              | -260,714.00 | -260,714.00                       | 0.00          |
| FX DEAL TRANSACTED ON 08 SEP 2021 USD / PLN<br>EX.RATE 0.2615311 WITH CITIBANK N.A. | 260,714.000      | 8 Sep 21  |                   |                   |              | 0.00              | 260,714.00  | 260,714.00                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 RUB / USD<br>EX.RATE 74.8593 WITH CITIBANK N.A.   | -99,593.100      | 9 Feb 21  |                   |                   |              | 0.00              | -99,593.10  | -99,593.10                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / RUB<br>EX.RATE 0.0134976 WITH CITIBANK N.A. | 100,630.740      | 9 Feb 21  |                   |                   |              | 0.00              | 100,630.74  | 100,630.74                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JUN 2021 USD / ZAR<br>EX.RATE 0.0729927 WITH CITIBANK N.A. | 48,734.000       | 9 Jun 21  |                   |                   |              | 0.00              | 48,734.00   | 48,734.00                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JUN 2021 ZAR / USD<br>EX.RATE 13.54 WITH CITIBANK N.A.     | -48,734.000      | 9 Jun 21  |                   |                   |              | 0.00              | -48,734.00  | -48,734.00                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAR 2021 RUB / USD<br>EX.RATE 74.76415 WITH CITIBANK N.A.  | -80,491.240      | 10 Mar 21 |                   |                   |              | 0.00              | -80,491.24  | -80,491.24                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAR 2021 USD / RUB<br>EX.RATE 0.0135139 WITH CITIBANK N.A. | 81,324.510       | 10 Mar 21 |                   |                   |              | 0.00              | 81,324.51   | 81,324.51                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 RUB / USD<br>EX.RATE 74.54825 WITH CITIBANK N.A.  | -78,624.290      | 11 Mar 21 |                   |                   |              | 0.00              | -78,624.29  | -78,624.29                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / RUB<br>EX.RATE 0.0135539 WITH CITIBANK N.A. | 79,443.460       | 11 Mar 21 |                   |                   |              | 0.00              | 79,443.46   | 79,443.46                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2021 RUB / USD<br>EX.RATE 74.5301 WITH CITIBANK N.A.   | -192,674.250     | 12 Mar 21 |                   |                   |              | 0.00              | -192,674.25 | -192,674.25                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2021 USD / RUB<br>EX.RATE 0.0135593 WITH CITIBANK N.A. | 194,712.280      | 12 Mar 21 |                   |                   |              | 0.00              | 194,712.28  | 194,712.28                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2021 USD / ZAR<br>EX.RATE 0.0657683 WITH CITIBANK N.A. | 56,113.530       | 12 Oct 21 |                   |                   |              | 0.00              | 56,113.53   | 56,113.53                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 OCT 2021 ZAR / USD<br>EX.RATE 14.932938 WITH CITIBANK N.A. | -57,135.430      | 12 Oct 21 |                   |                   |              | 0.00              | -57,135.43    | -57,135.43                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2021 PEN / USD<br>EX.RATE 3.626 WITH CITIBANK N.A.     | -353,422.630     | 13 Apr 21 |                   |                   |              | 0.00              | -353,422.63   | -353,422.63                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / PEN<br>EX.RATE 0.2754062 WITH CITIBANK N.A. | 352,935.960      | 13 Apr 21 |                   |                   |              | 0.00              | 352,935.96    | 352,935.96                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2021 USD / EUR<br>EX.RATE 1.1296776 WITH CITIBANK N.A. | 640,000.000      | 13 Dec 21 |                   |                   |              | 0.00              | 640,000.00    | 640,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAY 2021 RUB / USD<br>EX.RATE 75.15515 WITH CITIBANK N.A.  | -97,372.850      | 13 May 21 |                   |                   |              | 0.00              | -97,372.85    | -97,372.85                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAY 2021 USD / RUB<br>EX.RATE 0.0134726 WITH CITIBANK N.A. | 98,593.340       | 13 May 21 |                   |                   |              | 0.00              | 98,593.34     | 98,593.34                         | 0.00          |
| FX DEAL TRANSACTED ON 13 OCT 2021 PEN / USD<br>EX.RATE 3.9912 WITH CITIBANK N.A.    | -321,084.000     | 13 Oct 21 |                   |                   |              | 0.00              | -321,084.00   | -321,084.00                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2021 USD / COP<br>EX.RATE 0.0002682 WITH CITIBANK N.A. | 1,121,470.110    | 14 May 21 |                   |                   |              | 0.00              | 1,121,470.11  | 1,121,470.11                      | 0.00          |
| FX DEAL TRANSACTED ON 14 OCT 2021 CLP / USD<br>EX.RATE 826.87 WITH CITIBANK N.A.    | -1,001,910.820   | 14 Oct 21 |                   |                   |              | 0.00              | -1,001,910.82 | -1,001,910.82                     | 0.00          |
| FX DEAL TRANSACTED ON 14 OCT 2021 USD / CLP<br>EX.RATE 0.0012279 WITH CITIBANK N.A. | 1,017,289.440    | 14 Oct 21 |                   |                   |              | 0.00              | 1,017,289.44  | 1,017,289.44                      | 0.00          |
| FX DEAL TRANSACTED ON 15 APR 2021 HUF / USD<br>EX.RATE 300.13 WITH CITIBANK N.A.    | -158,110.290     | 15 Apr 21 |                   |                   |              | 0.00              | -158,110.29   | -158,110.29                       | 0.00          |
| FX DEAL TRANSACTED ON 15 APR 2021 RUB / USD<br>EX.RATE 77.2419 WITH CITIBANK N.A.   | -79,314.580      | 15 Apr 21 |                   |                   |              | 0.00              | -79,314.58    | -79,314.58                        | 0.00          |
| FX DEAL TRANSACTED ON 15 APR 2021 USD / HUF<br>EX.RATE 0.0033255 WITH CITIBANK N.A. | 157,806.090      | 15 Apr 21 |                   |                   |              | 0.00              | 157,806.09    | 157,806.09                        | 0.00          |
| FX DEAL TRANSACTED ON 15 APR 2021 USD / RUB<br>EX.RATE 0.0131076 WITH CITIBANK N.A. | 80,302.480       | 15 Apr 21 |                   |                   |              | 0.00              | 80,302.48     | 80,302.48                         | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8877999 WITH CITIBANK N.A. | -3,856,109.230   | 15 Dec 21 |                   |                   |              | 0.00              | -3,856,109.23 | -3,856,109.23                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 JPY / USD<br>EX.RATE 113.872 WITH CITIBANK N.A.   | -5,693,804.510   | 15 Dec 21 |                   |                   |              | 0.00              | -5,693,804.51 | -5,693,804.51                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 RUB / USD<br>EX.RATE 73.88 WITH CITIBANK N.A.     | -217,857.000     | 15 Dec 21 |                   |                   |              | 0.00              | -217,857.00   | -217,857.00                       | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 SEK / USD<br>EX.RATE 9.1198 WITH CITIBANK N.A.    | -1,776,153.420   | 15 Dec 21 |                   |                   |              | 0.00              | -1,776,153.42 | -1,776,153.42                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.1291 WITH CITIBANK N.A.    | 3,865,421.020    | 15 Dec 21 |                   |                   |              | 0.00              | 3,865,421.02  | 3,865,421.02                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / JPY<br>EX.RATE 0.008792 WITH CITIBANK N.A.  | 5,700,412.410    | 15 Dec 21 |                   |                   |              | 0.00              | 5,700,412.41  | 5,700,412.41                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / RUB<br>EX.RATE 0.0132715 WITH CITIBANK N.A. | 217,857.000      | 15 Dec 21 |                   |                   |              | 0.00              | 217,857.00    | 217,857.00                        | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / SEK<br>EX.RATE 0.1098479 WITH CITIBANK N.A. | 1,779,333.660    | 15 Dec 21 |                   |                   |              | 0.00              | 1,779,333.66  | 1,779,333.66                      | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2021 RUB / USD<br>EX.RATE 73.2969 WITH CITIBANK N.A.   | -101,716.030     | 15 Feb 21 |                   |                   |              | 0.00              | -101,716.03   | -101,716.03                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8247695 WITH CITIBANK N.A. | -2,805,049.090   | 15 Jun 21 |                   |                   |              | 0.00              | -2,805,049.09 | -2,805,049.09                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.0385 WITH CITIBANK N.A.  | -831,028.230     | 15 Jun 21 |                   |                   |              | 0.00              | -831,028.23   | -831,028.23                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.114 WITH CITIBANK N.A.   | -5,797,183.710   | 15 Jun 21 |                   |                   |              | 0.00              | -5,797,183.71 | -5,797,183.71                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 SEK / USD<br>EX.RATE 8.33359 WITH CITIBANK N.A.   | -1,943,719.810   | 15 Jun 21 |                   |                   |              | 0.00              | -1,943,719.81 | -1,943,719.81                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.214565 WITH CITIBANK N.A.  | 2,809,919.050    | 15 Jun 21 |                   |                   |              | 0.00              | 2,809,919.05  | 2,809,919.05                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090815 WITH CITIBANK N.A. | 830,458.430      | 15 Jun 21 |                   |                   |              | 0.00              | 830,458.43    | 830,458.43                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090877 WITH CITIBANK N.A. | 5,801,161.290    | 15 Jun 21 |                   |                   |              | 0.00              | 5,801,161.29  | 5,801,161.29                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / SEK<br>EX.RATE 0.1200806 WITH CITIBANK N.A. | 1,945,085.220    | 15 Jun 21 |                   |                   |              | 0.00              | 1,945,085.22  | 1,945,085.22                      | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2021 USD / PEN<br>EX.RATE 0.2753077 WITH CITIBANK N.A. | 305,968.560      | 16 Apr 21 |                   |                   |              | 0.00              | 305,968.56    | 305,968.56                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2021 USD / RUB<br>EX.RATE 0.0135724 WITH CITIBANK N.A. | 1,009,852.990    | 17 Dec 21 |                   |                   |              | 0.00              | 1,009,852.99  | 1,009,852.99                      | 0.00          |
| FX DEAL TRANSACTED ON 17 JUN 2021 USD / PEN<br>EX.RATE 0.2555453 WITH CITIBANK N.A. | 245,340.130      | 17 Jun 21 |                   |                   |              | 0.00              | 245,340.13    | 245,340.13                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8515929 WITH CITIBANK N.A. | -3,354,795.320   | 17 Sep 21 |                   |                   |              | 0.00              | -3,354,795.32 | -3,354,795.32                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 JPY / USD<br>EX.RATE 109.959 WITH CITIBANK N.A.   | -5,896,424.190   | 17 Sep 21 |                   |                   |              | 0.00              | -5,896,424.19 | -5,896,424.19                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 RUB / USD<br>EX.RATE 72.6479 WITH CITIBANK N.A.   | -142,498.380     | 17 Sep 21 |                   |                   |              | 0.00              | -142,498.38   | -142,498.38                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 SEK / USD<br>EX.RATE 8.68005 WITH CITIBANK N.A.   | -1,866,137.180   | 17 Sep 21 |                   |                   |              | 0.00              | -1,866,137.18 | -1,866,137.18                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.1763653 WITH CITIBANK N.A. | 3,360,781.420    | 17 Sep 21 |                   |                   |              | 0.00              | 3,360,781.42  | 3,360,781.42                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / JPY<br>EX.RATE 0.0091004 WITH CITIBANK N.A. | 5,900,411.130    | 17 Sep 21 |                   |                   |              | 0.00              | 5,900,411.13  | 5,900,411.13                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / SEK<br>EX.RATE 0.115286 WITH CITIBANK N.A.  | 1,867,421.560    | 17 Sep 21 |                   |                   |              | 0.00              | 1,867,421.56  | 1,867,421.56                      | 0.00          |
| FX DEAL TRANSACTED ON 18 FEB 2021 PEN / USD<br>EX.RATE 3.6515 WITH CITIBANK N.A.    | -262,923.450     | 18 Feb 21 |                   |                   |              | 0.00              | -262,923.45   | -262,923.45                       | 0.00          |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / PEN<br>EX.RATE 0.2738976 WITH CITIBANK N.A. | 262,959.460      | 18 Feb 21 |                   |                   |              | 0.00              | 262,959.46    | 262,959.46                        | 0.00          |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / RUB<br>EX.RATE 0.0135645 WITH CITIBANK N.A. | 81,883.860       | 18 Feb 21 |                   |                   |              | 0.00              | 81,883.86     | 81,883.86                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2021 RUB / USD<br>EX.RATE 74.7331001 WITH CITIBANK     | -19,673.380      | 18 Jan 21 |                   |                   |              | 0.00              | -19,673.38    | -19,673.38                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 JAN 2021 USD / RUB<br>EX.RATE 0.0134651 WITH CITIBANK N.A. | 19,797.070       | 18 Jan 21 |                   |                   |              | 0.00              | 19,797.07     | 19,797.07                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839067 WITH CITIBANK N.A.  | -2,757,251.790   | 18 Mar 21 |                   |                   |              | 0.00              | -2,757,251.79 | -2,757,251.79                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 JPY / USD<br>EX.RATE 109.014 WITH CITIBANK N.A.   | -5,855,679.890   | 18 Mar 21 |                   |                   |              | 0.00              | -5,855,679.89 | -5,855,679.89                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 SEK / USD<br>EX.RATE 8.51762 WITH CITIBANK N.A.   | -1,901,724.190   | 18 Mar 21 |                   |                   |              | 0.00              | -1,901,724.19 | -1,901,724.19                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.19404 WITH CITIBANK N.A.   | 2,762,434.070    | 18 Mar 21 |                   |                   |              | 0.00              | 2,762,434.07  | 2,762,434.07                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / JPY<br>EX.RATE 0.0091801 WITH CITIBANK N.A. | 5,860,141.620    | 18 Mar 21 |                   |                   |              | 0.00              | 5,860,141.62  | 5,860,141.62                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / SEK<br>EX.RATE 0.1174994 WITH CITIBANK N.A. | 1,903,274.940    | 18 Mar 21 |                   |                   |              | 0.00              | 1,903,274.94  | 1,903,274.94                      | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2021 CLP / USD<br>EX.RATE 820.29 WITH CITIBANK N.A.    | -1,009,947.700   | 18 Oct 21 |                   |                   |              | 0.00              | -1,009,947.70 | -1,009,947.70                     | 0.00          |
| FX DEAL TRANSACTED ON 19 AUG 2021 USD / RUB<br>EX.RATE 0.0134777 WITH CITIBANK N.A. | 98,630.550       | 19 Aug 21 |                   |                   |              | 0.00              | 98,630.55     | 98,630.55                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2021 PEN / USD<br>EX.RATE 3.6118 WITH CITIBANK N.A.    | -354,812.130     | 19 Jan 21 |                   |                   |              | 0.00              | -354,812.13   | -354,812.13                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2021 RUB / USD<br>EX.RATE 74.335 WITH CITIBANK N.A.    | -9,163.790       | 19 Jan 21 |                   |                   |              | 0.00              | -9,163.79     | -9,163.79                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2021 USD / PEN<br>EX.RATE 0.2768166 WITH CITIBANK N.A. | 354,743.380      | 19 Jan 21 |                   |                   |              | 0.00              | 354,743.38    | 354,743.38                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2021 USD / RUB<br>EX.RATE 0.0135373 WITH CITIBANK N.A. | 9,221.470        | 19 Jan 21 |                   |                   |              | 0.00              | 9,221.47      | 9,221.47                          | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2021 RUB / USD<br>EX.RATE 74.0456 WITH CITIBANK N.A.   | -325,309.670     | 19 Mar 21 |                   |                   |              | 0.00              | -325,309.67   | -325,309.67                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JAN 2021 EUR / USD<br>EX.RATE 0.8253459 WITH CITIBANK N.A. | -894,170.540     | 20 Jan 21 |                   |                   |              | 0.00              | -894,170.54   | -894,170.54                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 20 JAN 2021 USD / EUR<br>EX.RATE 1.2119422 WITH CITIBANK N.A. | 894,413.340      | 20 Jan 21 |                   |                   |              | 0.00              | 894,413.34   | 894,413.34                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAY 2021 USD / RUB<br>EX.RATE 0.0135768 WITH CITIBANK N.A. | 1,865.440        | 20 May 21 |                   |                   |              | 0.00              | 1,865.44     | 1,865.44                          | 0.00          |
| FX DEAL TRANSACTED ON 21 APR 2021 RUB / USD<br>EX.RATE 76.8482 WITH CITIBANK N.A.   | -79,720.920      | 21 Apr 21 |                   |                   |              | 0.00              | -79,720.92   | -79,720.92                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JAN 2021 USD / RUB<br>EX.RATE 0.0136 WITH CITIBANK N.A.    | 41,410.030       | 21 Jan 21 |                   |                   |              | 0.00              | 41,410.03    | 41,410.03                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUL 2021 USD / RUB<br>EX.RATE 0.0134503 WITH CITIBANK N.A. | 82,402.020       | 21 Jul 21 |                   |                   |              | 0.00              | 82,402.02    | 82,402.02                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2021 USD / RUB<br>EX.RATE 0.0136918 WITH CITIBANK N.A. | 359,261.370      | 21 Jun 21 |                   |                   |              | 0.00              | 359,261.37   | 359,261.37                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2021 MXN / USD<br>EX.RATE 20.9124 WITH CITIBANK N.A.   | -263,001.860     | 22 Mar 21 |                   |                   |              | 0.00              | -263,001.86  | -263,001.86                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2021 USD / MXN<br>EX.RATE 0.0485201 WITH CITIBANK N.A. | 266,860.750      | 22 Mar 21 |                   |                   |              | 0.00              | 266,860.75   | 266,860.75                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / JPY<br>EX.RATE 0.0092063 WITH CITIBANK N.A. | 1,422,653.450    | 23 Mar 21 |                   |                   |              | 0.00              | 1,422,653.45 | 1,422,653.45                      | 0.00          |
| FX DEAL TRANSACTED ON 24 MAR 2021 PEN / USD<br>EX.RATE 3.722 WITH CITIBANK N.A.     | -298,594.730     | 24 Mar 21 |                   |                   |              | 0.00              | -298,594.73  | -298,594.73                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAR 2021 USD / PEN<br>EX.RATE 0.2683987 WITH CITIBANK N.A. | 298,290.190      | 24 Mar 21 |                   |                   |              | 0.00              | 298,290.19   | 298,290.19                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2021 USD / EUR<br>EX.RATE 1.19617 WITH CITIBANK N.A.   | 650,000.000      | 25 Jun 21 |                   |                   |              | 0.00              | 650,000.00   | 650,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAY 2021 PEN / USD<br>EX.RATE 3.8326 WITH CITIBANK N.A.    | -250,499.660     | 26 May 21 |                   |                   |              | 0.00              | -250,499.66  | -250,499.66                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAY 2021 USD / PEN<br>EX.RATE 0.2609535 WITH CITIBANK N.A. | 250,532.340      | 26 May 21 |                   |                   |              | 0.00              | 250,532.34   | 250,532.34                        | 0.00          |
| FX DEAL TRANSACTED ON 29 DEC 2021 USD / EUR<br>EX.RATE 1.1378526 WITH CITIBANK N.A. | 700,000.000      | 29 Dec 21 |                   |                   |              | 0.00              | 700,000.00   | 700,000.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                               |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 DEC 2021 JPY / USD<br>EX.RATE 115.147 WITH CITIBANK N.A.  | -30,602.050      | 30 Dec 21 |                   |                   |              | 0.00              | -30,602.05  | -30,602.05                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUN 2021 USD / BRL<br>EX.RATE 0.199912 WITH CITIBANK N.A. | 820,655.590      | 30 Jun 21 |                   |                   |              | 0.00              | 820,655.59  | 820,655.59                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAR 2021 PEN / USD<br>EX.RATE 3.7556 WITH CITIBANK N.A.   | -255,635.580     | 31 Mar 21 |                   |                   |              | 0.00              | -255,635.58 | -255,635.58                       | 0.00          |
| Total CITIBANK N.A.                                                                |                  |           |                   |                   |              |                   | .000.00     | 711,911.86                        | 711,911.86    |

**HSBC BANK USA, N.A.****Cash and Cash Equivalents****Australian dollar - AUD**

|                                                                                 |                |           |  |  |  |      |             |             |            |
|---------------------------------------------------------------------------------|----------------|-----------|--|--|--|------|-------------|-------------|------------|
| FX DEAL TRANSACTED ON 04 OCT 2021 AUD / USD<br>EX.RATE 1.3758623 WITH HSBC BANK | 1,227,000.000  | 4 Oct 21  |  |  |  | 0.00 | 891,804.34  | 893,440.05  | 1,635.71   |
| FX DEAL TRANSACTED ON 04 OCT 2021 USD / AUD<br>EX.RATE 0.7269052 WITH HSBC BANK | -1,227,000.000 | 4 Oct 21  |  |  |  | 0.00 | -891,912.68 | -924,483.21 | -32,570.53 |
| FX DEAL TRANSACTED ON 06 APR 2021 AUD / USD<br>EX.RATE 1.3130495 WITH HSBC BANK | 1,234,000.000  | 6 Apr 21  |  |  |  | 0.00 | 939,797.00  | 945,182.34  | 5,385.34   |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / AUD<br>EX.RATE 0.7616856 WITH HSBC BANK | -1,234,000.000 | 6 Apr 21  |  |  |  | 0.00 | -939,920.03 | -957,769.13 | -17,849.10 |
| FX DEAL TRANSACTED ON 11 MAR 2021 AUD / USD<br>EX.RATE 1.2860577 WITH HSBC BANK | 1,234,000.000  | 11 Mar 21 |  |  |  | 0.00 | 959,521.50  | 958,509.51  | -1,011.99  |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / AUD<br>EX.RATE 0.7776508 WITH HSBC BANK | -1,234,000.000 | 11 Mar 21 |  |  |  | 0.00 | -959,621.09 | -945,182.34 | 14,438.75  |

**British pound sterling - GBP**

|                                                                                 |               |          |  |  |  |      |              |              |         |
|---------------------------------------------------------------------------------|---------------|----------|--|--|--|------|--------------|--------------|---------|
| FX DEAL TRANSACTED ON 01 DEC 2021 GBP / USD<br>EX.RATE 0.7508583 WITH HSBC BANK | 3,759,000.000 | 1 Dec 21 |  |  |  | 0.00 | 5,006,270.78 | 5,006,048.81 | -221.97 |
|---------------------------------------------------------------------------------|---------------|----------|--|--|--|------|--------------|--------------|---------|

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 DEC 2021 USD / GBP<br>EX.RATE 1.3328743 WITH HSBC BANK     | -3,759,000.000   | 1 Dec 21 |                   |                   |              | 0.00              | -5,010,274.49 | -5,091,342.81                     | -81,068.32    |
| FX DEAL TRANSACTED ON 01 FEB 2021 GBP / USD<br>EX.RATE 0.7290981 WITH HSBC BANK     | 2,474,000.000    | 1 Feb 21 |                   |                   |              | 0.00              | 3,393,233.50  | 3,380,102.81                      | -13,130.69    |
| FX DEAL TRANSACTED ON 01 FEB 2021 USD / GBP<br>EX.RATE 1.371726 WITH HSBC BANK USA, | -2,474,000.000   | 1 Feb 21 |                   |                   |              | 0.00              | -3,393,650.12 | -3,448,261.44                     | -54,611.32    |
| FX DEAL TRANSACTED ON 01 JUN 2021 GBP / USD<br>EX.RATE 0.7049154 WITH HSBC BANK     | 3,734,000.000    | 1 Jun 21 |                   |                   |              | 0.00              | 5,297,089.74  | 5,291,638.14                      | -5,451.60     |
| FX DEAL TRANSACTED ON 01 JUN 2021 USD / GBP<br>EX.RATE 1.4186629 WITH HSBC BANK     | -3,734,000.000   | 1 Jun 21 |                   |                   |              | 0.00              | -5,297,287.27 | -5,145,452.04                     | 151,835.23    |
| FX DEAL TRANSACTED ON 01 MAR 2021 GBP / USD<br>EX.RATE 0.7172186 WITH HSBC BANK     | 3,077,000.000    | 1 Mar 21 |                   |                   |              | 0.00              | 4,290,184.48  | 4,288,722.90                      | -1,461.58     |
| FX DEAL TRANSACTED ON 01 MAR 2021 USD / GBP<br>EX.RATE 1.3945767 WITH HSBC BANK     | -3,077,000.000   | 1 Mar 21 |                   |                   |              | 0.00              | -4,291,112.51 | -4,265,183.82                     | 25,928.69     |
| FX DEAL TRANSACTED ON 02 AUG 2021 GBP / USD<br>EX.RATE 0.7190841 WITH HSBC BANK     | 3,864,000.000    | 2 Aug 21 |                   |                   |              | 0.00              | 5,373,502.51  | 5,370,187.87                      | -3,314.64     |
| FX DEAL TRANSACTED ON 02 AUG 2021 USD / GBP<br>EX.RATE 1.3907454 WITH HSBC BANK     | -3,864,000.000   | 2 Aug 21 |                   |                   |              | 0.00              | -5,373,840.23 | -5,326,910.90                     | 46,929.33     |
| FX DEAL TRANSACTED ON 05 APR 2021 GBP / USD<br>EX.RATE 0.7202812 WITH HSBC BANK     | 639,000.000      | 5 Apr 21 |                   |                   |              | 0.00              | 887,153.54    | 887,794.70                        | 641.16        |
| FX DEAL TRANSACTED ON 05 APR 2021 USD / GBP<br>EX.RATE 1.3884713 WITH HSBC BANK     | -639,000.000     | 5 Apr 21 |                   |                   |              | 0.00              | -887,233.16   | -887,219.66                       | 13.50         |
| FX DEAL TRANSACTED ON 06 APR 2021 GBP / USD<br>EX.RATE 0.7229428 WITH HSBC BANK     | 3,077,000.000    | 6 Apr 21 |                   |                   |              | 0.00              | 4,256,215.02  | 4,265,183.82                      | 8,968.80      |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / GBP<br>EX.RATE 1.3833547 WITH HSBC BANK     | -3,077,000.000   | 6 Apr 21 |                   |                   |              | 0.00              | -4,256,582.41 | -4,272,261.20                     | -15,678.79    |
| FX DEAL TRANSACTED ON 07 JAN 2021 GBP / USD<br>EX.RATE 0.7364082 WITH HSBC BANK     | 2,568,000.000    | 7 Jan 21 |                   |                   |              | 0.00              | 3,487,196.60  | 3,477,842.57                      | -9,354.03     |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / GBP<br>EX.RATE 1.358136 WITH HSBC BANK USA, | -2,568,000.000   | 7 Jan 21 |                   |                   |              | 0.00              | -3,487,693.25 | -3,508,530.32                     | -20,837.07    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 MAR 2021 USD / GBP<br>EX.RATE 1.39263 WITH HSBC BANK USA,  | -714,697.000     | 10 Mar 21 |                   |                   |              | 0.00              | -995,308.48   | -980,635.83                       | 14,672.65     |
| FX DEAL TRANSACTED ON 18 MAR 2021 GBP / USD<br>EX.RATE 0.7181329 WITH HSBC BANK     | 714,697.000      | 18 Mar 21 |                   |                   |              | 0.00              | 995,215.57    | 980,635.83                        | -14,579.74    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / GBP<br>EX.RATE 1.39289 WITH HSBC BANK USA,  | -714,697.000     | 18 Mar 21 |                   |                   |              | 0.00              | -995,494.30   | -998,360.32                       | -2,866.02     |
| FX DEAL TRANSACTED ON 23 FEB 2021 GBP / USD<br>EX.RATE 0.7098411 WITH HSBC BANK     | 471,000.000      | 23 Feb 21 |                   |                   |              | 0.00              | 663,528.79    | 664,345.55                        | 816.76        |
| FX DEAL TRANSACTED ON 23 FEB 2021 USD / GBP<br>EX.RATE 1.408799 WITH HSBC BANK USA, | -471,000.000     | 23 Feb 21 |                   |                   |              | 0.00              | -663,544.33   | -656,479.85                       | 7,064.48      |
| FX DEAL TRANSACTED ON 29 MAR 2021 GBP / USD<br>EX.RATE 0.7257947 WITH HSBC BANK     | 873,819.000      | 29 Mar 21 |                   |                   |              | 0.00              | 1,203,947.82  | 1,220,637.86                      | 16,690.04     |
| Canadian dollar - CAD                                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 MAR 2021 USD / CAD<br>EX.RATE 0.7922687 WITH HSBC BANK     | -905,019.000     | 3 Mar 21  |                   |                   |              | 0.00              | -717,018.25   | -720,958.34                       | -3,940.09     |
| FX DEAL TRANSACTED ON 15 DEC 2021 CAD / USD<br>EX.RATE 1.2908 WITH HSBC BANK USA,   | 3,356,002.000    | 15 Dec 21 |                   |                   |              | 0.00              | 2,599,939.57  | 2,595,515.86                      | -4,423.71     |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / CAD<br>EX.RATE 0.7748304 WITH HSBC BANK     | -3,356,002.000   | 15 Dec 21 |                   |                   |              | 0.00              | -2,600,332.40 | -2,656,250.10                     | -55,917.70    |
| FX DEAL TRANSACTED ON 15 JUN 2021 CAD / USD<br>EX.RATE 1.21803 WITH HSBC BANK USA,  | 3,356,002.000    | 15 Jun 21 |                   |                   |              | 0.00              | 2,755,270.40  | 2,731,899.55                      | -23,370.85    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CAD<br>EX.RATE 0.8209709 WITH HSBC BANK     | -3,356,002.000   | 15 Jun 21 |                   |                   |              | 0.00              | -2,755,179.92 | -2,614,523.22                     | 140,656.70    |
| FX DEAL TRANSACTED ON 17 SEP 2021 CAD / USD<br>EX.RATE 1.2748 WITH HSBC BANK USA,   | 3,356,002.000    | 17 Sep 21 |                   |                   |              | 0.00              | 2,632,571.38  | 2,614,523.22                      | -18,048.16    |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / CAD<br>EX.RATE 0.7843322 WITH HSBC BANK     | -3,356,002.000   | 17 Sep 21 |                   |                   |              | 0.00              | -2,632,220.37 | -2,595,515.86                     | 36,704.51     |
| FX DEAL TRANSACTED ON 18 MAR 2021 CAD / USD<br>EX.RATE 1.24925 WITH HSBC BANK USA,  | 3,356,002.000    | 18 Mar 21 |                   |                   |              | 0.00              | 2,686,413.45  | 2,673,466.10                      | -12,947.35    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>HSBC BANK USA, N.A.</b>                                                         |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / CAD<br>EX.RATE 0.8005892 WITH HSBC BANK    | -3,356,002.000     | 18 Mar 21 |                   |                   |              | 0.00              | -2,686,779.07 | -2,731,899.55                     | -45,120.48    |
| <b>Colombian peso - COP</b>                                                        |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2021 COP / USD<br>EX.RATE 3857.97 WITH HSBC BANK USA, | 4,180,941,485.840  | 21 Sep 21 |                   |                   |              | 0.00              | 1,083,715.40  | 1,059,874.89                      | -23,840.51    |
| FX DEAL TRANSACTED ON 21 SEP 2021 USD / COP<br>EX.RATE 0.0002601 WITH HSBC BANK    | -4,180,941,485.840 | 21 Sep 21 |                   |                   |              | 0.00              | -1,087,450.19 | -1,089,638.13                     | -2,187.94     |
| FX DEAL TRANSACTED ON 26 OCT 2021 COP / USD<br>EX.RATE 3799.22 WITH HSBC BANK USA, | 4,180,941,485.840  | 26 Oct 21 |                   |                   |              | 0.00              | 1,100,473.65  | 1,023,667.86                      | -76,805.79    |
| FX DEAL TRANSACTED ON 26 OCT 2021 USD / COP<br>EX.RATE 0.0002646 WITH HSBC BANK    | -4,180,941,485.840 | 26 Oct 21 |                   |                   |              | 0.00              | -1,106,069.18 | -1,059,874.89                     | 46,194.29     |
| FX DEAL TRANSACTED ON 27 SEP 2021 COP / USD<br>EX.RATE 3844.88 WITH HSBC BANK USA, | 4,180,941,485.840  | 27 Sep 21 |                   |                   |              | 0.00              | 1,087,404.93  | 1,089,638.13                      | 2,233.20      |
| <b>Danish krone - DKK</b>                                                          |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 DKK / USD<br>EX.RATE 6.60126 WITH HSBC BANK USA, | 10,437,688.000     | 15 Dec 21 |                   |                   |              | 0.00              | 1,581,166.02  | 1,580,809.21                      | -356.81       |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / DKK<br>EX.RATE 0.1518486 WITH HSBC BANK    | -10,437,688.000    | 15 Dec 21 |                   |                   |              | 0.00              | -1,584,947.80 | -1,598,668.85                     | -13,721.05    |
| FX DEAL TRANSACTED ON 15 JUN 2021 DKK / USD<br>EX.RATE 6.13294 WITH HSBC BANK USA, | 10,437,688.000     | 15 Jun 21 |                   |                   |              | 0.00              | 1,701,906.10  | 1,677,019.90                      | -24,886.20    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / DKK<br>EX.RATE 0.1633309 WITH HSBC BANK    | -10,437,688.000    | 15 Jun 21 |                   |                   |              | 0.00              | -1,704,797.03 | -1,645,700.05                     | 59,096.98     |
| FX DEAL TRANSACTED ON 17 SEP 2021 DKK / USD<br>EX.RATE 6.3329 WITH HSBC BANK USA,  | 10,437,688.000     | 17 Sep 21 |                   |                   |              | 0.00              | 1,648,168.77  | 1,645,700.05                      | -2,468.72     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / DKK<br>EX.RATE 0.1581628 WITH HSBC BANK    | -10,437,688.000    | 17 Sep 21 |                   |                   |              | 0.00              | -1,650,853.76 | -1,580,809.21                     | 70,044.55     |
| FX DEAL TRANSACTED ON 18 MAR 2021 DKK / USD<br>EX.RATE 6.2395 WITH HSBC BANK USA,  | 10,437,688.000     | 18 Mar 21 |                   |                   |              | 0.00              | 1,672,840.45  | 1,660,624.30                      | -12,216.15    |

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## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>HSBC BANK USA, N.A.</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / DKK<br>EX.RATE 0.1605203 WITH HSBC BANK     | -10,437,688.000  | 18 Mar 21 |                   |                   |              | 0.00              | -1,675,461.26 | -1,677,019.90                     | -1,558.64     |
| <b>Euro - EUR</b>                                                                   |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2021 EUR / USD<br>EX.RATE 0.817977 WITH HSBC BANK USA, | 994,000.000      | 1 Jun 21  |                   |                   |              | 0.00              | 1,215,193.13  | 1,217,153.09                      | 1,959.96      |
| FX DEAL TRANSACTED ON 01 JUN 2021 USD / EUR<br>EX.RATE 1.2232304 WITH HSBC BANK     | -994,000.000     | 1 Jun 21  |                   |                   |              | 0.00              | -1,215,891.02 | -1,179,679.28                     | 36,211.74     |
| FX DEAL TRANSACTED ON 01 MAR 2021 EUR / USD<br>EX.RATE 0.8296248 WITH HSBC BANK     | 1,676,000.000    | 1 Mar 21  |                   |                   |              | 0.00              | 2,020,190.23  | 2,019,831.47                      | -358.76       |
| FX DEAL TRANSACTED ON 01 MAR 2021 USD / EUR<br>EX.RATE 1.2063705 WITH HSBC BANK     | -1,676,000.000   | 1 Mar 21  |                   |                   |              | 0.00              | -2,021,876.96 | -1,984,216.48                     | 37,660.48     |
| FX DEAL TRANSACTED ON 01 NOV 2021 EUR / USD<br>EX.RATE 0.8637127 WITH HSBC BANK     | 1,929,000.000    | 1 Nov 21  |                   |                   |              | 0.00              | 2,233,381.54  | 2,186,328.70                      | -47,052.84    |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / EUR<br>EX.RATE 1.1571285 WITH HSBC BANK     | -1,929,000.000   | 1 Nov 21  |                   |                   |              | 0.00              | -2,232,100.88 | -2,235,807.58                     | -3,706.70     |
| FX DEAL TRANSACTED ON 01 OCT 2021 EUR / USD<br>EX.RATE 0.8624891 WITH HSBC BANK     | 1,373,000.000    | 1 Oct 21  |                   |                   |              | 0.00              | 1,591,904.26  | 1,591,375.74                      | -528.52       |
| FX DEAL TRANSACTED ON 01 OCT 2021 USD / EUR<br>EX.RATE 1.1588093 WITH HSBC BANK     | -1,373,000.000   | 1 Oct 21  |                   |                   |              | 0.00              | -1,591,045.17 | -1,592,199.54                     | -1,154.37     |
| FX DEAL TRANSACTED ON 04 MAY 2021 USD / EUR<br>EX.RATE 1.2035112 WITH HSBC BANK     | -701,400.000     | 4 May 21  |                   |                   |              | 0.00              | -844,142.76   | -838,032.78                       | 6,109.98      |
| FX DEAL TRANSACTED ON 06 APR 2021 EUR / USD<br>EX.RATE 0.8470947 WITH HSBC BANK     | 1,750,000.000    | 6 Apr 21  |                   |                   |              | 0.00              | 2,065,884.63  | 2,071,825.09                      | 5,940.46      |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / EUR<br>EX.RATE 1.1811585 WITH HSBC BANK     | -1,750,000.000   | 6 Apr 21  |                   |                   |              | 0.00              | -2,067,027.38 | -2,113,037.61                     | -46,010.23    |
| FX DEAL TRANSACTED ON 06 DEC 2021 EUR / USD<br>EX.RATE 0.8862184 WITH HSBC BANK     | 584,904.160      | 6 Dec 21  |                   |                   |              | 0.00              | 660,000.00    | 658,748.33                        | -1,251.67     |
| FX DEAL TRANSACTED ON 09 JUL 2021 EUR / USD<br>EX.RATE 0.841561 WITH HSBC BANK USA, | 645,000.000      | 9 Jul 21  |                   |                   |              | 0.00              | 766,432.86    | 756,230.28                        | -10,202.58    |

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## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 10 MAR 2021 EUR / USD<br>EX.RATE 0.8385674 WITH HSBC BANK     | 727,500.000      | 10 Mar 21 |                   |                   |              | 0.00              | 867,551.03     | 860,668.89                        | -6,882.14     |
| FX DEAL TRANSACTED ON 13 APR 2021 EUR / USD<br>EX.RATE 0.8404596 WITH HSBC BANK     | 651,000.000      | 13 Apr 21 |                   |                   |              | 0.00              | 774,576.21     | 786,049.99                        | 11,473.78     |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / EUR<br>EX.RATE 1.1893471 WITH HSBC BANK     | -651,000.000     | 13 Apr 21 |                   |                   |              | 0.00              | -774,264.96    | -776,350.11                       | -2,085.15     |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8878235 WITH HSBC BANK     | 7,392,378.360    | 15 Dec 21 |                   |                   |              | 0.00              | 8,326,405.37   | 8,325,666.42                      | -738.95       |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.129126 WITH HSBC BANK USA, | -7,392,378.360   | 15 Dec 21 |                   |                   |              | 0.00              | -8,346,926.61  | -8,420,452.45                     | -73,525.84    |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8247015 WITH HSBC BANK     | 9,218,290.970    | 15 Jun 21 |                   |                   |              | 0.00              | 11,177,730.90  | 11,014,014.85                     | -163,716.05   |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.21468 WITH HSBC BANK USA,  | -9,218,290.970   | 15 Jun 21 |                   |                   |              | 0.00              | -11,197,273.68 | -10,807,985.71                    | 389,287.97    |
| FX DEAL TRANSACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8520791 WITH HSBC BANK     | 8,573,290.970    | 17 Sep 21 |                   |                   |              | 0.00              | 10,061,614.28  | 10,051,755.43                     | -9,858.85     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.1757 WITH HSBC BANK USA,   | -8,573,290.970   | 17 Sep 21 |                   |                   |              | 0.00              | -10,079,618.19 | -9,655,669.29                     | 423,948.90    |
| FX DEAL TRANSACTED ON 18 JAN 2021 EUR / USD<br>EX.RATE 0.828319 WITH HSBC BANK USA, | 1,828,000.000    | 18 Jan 21 |                   |                   |              | 0.00              | 2,206,879.14   | 2,207,310.13                      | 430.99        |
| FX DEAL TRANSACTED ON 18 JAN 2021 USD / EUR<br>EX.RATE 1.2076354 WITH HSBC BANK     | -1,828,000.000   | 18 Jan 21 |                   |                   |              | 0.00              | -2,207,557.51  | -2,208,681.23                     | -1,123.72     |
| FX DEAL TRANSACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839067 WITH HSBC BANK USA, | 10,366,590.970   | 18 Mar 21 |                   |                   |              | 0.00              | 12,354,903.12  | 12,264,195.62                     | -90,707.50    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.1941 WITH HSBC BANK USA,   | -10,366,590.970  | 18 Mar 21 |                   |                   |              | 0.00              | -12,378,746.28 | -12,386,003.79                    | -7,257.51     |
| FX DEAL TRANSACTED ON 20 JUL 2021 EUR / USD<br>EX.RATE 0.8476096 WITH HSBC BANK     | 199,000.000      | 20 Jul 21 |                   |                   |              | 0.00              | 234,777.91     | 234,073.75                        | -704.16       |
| FX DEAL TRANSACTED ON 20 JUL 2021 USD / EUR<br>EX.RATE 1.1800858 WITH HSBC BANK     | -199,000.000     | 20 Jul 21 |                   |                   |              | 0.00              | -234,837.07    | -236,441.87                       | -1,604.80     |

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## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                         |                    |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2021 EUR / USD<br>EX.RATE 0.8514406 WITH HSBC BANK    | 596,008.450        | 21 Sep 21 |                   |                   |              | 0.00              | 700,000.00   | 671,254.54                        | -28,745.46    |
| FX DEAL TRANSACTED ON 25 JAN 2021 EUR / USD<br>EX.RATE 0.8225277 WITH HSBC BANK    | 779,000.000        | 25 Jan 21 |                   |                   |              | 0.00              | 947,080.62   | 944,927.01                        | -2,153.61     |
| FX DEAL TRANSACTED ON 25 JAN 2021 USD / EUR<br>EX.RATE 1.2159589 WITH HSBC BANK    | -779,000.000       | 25 Jan 21 |                   |                   |              | 0.00              | -947,231.98  | -941,226.85                       | 6,005.13      |
| FX DEAL TRANSACTED ON 28 JAN 2021 EUR / USD<br>EX.RATE 0.8238793 WITH HSBC BANK    | 605,600.000        | 28 Jan 21 |                   |                   |              | 0.00              | 735,059.11   | 716,455.09                        | -18,604.02    |
| FX DEAL TRANSACTED ON 29 MAR 2021 EUR / USD<br>EX.RATE 0.84763 WITH HSBC BANK USA, | 1,849,700.000      | 29 Mar 21 |                   |                   |              | 0.00              | 2,182,202.07 | 2,210,021.72                      | 27,819.65     |
| Indian rupee - INR                                                                 |                    |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 15 MAR 2021 USD / INR<br>EX.RATE 0.0137533 WITH HSBC BANK    | -50,436,487.500    | 15 Mar 21 |                   |                   |              | 0.00              | -693,669.31  | -695,124.38                       | -1,455.07     |
| Indonesian rupiah - IDR                                                            |                    |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 02 DEC 2021 IDR / USD<br>EX.RATE 14515.5 WITH HSBC BANK USA, | 5,957,059,592.000  | 2 Dec 21  |                   |                   |              | 0.00              | 410,393.00   | 418,006.15                        | 7,613.15      |
| FX DEAL TRANSACTED ON 02 DEC 2021 USD / IDR<br>EX.RATE 0.0000692 WITH HSBC BANK    | -5,932,230,815.000 | 2 Dec 21  |                   |                   |              | 0.00              | -410,393.00  | -413,900.63                       | -3,507.63     |
| FX DEAL TRANSACTED ON 03 SEP 2021 IDR / USD<br>EX.RATE 14393.0 WITH HSBC BANK USA, | 1,004,904,867.000  | 3 Sep 21  |                   |                   |              | 0.00              | 69,819.00    | 70,113.72                         | 294.72        |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / IDR<br>EX.RATE 0.0000702 WITH HSBC BANK    | -995,200,026.000   | 3 Sep 21  |                   |                   |              | 0.00              | -69,819.00   | -69,850.85                        | -31.85        |
| FX DEAL TRANSACTED ON 13 DEC 2021 IDR / USD<br>EX.RATE 14346.0 WITH HSBC BANK USA, | 5,932,230,815.000  | 13 Dec 21 |                   |                   |              | 0.00              | 413,511.14   | 413,900.63                        | 389.49        |
| FX DEAL TRANSACTED ON 13 DEC 2021 USD / IDR<br>EX.RATE 0.0000697 WITH HSBC BANK    | -1,004,904,867.000 | 13 Dec 21 |                   |                   |              | 0.00              | -70,047.74   | -70,113.72                        | -65.98        |
| FX DEAL TRANSACTED ON 13 SEP 2021 IDR / USD<br>EX.RATE 14260.0 WITH HSBC BANK USA, | 995,200,026.000    | 13 Sep 21 |                   |                   |              | 0.00              | 69,789.62    | 69,850.85                         | 61.23         |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|---------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                         |                     |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 MAR 2021 USD / IDR<br>EX.RATE 0.0000694 WITH HSBC BANK    | -10,293,488,600.000 | 15 Mar 21 |                   |                   |              | 0.00              | -713,933.18   | -714,329.54                       | -396.36       |
| Japanese yen - JPY                                                                 |                     |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / JPY<br>EX.RATE 0.0089681 WITH HSBC BANK    | -70,995,880.000     | 1 Jul 21  |                   |                   |              | 0.00              | -636,700.66   | -650,145.42                       | -13,444.76    |
| FX DEAL TRANSACTED ON 10 DEC 2021 JPY / USD<br>EX.RATE 113.45024 WITH HSBC BANK    | 87,774,181.000      | 10 Dec 21 |                   |                   |              | 0.00              | 773,679.99    | 769,375.30                        | -4,304.69     |
| FX DEAL TRANSACTED ON 10 JUN 2021 USD / JPY<br>EX.RATE 0.0091296 WITH HSBC BANK    | -72,238,666.000     | 10 Jun 21 |                   |                   |              | 0.00              | -659,509.07   | -651,973.52                       | 7,535.55      |
| FX DEAL TRANSACTED ON 15 DEC 2021 JPY / USD<br>EX.RATE 113.868 WITH HSBC BANK USA, | 265,048,930.000     | 15 Dec 21 |                   |                   |              | 0.00              | 2,327,685.83  | 2,323,258.36                      | -4,427.47     |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / JPY<br>EX.RATE 0.0087927 WITH HSBC BANK    | -265,048,930.000    | 15 Dec 21 |                   |                   |              | 0.00              | -2,330,497.95 | -2,303,275.37                     | 27,222.58     |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.093 WITH HSBC BANK USA, | 382,658,960.000     | 15 Jun 21 |                   |                   |              | 0.00              | 3,475,779.20  | 3,453,600.72                      | -22,178.48    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090897 WITH HSBC BANK    | -382,658,960.000    | 15 Jun 21 |                   |                   |              | 0.00              | -3,478,243.51 | -3,504,202.93                     | -25,959.42    |
| FX DEAL TRANSACTED ON 17 SEP 2021 JPY / USD<br>EX.RATE 109.97 WITH HSBC BANK USA,  | 453,654,840.000     | 17 Sep 21 |                   |                   |              | 0.00              | 4,125,259.98  | 4,154,348.35                      | 29,088.37     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / JPY<br>EX.RATE 0.0090996 WITH HSBC BANK    | -453,654,840.000    | 17 Sep 21 |                   |                   |              | 0.00              | -4,128,075.34 | -3,976,463.51                     | 151,611.83    |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / JPY<br>EX.RATE 0.0094666 WITH HSBC BANK    | -82,659,621.000     | 18 Feb 21 |                   |                   |              | 0.00              | -782,502.21   | -759,634.44                       | 22,867.77     |
| FX DEAL TRANSACTED ON 18 MAR 2021 JPY / USD<br>EX.RATE 109.0 WITH HSBC BANK USA,   | 389,115,187.000     | 18 Mar 21 |                   |                   |              | 0.00              | 3,569,864.10  | 3,575,933.35                      | 6,069.25      |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / JPY<br>EX.RATE 0.0091817 WITH HSBC BANK    | -389,115,187.000    | 18 Mar 21 |                   |                   |              | 0.00              | -3,572,748.52 | -3,511,869.92                     | 60,878.60     |
| FX DEAL TRANSACTED ON 19 MAR 2021 USD / JPY<br>EX.RATE 0.0091912 WITH HSBC BANK    | -84,647,397.000     | 19 Mar 21 |                   |                   |              | 0.00              | -778,009.16   | -763,965.68                       | 14,043.48     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 MAR 2021 JPY / USD<br>EX.RATE 109.677 WITH HSBC BANK USA,  | 163,342,290.000  | 29 Mar 21 |                   |                   |              | 0.00              | 1,489,303.04 | 1,474,208.39                      | -15,094.65    |
| FX DEAL TRANSACTED ON 29 OCT 2021 JPY / USD<br>EX.RATE 113.86102 WITH HSBC BANK     | 100,831,729.000  | 29 Oct 21 |                   |                   |              | 0.00              | 885,568.47   | 883,829.86                        | -1,738.61     |
| Mexican peso - MXN                                                                  |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 13 SEP 2021 MXN / USD<br>EX.RATE 19.901702 WITH HSBC BANK     | 5,500,000.000    | 13 Sep 21 |                   |                   |              | 0.00              | 276,358.27   | 268,054.05                        | -8,304.22     |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / MXN<br>EX.RATE 0.0503579 WITH HSBC BANK     | -5,500,000.000   | 13 Sep 21 |                   |                   |              | 0.00              | -276,968.34  | -275,592.52                       | 1,375.82      |
| New Israeli shekel - ILS                                                            |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 08 FEB 2021 ILS / USD<br>EX.RATE 3.275986 WITH HSBC BANK USA, | 85,513.060       | 8 Feb 21  |                   |                   |              | 0.00              | 26,103.00    | 26,015.93                         | -87.07        |
| FX DEAL TRANSACTED ON 08 FEB 2021 USD / ILS<br>EX.RATE 0.3046389 WITH HSBC BANK     | -85,685.060      | 8 Feb 21  |                   |                   |              | 0.00              | -26,103.00   | -26,324.54                        | -221.54       |
| FX DEAL TRANSACTED ON 08 JUL 2021 ILS / USD<br>EX.RATE 3.279264 WITH HSBC BANK USA, | 319,547.880      | 8 Jul 21  |                   |                   |              | 0.00              | 97,445.00    | 99,061.58                         | 1,616.58      |
| FX DEAL TRANSACTED ON 08 JUL 2021 USD / ILS<br>EX.RATE 0.3048502 WITH HSBC BANK     | -319,648.830     | 8 Jul 21  |                   |                   |              | 0.00              | -97,445.00   | -97,453.91                        | -8.91         |
| FX DEAL TRANSACTED ON 09 FEB 2021 ILS / USD<br>EX.RATE 3.248867 WITH HSBC BANK USA, | 129,568.000      | 9 Feb 21  |                   |                   |              | 0.00              | 39,880.98    | 39,418.91                         | -462.07       |
| FX DEAL TRANSACTED ON 09 FEB 2021 ILS / USD<br>EX.RATE 3.2526 WITH HSBC BANK USA,   | 114,856.000      | 9 Feb 21  |                   |                   |              | 0.00              | 35,312.06    | 34,943.03                         | -369.03       |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / ILS<br>EX.RATE 0.3068426 WITH HSBC BANK     | -114,856.000     | 9 Feb 21  |                   |                   |              | 0.00              | -35,242.71   | -35,286.56                        | -43.85        |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / ILS<br>EX.RATE 0.3072008 WITH HSBC BANK     | -129,568.000     | 9 Feb 21  |                   |                   |              | 0.00              | -39,803.39   | -39,806.45                        | -3.06         |
| FX DEAL TRANSACTED ON 15 DEC 2021 ILS / USD<br>EX.RATE 3.1357 WITH HSBC BANK USA,   | 1,778,164.000    | 15 Dec 21 |                   |                   |              | 0.00              | 567,070.83   | 561,874.43                        | -5,196.40     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / ILS<br>EX.RATE 0.3192777 WITH HSBC BANK     | -1,778,164.000   | 15 Dec 21 |                   |                   |              | 0.00              | -567,728.05 | -571,737.94                       | -4,009.89     |
| FX DEAL TRANSACTED ON 15 JUN 2021 ILS / USD<br>EX.RATE 3.2409 WITH HSBC BANK USA,   | 1,778,164.000    | 15 Jun 21 |                   |                   |              | 0.00              | 548,663.64  | 546,874.98                        | -1,788.66     |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / ILS<br>EX.RATE 0.3087697 WITH HSBC BANK     | -1,778,164.000   | 15 Jun 21 |                   |                   |              | 0.00              | -549,043.12 | -554,601.71                       | -5,558.59     |
| FX DEAL TRANSACTED ON 17 SEP 2021 ILS / USD<br>EX.RATE 3.2054 WITH HSBC BANK USA,   | 1,778,164.000    | 17 Sep 21 |                   |                   |              | 0.00              | 554,740.13  | 554,601.71                        | -138.42       |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / ILS<br>EX.RATE 0.3122322 WITH HSBC BANK     | -1,778,164.000   | 17 Sep 21 |                   |                   |              | 0.00              | -555,199.99 | -561,874.43                       | -6,674.44     |
| FX DEAL TRANSACTED ON 18 MAR 2021 ILS / USD<br>EX.RATE 3.2935 WITH HSBC BANK USA,   | 1,778,164.000    | 18 Mar 21 |                   |                   |              | 0.00              | 539,901.02  | 538,193.38                        | -1,707.64     |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / ILS<br>EX.RATE 0.30398 WITH HSBC BANK USA,  | -1,778,164.000   | 18 Mar 21 |                   |                   |              | 0.00              | -540,526.31 | -546,874.98                       | -6,348.67     |
| <i>Polish zloty - PLN</i>                                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 APR 2021 PLN / USD<br>EX.RATE 3.829895 WITH HSBC BANK USA, | 1,684,491.230    | 13 Apr 21 |                   |                   |              | 0.00              | 439,827.00  | 436,560.69                        | -3,266.31     |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / PLN<br>EX.RATE 0.260913 WITH HSBC BANK USA, | -1,685,722.740   | 13 Apr 21 |                   |                   |              | 0.00              | -439,827.00 | -444,125.50                       | -4,298.50     |
| FX DEAL TRANSACTED ON 15 JAN 2021 PLN / USD<br>EX.RATE 3.740752 WITH HSBC BANK USA, | 1,590,975.490    | 15 Jan 21 |                   |                   |              | 0.00              | 425,309.00  | 419,163.11                        | -6,145.89     |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / PLN<br>EX.RATE 0.2670987 WITH HSBC BANK     | -1,592,328.830   | 15 Jan 21 |                   |                   |              | 0.00              | -425,309.00 | -426,960.77                       | -1,651.77     |
| <i>Russian ruble - RUB</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 DEC 2021 RUB / USD<br>EX.RATE 75.298 WITH HSBC BANK USA,   | 3,118,993.760    | 2 Dec 21  |                   |                   |              | 0.00              | 41,422.00   | 41,030.40                         | -391.60       |
| FX DEAL TRANSACTED ON 02 DEC 2021 USD / RUB<br>EX.RATE 0.013541 WITH HSBC BANK USA, | -3,059,014.700   | 2 Dec 21  |                   |                   |              | 0.00              | -41,422.00  | -41,268.33                        | 153.67        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2021 RUB / USD<br>EX.RATE 75.306 WITH HSBC BANK USA,   | 3,967,421.300    | 3 Dec 21  |                   |                   |              | 0.00              | 52,684.00   | 52,191.48                         | -492.52       |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / RUB<br>EX.RATE 0.0135391 WITH HSBC BANK     | -3,891,240.240   | 3 Dec 21  |                   |                   |              | 0.00              | -52,684.00  | -52,495.65                        | 188.35        |
| FX DEAL TRANSACTED ON 08 FEB 2021 RUB / USD<br>EX.RATE 74.69 WITH HSBC BANK USA,    | 39,592,975.000   | 8 Feb 21  |                   |                   |              | 0.00              | 530,097.40  | 533,229.74                        | 3,132.34      |
| FX DEAL TRANSACTED ON 08 FEB 2021 USD / RUB<br>EX.RATE 0.0134386 WITH HSBC BANK     | -39,592,975.000  | 8 Feb 21  |                   |                   |              | 0.00              | -532,074.25 | -540,269.13                       | -8,194.88     |
| FX DEAL TRANSACTED ON 09 FEB 2021 RUB / USD<br>EX.RATE 74.91705 WITH HSBC BANK USA, | 7,555,252.000    | 9 Feb 21  |                   |                   |              | 0.00              | 100,848.23  | 102,707.79                        | 1,859.56      |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / RUB<br>EX.RATE 0.0134867 WITH HSBC BANK     | -7,555,252.000   | 9 Feb 21  |                   |                   |              | 0.00              | -101,895.52 | -103,095.80                       | -1,200.28     |
| FX DEAL TRANSACTED ON 11 FEB 2021 RUB / USD<br>EX.RATE 74.62132 WITH HSBC BANK USA, | 7,559,766.000    | 11 Feb 21 |                   |                   |              | 0.00              | 101,308.39  | 102,769.16                        | 1,460.77      |
| FX DEAL TRANSACTED ON 11 FEB 2021 USD / RUB<br>EX.RATE 0.013536 WITH HSBC BANK USA, | -7,559,766.000   | 11 Feb 21 |                   |                   |              | 0.00              | -102,328.64 | -102,019.41                       | 309.23        |
| FX DEAL TRANSACTED ON 11 MAR 2021 RUB / USD<br>EX.RATE 74.40033 WITH HSBC BANK USA, | 6,354,088.000    | 11 Mar 21 |                   |                   |              | 0.00              | 85,404.03   | 87,042.24                         | 1,638.21      |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / RUB<br>EX.RATE 0.0135828 WITH HSBC BANK     | -6,354,088.000   | 11 Mar 21 |                   |                   |              | 0.00              | -86,306.53  | -85,575.50                        | 731.03        |
| FX DEAL TRANSACTED ON 11 NOV 2021 RUB / USD<br>EX.RATE 72.4755 WITH HSBC BANK USA,  | 8,437,887.610    | 11 Nov 21 |                   |                   |              | 0.00              | 116,424.00  | 111,734.94                        | -4,689.06     |
| FX DEAL TRANSACTED ON 11 NOV 2021 USD / RUB<br>EX.RATE 0.0140489 WITH HSBC BANK     | -8,287,060.320   | 11 Nov 21 |                   |                   |              | 0.00              | -116,424.00 | -112,898.88                       | 3,525.12      |
| FX DEAL TRANSACTED ON 12 MAY 2021 RUB / USD<br>EX.RATE 75.12607 WITH HSBC BANK USA, | 8,286,729.000    | 12 May 21 |                   |                   |              | 0.00              | 110,304.31  | 111,565.36                        | 1,261.05      |
| FX DEAL TRANSACTED ON 12 MAY 2021 USD / RUB<br>EX.RATE 0.0134775 WITH HSBC BANK     | -8,286,729.000   | 12 May 21 |                   |                   |              | 0.00              | -111,684.64 | -112,651.66                       | -967.02       |
| FX DEAL TRANSACTED ON 13 AUG 2021 RUB / USD<br>EX.RATE 74.694 WITH HSBC BANK USA,   | 1,184,048.000    | 13 Aug 21 |                   |                   |              | 0.00              | 15,851.98   | 16,130.90                         | 278.92        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 AUG 2021 USD / RUB<br>EX.RATE 0.0136044 WITH HSBC BANK     | -1,184,048.000   | 13 Aug 21 |                   |                   |              | 0.00              | -16,108.29  | -15,941.00                        | 167.29        |
| FX DEAL TRANSACTED ON 13 MAY 2021 RUB / USD<br>EX.RATE 75.46076 WITH HSBC BANK USA, | 8,227,258.000    | 13 May 21 |                   |                   |              | 0.00              | 109,026.97  | 110,764.69                        | 1,737.72      |
| FX DEAL TRANSACTED ON 13 MAY 2021 USD / RUB<br>EX.RATE 0.0134181 WITH HSBC BANK     | -8,227,258.000   | 13 May 21 |                   |                   |              | 0.00              | -110,394.08 | -111,843.19                       | -1,449.11     |
| FX DEAL TRANSACTED ON 14 JAN 2021 RUB / USD<br>EX.RATE 73.9276 WITH HSBC BANK USA,  | 2,123,367.000    | 14 Jan 21 |                   |                   |              | 0.00              | 28,722.25   | 28,597.05                         | -125.20       |
| FX DEAL TRANSACTED ON 14 JAN 2021 RUB / USD<br>EX.RATE 73.9646 WITH HSBC BANK USA,  | 2,124,661.000    | 14 Jan 21 |                   |                   |              | 0.00              | 28,725.38   | 28,614.48                         | -110.90       |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / RUB<br>EX.RATE 0.013604 WITH HSBC BANK USA, | -2,124,661.000   | 14 Jan 21 |                   |                   |              | 0.00              | -28,903.81  | -28,797.25                        | 106.56        |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / RUB<br>EX.RATE 0.0136107 WITH HSBC BANK     | -2,123,367.000   | 14 Jan 21 |                   |                   |              | 0.00              | -28,900.51  | -28,779.71                        | 120.80        |
| FX DEAL TRANSACTED ON 14 JUL 2021 RUB / USD<br>EX.RATE 75.377 WITH HSBC BANK USA,   | 4,005,330.000    | 14 Jul 21 |                   |                   |              | 0.00              | 53,137.30   | 56,301.57                         | 3,164.27      |
| FX DEAL TRANSACTED ON 14 JUL 2021 USD / RUB<br>EX.RATE 0.0134713 WITH HSBC BANK     | -4,005,330.000   | 14 Jul 21 |                   |                   |              | 0.00              | -53,956.92  | -54,094.10                        | -137.18       |
| FX DEAL TRANSACTED ON 15 FEB 2021 RUB / USD<br>EX.RATE 73.2969 WITH HSBC BANK USA,  | 29,518,343.730   | 15 Feb 21 |                   |                   |              | 0.00              | 402,722.95  | 402,794.94                        | 71.99         |
| FX DEAL TRANSACTED ON 15 JAN 2021 RUB / USD<br>EX.RATE 73.8543 WITH HSBC BANK USA,  | 2,127,096.000    | 15 Jan 21 |                   |                   |              | 0.00              | 28,801.25   | 28,647.28                         | -153.97       |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / RUB<br>EX.RATE 0.0136252 WITH HSBC BANK     | -2,127,096.000   | 15 Jan 21 |                   |                   |              | 0.00              | -28,982.16  | -28,830.25                        | 151.91        |
| FX DEAL TRANSACTED ON 15 JUN 2021 RUB / USD<br>EX.RATE 73.24246 WITH HSBC BANK USA, | 8,121,048.000    | 15 Jun 21 |                   |                   |              | 0.00              | 110,878.96  | 111,558.60                        | 679.64        |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / RUB<br>EX.RATE 0.0138373 WITH HSBC BANK     | -8,121,048.000   | 15 Jun 21 |                   |                   |              | 0.00              | -112,373.34 | -111,247.16                       | 1,126.18      |
| FX DEAL TRANSACTED ON 17 DEC 2021 RUB / USD<br>EX.RATE 73.6791 WITH HSBC BANK USA,  | 6,950,254.940    | 17 Dec 21 |                   |                   |              | 0.00              | 94,331.43   | 93,763.98                         | -567.45       |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / RUB<br>EX.RATE 0.013765 WITH HSBC BANK USA, | -8,121,048.000   | 17 Sep 21 |                   |                   |              | 0.00              | -111,786.41 | -111,558.60                       | 227.81        |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / RUB<br>EX.RATE 0.0135645 WITH HSBC BANK     | -5,534,387.000   | 18 Feb 21 |                   |                   |              | 0.00              | -75,071.44  | -74,686.82                        | 384.62        |
| FX DEAL TRANSACTED ON 19 AUG 2021 USD / RUB<br>EX.RATE 0.0134777 WITH HSBC BANK     | -15,329,939.000  | 19 Aug 21 |                   |                   |              | 0.00              | -206,611.86 | -206,389.05                       | 222.81        |
| FX DEAL TRANSACTED ON 19 MAR 2021 USD / RUB<br>EX.RATE 0.0135052 WITH HSBC BANK     | -39,614,011.000  | 19 Mar 21 |                   |                   |              | 0.00              | -534,994.80 | -533,513.05                       | 1,481.75      |
| FX DEAL TRANSACTED ON 19 NOV 2021 RUB / USD<br>EX.RATE 72.9 WITH HSBC BANK USA,     | 7,103,012.320    | 19 Nov 21 |                   |                   |              | 0.00              | 97,435.01   | 96,767.99                         | -667.02       |
| FX DEAL TRANSACTED ON 20 MAY 2021 RUB / USD<br>EX.RATE 73.6552 WITH HSBC BANK USA,  | 1,398,969.000    | 20 May 21 |                   |                   |              | 0.00              | 18,993.49   | 19,017.90                         | 24.41         |
| FX DEAL TRANSACTED ON 21 JAN 2021 RUB / USD<br>EX.RATE 73.5294 WITH HSBC BANK USA,  | 6,375,124.000    | 21 Jan 21 |                   |                   |              | 0.00              | 86,701.70   | 86,407.21                         | -294.49       |
| FX DEAL TRANSACTED ON 21 JUL 2021 RUB / USD<br>EX.RATE 74.3478 WITH HSBC BANK USA,  | 4,005,330.000    | 21 Jul 21 |                   |                   |              | 0.00              | 53,872.88   | 54,094.10                         | 221.22        |
| FX DEAL TRANSACTED ON 21 JUN 2021 RUB / USD<br>EX.RATE 73.0365 WITH HSBC BANK USA,  | 1,766,960.000    | 21 Jun 21 |                   |                   |              | 0.00              | 24,192.84   | 24,204.92                         | 12.08         |
| FX DEAL TRANSACTED ON 21 OCT 2021 USD / RUB<br>EX.RATE 0.014077 WITH HSBC BANK USA, | -4,005,330.000   | 21 Oct 21 |                   |                   |              | 0.00              | -56,383.00  | -56,301.57                        | 81.43         |
| South African rand - ZAR                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / ZAR<br>EX.RATE 0.0690819 WITH HSBC BANK     | -719,247.250     | 7 Sep 21  |                   |                   |              | 0.00              | -49,687.00  | -44,630.36                        | 5,056.64      |
| FX DEAL TRANSACTED ON 07 SEP 2021 ZAR / USD<br>EX.RATE 14.301662 WITH HSBC BANK     | 710,606.680      | 7 Sep 21  |                   |                   |              | 0.00              | 49,687.00   | 49,792.88                         | 105.88        |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / ZAR<br>EX.RATE 0.0647229 WITH HSBC BANK     | -3,680,000.000   | 15 Jan 21 |                   |                   |              | 0.00              | -238,180.35 | -268,368.28                       | -30,187.93    |
| FX DEAL TRANSACTED ON 15 JAN 2021 ZAR / USD<br>EX.RATE 15.1706 WITH HSBC BANK USA,  | 3,680,000.000    | 15 Jan 21 |                   |                   |              | 0.00              | 242,574.45  | 242,544.08                        | -30.37        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| Swiss franc - CHF                                                                   |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 JUN 2021 CHF / USD<br>EX.RATE 0.89764 WITH HSBC BANK USA,  | 685,171.000      | 2 Jun 21 |                   |                   |              | 0.00              | 763,302.66    | 747,269.06                        | -16,033.60    |
| United States dollar - USD                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 DEC 2021 GBP / USD<br>EX.RATE 0.7508583 WITH HSBC BANK     | -5,006,270.780   | 1 Dec 21 |                   |                   |              | 0.00              | -5,006,270.78 | -5,006,270.78                     | 0.00          |
| FX DEAL TRANSACTED ON 01 DEC 2021 USD / GBP<br>EX.RATE 1.3328743 WITH HSBC BANK     | 5,010,274.490    | 1 Dec 21 |                   |                   |              | 0.00              | 5,010,274.49  | 5,010,274.49                      | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2021 GBP / USD<br>EX.RATE 0.7290981 WITH HSBC BANK     | -3,393,233.500   | 1 Feb 21 |                   |                   |              | 0.00              | -3,393,233.50 | -3,393,233.50                     | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2021 USD / GBP<br>EX.RATE 1.371726 WITH HSBC BANK USA, | 3,393,650.120    | 1 Feb 21 |                   |                   |              | 0.00              | 3,393,650.12  | 3,393,650.12                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / JPY<br>EX.RATE 0.0089681 WITH HSBC BANK     | 636,700.660      | 1 Jul 21 |                   |                   |              | 0.00              | 636,700.66    | 636,700.66                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 EUR / USD<br>EX.RATE 0.817977 WITH HSBC BANK USA, | -1,215,193.130   | 1 Jun 21 |                   |                   |              | 0.00              | -1,215,193.13 | -1,215,193.13                     | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 GBP / USD<br>EX.RATE 0.7049154 WITH HSBC BANK     | -5,297,089.740   | 1 Jun 21 |                   |                   |              | 0.00              | -5,297,089.74 | -5,297,089.74                     | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 USD / EUR<br>EX.RATE 1.2232304 WITH HSBC BANK     | 1,215,891.020    | 1 Jun 21 |                   |                   |              | 0.00              | 1,215,891.02  | 1,215,891.02                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 USD / GBP<br>EX.RATE 1.4186629 WITH HSBC BANK     | 5,297,287.270    | 1 Jun 21 |                   |                   |              | 0.00              | 5,297,287.27  | 5,297,287.27                      | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2021 EUR / USD<br>EX.RATE 0.8296248 WITH HSBC BANK     | -2,020,190.230   | 1 Mar 21 |                   |                   |              | 0.00              | -2,020,190.23 | -2,020,190.23                     | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2021 GBP / USD<br>EX.RATE 0.7172186 WITH HSBC BANK     | -4,290,184.480   | 1 Mar 21 |                   |                   |              | 0.00              | -4,290,184.48 | -4,290,184.48                     | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2021 USD / EUR<br>EX.RATE 1.2063705 WITH HSBC BANK     | 2,021,876.960    | 1 Mar 21 |                   |                   |              | 0.00              | 2,021,876.96  | 2,021,876.96                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 MAR 2021 USD / GBP<br>EX.RATE 1.3945767 WITH HSBC BANK     | 4,291,112.510    | 1 Mar 21 |                   |                   |              | 0.00              | 4,291,112.51  | 4,291,112.51                      | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 EUR / USD<br>EX.RATE 0.8637127 WITH HSBC BANK     | -2,233,381.540   | 1 Nov 21 |                   |                   |              | 0.00              | -2,233,381.54 | -2,233,381.54                     | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / EUR<br>EX.RATE 1.1571285 WITH HSBC BANK     | 2,232,100.880    | 1 Nov 21 |                   |                   |              | 0.00              | 2,232,100.88  | 2,232,100.88                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2021 EUR / USD<br>EX.RATE 0.8624891 WITH HSBC BANK     | -1,591,904.260   | 1 Oct 21 |                   |                   |              | 0.00              | -1,591,904.26 | -1,591,904.26                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2021 USD / EUR<br>EX.RATE 1.1588093 WITH HSBC BANK     | 1,591,045.170    | 1 Oct 21 |                   |                   |              | 0.00              | 1,591,045.17  | 1,591,045.17                      | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 GBP / USD<br>EX.RATE 0.7190841 WITH HSBC BANK     | -5,373,502.510   | 2 Aug 21 |                   |                   |              | 0.00              | -5,373,502.51 | -5,373,502.51                     | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 USD / GBP<br>EX.RATE 1.3907454 WITH HSBC BANK     | 5,373,840.230    | 2 Aug 21 |                   |                   |              | 0.00              | 5,373,840.23  | 5,373,840.23                      | 0.00          |
| FX DEAL TRANSACTED ON 02 DEC 2021 IDR / USD<br>EX.RATE 14515.5 WITH HSBC BANK USA,  | -410,393.000     | 2 Dec 21 |                   |                   |              | 0.00              | -410,393.00   | -410,393.00                       | 0.00          |
| FX DEAL TRANSACTED ON 02 DEC 2021 RUB / USD<br>EX.RATE 75.298 WITH HSBC BANK USA,   | -41,422.000      | 2 Dec 21 |                   |                   |              | 0.00              | -41,422.00    | -41,422.00                        | 0.00          |
| FX DEAL TRANSACTED ON 02 DEC 2021 USD / IDR<br>EX.RATE 0.0000692 WITH HSBC BANK     | 410,393.000      | 2 Dec 21 |                   |                   |              | 0.00              | 410,393.00    | 410,393.00                        | 0.00          |
| FX DEAL TRANSACTED ON 02 DEC 2021 USD / RUB<br>EX.RATE 0.013541 WITH HSBC BANK USA, | 41,422.000       | 2 Dec 21 |                   |                   |              | 0.00              | 41,422.00     | 41,422.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUN 2021 CHF / USD<br>EX.RATE 0.89764 WITH HSBC BANK USA,  | -763,302.660     | 2 Jun 21 |                   |                   |              | 0.00              | -763,302.66   | -763,302.66                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 RUB / USD<br>EX.RATE 75.306 WITH HSBC BANK USA,   | -52,684.000      | 3 Dec 21 |                   |                   |              | 0.00              | -52,684.00    | -52,684.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / RUB<br>EX.RATE 0.0135391 WITH HSBC BANK     | 52,684.000       | 3 Dec 21 |                   |                   |              | 0.00              | 52,684.00     | 52,684.00                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAR 2021 USD / CAD<br>EX.RATE 0.7922687 WITH HSBC BANK     | 717,018.250      | 3 Mar 21 |                   |                   |              | 0.00              | 717,018.25    | 717,018.25                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                         |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2021 IDR / USD<br>EX.RATE 14393.0 WITH HSBC BANK USA, | -69,819.000      | 3 Sep 21 |                   |                   |              | 0.00              | -69,819.00    | -69,819.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / IDR<br>EX.RATE 0.0000702 WITH HSBC BANK    | 69,819.000       | 3 Sep 21 |                   |                   |              | 0.00              | 69,819.00     | 69,819.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2021 USD / EUR<br>EX.RATE 1.2035112 WITH HSBC BANK    | 844,142.760      | 4 May 21 |                   |                   |              | 0.00              | 844,142.76    | 844,142.76                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2021 AUD / USD<br>EX.RATE 1.3758623 WITH HSBC BANK    | -891,804.340     | 4 Oct 21 |                   |                   |              | 0.00              | -891,804.34   | -891,804.34                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2021 USD / AUD<br>EX.RATE 0.7269052 WITH HSBC BANK    | 891,912.680      | 4 Oct 21 |                   |                   |              | 0.00              | 891,912.68    | 891,912.68                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2021 GBP / USD<br>EX.RATE 0.7202812 WITH HSBC BANK    | -887,153.540     | 5 Apr 21 |                   |                   |              | 0.00              | -887,153.54   | -887,153.54                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2021 USD / GBP<br>EX.RATE 1.3884713 WITH HSBC BANK    | 887,233.160      | 5 Apr 21 |                   |                   |              | 0.00              | 887,233.16    | 887,233.16                        | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 AUD / USD<br>EX.RATE 1.3130495 WITH HSBC BANK    | -939,797.000     | 6 Apr 21 |                   |                   |              | 0.00              | -939,797.00   | -939,797.00                       | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 EUR / USD<br>EX.RATE 0.8470947 WITH HSBC BANK    | -2,065,884.630   | 6 Apr 21 |                   |                   |              | 0.00              | -2,065,884.63 | -2,065,884.63                     | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 GBP / USD<br>EX.RATE 0.7229428 WITH HSBC BANK    | -4,256,215.020   | 6 Apr 21 |                   |                   |              | 0.00              | -4,256,215.02 | -4,256,215.02                     | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / AUD<br>EX.RATE 0.7616856 WITH HSBC BANK    | 939,920.030      | 6 Apr 21 |                   |                   |              | 0.00              | 939,920.03    | 939,920.03                        | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / EUR<br>EX.RATE 1.1811585 WITH HSBC BANK    | 2,067,027.380    | 6 Apr 21 |                   |                   |              | 0.00              | 2,067,027.38  | 2,067,027.38                      | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / GBP<br>EX.RATE 1.3833547 WITH HSBC BANK    | 4,256,582.410    | 6 Apr 21 |                   |                   |              | 0.00              | 4,256,582.41  | 4,256,582.41                      | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 EUR / USD<br>EX.RATE 0.8862184 WITH HSBC BANK    | -660,000.000     | 6 Dec 21 |                   |                   |              | 0.00              | -660,000.00   | -660,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JAN 2021 GBP / USD<br>EX.RATE 0.7364082 WITH HSBC BANK    | -3,487,196.600   | 7 Jan 21 |                   |                   |              | 0.00              | -3,487,196.60 | -3,487,196.60                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / GBP<br>EX.RATE 1.358136 WITH HSBC BANK USA, | 3,487,693.250    | 7 Jan 21 |                   |                   |              | 0.00              | 3,487,693.25 | 3,487,693.25                      | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / ZAR<br>EX.RATE 0.0690819 WITH HSBC BANK     | 49,687.000       | 7 Sep 21 |                   |                   |              | 0.00              | 49,687.00    | 49,687.00                         | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2021 ZAR / USD<br>EX.RATE 14.301662 WITH HSBC BANK     | -49,687.000      | 7 Sep 21 |                   |                   |              | 0.00              | -49,687.00   | -49,687.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2021 ILS / USD<br>EX.RATE 3.275986 WITH HSBC BANK USA, | -26,103.000      | 8 Feb 21 |                   |                   |              | 0.00              | -26,103.00   | -26,103.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2021 RUB / USD<br>EX.RATE 74.69 WITH HSBC BANK USA,    | -530,097.400     | 8 Feb 21 |                   |                   |              | 0.00              | -530,097.40  | -530,097.40                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2021 USD / ILS<br>EX.RATE 0.3046389 WITH HSBC BANK     | 26,103.000       | 8 Feb 21 |                   |                   |              | 0.00              | 26,103.00    | 26,103.00                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2021 USD / RUB<br>EX.RATE 0.0134386 WITH HSBC BANK     | 532,074.250      | 8 Feb 21 |                   |                   |              | 0.00              | 532,074.25   | 532,074.25                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUL 2021 ILS / USD<br>EX.RATE 3.279264 WITH HSBC BANK USA, | -97,445.000      | 8 Jul 21 |                   |                   |              | 0.00              | -97,445.00   | -97,445.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUL 2021 USD / ILS<br>EX.RATE 0.3048502 WITH HSBC BANK     | 97,445.000       | 8 Jul 21 |                   |                   |              | 0.00              | 97,445.00    | 97,445.00                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 ILS / USD<br>EX.RATE 3.248867 WITH HSBC BANK USA, | -39,880.980      | 9 Feb 21 |                   |                   |              | 0.00              | -39,880.98   | -39,880.98                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 ILS / USD<br>EX.RATE 3.2526 WITH HSBC BANK USA,   | -35,312.060      | 9 Feb 21 |                   |                   |              | 0.00              | -35,312.06   | -35,312.06                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 RUB / USD<br>EX.RATE 74.91705 WITH HSBC BANK USA, | -100,848.230     | 9 Feb 21 |                   |                   |              | 0.00              | -100,848.23  | -100,848.23                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / ILS<br>EX.RATE 0.3068426 WITH HSBC BANK     | 35,242.710       | 9 Feb 21 |                   |                   |              | 0.00              | 35,242.71    | 35,242.71                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / ILS<br>EX.RATE 0.3072008 WITH HSBC BANK     | 39,803.390       | 9 Feb 21 |                   |                   |              | 0.00              | 39,803.39    | 39,803.39                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / RUB<br>EX.RATE 0.0134867 WITH HSBC BANK     | 101,895.520      | 9 Feb 21 |                   |                   |              | 0.00              | 101,895.52   | 101,895.52                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 JUL 2021 EUR / USD<br>EX.RATE 0.841561 WITH HSBC BANK USA, | -766,432.860     | 9 Jul 21  |                   |                   |              | 0.00              | -766,432.86 | -766,432.86                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2021 JPY / USD<br>EX.RATE 113.45024 WITH HSBC BANK     | -773,679.990     | 10 Dec 21 |                   |                   |              | 0.00              | -773,679.99 | -773,679.99                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JUN 2021 USD / JPY<br>EX.RATE 0.0091296 WITH HSBC BANK     | 659,509.070      | 10 Jun 21 |                   |                   |              | 0.00              | 659,509.07  | 659,509.07                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAR 2021 EUR / USD<br>EX.RATE 0.8385674 WITH HSBC BANK     | -867,551.030     | 10 Mar 21 |                   |                   |              | 0.00              | -867,551.03 | -867,551.03                       | 0.00          |
| FX DEAL TRANSACTED ON 10 MAR 2021 USD / GBP<br>EX.RATE 1.39263 WITH HSBC BANK USA,  | 995,308.480      | 10 Mar 21 |                   |                   |              | 0.00              | 995,308.48  | 995,308.48                        | 0.00          |
| FX DEAL TRANSACTED ON 11 FEB 2021 RUB / USD<br>EX.RATE 74.62132 WITH HSBC BANK USA, | -101,308.390     | 11 Feb 21 |                   |                   |              | 0.00              | -101,308.39 | -101,308.39                       | 0.00          |
| FX DEAL TRANSACTED ON 11 FEB 2021 USD / RUB<br>EX.RATE 0.013536 WITH HSBC BANK USA, | 102,328.640      | 11 Feb 21 |                   |                   |              | 0.00              | 102,328.64  | 102,328.64                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 AUD / USD<br>EX.RATE 1.2860577 WITH HSBC BANK     | -959,521.500     | 11 Mar 21 |                   |                   |              | 0.00              | -959,521.50 | -959,521.50                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 RUB / USD<br>EX.RATE 74.40033 WITH HSBC BANK USA, | -85,404.030      | 11 Mar 21 |                   |                   |              | 0.00              | -85,404.03  | -85,404.03                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / AUD<br>EX.RATE 0.7776508 WITH HSBC BANK     | 959,621.090      | 11 Mar 21 |                   |                   |              | 0.00              | 959,621.09  | 959,621.09                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / RUB<br>EX.RATE 0.0135828 WITH HSBC BANK     | 86,306.530       | 11 Mar 21 |                   |                   |              | 0.00              | 86,306.53   | 86,306.53                         | 0.00          |
| FX DEAL TRANSACTED ON 11 NOV 2021 RUB / USD<br>EX.RATE 72.4755 WITH HSBC BANK USA,  | -116,424.000     | 11 Nov 21 |                   |                   |              | 0.00              | -116,424.00 | -116,424.00                       | 0.00          |
| FX DEAL TRANSACTED ON 11 NOV 2021 USD / RUB<br>EX.RATE 0.0140489 WITH HSBC BANK     | 116,424.000      | 11 Nov 21 |                   |                   |              | 0.00              | 116,424.00  | 116,424.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAY 2021 RUB / USD<br>EX.RATE 75.12607 WITH HSBC BANK USA, | -110,304.310     | 12 May 21 |                   |                   |              | 0.00              | -110,304.31 | -110,304.31                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAY 2021 USD / RUB<br>EX.RATE 0.0134775 WITH HSBC BANK     | 111,684.640      | 12 May 21 |                   |                   |              | 0.00              | 111,684.64  | 111,684.64                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 APR 2021 EUR / USD<br>EX.RATE 0.8404596 WITH HSBC BANK     | -774,576.210     | 13 Apr 21 |                   |                   |              | 0.00              | -774,576.21 | -774,576.21                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2021 PLN / USD<br>EX.RATE 3.829895 WITH HSBC BANK USA, | -439,827.000     | 13 Apr 21 |                   |                   |              | 0.00              | -439,827.00 | -439,827.00                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / EUR<br>EX.RATE 1.1893471 WITH HSBC BANK     | 774,264.960      | 13 Apr 21 |                   |                   |              | 0.00              | 774,264.96  | 774,264.96                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / PLN<br>EX.RATE 0.260913 WITH HSBC BANK USA, | 439,827.000      | 13 Apr 21 |                   |                   |              | 0.00              | 439,827.00  | 439,827.00                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2021 RUB / USD<br>EX.RATE 74.694 WITH HSBC BANK USA,   | -15,851.980      | 13 Aug 21 |                   |                   |              | 0.00              | -15,851.98  | -15,851.98                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2021 USD / RUB<br>EX.RATE 0.0136044 WITH HSBC BANK     | 16,108.290       | 13 Aug 21 |                   |                   |              | 0.00              | 16,108.29   | 16,108.29                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2021 IDR / USD<br>EX.RATE 14346.0 WITH HSBC BANK USA,  | -413,511.140     | 13 Dec 21 |                   |                   |              | 0.00              | -413,511.14 | -413,511.14                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2021 USD / IDR<br>EX.RATE 0.0000697 WITH HSBC BANK     | 70,047.740       | 13 Dec 21 |                   |                   |              | 0.00              | 70,047.74   | 70,047.74                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAY 2021 RUB / USD<br>EX.RATE 75.46076 WITH HSBC BANK USA, | -109,026.970     | 13 May 21 |                   |                   |              | 0.00              | -109,026.97 | -109,026.97                       | 0.00          |
| FX DEAL TRANSACTED ON 13 MAY 2021 USD / RUB<br>EX.RATE 0.0134181 WITH HSBC BANK     | 110,394.080      | 13 May 21 |                   |                   |              | 0.00              | 110,394.08  | 110,394.08                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 IDR / USD<br>EX.RATE 14260.0 WITH HSBC BANK USA,  | -69,789.620      | 13 Sep 21 |                   |                   |              | 0.00              | -69,789.62  | -69,789.62                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 MXN / USD<br>EX.RATE 19.901702 WITH HSBC BANK     | -276,358.270     | 13 Sep 21 |                   |                   |              | 0.00              | -276,358.27 | -276,358.27                       | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / MXN<br>EX.RATE 0.0503579 WITH HSBC BANK     | 276,968.340      | 13 Sep 21 |                   |                   |              | 0.00              | 276,968.34  | 276,968.34                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 RUB / USD<br>EX.RATE 73.9276 WITH HSBC BANK USA,  | -28,722.250      | 14 Jan 21 |                   |                   |              | 0.00              | -28,722.25  | -28,722.25                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 RUB / USD<br>EX.RATE 73.9646 WITH HSBC BANK USA,  | -28,725.380      | 14 Jan 21 |                   |                   |              | 0.00              | -28,725.38  | -28,725.38                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / RUB<br>EX.RATE 0.013604 WITH HSBC BANK USA, | 28,903.810       | 14 Jan 21 |                   |                   |              | 0.00              | 28,903.81     | 28,903.81                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / RUB<br>EX.RATE 0.0136107 WITH HSBC BANK     | 28,900.510       | 14 Jan 21 |                   |                   |              | 0.00              | 28,900.51     | 28,900.51                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUL 2021 RUB / USD<br>EX.RATE 75.377 WITH HSBC BANK USA,   | -53,137.300      | 14 Jul 21 |                   |                   |              | 0.00              | -53,137.30    | -53,137.30                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUL 2021 USD / RUB<br>EX.RATE 0.0134713 WITH HSBC BANK     | 53,956.920       | 14 Jul 21 |                   |                   |              | 0.00              | 53,956.92     | 53,956.92                         | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 CAD / USD<br>EX.RATE 1.2908 WITH HSBC BANK USA,   | -2,599,939.570   | 15 Dec 21 |                   |                   |              | 0.00              | -2,599,939.57 | -2,599,939.57                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 DKK / USD<br>EX.RATE 6.60126 WITH HSBC BANK USA,  | -1,581,166.020   | 15 Dec 21 |                   |                   |              | 0.00              | -1,581,166.02 | -1,581,166.02                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8878235 WITH HSBC BANK     | -8,326,405.370   | 15 Dec 21 |                   |                   |              | 0.00              | -8,326,405.37 | -8,326,405.37                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 ILS / USD<br>EX.RATE 3.1357 WITH HSBC BANK USA,   | -567,070.830     | 15 Dec 21 |                   |                   |              | 0.00              | -567,070.83   | -567,070.83                       | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 JPY / USD<br>EX.RATE 113.868 WITH HSBC BANK USA,  | -2,327,685.830   | 15 Dec 21 |                   |                   |              | 0.00              | -2,327,685.83 | -2,327,685.83                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / CAD<br>EX.RATE 0.7748304 WITH HSBC BANK     | 2,600,332.400    | 15 Dec 21 |                   |                   |              | 0.00              | 2,600,332.40  | 2,600,332.40                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / DKK<br>EX.RATE 0.1518486 WITH HSBC BANK     | 1,584,947.800    | 15 Dec 21 |                   |                   |              | 0.00              | 1,584,947.80  | 1,584,947.80                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.129126 WITH HSBC BANK USA, | 8,346,926.610    | 15 Dec 21 |                   |                   |              | 0.00              | 8,346,926.61  | 8,346,926.61                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / ILS<br>EX.RATE 0.3192777 WITH HSBC BANK     | 567,728.050      | 15 Dec 21 |                   |                   |              | 0.00              | 567,728.05    | 567,728.05                        | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / JPY<br>EX.RATE 0.0087927 WITH HSBC BANK     | 2,330,497.950    | 15 Dec 21 |                   |                   |              | 0.00              | 2,330,497.95  | 2,330,497.95                      | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2021 RUB / USD<br>EX.RATE 73.2969 WITH HSBC BANK USA,  | -402,722.950     | 15 Feb 21 |                   |                   |              | 0.00              | -402,722.95   | -402,722.95                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 15 JAN 2021 PLN / USD<br>EX.RATE 3.740752 WITH HSBC BANK USA, | -425,309.000     | 15 Jan 21 |                   |                   |              | 0.00              | -425,309.00    | -425,309.00                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 RUB / USD<br>EX.RATE 73.8543 WITH HSBC BANK USA,  | -28,801.250      | 15 Jan 21 |                   |                   |              | 0.00              | -28,801.25     | -28,801.25                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / PLN<br>EX.RATE 0.2670987 WITH HSBC BANK     | 425,309.000      | 15 Jan 21 |                   |                   |              | 0.00              | 425,309.00     | 425,309.00                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / RUB<br>EX.RATE 0.0136252 WITH HSBC BANK     | 28,982.160       | 15 Jan 21 |                   |                   |              | 0.00              | 28,982.16      | 28,982.16                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / ZAR<br>EX.RATE 0.0647229 WITH HSBC BANK     | 238,180.350      | 15 Jan 21 |                   |                   |              | 0.00              | 238,180.35     | 238,180.35                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 ZAR / USD<br>EX.RATE 15.1706 WITH HSBC BANK USA,  | -242,574.450     | 15 Jan 21 |                   |                   |              | 0.00              | -242,574.45    | -242,574.45                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 CAD / USD<br>EX.RATE 1.21803 WITH HSBC BANK USA,  | -2,755,270.400   | 15 Jun 21 |                   |                   |              | 0.00              | -2,755,270.40  | -2,755,270.40                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 DKK / USD<br>EX.RATE 6.13294 WITH HSBC BANK USA,  | -1,701,906.100   | 15 Jun 21 |                   |                   |              | 0.00              | -1,701,906.10  | -1,701,906.10                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8247015 WITH HSBC BANK     | -11,177,730.900  | 15 Jun 21 |                   |                   |              | 0.00              | -11,177,730.90 | -11,177,730.90                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 ILS / USD<br>EX.RATE 3.2409 WITH HSBC BANK USA,   | -548,663.640     | 15 Jun 21 |                   |                   |              | 0.00              | -548,663.64    | -548,663.64                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.093 WITH HSBC BANK USA,  | -3,475,779.200   | 15 Jun 21 |                   |                   |              | 0.00              | -3,475,779.20  | -3,475,779.20                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 RUB / USD<br>EX.RATE 73.24246 WITH HSBC BANK USA, | -110,878.960     | 15 Jun 21 |                   |                   |              | 0.00              | -110,878.96    | -110,878.96                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CAD<br>EX.RATE 0.8209709 WITH HSBC BANK     | 2,755,179.920    | 15 Jun 21 |                   |                   |              | 0.00              | 2,755,179.92   | 2,755,179.92                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / DKK<br>EX.RATE 0.1633309 WITH HSBC BANK     | 1,704,797.030    | 15 Jun 21 |                   |                   |              | 0.00              | 1,704,797.03   | 1,704,797.03                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.21468 WITH HSBC BANK USA,  | 11,197,273.680   | 15 Jun 21 |                   |                   |              | 0.00              | 11,197,273.68  | 11,197,273.68                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                         |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / ILS<br>EX.RATE 0.3087697 WITH HSBC BANK    | 549,043.120      | 15 Jun 21 |                   |                   |              | 0.00              | 549,043.12     | 549,043.12                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090897 WITH HSBC BANK    | 3,478,243.510    | 15 Jun 21 |                   |                   |              | 0.00              | 3,478,243.51   | 3,478,243.51                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / RUB<br>EX.RATE 0.0138373 WITH HSBC BANK    | 112,373.340      | 15 Jun 21 |                   |                   |              | 0.00              | 112,373.34     | 112,373.34                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2021 USD / IDR<br>EX.RATE 0.0000694 WITH HSBC BANK    | 713,933.180      | 15 Mar 21 |                   |                   |              | 0.00              | 713,933.18     | 713,933.18                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2021 USD / INR<br>EX.RATE 0.0137533 WITH HSBC BANK    | 693,669.310      | 15 Mar 21 |                   |                   |              | 0.00              | 693,669.31     | 693,669.31                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2021 RUB / USD<br>EX.RATE 73.6791 WITH HSBC BANK USA, | -94,331.430      | 17 Dec 21 |                   |                   |              | 0.00              | -94,331.43     | -94,331.43                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 CAD / USD<br>EX.RATE 1.2748 WITH HSBC BANK USA,  | -2,632,571.380   | 17 Sep 21 |                   |                   |              | 0.00              | -2,632,571.38  | -2,632,571.38                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 DKK / USD<br>EX.RATE 6.3329 WITH HSBC BANK USA,  | -1,648,168.770   | 17 Sep 21 |                   |                   |              | 0.00              | -1,648,168.77  | -1,648,168.77                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8520791 WITH HSBC BANK    | -10,061,614.280  | 17 Sep 21 |                   |                   |              | 0.00              | -10,061,614.28 | -10,061,614.28                    | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 ILS / USD<br>EX.RATE 3.2054 WITH HSBC BANK USA,  | -554,740.130     | 17 Sep 21 |                   |                   |              | 0.00              | -554,740.13    | -554,740.13                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 JPY / USD<br>EX.RATE 109.97 WITH HSBC BANK USA,  | -4,125,259.980   | 17 Sep 21 |                   |                   |              | 0.00              | -4,125,259.98  | -4,125,259.98                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / CAD<br>EX.RATE 0.7843322 WITH HSBC BANK    | 2,632,220.370    | 17 Sep 21 |                   |                   |              | 0.00              | 2,632,220.37   | 2,632,220.37                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / DKK<br>EX.RATE 0.1581628 WITH HSBC BANK    | 1,650,853.760    | 17 Sep 21 |                   |                   |              | 0.00              | 1,650,853.76   | 1,650,853.76                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.1757 WITH HSBC BANK USA,  | 10,079,618.190   | 17 Sep 21 |                   |                   |              | 0.00              | 10,079,618.19  | 10,079,618.19                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / ILS<br>EX.RATE 0.3122322 WITH HSBC BANK    | 555,199.990      | 17 Sep 21 |                   |                   |              | 0.00              | 555,199.99     | 555,199.99                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                         |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANACTED ON 17 SEP 2021 USD / JPY<br>EX.RATE 0.0090996 WITH HSBC BANK     | 4,128,075.340    | 17 Sep 21 |                   |                   |              | 0.00              | 4,128,075.34   | 4,128,075.34                      | 0.00          |
| FX DEAL TRANACTED ON 17 SEP 2021 USD / RUB<br>EX.RATE 0.013765 WITH HSBC BANK USA, | 111,786.410      | 17 Sep 21 |                   |                   |              | 0.00              | 111,786.41     | 111,786.41                        | 0.00          |
| FX DEAL TRANACTED ON 18 FEB 2021 USD / JPY<br>EX.RATE 0.0094666 WITH HSBC BANK     | 782,502.210      | 18 Feb 21 |                   |                   |              | 0.00              | 782,502.21     | 782,502.21                        | 0.00          |
| FX DEAL TRANACTED ON 18 FEB 2021 USD / RUB<br>EX.RATE 0.0135645 WITH HSBC BANK     | 75,071.440       | 18 Feb 21 |                   |                   |              | 0.00              | 75,071.44      | 75,071.44                         | 0.00          |
| FX DEAL TRANACTED ON 18 JAN 2021 EUR / USD<br>EX.RATE 0.828319 WITH HSBC BANK USA, | -2,206,879.140   | 18 Jan 21 |                   |                   |              | 0.00              | -2,206,879.14  | -2,206,879.14                     | 0.00          |
| FX DEAL TRANACTED ON 18 JAN 2021 USD / EUR<br>EX.RATE 1.2076354 WITH HSBC BANK     | 2,207,557.510    | 18 Jan 21 |                   |                   |              | 0.00              | 2,207,557.51   | 2,207,557.51                      | 0.00          |
| FX DEAL TRANACTED ON 18 MAR 2021 CAD / USD<br>EX.RATE 1.24925 WITH HSBC BANK USA,  | -2,686,413.450   | 18 Mar 21 |                   |                   |              | 0.00              | -2,686,413.45  | -2,686,413.45                     | 0.00          |
| FX DEAL TRANACTED ON 18 MAR 2021 DKK / USD<br>EX.RATE 6.2395 WITH HSBC BANK USA,   | -1,672,840.450   | 18 Mar 21 |                   |                   |              | 0.00              | -1,672,840.45  | -1,672,840.45                     | 0.00          |
| FX DEAL TRANACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839067 WITH HSBC BANK USA, | -12,354,903.120  | 18 Mar 21 |                   |                   |              | 0.00              | -12,354,903.12 | -12,354,903.12                    | 0.00          |
| FX DEAL TRANACTED ON 18 MAR 2021 GBP / USD<br>EX.RATE 0.7181329 WITH HSBC BANK     | -995,215.570     | 18 Mar 21 |                   |                   |              | 0.00              | -995,215.57    | -995,215.57                       | 0.00          |
| FX DEAL TRANACTED ON 18 MAR 2021 ILS / USD<br>EX.RATE 3.2935 WITH HSBC BANK USA,   | -539,901.020     | 18 Mar 21 |                   |                   |              | 0.00              | -539,901.02    | -539,901.02                       | 0.00          |
| FX DEAL TRANACTED ON 18 MAR 2021 JPY / USD<br>EX.RATE 109.0 WITH HSBC BANK USA,    | -3,569,864.100   | 18 Mar 21 |                   |                   |              | 0.00              | -3,569,864.10  | -3,569,864.10                     | 0.00          |
| FX DEAL TRANACTED ON 18 MAR 2021 USD / CAD<br>EX.RATE 0.8005892 WITH HSBC BANK     | 2,686,779.070    | 18 Mar 21 |                   |                   |              | 0.00              | 2,686,779.07   | 2,686,779.07                      | 0.00          |
| FX DEAL TRANACTED ON 18 MAR 2021 USD / DKK<br>EX.RATE 0.1605203 WITH HSBC BANK     | 1,675,461.260    | 18 Mar 21 |                   |                   |              | 0.00              | 1,675,461.26   | 1,675,461.26                      | 0.00          |
| FX DEAL TRANACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.1941 WITH HSBC BANK USA,   | 12,378,746.280   | 18 Mar 21 |                   |                   |              | 0.00              | 12,378,746.28  | 12,378,746.28                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / GBP<br>EX.RATE 1.39289 WITH HSBC BANK USA,  | 995,494.300      | 18 Mar 21 |                   |                   |              | 0.00              | 995,494.30    | 995,494.30                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / ILS<br>EX.RATE 0.30398 WITH HSBC BANK USA,  | 540,526.310      | 18 Mar 21 |                   |                   |              | 0.00              | 540,526.31    | 540,526.31                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / JPY<br>EX.RATE 0.0091817 WITH HSBC BANK     | 3,572,748.520    | 18 Mar 21 |                   |                   |              | 0.00              | 3,572,748.52  | 3,572,748.52                      | 0.00          |
| FX DEAL TRANSACTED ON 19 AUG 2021 USD / RUB<br>EX.RATE 0.0134777 WITH HSBC BANK     | 206,611.860      | 19 Aug 21 |                   |                   |              | 0.00              | 206,611.86    | 206,611.86                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2021 USD / JPY<br>EX.RATE 0.0091912 WITH HSBC BANK     | 778,009.160      | 19 Mar 21 |                   |                   |              | 0.00              | 778,009.16    | 778,009.16                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2021 USD / RUB<br>EX.RATE 0.0135052 WITH HSBC BANK     | 534,994.800      | 19 Mar 21 |                   |                   |              | 0.00              | 534,994.80    | 534,994.80                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2021 RUB / USD<br>EX.RATE 72.9 WITH HSBC BANK USA,     | -97,435.010      | 19 Nov 21 |                   |                   |              | 0.00              | -97,435.01    | -97,435.01                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2021 EUR / USD<br>EX.RATE 0.8476096 WITH HSBC BANK     | -234,777.910     | 20 Jul 21 |                   |                   |              | 0.00              | -234,777.91   | -234,777.91                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2021 USD / EUR<br>EX.RATE 1.1800858 WITH HSBC BANK     | 234,837.070      | 20 Jul 21 |                   |                   |              | 0.00              | 234,837.07    | 234,837.07                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAY 2021 RUB / USD<br>EX.RATE 73.6552 WITH HSBC BANK USA,  | -18,993.490      | 20 May 21 |                   |                   |              | 0.00              | -18,993.49    | -18,993.49                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JAN 2021 RUB / USD<br>EX.RATE 73.5294 WITH HSBC BANK USA,  | -86,701.700      | 21 Jan 21 |                   |                   |              | 0.00              | -86,701.70    | -86,701.70                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUL 2021 RUB / USD<br>EX.RATE 74.3478 WITH HSBC BANK USA,  | -53,872.880      | 21 Jul 21 |                   |                   |              | 0.00              | -53,872.88    | -53,872.88                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2021 RUB / USD<br>EX.RATE 73.0365 WITH HSBC BANK USA,  | -24,192.840      | 21 Jun 21 |                   |                   |              | 0.00              | -24,192.84    | -24,192.84                        | 0.00          |
| FX DEAL TRANSACTED ON 21 OCT 2021 USD / RUB<br>EX.RATE 0.014077 WITH HSBC BANK USA, | 56,383.000       | 21 Oct 21 |                   |                   |              | 0.00              | 56,383.00     | 56,383.00                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2021 COP / USD<br>EX.RATE 3857.97 WITH HSBC BANK USA,  | -1,083,715.400   | 21 Sep 21 |                   |                   |              | 0.00              | -1,083,715.40 | -1,083,715.40                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2021 EUR / USD<br>EX.RATE 0.8514406 WITH HSBC BANK     | -700,000.000     | 21 Sep 21 |                   |                   |              | 0.00              | -700,000.00   | -700,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2021 USD / COP<br>EX.RATE 0.0002601 WITH HSBC BANK     | 1,087,450.190    | 21 Sep 21 |                   |                   |              | 0.00              | 1,087,450.19  | 1,087,450.19                      | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2021 GBP / USD<br>EX.RATE 0.7098411 WITH HSBC BANK     | -663,528.790     | 23 Feb 21 |                   |                   |              | 0.00              | -663,528.79   | -663,528.79                       | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2021 USD / GBP<br>EX.RATE 1.408799 WITH HSBC BANK USA, | 663,544.330      | 23 Feb 21 |                   |                   |              | 0.00              | 663,544.33    | 663,544.33                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2021 EUR / USD<br>EX.RATE 0.8225277 WITH HSBC BANK     | -947,080.620     | 25 Jan 21 |                   |                   |              | 0.00              | -947,080.62   | -947,080.62                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2021 USD / EUR<br>EX.RATE 1.2159589 WITH HSBC BANK     | 947,231.980      | 25 Jan 21 |                   |                   |              | 0.00              | 947,231.98    | 947,231.98                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2021 COP / USD<br>EX.RATE 3799.22 WITH HSBC BANK USA,  | -1,100,473.650   | 26 Oct 21 |                   |                   |              | 0.00              | -1,100,473.65 | -1,100,473.65                     | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2021 USD / COP<br>EX.RATE 0.0002646 WITH HSBC BANK     | 1,106,069.180    | 26 Oct 21 |                   |                   |              | 0.00              | 1,106,069.18  | 1,106,069.18                      | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2021 COP / USD<br>EX.RATE 3844.88 WITH HSBC BANK USA,  | -1,087,404.930   | 27 Sep 21 |                   |                   |              | 0.00              | -1,087,404.93 | -1,087,404.93                     | 0.00          |
| FX DEAL TRANSACTED ON 28 JAN 2021 EUR / USD<br>EX.RATE 0.8238793 WITH HSBC BANK     | -735,059.110     | 28 Jan 21 |                   |                   |              | 0.00              | -735,059.11   | -735,059.11                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2021 EUR / USD<br>EX.RATE 0.84763 WITH HSBC BANK USA,  | -2,182,202.070   | 29 Mar 21 |                   |                   |              | 0.00              | -2,182,202.07 | -2,182,202.07                     | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2021 GBP / USD<br>EX.RATE 0.7257947 WITH HSBC BANK     | -1,203,947.820   | 29 Mar 21 |                   |                   |              | 0.00              | -1,203,947.82 | -1,203,947.82                     | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2021 JPY / USD<br>EX.RATE 109.677 WITH HSBC BANK USA,  | -1,489,303.040   | 29 Mar 21 |                   |                   |              | 0.00              | -1,489,303.04 | -1,489,303.04                     | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2021 JPY / USD<br>EX.RATE 113.86102 WITH HSBC BANK     | -885,568.470     | 29 Oct 21 |                   |                   |              | 0.00              | -885,568.47   | -885,568.47                       | 0.00          |
| Total HSBC BANK USA, N.A.                                                           |                  |           |                   |                   |              |                   | .000.00       | 628,777.94                        | 628,777.94    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 GBP / USD<br>EX.RATE 0.7264058 WITH JPMORGAN      | 471,808.000      | 1 Jul 21  |                   |                   |              | 0.00              | 649,510.24    | 643,687.67                        | -5,822.57     |
| FX DEAL TRANSACTED ON 07 DEC 2021 USD / GBP<br>EX.RATE 1.321943 WITH JPMORGAN CHASE | -478,689.000     | 7 Dec 21  |                   |                   |              | 0.00              | -632,799.57   | -633,425.30                       | -625.73       |
| FX DEAL TRANSACTED ON 12 NOV 2021 USD / GBP<br>EX.RATE 1.338347 WITH JPMORGAN CHASE | -580,346.000     | 12 Nov 21 |                   |                   |              | 0.00              | -776,704.33   | -767,942.94                       | 8,761.39      |
| FX DEAL TRANSACTED ON 15 DEC 2021 GBP / USD<br>EX.RATE 0.7565155 WITH JPMORGAN      | 5,769,949.000    | 15 Dec 21 |                   |                   |              | 0.00              | 7,627,007.09  | 7,635,085.98                      | 8,078.89      |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / GBP<br>EX.RATE 1.322248 WITH JPMORGAN CHASE | -5,769,949.000   | 15 Dec 21 |                   |                   |              | 0.00              | -7,629,303.53 | -7,812,307.19                     | -183,003.66   |
| FX DEAL TRANSACTED ON 15 JUN 2021 GBP / USD<br>EX.RATE 0.7098043 WITH JPMORGAN      | 159,122.000      | 15 Jun 21 |                   |                   |              | 0.00              | 224,177.28    | 217,090.15                        | -7,087.13     |
| FX DEAL TRANSACTED ON 15 JUN 2021 GBP / USD<br>EX.RATE 0.7098844 WITH JPMORGAN      | 5,341,844.000    | 15 Jun 21 |                   |                   |              | 0.00              | 7,524,948.81  | 7,462,022.48                      | -62,926.33    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / GBP<br>EX.RATE 1.40868 WITH JPMORGAN CHASE  | -159,122.000     | 15 Jun 21 |                   |                   |              | 0.00              | -224,151.98   | -222,277.54                       | 1,874.44      |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / GBP<br>EX.RATE 1.408839 WITH JPMORGAN CHASE | -5,341,844.000   | 15 Jun 21 |                   |                   |              | 0.00              | -7,525,798.16 | -7,287,877.95                     | 237,920.21    |
| FX DEAL TRANSACTED ON 17 SEP 2021 GBP / USD<br>EX.RATE 0.7273785 WITH JPMORGAN      | 4,710,914.000    | 17 Sep 21 |                   |                   |              | 0.00              | 6,476,564.57  | 6,427,100.13                      | -49,464.44    |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / GBP<br>EX.RATE 1.374972 WITH JPMORGAN CHASE | -4,710,914.000   | 17 Sep 21 |                   |                   |              | 0.00              | -6,477,374.84 | -6,233,717.74                     | 243,657.10    |
| FX DEAL TRANSACTED ON 18 MAR 2021 GBP / USD<br>EX.RATE 0.7180761 WITH JPMORGAN      | 5,341,844.000    | 18 Mar 21 |                   |                   |              | 0.00              | 7,439,105.37  | 7,329,544.69                      | -109,560.68   |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / GBP<br>EX.RATE 1.392885 WITH JPMORGAN CHASE | -5,341,844.000   | 18 Mar 21 |                   |                   |              | 0.00              | -7,440,574.38 | -7,462,022.48                     | -21,448.10    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / GBP<br>EX.RATE 1.378017 WITH JPMORGAN CHASE | -923,351.220     | 23 Mar 21 |                   |                   |              | 0.00              | -1,272,393.68 | -1,273,486.01                     | -1,092.33     |
| FX DEAL TRANSACTED ON 29 DEC 2021 USD / GBP<br>EX.RATE 1.348031 WITH JPMORGAN CHASE | -491,411.000     | 29 Dec 21 |                   |                   |              | 0.00              | -662,437.26   | -665,353.14                       | -2,915.88     |
| FX DEAL TRANSACTED ON 30 NOV 2021 GBP / USD<br>EX.RATE 0.7517327 WITH JPMORGAN      | 113,911.970      | 30 Nov 21 |                   |                   |              | 0.00              | 151,532.54    | 151,702.28                        | 169.74        |
| Euro - EUR                                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / EUR<br>EX.RATE 1.18083 WITH JPMORGAN CHASE  | -398,416.080     | 13 Sep 21 |                   |                   |              | 0.00              | -470,461.66   | -470,987.59                       | -525.93       |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8878156 WITH JPMORGAN      | 3,793,181.000    | 15 Dec 21 |                   |                   |              | 0.00              | 4,272,487.35  | 4,272,070.25                      | -417.10       |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.129121 WITH JPMORGAN CHASE | -3,793,181.000   | 15 Dec 21 |                   |                   |              | 0.00              | -4,282,960.32 | -4,320,706.91                     | -37,746.59    |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / EUR<br>EX.RATE 1.208932 WITH JPMORGAN CHASE | -1,020,000.000   | 15 Jan 21 |                   |                   |              | 0.00              | -1,233,110.64 | -1,231,650.07                     | 1,460.57      |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8246811 WITH JPMORGAN      | 4,588,390.000    | 15 Jun 21 |                   |                   |              | 0.00              | 5,563,835.83  | 5,482,208.77                      | -81,627.06    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.214714 WITH JPMORGAN CHASE | -4,588,390.000   | 15 Jun 21 |                   |                   |              | 0.00              | -5,573,581.57 | -5,379,658.09                     | 193,923.48    |
| FX DEAL TRANSACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8519847 WITH JPMORGAN      | 4,588,390.000    | 17 Sep 21 |                   |                   |              | 0.00              | 5,385,530.99  | 5,379,658.09                      | -5,872.90     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.175819 WITH JPMORGAN CHASE | -4,588,390.000   | 17 Sep 21 |                   |                   |              | 0.00              | -5,395,116.14 | -5,167,674.42                     | 227,441.72    |
| FX DEAL TRANSACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839081 WITH JPMORGAN CHASE | 3,979,290.000    | 18 Mar 21 |                   |                   |              | 0.00              | 4,742,438.24  | 4,707,699.10                      | -34,739.14    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.193968 WITH JPMORGAN CHASE | -3,979,290.000   | 18 Mar 21 |                   |                   |              | 0.00              | -4,751,144.92 | -4,754,456.04                     | -3,311.12     |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / EUR<br>EX.RATE 1.187367 WITH JPMORGAN CHASE | -2,326,379.700   | 23 Mar 21 |                   |                   |              | 0.00              | -2,762,266.49 | -2,761,878.17                     | 388.32        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 MAY 2021 USD / EUR<br>EX.RATE 1.222937 WITH JPMORGAN CHASE | -609,100.000     | 24 May 21 |                   |                   |              | 0.00              | -744,890.93 | -727,752.73                       | 17,138.20     |
| FX DEAL TRANSACTED ON 29 NOV 2021 EUR / USD<br>EX.RATE 0.8873201 WITH JPMORGAN      | 795,209.000      | 29 Nov 21 |                   |                   |              | 0.00              | 896,191.80  | 895,604.17                        | -587.63       |
| Japanese yen - JPY                                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 DEC 2021 USD / JPY<br>EX.RATE 0.0088215 WITH JPMORGAN      | -49,671,661.000  | 9 Dec 21  |                   |                   |              | 0.00              | -438,176.26 | -437,925.16                       | 251.10        |
| FX DEAL TRANSACTED ON 14 MAY 2021 JPY / USD<br>EX.RATE 109.3687 WITH JPMORGAN CHASE | 91,445,100.000   | 14 May 21 |                   |                   |              | 0.00              | 836,117.65  | 825,316.79                        | -10,800.86    |
| New Israeli shekel - ILS                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 JUN 2021 ILS / USD<br>EX.RATE 3.2482066 WITH JPMORGAN      | 468,000.000      | 7 Jun 21  |                   |                   |              | 0.00              | 144,079.51  | 142,682.93                        | -1,396.58     |
| FX DEAL TRANSACTED ON 07 JUN 2021 USD / ILS<br>EX.RATE 0.3077801 WITH JPMORGAN      | -468,000.000     | 7 Jun 21  |                   |                   |              | 0.00              | -144,041.11 | -144,155.24                       | -114.13       |
| FX DEAL TRANSACTED ON 12 MAY 2021 ILS / USD<br>EX.RATE 3.2838339 WITH JPMORGAN      | 468,000.000      | 12 May 21 |                   |                   |              | 0.00              | 142,516.34  | 144,155.24                        | 1,638.90      |
| FX DEAL TRANSACTED ON 12 MAY 2021 USD / ILS<br>EX.RATE 0.304479 WITH JPMORGAN CHASE | -468,000.000     | 12 May 21 |                   |                   |              | 0.00              | -142,496.17 | -142,381.24                       | 114.93        |
| FX DEAL TRANSACTED ON 13 OCT 2021 ILS / USD<br>EX.RATE 3.2302038 WITH JPMORGAN      | 63,000.000       | 13 Oct 21 |                   |                   |              | 0.00              | 19,503.41   | 20,198.78                         | 695.37        |
| FX DEAL TRANSACTED ON 13 OCT 2021 USD / ILS<br>EX.RATE 0.3094949 WITH JPMORGAN      | -63,000.000      | 13 Oct 21 |                   |                   |              | 0.00              | -19,498.18  | -19,496.80                        | 1.38          |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / ILS<br>EX.RATE 0.3120206 WITH JPMORGAN      | -94,000.000      | 13 Sep 21 |                   |                   |              | 0.00              | -29,329.94  | -29,274.37                        | 55.57         |

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## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| Norwegian krone - NOK                                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / NOK<br>EX.RATE 0.116321 WITH JPMORGAN CHASE | -2,053,331.710   | 6 Oct 21  |                   |                   |              | 0.00              | -238,845.60   | -239,718.38                       | -872.78       |
| FX DEAL TRANSACTED ON 15 DEC 2021 NOK / USD<br>EX.RATE 9.07167 WITH JPMORGAN CHASE  | 12,225,004.000   | 15 Dec 21 |                   |                   |              | 0.00              | 1,347,602.37  | 1,362,565.30                      | 14,962.93     |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / NOK<br>EX.RATE 0.1101162 WITH JPMORGAN      | -12,225,004.000  | 15 Dec 21 |                   |                   |              | 0.00              | -1,346,171.57 | -1,384,266.99                     | -38,095.42    |
| FX DEAL TRANSACTED ON 15 JUN 2021 NOK / USD<br>EX.RATE 8.33746 WITH JPMORGAN CHASE  | 12,225,004.000   | 15 Jun 21 |                   |                   |              | 0.00              | 1,466,274.38  | 1,437,212.81                      | -29,061.57    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / NOK<br>EX.RATE 0.1199681 WITH JPMORGAN      | -12,225,004.000  | 15 Jun 21 |                   |                   |              | 0.00              | -1,466,611.07 | -1,406,846.54                     | 59,764.53     |
| FX DEAL TRANSACTED ON 17 SEP 2021 NOK / USD<br>EX.RATE 8.68183 WITH JPMORGAN CHASE  | 12,225,004.000   | 17 Sep 21 |                   |                   |              | 0.00              | 1,408,113.73  | 1,406,846.54                      | -1,267.19     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / NOK<br>EX.RATE 0.1151129 WITH JPMORGAN      | -12,225,004.000  | 17 Sep 21 |                   |                   |              | 0.00              | -1,407,256.26 | -1,362,565.30                     | 44,690.96     |
| FX DEAL TRANSACTED ON 18 MAR 2021 NOK / USD<br>EX.RATE 8.49972 WITH JPMORGAN CHASE  | 12,225,004.000   | 18 Mar 21 |                   |                   |              | 0.00              | 1,438,283.14  | 1,427,545.97                      | -10,737.17    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / NOK<br>EX.RATE 0.1176315 WITH JPMORGAN      | -12,225,004.000  | 18 Mar 21 |                   |                   |              | 0.00              | -1,438,046.11 | -1,437,212.81                     | 833.30        |
| Singapore dollar - SGD                                                              |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 SGD / USD<br>EX.RATE 1.36867 WITH JPMORGAN CHASE  | 1,138,909.000    | 15 Dec 21 |                   |                   |              | 0.00              | 832,128.27    | 833,998.98                        | 1,870.71      |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / SGD<br>EX.RATE 0.7302794 WITH JPMORGAN      | -1,138,909.000   | 15 Dec 21 |                   |                   |              | 0.00              | -831,721.73   | -844,454.92                       | -12,733.19    |
| FX DEAL TRANSACTED ON 15 JUN 2021 SGD / USD<br>EX.RATE 1.32776 WITH JPMORGAN CHASE  | 1,138,909.000    | 15 Jun 21 |                   |                   |              | 0.00              | 857,767.22    | 847,087.39                        | -10,679.83    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / SGD<br>EX.RATE 0.7529553 WITH JPMORGAN      | -1,138,909.000   | 15 Jun 21 |                   |                   |              | 0.00              | -857,547.62   | -841,952.39                       | 15,595.23     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>JPMORGAN CHASE BANK, N.A.</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2021 SGD / USD<br>EX.RATE 1.34858 WITH JPMORGAN CHASE  | 1,138,909.000    | 17 Sep 21 |                   |                   |              | 0.00              | 844,524.61    | 841,952.39                        | -2,572.22     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / SGD<br>EX.RATE 0.7413618 WITH JPMORGAN      | -1,138,909.000   | 17 Sep 21 |                   |                   |              | 0.00              | -844,343.67   | -833,998.98                       | 10,344.69     |
| FX DEAL TRANSACTED ON 18 MAR 2021 SGD / USD<br>EX.RATE 1.34413 WITH JPMORGAN CHASE  | 1,138,909.000    | 18 Mar 21 |                   |                   |              | 0.00              | 847,320.57    | 846,646.60                        | -673.97       |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / SGD<br>EX.RATE 0.7435895 WITH JPMORGAN      | -1,138,909.000   | 18 Mar 21 |                   |                   |              | 0.00              | -846,880.79   | -847,087.39                       | -206.60       |
| <b>South African rand - ZAR</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 JUN 2021 USD / ZAR<br>EX.RATE 0.067491 WITH JPMORGAN CHASE | -1,953,000.000   | 22 Jun 21 |                   |                   |              | 0.00              | -131,810.00   | -121,588.58                       | 10,221.42     |
| FX DEAL TRANSACTED ON 22 JUN 2021 ZAR / USD<br>EX.RATE 14.352535 WITH JPMORGAN      | 1,953,000.000    | 22 Jun 21 |                   |                   |              | 0.00              | 136,073.52    | 135,949.30                        | -124.22       |
| <b>Swiss franc - CHF</b>                                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 CHF / USD<br>EX.RATE 0.92633 WITH JPMORGAN CHASE  | 1,663,133.000    | 15 Dec 21 |                   |                   |              | 0.00              | 1,795,400.13  | 1,797,690.10                      | 2,289.97      |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / CHF<br>EX.RATE 1.0828933 WITH JPMORGAN      | -1,663,133.000   | 15 Dec 21 |                   |                   |              | 0.00              | -1,800,995.61 | -1,829,144.51                     | -28,148.90    |
| FX DEAL TRANSACTED ON 15 JUN 2021 CHF / USD<br>EX.RATE 0.896481 WITH JPMORGAN CHASE | 685,171.000      | 15 Jun 21 |                   |                   |              | 0.00              | 764,289.48    | 742,451.10                        | -21,838.38    |
| FX DEAL TRANSACTED ON 15 JUN 2021 CHF / USD<br>EX.RATE 0.89854 WITH JPMORGAN CHASE  | 2,348,304.000    | 15 Jun 21 |                   |                   |              | 0.00              | 2,613,466.29  | 2,561,134.26                      | -52,332.03    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CHF<br>EX.RATE 1.1129165 WITH JPMORGAN      | -685,171.000     | 15 Jun 21 |                   |                   |              | 0.00              | -762,538.12   | -747,269.06                       | 15,269.06     |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CHF<br>EX.RATE 1.1154726 WITH JPMORGAN      | -2,348,304.000   | 15 Jun 21 |                   |                   |              | 0.00              | -2,619,468.79 | -2,544,621.55                     | 74,847.24     |
| FX DEAL TRANSACTED ON 17 SEP 2021 CHF / USD<br>EX.RATE 0.93114 WITH JPMORGAN CHASE  | 1,663,133.000    | 17 Sep 21 |                   |                   |              | 0.00              | 1,786,125.61  | 1,802,170.45                      | 16,044.84     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>JPMORGAN CHASE BANK, N.A.</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / CHF<br>EX.RATE 1.0763625 WITH JPMORGAN      | -1,663,133.000   | 17 Sep 21 |                   |                   |              | 0.00              | -1,790,134.06 | -1,797,690.10                     | -7,556.04     |
| FX DEAL TRANSACTED ON 18 MAR 2021 CHF / USD<br>EX.RATE 0.92809 WITH JPMORGAN CHASE  | 2,848,079.000    | 18 Mar 21 |                   |                   |              | 0.00              | 3,068,753.03  | 3,044,933.98                      | -23,819.05    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / CHF<br>EX.RATE 1.0800687 WITH JPMORGAN      | -2,848,079.000   | 18 Mar 21 |                   |                   |              | 0.00              | -3,076,121.08 | -3,106,204.60                     | -30,083.52    |
| FX DEAL TRANSACTED ON 24 MAY 2021 CHF / USD<br>EX.RATE 0.895495 WITH JPMORGAN CHASE | 499,775.000      | 24 May 21 |                   |                   |              | 0.00              | 558,099.15    | 545,070.35                        | -13,028.80    |
| <b>United States dollar - USD</b>                                                   |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 GBP / USD<br>EX.RATE 0.7264058 WITH JPMORGAN      | -649,510.240     | 1 Jul 21  |                   |                   |              | 0.00              | -649,510.24   | -649,510.24                       | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / NOK<br>EX.RATE 0.116321 WITH JPMORGAN CHASE | 238,845.600      | 6 Oct 21  |                   |                   |              | 0.00              | 238,845.60    | 238,845.60                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2021 USD / GBP<br>EX.RATE 1.321943 WITH JPMORGAN CHASE | 632,799.570      | 7 Dec 21  |                   |                   |              | 0.00              | 632,799.57    | 632,799.57                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2021 ILS / USD<br>EX.RATE 3.2482066 WITH JPMORGAN      | -144,079.510     | 7 Jun 21  |                   |                   |              | 0.00              | -144,079.51   | -144,079.51                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2021 USD / ILS<br>EX.RATE 0.3077801 WITH JPMORGAN      | 144,041.110      | 7 Jun 21  |                   |                   |              | 0.00              | 144,041.11    | 144,041.11                        | 0.00          |
| FX DEAL TRANSACTED ON 09 DEC 2021 USD / JPY<br>EX.RATE 0.0088215 WITH JPMORGAN      | 438,176.260      | 9 Dec 21  |                   |                   |              | 0.00              | 438,176.26    | 438,176.26                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAY 2021 ILS / USD<br>EX.RATE 3.2838339 WITH JPMORGAN      | -142,516.340     | 12 May 21 |                   |                   |              | 0.00              | -142,516.34   | -142,516.34                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAY 2021 USD / ILS<br>EX.RATE 0.304479 WITH JPMORGAN CHASE | 142,496.170      | 12 May 21 |                   |                   |              | 0.00              | 142,496.17    | 142,496.17                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2021 USD / GBP<br>EX.RATE 1.338347 WITH JPMORGAN CHASE | 776,704.330      | 12 Nov 21 |                   |                   |              | 0.00              | 776,704.33    | 776,704.33                        | 0.00          |
| FX DEAL TRANSACTED ON 13 OCT 2021 ILS / USD<br>EX.RATE 3.2302038 WITH JPMORGAN      | -19,503.410      | 13 Oct 21 |                   |                   |              | 0.00              | -19,503.41    | -19,503.41                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 OCT 2021 USD / ILS<br>EX.RATE 0.3094949 WITH JPMORGAN      | 19,498.180       | 13 Oct 21 |                   |                   |              | 0.00              | 19,498.18     | 19,498.18                         | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / EUR<br>EX.RATE 1.18083 WITH JPMORGAN CHASE  | 470,461.660      | 13 Sep 21 |                   |                   |              | 0.00              | 470,461.66    | 470,461.66                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / ILS<br>EX.RATE 0.3120206 WITH JPMORGAN      | 29,329.940       | 13 Sep 21 |                   |                   |              | 0.00              | 29,329.94     | 29,329.94                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2021 JPY / USD<br>EX.RATE 109.3687 WITH JPMORGAN CHASE | -836,117.650     | 14 May 21 |                   |                   |              | 0.00              | -836,117.65   | -836,117.65                       | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 CHF / USD<br>EX.RATE 0.92633 WITH JPMORGAN CHASE  | -1,795,400.130   | 15 Dec 21 |                   |                   |              | 0.00              | -1,795,400.13 | -1,795,400.13                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8878156 WITH JPMORGAN      | -4,272,487.350   | 15 Dec 21 |                   |                   |              | 0.00              | -4,272,487.35 | -4,272,487.35                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 GBP / USD<br>EX.RATE 0.7565155 WITH JPMORGAN      | -7,627,007.090   | 15 Dec 21 |                   |                   |              | 0.00              | -7,627,007.09 | -7,627,007.09                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 NOK / USD<br>EX.RATE 9.07167 WITH JPMORGAN CHASE  | -1,347,602.370   | 15 Dec 21 |                   |                   |              | 0.00              | -1,347,602.37 | -1,347,602.37                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 SGD / USD<br>EX.RATE 1.36867 WITH JPMORGAN CHASE  | -832,128.270     | 15 Dec 21 |                   |                   |              | 0.00              | -832,128.27   | -832,128.27                       | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / CHF<br>EX.RATE 1.0828933 WITH JPMORGAN      | 1,800,995.610    | 15 Dec 21 |                   |                   |              | 0.00              | 1,800,995.61  | 1,800,995.61                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.129121 WITH JPMORGAN CHASE | 4,282,960.320    | 15 Dec 21 |                   |                   |              | 0.00              | 4,282,960.32  | 4,282,960.32                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / GBP<br>EX.RATE 1.322248 WITH JPMORGAN CHASE | 7,629,303.530    | 15 Dec 21 |                   |                   |              | 0.00              | 7,629,303.53  | 7,629,303.53                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / NOK<br>EX.RATE 0.1101162 WITH JPMORGAN      | 1,346,171.570    | 15 Dec 21 |                   |                   |              | 0.00              | 1,346,171.57  | 1,346,171.57                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / SGD<br>EX.RATE 0.7302794 WITH JPMORGAN      | 831,721.730      | 15 Dec 21 |                   |                   |              | 0.00              | 831,721.73    | 831,721.73                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / EUR<br>EX.RATE 1.208932 WITH JPMORGAN CHASE | 1,233,110.640    | 15 Jan 21 |                   |                   |              | 0.00              | 1,233,110.64  | 1,233,110.64                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 JUN 2021 CHF / USD<br>EX.RATE 0.896481 WITH JPMORGAN CHASE | -764,289.480     | 15 Jun 21 |                   |                   |              | 0.00              | -764,289.48   | -764,289.48                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 CHF / USD<br>EX.RATE 0.89854 WITH JPMORGAN CHASE  | -2,613,466.290   | 15 Jun 21 |                   |                   |              | 0.00              | -2,613,466.29 | -2,613,466.29                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8246811 WITH JPMORGAN      | -5,563,835.830   | 15 Jun 21 |                   |                   |              | 0.00              | -5,563,835.83 | -5,563,835.83                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 GBP / USD<br>EX.RATE 0.7098043 WITH JPMORGAN      | -224,177.280     | 15 Jun 21 |                   |                   |              | 0.00              | -224,177.28   | -224,177.28                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 GBP / USD<br>EX.RATE 0.7098844 WITH JPMORGAN      | -7,524,948.810   | 15 Jun 21 |                   |                   |              | 0.00              | -7,524,948.81 | -7,524,948.81                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 NOK / USD<br>EX.RATE 8.33746 WITH JPMORGAN CHASE  | -1,466,274.380   | 15 Jun 21 |                   |                   |              | 0.00              | -1,466,274.38 | -1,466,274.38                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 SGD / USD<br>EX.RATE 1.32776 WITH JPMORGAN CHASE  | -857,767.220     | 15 Jun 21 |                   |                   |              | 0.00              | -857,767.22   | -857,767.22                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CHF<br>EX.RATE 1.1129165 WITH JPMORGAN      | 762,538.120      | 15 Jun 21 |                   |                   |              | 0.00              | 762,538.12    | 762,538.12                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CHF<br>EX.RATE 1.1154726 WITH JPMORGAN      | 2,619,468.790    | 15 Jun 21 |                   |                   |              | 0.00              | 2,619,468.79  | 2,619,468.79                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.214714 WITH JPMORGAN CHASE | 5,573,581.570    | 15 Jun 21 |                   |                   |              | 0.00              | 5,573,581.57  | 5,573,581.57                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / GBP<br>EX.RATE 1.40868 WITH JPMORGAN CHASE  | 224,151.980      | 15 Jun 21 |                   |                   |              | 0.00              | 224,151.98    | 224,151.98                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / GBP<br>EX.RATE 1.408839 WITH JPMORGAN CHASE | 7,525,798.160    | 15 Jun 21 |                   |                   |              | 0.00              | 7,525,798.16  | 7,525,798.16                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / NOK<br>EX.RATE 0.1199681 WITH JPMORGAN      | 1,466,611.070    | 15 Jun 21 |                   |                   |              | 0.00              | 1,466,611.07  | 1,466,611.07                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / SGD<br>EX.RATE 0.7529553 WITH JPMORGAN      | 857,547.620      | 15 Jun 21 |                   |                   |              | 0.00              | 857,547.62    | 857,547.62                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 CHF / USD<br>EX.RATE 0.93114 WITH JPMORGAN CHASE  | -1,786,125.610   | 17 Sep 21 |                   |                   |              | 0.00              | -1,786,125.61 | -1,786,125.61                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>JPMORGAN CHASE BANK, N.A.</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8519847 WITH JPMORGAN      | -5,385,530.990   | 17 Sep 21 |                   |                   |              | 0.00              | -5,385,530.99 | -5,385,530.99                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 GBP / USD<br>EX.RATE 0.7273785 WITH JPMORGAN      | -6,476,564.570   | 17 Sep 21 |                   |                   |              | 0.00              | -6,476,564.57 | -6,476,564.57                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 NOK / USD<br>EX.RATE 8.68183 WITH JPMORGAN CHASE  | -1,408,113.730   | 17 Sep 21 |                   |                   |              | 0.00              | -1,408,113.73 | -1,408,113.73                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 SGD / USD<br>EX.RATE 1.34858 WITH JPMORGAN CHASE  | -844,524.610     | 17 Sep 21 |                   |                   |              | 0.00              | -844,524.61   | -844,524.61                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / CHF<br>EX.RATE 1.0763625 WITH JPMORGAN      | 1,790,134.060    | 17 Sep 21 |                   |                   |              | 0.00              | 1,790,134.06  | 1,790,134.06                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.175819 WITH JPMORGAN CHASE | 5,395,116.140    | 17 Sep 21 |                   |                   |              | 0.00              | 5,395,116.14  | 5,395,116.14                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / GBP<br>EX.RATE 1.374972 WITH JPMORGAN CHASE | 6,477,374.840    | 17 Sep 21 |                   |                   |              | 0.00              | 6,477,374.84  | 6,477,374.84                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / NOK<br>EX.RATE 0.1151129 WITH JPMORGAN      | 1,407,256.260    | 17 Sep 21 |                   |                   |              | 0.00              | 1,407,256.26  | 1,407,256.26                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / SGD<br>EX.RATE 0.7413618 WITH JPMORGAN      | 844,343.670      | 17 Sep 21 |                   |                   |              | 0.00              | 844,343.67    | 844,343.67                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 CHF / USD<br>EX.RATE 0.92809 WITH JPMORGAN CHASE  | -3,068,753.030   | 18 Mar 21 |                   |                   |              | 0.00              | -3,068,753.03 | -3,068,753.03                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839081 WITH JPMORGAN CHASE | -4,742,438.240   | 18 Mar 21 |                   |                   |              | 0.00              | -4,742,438.24 | -4,742,438.24                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 GBP / USD<br>EX.RATE 0.7180761 WITH JPMORGAN      | -7,439,105.370   | 18 Mar 21 |                   |                   |              | 0.00              | -7,439,105.37 | -7,439,105.37                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 NOK / USD<br>EX.RATE 8.49972 WITH JPMORGAN CHASE  | -1,438,283.140   | 18 Mar 21 |                   |                   |              | 0.00              | -1,438,283.14 | -1,438,283.14                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 SGD / USD<br>EX.RATE 1.34413 WITH JPMORGAN CHASE  | -847,320.570     | 18 Mar 21 |                   |                   |              | 0.00              | -847,320.57   | -847,320.57                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / CHF<br>EX.RATE 1.0800687 WITH JPMORGAN      | 3,076,121.080    | 18 Mar 21 |                   |                   |              | 0.00              | 3,076,121.08  | 3,076,121.08                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>JPMORGAN CHASE BANK, N.A.</b>                                                    |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.193968 WITH JPMORGAN CHASE | 4,751,144.920    | 18 Mar 21 |                   |                   |              | 0.00              | 4,751,144.92 | 4,751,144.92                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / GBP<br>EX.RATE 1.392885 WITH JPMORGAN CHASE | 7,440,574.380    | 18 Mar 21 |                   |                   |              | 0.00              | 7,440,574.38 | 7,440,574.38                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / NOK<br>EX.RATE 0.1176315 WITH JPMORGAN      | 1,438,046.110    | 18 Mar 21 |                   |                   |              | 0.00              | 1,438,046.11 | 1,438,046.11                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / SGD<br>EX.RATE 0.7435895 WITH JPMORGAN      | 846,880.790      | 18 Mar 21 |                   |                   |              | 0.00              | 846,880.79   | 846,880.79                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2021 USD / ZAR<br>EX.RATE 0.067491 WITH JPMORGAN CHASE | 131,810.000      | 22 Jun 21 |                   |                   |              | 0.00              | 131,810.00   | 131,810.00                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2021 ZAR / USD<br>EX.RATE 14.352535 WITH JPMORGAN      | -136,073.520     | 22 Jun 21 |                   |                   |              | 0.00              | -136,073.52  | -136,073.52                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / EUR<br>EX.RATE 1.187367 WITH JPMORGAN CHASE | 2,762,266.490    | 23 Mar 21 |                   |                   |              | 0.00              | 2,762,266.49 | 2,762,266.49                      | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / GBP<br>EX.RATE 1.378017 WITH JPMORGAN CHASE | 1,272,393.680    | 23 Mar 21 |                   |                   |              | 0.00              | 1,272,393.68 | 1,272,393.68                      | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2021 CHF / USD<br>EX.RATE 0.895495 WITH JPMORGAN CHASE | -558,099.150     | 24 May 21 |                   |                   |              | 0.00              | -558,099.15  | -558,099.15                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2021 USD / EUR<br>EX.RATE 1.222937 WITH JPMORGAN CHASE | 744,890.930      | 24 May 21 |                   |                   |              | 0.00              | 744,890.93   | 744,890.93                        | 0.00          |
| FX DEAL TRANSACTED ON 29 DEC 2021 USD / GBP<br>EX.RATE 1.348031 WITH JPMORGAN CHASE | 662,437.260      | 29 Dec 21 |                   |                   |              | 0.00              | 662,437.26   | 662,437.26                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2021 EUR / USD<br>EX.RATE 0.8873201 WITH JPMORGAN      | -896,191.800     | 29 Nov 21 |                   |                   |              | 0.00              | -896,191.80  | -896,191.80                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2021 GBP / USD<br>EX.RATE 0.7517327 WITH JPMORGAN      | -151,532.540     | 30 Nov 21 |                   |                   |              | 0.00              | -151,532.54  | -151,532.54                       | 0.00          |
| Total JPMORGAN CHASE BANK, N.A.                                                     |                  |           |                   |                   |              |                   | .000.00      | 305,389.42                        | 305,389.42    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



# 5500 Supplemental Schedules

1 JAN 21 - 31 DEC 21

Account number XPOPEN  
Account Name XPO PENSION ONLY ACCOUNTS

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## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                                              |                    | Number of Transactions | Transaction Aggregate<br>Acquisition PriceDisposition Price |                | Lease Rental | Expenses Incurred | Cost of Asset  | Current Value of Asset on Transaction |
|------------------------------------------------------------------------------|--------------------|------------------------|-------------------------------------------------------------|----------------|--------------|-------------------|----------------|---------------------------------------|
| COLTV SHORT TERM INVT FD CUSIP: 66586U452                                    | Total acquisitions | 117                    | 151,005,430.64                                              |                |              | 0.00              | 151,005,430.64 | 151,005,430.64                        |
|                                                                              | Total dispositions | 67                     |                                                             | 149,644,878.91 |              | 0.00              | 149,644,878.91 | 149,644,878.91                        |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES<br>APRIL SEDOL: BN4NPC2      | Total acquisitions | 2                      | 63,520,312.50                                               |                |              | 0.00              | 63,520,312.50  | 63,520,312.50                         |
|                                                                              | Total dispositions | 2                      |                                                             | 63,473,437.50  |              | 0.00              | 63,520,312.50  | 63,473,437.50                         |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES<br>JUNE SEDOL: BJXBL65       | Total acquisitions | 13                     | 63,524,107.83                                               |                |              | 0.00              | 63,524,107.83  | 63,524,107.83                         |
|                                                                              | Total dispositions | 13                     |                                                             | 63,412,117.99  |              | 0.00              | 63,524,107.83  | 63,412,117.99                         |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES<br>MARCH SEDOL: BG034M0      | Total acquisitions | 3                      | 67,175,887.50                                               |                |              | 0.00              | 67,175,887.50  | 67,175,887.50                         |
|                                                                              | Total dispositions | 2                      |                                                             | 63,619,921.88  |              | 0.00              | 63,651,562.50  | 63,619,921.88                         |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES<br>MAY SEDOL: BJXBL43        | Total acquisitions | 2                      | 63,754,687.50                                               |                |              | 0.00              | 63,754,687.50  | 63,754,687.50                         |
|                                                                              | Total dispositions | 2                      |                                                             | 63,761,718.75  |              | 0.00              | 63,754,687.50  | 63,761,718.75                         |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES<br>FEBRUARY SEDOL: BN4NPB1 | Total acquisitions | 4                      | 41,353,106.25                                               |                |              | 0.00              | 41,353,106.25  | 41,353,106.25                         |
|                                                                              | Total dispositions | 5                      |                                                             | 79,081,325.78  |              | 0.00              | 79,005,668.75  | 79,081,325.78                         |
| MFO PIMCO SHORT TERM FLOATING NAV II CUSIP:<br>72201P613                     | Total acquisitions | 128                    | 142,503,216.45                                              |                |              | 0.00              | 142,503,216.45 | 142,503,216.45                        |
|                                                                              | Total dispositions | 94                     |                                                             | 137,100,000.00 |              | 0.00              | 137,104,871.29 | 137,100,000.00                        |
| UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028<br>SEDOL: BGRW840         | Total acquisitions | 32                     | 151,482,676.92                                              |                |              | 0.00              | 151,482,676.92 | 151,482,676.92                        |
|                                                                              | Total dispositions | 32                     |                                                             | 151,559,250.00 |              | 0.00              | 150,465,282.69 | 151,559,250.00                        |
| UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051<br>SEDOL: BMWVP21          | Total acquisitions | 47                     | 166,991,170.15                                              |                |              | 0.00              | 166,991,170.15 | 166,991,170.15                        |
|                                                                              | Total dispositions | 47                     |                                                             | 156,439,696.92 |              | 0.00              | 156,412,282.86 | 156,439,696.92                        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                                  |                    | Number of Transactions | Transaction Aggregate<br>Acquisition PriceDisposition Price |                  | Lease Rental | Expenses Incurred | Cost of Asset    | Current Value of Asset on Transaction |
|----------------------------------------------------------------------------------|--------------------|------------------------|-------------------------------------------------------------|------------------|--------------|-------------------|------------------|---------------------------------------|
| UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% 03-31-2026 SEDOL: BMDNPN7  | Total acquisitions | 50                     | 403,276,384.90                                              |                  |              | 0.00              | 403,276,384.90   | 403,276,384.90                        |
|                                                                                  | Total dispositions | 44                     |                                                             | 387,145,867.97   |              | 0.00              | 386,981,562.04   | 387,145,867.97                        |
| UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625% 08-15-2030 SEDOL: BMDNWC5 | Total acquisitions | 39                     | 90,775,641.45                                               |                  |              | 0.00              | 90,775,641.45    | 90,775,641.45                         |
|                                                                                  | Total dispositions | 41                     |                                                             | 93,148,758.46    |              | 0.00              | 93,321,285.23    | 93,148,758.46                         |
| UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6          | Total acquisitions | 150                    | 314,839,226.49                                              |                  |              | 0.00              | 314,839,226.49   | 314,839,226.49                        |
|                                                                                  | Total dispositions | 91                     |                                                             | 339,795,603.48   |              | 0.00              | 343,582,841.73   | 339,795,603.48                        |
| UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5          | Total acquisitions | 147                    | 170,509,893.29                                              |                  |              | 0.00              | 170,509,893.29   | 170,509,893.29                        |
|                                                                                  | Total dispositions | 137                    |                                                             | 173,056,268.02   |              | 0.00              | 175,986,829.84   | 173,056,268.02                        |
| UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3                         | Total acquisitions | 13                     | 101,887,518.28                                              |                  |              | 0.00              | 101,887,518.28   | 101,887,518.28                        |
|                                                                                  | Total dispositions | 10                     |                                                             | 101,736,837.51   |              | 0.00              | 103,418,153.40   | 101,736,837.51                        |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8                 | Total acquisitions | 163                    | 306,415,714.02                                              |                  |              | 0.00              | 306,415,714.02   | 306,415,714.02                        |
|                                                                                  | Total dispositions | 111                    |                                                             | 300,052,577.32   |              | 0.00              | 298,449,395.99   | 300,052,577.32                        |
| UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8                  | Total acquisitions | 118                    | 416,767,419.97                                              |                  |              | 0.00              | 416,767,419.97   | 416,767,419.97                        |
|                                                                                  | Total dispositions | 95                     |                                                             | 399,207,831.68   |              | 0.00              | 398,597,651.72   | 399,207,831.68                        |
| UNITED STATES TREAS NTS 1.375% 11-15-203 1 SEDOL: BMCNFW7                        | Total acquisitions | 22                     | 64,533,762.84                                               |                  |              | 0.00              | 64,533,762.84    | 64,533,762.84                         |
|                                                                                  | Total dispositions | 18                     |                                                             | 49,786,162.28    |              | 0.00              | 49,711,803.48    | 49,786,162.28                         |
| UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG SEDOL: BM9WFM7                    | Total acquisitions | 132                    | 1,090,889,601.90                                            |                  |              | 0.00              | 1,090,889,601.90 | 1,090,889,601.90                      |
|                                                                                  | Total dispositions | 115                    |                                                             | 1,079,033,377.87 |              | 0.00              | 1,078,824,849.83 | 1,079,033,377.87                      |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part C Summary

### *Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                         |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset  | Current Value of Asset on Transaction |
|---------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|----------------|---------------------------------------|
|                                                         |                    |                        | Acquisition Price     | Disposition Price |              |                   |                |                                       |
| US TREASURY N/B 1.25% DUE 08-15-2031 REG SEDOL: BMWVP09 | Total acquisitions | 93                     | 559,761,832.66        |                   |              | 0.00              | 559,761,832.66 | 559,761,832.66                        |
|                                                         | Total dispositions | 77                     |                       | 546,947,596.88    |              | 0.00              | 547,255,512.03 | 546,947,596.88                        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

**Schedule SB, Part V — Summary of Plan Provisions****Summary of major plan provisions****XPO Logistics Pension Plan**

|                                                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
|---------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Effective date and plan year</b>                     | Original plan: November 1, 1955<br>Restated plan: January 1, 2014<br>Most recent amendment: Amendment #8, dated April 12, 2018<br>Plan year: January 1 to December 31                                                                                                                                                                                                                                                                                                                                                                                                                         |
| <b>Status of the plan</b>                               | The plan was closed to new participants and no future benefit accruals earned April 30, 2009.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| <b>Significant events that occurred during the year</b> | None                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| <b>Sponsoring employer</b>                              | XPO Logistics Inc.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| <b>Type of plan</b>                                     | Final average earnings                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| <b>Definitions</b>                                      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| • Participation                                         | <u>Regular Employees</u> : One year of service (elapsed time) following date of hire.<br><u>Supplemental Employees</u> : One year of service (at least 1,000 Hours of Service) following date of hire.<br>The date of participation is retroactive to the date of hire. Notwithstanding the foregoing, employees who meet the above eligibility requirements after December 31, 2006 do not participate in this plan.                                                                                                                                                                         |
| • Service considered                                    | <u>Vesting service</u> : Years of Service measured from date of hire.<br><u>Credited service</u> : Years of Service measured from date of participation.<br>Supplemental Employees must complete at least 2,000 Hours of Service as a Participant to get credited a full Year of Service starting from 1988.<br>Supplemental Employees working less than 2,000 Hours of Service will receive fractional years of service credit by dividing actual hours by 2,000. No Credited Service is available for periods of employment after December 31, 2006.                                        |
| • Vesting                                               | 100% vested after 5 Years of Service.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| • Compensation considered                               | Basic Compensation is regular salary or wages, overtime, voluntary deferrals under Code Sections 125, 132(f)(4), and 401(k), and cash bonuses other than long term incentive bonuses and incentive bonuses for opting out of health coverage, paid during any calendar year. For Supplemental Employees, Basic Compensation is the amount determined as above, divided by the Participant's Hours of Service, and multiplied by 2,000.<br>Plan compensation is limited to the extent required by Code Section 401(a)(17). Basic Compensation for years prior to 2002 is limited to \$200,000. |
| • Average final compensation                            | Basic Compensation averaged over the five calendar years producing the highest such average out of the ten calendar years ending on the date as of which the Average Final Compensation is determined but no later than April 30, 2009.<br>Basic Compensation in a final partial calendar year is counted if it exceeds the Basic Compensation in the calendar year that is five years earlier.                                                                                                                                                                                               |
| • Integration level                                     | Participant's Covered Compensation determined as of April 30, 2009.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |

**Schedule SB, Part V — Summary of Plan Provisions**

- 
- **Accrued benefit**
    1. Non-Grandfathered Participants: Annuity benefit payable for the life of the Participant with five years certain is (A) minus (B), but no less than (C):
      - A. Sum of the following:
        - i. 1.1% of Average Final Compensation multiplied by the Participant's years of Credited Service.
        - ii. 0.3% of Average Final Compensation in excess of the Integration Level multiplied by the Participant's years of Credited Service.
        - iii. 0.3% of Average Final Compensation up to the Integration Level multiplied by the Participant's years of Credited Service performed after completing 35 years of Service.
      - B. Actuarial Equivalent of Common Stock Fund (if not transferred to the plan)
      - C. The greatest accrued annuity benefit on Early Retirement Date the Participant could have received.
    2. Grandfathered Participants: (Participants of the prior pension plan before the acquisition of Emery prior to 1991): Annuity benefit payable for the life of the Participant with five years certain is amount determined in (1)(A) above plus (2)(A), but no less than (2)(B) plus (2)(C) minus (2)(D):
      - A. 0.5% of Average Final Compensation multiplied by the Participant's years of Credited Service before 1988.
      - B. 2.0% of Average Final Compensation multiplied by the Participant's years of Credited Service before 1988.
      - C. 1.5% of Average Final Compensation multiplied by the Participant's years of Credited Service after 1987.
      - D. Social Security Offset. Social Security Offset is lesser of:
        - i. 1 2/3% of Participant's age 65 Social Security Amount multiplied by the Participant's years of Credited Service up to a maximum of 30 years, and
        - ii. 50% of the Participant's age 65 Social Security Amount multiplied by a fraction (not to exceed 1), the numerator of which is the Participant's years of Credited Service accumulated to the date the Social Security Offset is determined and the denominator of which is the years of Credited Service the Participant would have at age 65 if Credited Service had continued accumulating to that age.

The total Accrued Benefits determined under 1. or 2. above will be offset by the following (if applicable):

      - 1987 Annuity Benefit attributable to Credited Service through October 31, 1987 under the Emery Pension Plan.
      - Certain collectively bargained pension benefits as specified in the plan.
      - Actuarial Equivalent of pre-1984 employee contributions with interest if withdrawn by Participant's election.

Accrued benefits are limited to the extent required by Code Section 415.
-

**Schedule SB, Part V — Summary of Plan Provisions****Normal retirement**

- Eligibility 65
- Benefit Accrued Benefit

**Early retirement**

- Eligibility Age 55 and 10 Years of Service.
- Benefit
 

Non-“Rule of 85” and Under 20 Years of Service: Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 65.

Non-“Rule of 85” and 20 or More Years of Service: Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 62.

“Rule of 85”: Unreduced Accrued Benefit.

| Applicable early retirement factor | <u>Age</u> | <u>Under 20 years of service</u> | <u>20 or more years of service</u> |
|------------------------------------|------------|----------------------------------|------------------------------------|
|                                    | 55         | 55%                              | 66%                                |
|                                    | 56         | 58%                              | 73%                                |
|                                    | 57         | 62%                              | 80%                                |
|                                    | 58         | 66%                              | 86%                                |
|                                    | 59         | 73%                              | 91%                                |
|                                    | 60         | 80%                              | 95%                                |
|                                    | 61         | 86%                              | 98%                                |
|                                    | 62         | 91%                              | 100%                               |
|                                    | 63         | 95%                              | 100%                               |
|                                    | 64         | 98%                              | 100%                               |
|                                    | 65         | 100%                             | 100%                               |

**Late Retirement**

- Benefit
 

Greater of:

  1. Accrued Benefit;
  2. Actuarial Equivalent of the Normal Retirement Benefit, adjusted for delayed payment beyond age 70-½.

**Deferred vested**

- Eligibility Five Years of Service.
- Benefit Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 65.

| Applicable early retirement factor | <u>Age</u> | <u>Rate</u> |
|------------------------------------|------------|-------------|
|                                    | 55         | 51.68%      |
|                                    | 56         | 54.76%      |
|                                    | 57         | 58.18%      |
|                                    | 58         | 61.88%      |
|                                    | 59         | 65.96%      |
|                                    | 60         | 70.36%      |
|                                    | 61         | 75.29%      |



**Schedule SB, Part V — Summary of Plan Provisions**

|                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |
|----------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------|
| • Applicable early retirement factor (continued)   | 62                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 80.70%  |
|                                                    | 63                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 86.69%  |
|                                                    | 64                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 93.24%  |
|                                                    | 65                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 100.00% |
| Disability                                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |
| • Eligibility                                      | Qualify for benefits under company-sponsored disability plan.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |         |
| • Benefit                                          | Participant continues to earn Years of Service and Years of Credited Service until the date they no longer qualify to receive benefits under the company-sponsored disability plan. No Credited Service is available for periods of employment after December 31, 2006. The rate of compensation at the time the disability arises will be used in determining the Average Final Compensation.                                                                                                                                                                                       |         |
| Pre-retirement death                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |
| • Eligibility                                      | A participant who had completed five Years of Service and has a surviving spouse who is married for 12 months.                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |         |
| • Active participant eligible for early retirement | Larger of:<br>a. annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death<br>and<br>b. annuity for the life of the surviving spouse equal to 50% of the Participant's Accrued Benefit on the date of death.                                                                                                                                                                                                                                                                                                            |         |
| • Inactive participant eligible early retirement   | Annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death.                                                                                                                                                                                                                                                                                                                                                                                                                                                              |         |
| • Participant not eligible for early retirement    | Annuity determined as if the Participant had terminated on the day before date of death, survived to age 55, elected a 100% Joint and Survivor Annuity, and died on the following day.                                                                                                                                                                                                                                                                                                                                                                                               |         |
| Form of benefits                                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |
| • Automatic form for unmarried participants        | Single Life Annuity with 5-years certain.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |         |
| • Automatic form for married participants          | 100% Joint and Survivor Annuity.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |         |
| • Optional forms                                   | Alternatively, the Participant may elect to receive benefits in the form of Single Life Annuity certain (0, 5 or 10 years), Joint and Survivor Annuity (50%, 75% or 100%), Social Security level income (before age 62), or lump sum if \$10,000 or less.<br><br>For married participants commencing benefits upon termination, the 50%, 75% and 100% Joint and Survivor annuity options are subsidized by the Plan. In other instances, all forms of joint and survivor annuities are actuarially equivalent to the single life annuity based on the UP84 table and 6.00% interest. |         |
| Miscellaneous                                      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |
| • Maximum compensation                             | Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually, but only applies before the plan was frozen.                                                                                                                                                                                                                                                                                                                  |         |

**Schedule SB, Part V — Summary of Plan Provisions**

|                                              |                                                                                                                                                                                                                              |
|----------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| • Maximum benefits                           | Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2021, the limit is \$230,000.                                                                                              |
| • Forfeiture of benefits for missing persons | If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary. |

**Legacy Menlo Worldwide Forwarding Inc. Hourly Employees Pension Plan**

|                                                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|--------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Effective date and plan year</b>              | Original plan: January 1, 1977<br>Restated plan: January 1, 2014<br>Most recent amendment: Amendment #8 dated April 12, 2018<br>Plan year: January 1 to December 31                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| Status of the plan                               | There are no employees eligible to participate in this plan.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| Significant events that occurred during the year | None                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| Sponsoring employer                              | XPO Logistics Inc.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| Type of plan                                     | Flat dollar                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| <b>Definitions</b>                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| • Eligibility                                    | Employees are eligible to participate in the plan if they are covered by a collective bargaining agreement that provided for accrual of benefit under the plan. Currently, there are no employees eligible to participate in this plan.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| • Service considered                             | <u>Vesting service</u> : 750 hours of service for one year of service, measured from date of hire.<br><u>Credited service</u> : 1,800 hours of service for one year of credited service; pro rata for partial years.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| • Vesting                                        | 100% vested after five Years of Service.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| • Monthly accrued benefit                        | Annuity benefit payable for the life of the Participant is a flat dollar per month of service based on location: <ul style="list-style-type: none"> <li>• \$50 per month per year of service for members of Southern Conference of Teamsters if the Participant terminates employment on or after December 1, 2002</li> <li>• \$32 per month per year of past and future service for members of Milwaukee Teamsters Local effective July 1, 2004</li> <li>• \$41 per month per year of service for members of Akron Teamsters Local if the Participant terminates employment on or after January 1, 2000</li> <li>• \$20 per month per year of future credited service for members of Atlanta Teamsters Local effective November 1, 1999</li> <li>• \$11 per month per year of service for all other members</li> </ul> Different benefit amounts apply for Participants terminated before the effective dates noted above. |
| <b>Normal retirement</b>                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| • Eligibility                                    | Age 65 with five years of plan participation.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| • Benefit                                        | Accrued Benefit                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |

**Schedule SB, Part V — Summary of Plan Provisions****Early retirement**

|               |                                                                            |                    |
|---------------|----------------------------------------------------------------------------|--------------------|
| • Eligibility | Age 55 and 10 Years of Service.                                            |                    |
| • Benefit     | Reduced for commencement prior to age 65 according to the following table: |                    |
|               | <b><u>Age</u></b>                                                          | <b><u>Rate</u></b> |
|               | 55                                                                         | 42.71%             |
|               | 56                                                                         | 46.18%             |
|               | 57                                                                         | 50.01%             |
|               | 58                                                                         | 54.22%             |
|               | 59                                                                         | 58.87%             |
|               | 60                                                                         | 64.02%             |
|               | 61                                                                         | 69.73%             |
|               | 62                                                                         | 76.08%             |
|               | 63                                                                         | 83.17%             |
|               | 64                                                                         | 91.10%             |
|               | 65                                                                         | 100.00%            |

**Late Retirement**

|           |                                                                                                                             |
|-----------|-----------------------------------------------------------------------------------------------------------------------------|
| • Benefit | Greater of:<br>1. Accrued Benefit;<br>2. Actuarial Equivalent of accrued benefit based on service prior to January 1, 1999. |
|-----------|-----------------------------------------------------------------------------------------------------------------------------|

**Deferred Vested**

|                                      |                                                                                                                             |                    |
|--------------------------------------|-----------------------------------------------------------------------------------------------------------------------------|--------------------|
| • Eligibility                        | Five years of service.                                                                                                      |                    |
| • Benefit                            | Accrued benefit reduced by applicable early retirement factor for each year that the early retirement date precedes age 65. |                    |
| • Applicable early retirement factor | <b><u>Age</u></b>                                                                                                           | <b><u>Rate</u></b> |
|                                      | 55                                                                                                                          | 42.71%             |
|                                      | 56                                                                                                                          | 46.18%             |
|                                      | 57                                                                                                                          | 50.01%             |
|                                      | 58                                                                                                                          | 54.22%             |
|                                      | 59                                                                                                                          | 58.87%             |
|                                      | 60                                                                                                                          | 64.02%             |
|                                      | 61                                                                                                                          | 69.73%             |
|                                      | 62                                                                                                                          | 76.08%             |
|                                      | 63                                                                                                                          | 83.17%             |
|                                      | 64                                                                                                                          | 91.10%             |
|                                      | 65                                                                                                                          | 100.00%            |

**Disability**

|               |                                                                                                                                                                                                                                                                                                                                        |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| • Eligibility | 10 years of service and qualify for disability benefits under Social Security Act and become disabled while an active employee. However, since all disabled participants have commenced retirement benefits, and there are no longer any employees eligible to participate in the Plan, no further disability benefits are being paid. |
| • Benefit     | Unreduced accrued benefit. Participant continues to earn years of credited service until 7 months after becoming eligible for disability retirement.                                                                                                                                                                                   |

**Schedule SB, Part V — Summary of Plan Provisions****Pre-retirement death**

- |                                    |                                                                                                                                                                                                                  |
|------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| • Eligibility                      | Participant is 100% vested.                                                                                                                                                                                      |
| • If not early retirement eligible | A monthly annuity determined as if the Participant had terminated on the day before date of death, survived to earliest retirement age, elected a 50% Joint and Survivor Annuity, and died on the following day. |
| • If early retirement eligible     | A monthly annuity determined as if the Participant had commenced receiving a 50% Joint and Survivor Annuity just prior to death.                                                                                 |

**Form of benefits**

- |                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|---------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| • Automatic form for unmarried participants | Single Life Annuity                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| • Automatic form for married participants   | 50% Joint and Survivor Annuity.                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| • Optional forms                            | Alternatively, the Participant may elect to receive benefits in the form of Single Life Annuity certain (0, 5 or 10 years), Joint and Survivor Annuity (50%, 75% or 100%), or lump sum if \$10,000 or less.                                                                                                                                                                                                                                                                                 |
| • Conversion basis                          | The optional form conversion factors for five- and 10-year period certain options and joint and survivor annuities are based on the following:<br><u>Participant Mortality</u> : RP 2000 Healthy Annuitant Mortality Table, projected to 2017 using scale AA, blue collar; blended 75% Male/25% Female<br><u>Joint Annuitant Mortality</u> : RP 2000 Healthy Annuitant Mortality Table, projected to 2017 using scale AA, no collar adjustment; blended 25% Male/75% Female<br>Interest: 6% |

**Miscellaneous**

- |                                              |                                                                                                                                                                                                                              |
|----------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| • Maximum benefits                           | Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2021, the limit is \$230,000.                                                                                              |
| • Forfeiture of benefits for missing persons | If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary. |

**Schedule SB, Part V — Summary of Plan Provisions****Benefits included or excluded**

Unless noted below, all benefits provided by the plan, as restated effective January 1, 2014 and amended through Amendment #8, are included in this valuation.

- **Late retirement increases:**
  - *Active participants:* The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70½. This valuation includes increases for current participants over age 70, if applicable.
  - *Deferred vested participants:* Late retirement actuarial increases for current deferred vested participants over normal retirement age are valued as an approximation of the retroactive payments to age 65.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

**Plan provisions specific to funding****Additional benefits included or excluded**

- **IRC Section 436 benefit restrictions:**
  - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
  - *Plan amendments:* See above.
  - *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
  - *Benefit accruals:* Not applicable because accruals are frozen.

**Plan provision changes since prior valuation**

Maximum benefit amounts under IRS rules were updated from 2020 to 2021.

**XPO LOGISTICS PENSION PLAN**  
**SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)**  
**AS OF DECEMBER 31, 2021**

**EIN # 94-1444798**

**PLAN # 005**

| (a) | (b)<br>Identity of Issuer,<br>Borrower, Lessor<br>or Similar Party | (c)<br>Description of investment including<br>maturity date, rate of interest,<br>collateral, par or maturity value | (d)<br>Cost             | (e)<br>Current<br>Value |
|-----|--------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------|-------------------------|-------------------------|
|     |                                                                    | <b>Investments held at Northern Trust</b>                                                                           |                         |                         |
|     |                                                                    | See attached Northern Trust Company Statement                                                                       | \$ 1,834,435,658        | \$ 2,055,386,186        |
|     |                                                                    |                                                                                                                     | <u>\$ 1,834,435,658</u> | <u>\$ 2,055,386,186</u> |

See accompanying independent auditor's report and notes to financial statements.

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                            | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Non-Interest Bearing Cash - USD</i>                     |                  |                 |               |
| ARS - Argentine peso                                       | 154,982.320      | 154,982.32      | 154,982.32    |
| AUD - Australian dollar                                    | 8,999.300        | 8,999.30        | 8,999.30      |
| CAD - Canadian dollar                                      | 288,377.950      | 288,377.95      | 288,377.95    |
| CHF - Swiss franc                                          | 608.630          | 608.63          | 608.63        |
| CNY - Chinese yuan renminbi                                | 310.750          | 310.75          | 310.75        |
| EUR - Euro                                                 | 1,250,042.320    | 1,250,042.32    | 1,250,042.32  |
| GBP - British pound sterling                               | 1,531,835.400    | 1,531,835.40    | 1,531,835.40  |
| HKD - Hong Kong dollar                                     | 9,060.670        | 9,060.67        | 9,060.67      |
| HUF - Hungarian forint                                     | 251,893.160      | 251,893.16      | 251,893.16    |
| ILS - New Israeli shekel                                   | 260.840          | 260.84          | 260.84        |
| JPY - Japanese yen                                         | 210,483.840      | 210,483.84      | 210,483.84    |
| MXN - Mexican peso                                         | 91,722.990       | 91,722.99       | 91,722.99     |
| PLN - Polish zloty                                         | 164.270          | 164.27          | 164.27        |
| SGD - Singapore dollar                                     | 521.460          | 521.46          | 521.46        |
| USD - United States dollar                                 | 1,776,367.410    | 1,776,367.41    | 1,776,367.41  |
| ZAR - South African rand                                   | 394,249.230      | 394,249.23      | 394,249.23    |
| Total - all currencies                                     |                  | 5,969,880.54    | 5,969,880.54  |
| Total Non-Interest Bearing Cash - USD                      |                  | 5,969,880.54    | 5,969,880.54  |
| <i>Receivables - Other - USD</i>                           |                  |                 |               |
| Pending foreign exchange purchases: Brazilian real         | 0.000            | 7,315,715.72    | 7,411,021.67  |
| Pending foreign exchange purchases: Swiss franc            | 0.000            | 1,494,727.69    | 1,507,215.50  |
| Pending foreign exchange purchases: Chilean peso           | 0.000            | 1,001,910.82    | 968,514.92    |
| Pending foreign exchange purchases: Colombian peso         | 0.000            | 1,100,473.65    | 1,023,667.86  |
| Pending foreign exchange purchases: Euro                   | 0.000            | 384,888.26      | 385,510.84    |
| Pending foreign exchange purchases: British pound sterling | 0.000            | 1,466,883.77    | 1,489,847.50  |
| Pending foreign exchange purchases: Indonesian rupiah      | 0.000            | 719,309.36      | 732,092.05    |

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



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                          | Shares/Par Value | Historical Cost | Current Value  |
|----------------------------------------------------------|------------------|-----------------|----------------|
| <i>Receivables - Other - USD</i>                         |                  |                 |                |
| Pending foreign exchange purchases: New Israeli shekel   | 0.000            | 119,952.78      | 119,864.12     |
| Pending foreign exchange purchases: Indian rupee         | 0.000            | 1,065,085.25    | 1,079,339.95   |
| Pending foreign exchange purchases: Japanese yen         | 0.000            | 61,784.21       | 61,680.77      |
| Pending foreign exchange purchases: Mexican peso         | 0.000            | 1,588,171.35    | 1,616,984.33   |
| Pending foreign exchange purchases: Polish zloty         | 0.000            | 1,361,978.41    | 1,333,415.65   |
| Pending foreign exchange purchases: Russian ruble        | 0.000            | 1,199,681.29    | 1,167,970.22   |
| Pending foreign exchange purchases: United States dollar | 0.000            | 63,994,278.58   | 63,994,278.58  |
| Pending foreign exchange purchases: South African rand   | 0.000            | 105,160.56      | 104,654.58     |
| Pending trade sales: Japanese yen                        | 0.000            | 60,665.78       | 60,460.32      |
| Pending trade sales: United States dollar                | 0.000            | 22,260,633.01   | 22,260,633.01  |
| Total - all currencies                                   |                  | 105,301,300.49  | 105,317,151.87 |
| Total Receivables - Other - USD                          |                  | 105,301,300.49  | 105,317,151.87 |

*Interest Bearing Cash - USD*

|                                   |                |               |               |
|-----------------------------------|----------------|---------------|---------------|
| USD - United States dollar        | 22,566,215.670 | 22,566,215.67 | 22,566,215.67 |
| Total - all currencies            |                | 22,566,215.67 | 22,566,215.67 |
| Total Interest Bearing Cash - USD |                | 22,566,215.67 | 22,566,215.67 |

*U.S. Government Securities*

## United States - USD

|                                                              |             |            |            |
|--------------------------------------------------------------|-------------|------------|------------|
| DTD 08/15/2015 2% DUE 08-15-2025 REG<br>SEDOL: BYS2RD7       | 10,000.000  | 9,607.06   | 10,317.19  |
| FEDERAL HOME LN BKS CONS BD DTD<br>03-30-2026 SEDOL: BMXT900 | 350,000.000 | 350,000.00 | 347,546.42 |
| FEDERAL HOME LN BKS CONS BD DTD<br>07-20-2026 SEDOL: BMC32N7 | 220,000.000 | 220,000.00 | 219,463.05 |
| FEDERAL HOME LN BKS CONS BD DTD<br>10-28-2031 SEDOL: BPSRNF3 | 100,000.000 | 100,000.00 | 99,681.02  |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                       | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>U.S. Government Securities</i>                                                     |                  |                 |               |
| <b>United States - USD</b>                                                            |                  |                 |               |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5155 2.0% DUE 05-01-2051 BEO CUSIP: 3133KLWQ6 | 97,172.330       | 97,882.14       | 97,138.84     |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-01-2051 CUSIP: 3140M2EC2                        | 99,802.590       | 99,459.52       | 99,765.91     |
| FHLMC MTN 6.25 07-15-2032 SEDOL: B86ZQC8                                              | 100,000.000      | 150,420.00      | 143,842.86    |
| FHLMC POOL #RA6507 2% 12-01-2051 CUSIP: 3133KNGQ0                                     | 200,000.000      | 199,765.63      | 199,668.23    |
| FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2      | 200,000.000      | 91,526.00       | 170,237.81    |
| FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3                                 | 4,200,000.000    | 5,517,288.00    | 5,919,595.42  |
| FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5                              | 245,642.810      | 239,348.22      | 260,367.31    |
| FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7                                  | 278,959.920      | 271,767.97      | 294,347.00    |
| FNMA POOL #FM9579 2% 07-01-2051 BEO CUSIP: 3140XDUD6                                  | 99,439.810       | 99,121.30       | 99,271.65     |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689               | 9,052,000.000    | 9,230,536.57    | 9,218,938.88  |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY CUSIP: 01F020620             | 3,000,000.000    | 2,985,468.75    | 2,986,303.20  |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BMF7678                | 100,000.000      | 102,226.56      | 102,074.22    |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MARCH SEDOL: BG034M0                  | 3,360,000.000    | 3,524,325.00    | 3,530,016.37  |
| FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY CUSIP: 01F020612              | 500,000.000      | 497,586.49      | 498,710.94    |
| FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH SEDOL: BMF76J0                  | 400,000.000      | 412,812.50      | 413,691.35    |
| GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BKV1KP6                            | 1,300,000.000    | 1,326,000.00    | 1,329,148.44  |
| GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BQ0JV16                            | 500,000.000      | 502,539.06      | 503,847.66    |
| GNMA 2020-H13 REMIC PASSTHRU CTF 1.56971% 07-20-2070 CUSIP: 38380QGU0                 | 140,045.710      | 139,826.91      | 140,783.69    |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>U.S. Government Securities</i>                                                               |                  |                 |               |
| <b>United States - USD</b>                                                                      |                  |                 |               |
| RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN<br>PMT 01-15-2030 SEDOL: 2172413    | 1,200,000.000    | 743,340.00      | 1,047,290.08  |
| RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN<br>PMT 04-15-2030 SEDOL: 2739852    | 900,000.000      | 552,303.00      | 778,898.28    |
| UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028<br>SEDOL: BGRW840                            | 59,873,000.000   | 66,732,330.21   | 66,604,035.22 |
| UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051<br>SEDOL: BMWVP21                             | 10,444,000.000   | 10,578,887.29   | 10,695,308.75 |
| UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026<br>SEDOL: BN4FTY8                             | 243,000.000      | 241,970.63      | 237,703.36    |
| UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%<br>03-31-2026 SEDOL: BMDNPN7              | 16,300,000.000   | 16,294,822.86   | 15,998,832.07 |
| UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75%<br>05-31-2026 SEDOL: BM9BQT8              | 962,000.000      | 959,858.05      | 942,760.00    |
| UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625%<br>08-15-2030 SEDOL: BMDNWC5             | 2,684,000.000    | 2,479,559.01    | 2,505,765.63  |
| UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25%<br>DUE 11-30-2026 BEO SEDOL: BP39M24 | 140,000.000      | 140,344.53      | 140,000.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG<br>SEDOL: BN801K9                    | 28,860,000.000   | 13,078,291.19   | 18,795,521.75 |
| UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG<br>SEDOL: BZ0RQY1                        | 19,500,000.000   | 8,226,731.20    | 12,617,661.23 |
| UNITED STATES TREAS BDS 1.375% 11-15-2040<br>SEDOL: BNG0BM3                                     | 17,210,000.000   | 15,191,308.18   | 15,734,376.91 |
| UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG<br>SEDOL: B89T3Q0                          | 5,923,000.000    | 6,497,960.97    | 7,162,202.66  |
| UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG<br>SEDOL: BSTJVV1                     | 4,072,000.000    | 4,993,668.30    | 5,707,003.45  |
| UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050<br>SEDOL: BMDNWD6                      | 9,062,000.000    | 7,318,673.88    | 7,975,975.94  |
| UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050<br>SEDOL: BN7JVV5                      | 654,000.000      | 624,787.13      | 612,179.77    |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE<br>11-15-2049 REG SEDOL: BKVKB94               | 10,947,000.000   | 13,582,243.12   | 12,077,192.25 |
| UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG<br>SEDOL: BD0CMD3                        | 2,043,000.000    | 2,483,752.32    | 2,821,494.73  |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                              | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>U.S. Government Securities</i>                                            |                  |                 |               |
| <b>United States - USD</b>                                                   |                  |                 |               |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG<br>SEDOL: BM9WFN8          | 8,690,000.000    | 7,966,318.03    | 8,637,045.31  |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG<br>SEDOL: BMT9GQ9          | 37,900,000.000   | 35,587,258.62   | 37,632,035.25 |
| UNITED STATES TREAS BDS 2.25% 05-15-2041 REG<br>SEDOL: BMCXZ94               | 8,000,000.000    | 8,044,498.92    | 8,428,750.00  |
| UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG<br>SEDOL: BMHV4V8           | 16,398,000.000   | 18,169,768.25   | 18,191,531.25 |
| UNITED STATES TREAS BDS 2.25% 08-15-2049<br>SEDOL: BK9DLC8                   | 23,690,000.000   | 26,738,029.13   | 25,463,973.77 |
| UNITED STATES TREAS BDS 2% 11-15-2041<br>SEDOL: BPPBMD5                      | 871,000.000      | 884,064.54      | 883,792.81    |
| UNITED STATES TREAS BDS 3.0% DUE 08-15-2048<br>SEDOL: BFZLQN7                | 10,637,000.000   | 11,624,817.98   | 13,067,720.65 |
| UNITED STATES TREAS BDS 4.375% DUE 11-15-2039<br>SEDOL: BYQLV23              | 1,300,000.000    | 1,538,429.35    | 1,816,496.10  |
| UNITED STATES TREAS NTS 2.875% 08-15-2028<br>SEDOL: BFZLQP9                  | 3,827,000.000    | 3,866,030.35    | 4,182,940.89  |
| UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG<br>SEDOL: BNKD5P9           | 1,146,000.000    | 1,143,672.19    | 1,132,973.20  |
| UNITED STATES TREAS NTS .5% 10-15-2024<br>SEDOL: BP5F6P1                     | 263,000.000      | 261,869.92      | 260,924.77    |
| UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG<br>SEDOL: BYYRSN3 | 19,884,000.000   | 20,554,035.75   | 20,581,493.34 |
| UNITED STATES TREAS NTS 1.375% 11-15-2031<br>SEDOL: BMCNFW7                  | 14,960,000.000   | 14,821,959.36   | 14,789,362.50 |
| UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG<br>SEDOL: BN7DP74            | 13,254,000.000   | 13,179,565.63   | 13,212,581.25 |
| UNITED STATES TREAS NTS 1.625% 08-31-2022<br>SEDOL: BZ7PDQ9                  | 2,870,000.000    | 2,952,960.94    | 2,895,897.27  |
| UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG<br>SEDOL: BJ7G9F1          | 17,713,000.000   | 19,250,104.30   | 19,165,327.66 |
| UNITED STS TREAS NTS .875% 06-30-2026<br>SEDOL: BMBYXC7                      | 1,037,000.000    | 1,042,847.86    | 1,021,120.94  |
| UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG<br>SEDOL: BM9WFM7             | 12,500,000.000   | 12,064,752.07   | 12,145,019.50 |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                   | Shares/Par Value | Historical Cost | Current Value  |
|-------------------------------------------------------------------|------------------|-----------------|----------------|
| <i>U.S. Government Securities</i>                                 |                  |                 |                |
| <b>United States - USD</b>                                        |                  |                 |                |
| US TREASURY N/B 2.25% 11-15-2024<br>SEDOL: BSJWZX0                | 28,000.000       | 28,788.54       | 29,035.78      |
| US TREASURY N/B 1.25% DUE 08-15-2031 REG<br>SEDOL: BMWVP09        | 12,900,000.000   | 12,506,320.63   | 12,627,890.63  |
| US TREASURY N/B 2.875% DUE 11-30-2023 REG<br>SEDOL: BGSLD29       | 10,000.000       | 10,476.95       | 10,410.55      |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049<br>SEDOL: BHZ6584     | 10,335,000.000   | 5,864,444.39    | 6,186,046.60   |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043<br>SEDOL: BQ1K378     | 8,750,000.000    | 2,533,912.50    | 5,547,463.08   |
| UTD STATES TREAS 1.75% DUE 12-31-2024<br>SEDOL: BKRM495           | 10,000.000       | 10,545.69       | 10,230.86      |
| Total United States - USD                                         |                  | 417,533,811.44  | 437,059,023.50 |
| Total U.S. Government Securities                                  |                  | 417,533,811.44  | 437,059,023.50 |
| <i>Corporate Debt Instruments - Preferred</i>                     |                  |                 |                |
| <b>Australia - USD</b>                                            |                  |                 |                |
| RIO TINTO FIN USA 5.2 DUE 11-02-2040<br>SEDOL: B5TZB18            | 200,000.000      | 219,594.97      | 266,767.47     |
| Total Australia - USD                                             |                  | 219,594.97      | 266,767.47     |
| <b>Netherlands - USD</b>                                          |                  |                 |                |
| SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045<br>SEDOL: BXQ9DY6   | 1,695,000.000    | 1,730,614.71    | 2,065,902.99   |
| SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG<br>SEDOL: BCZQWS8 | 50,000.000       | 53,777.54       | 62,533.26      |
| SHELL INTL FIN B V 3.875% DUE 11-13-2028<br>SEDOL: BFXPTR6        | 90,000.000       | 104,055.30      | 100,657.19     |
| SHELL INTL FIN B V 6.375% DUE 12-15-2038<br>SEDOL: B90FLN7        | 65,000.000       | 84,849.06       | 94,871.12      |
| Total Netherlands - USD                                           |                  | 1,973,296.61    | 2,323,964.56   |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                             | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Preferred</i>                                               |                  |                 |               |
| <b>United Kingdom - USD</b>                                                                 |                  |                 |               |
| GLAXOSMITHKLINE CAP PLC 3.375% 06-01-2029<br>SEDOL: BJ0M5L4                                 | 370,000.000      | 426,180.80      | 403,818.12    |
| LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD<br>SEDOL: B7KDP57                                 | 600,000.000      | 459,000.00      | 479,989.02    |
| Total United Kingdom - USD                                                                  |                  | 885,180.80      | 883,807.14    |
| <b>United States - USD</b>                                                                  |                  |                 |               |
| ABBOTT LABS 4.75% DUE 11-30-2036<br>SEDOL: BYVQ5V0                                          | 470,000.000      | 466,992.00      | 600,683.57    |
| ABBOTT LABS 4.9% DUE 11-30-2046<br>SEDOL: BYQH58                                            | 680,000.000      | 686,997.39      | 932,714.17    |
| ANTHEM INC FIXED 4.625% DUE 05-15-2042<br>SEDOL: B87XCP6                                    | 1,130,000.000    | 1,153,559.34    | 1,408,115.13  |
| ANTHEM INC 4.65% DUE 01-15-2043<br>SEDOL: BLSP6D8                                           | 2,005,000.000    | 2,188,397.35    | 2,512,142.23  |
| BURL NORTHN DEB 5.05 DUE 03-01-2041<br>SEDOL: B3N60C7                                       | 600,000.000      | 636,114.80      | 780,652.87    |
| BURL NORTHN SANTA FE CORP DEB DTD 08/01/1997 7.25<br>8-1-2097/07-31-2097 REG SEDOL: BJFCW18 | 100,000.000      | 148,528.00      | 179,798.78    |
| BURL NORTHN SANTA 4.95% DUE 09-15-2041<br>SEDOL: B61QXW1                                    | 1,000,000.000    | 1,084,040.00    | 1,283,033.69  |
| BURL NORTHN SANTA 5.75% DUE 05-01-2040<br>SEDOL: B4PXK12                                    | 725,000.000      | 908,345.25      | 1,008,836.61  |
| BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG<br>SEDOL: BKH0LR6                     | 250,000.000      | 272,410.00      | 327,540.32    |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044<br>SEDOL: BQ26P46                                   | 385,000.000      | 441,006.40      | 487,030.74    |
| CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049<br>SEDOL: BJ52166                      | 270,000.000      | 268,361.10      | 336,543.58    |
| CENTERPOINT ENERGY 4.5% DUE 04-01-2044<br>SEDOL: BKRW213                                    | 260,000.000      | 258,801.74      | 327,029.22    |
| CHUBB CORP 6.5% DUE 05-15-2038<br>SEDOL: B87C800                                            | 1,375,000.000    | 1,840,476.30    | 2,053,681.80  |
| COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049<br>SEDOL: BJVBFZ4                                | 300,000.000      | 297,651.00      | 315,943.12    |
| COMWLTH EDISON CO 6.45% DUE 01-15-2038<br>SEDOL: BG48VJ7                                    | 887,000.000      | 1,120,584.68    | 1,281,546.02  |

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



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Preferred</i>                                      |                  |                 |               |
| <b>United States - USD</b>                                                         |                  |                 |               |
| CONNECTICUT LIGH 2.05% DUE 07-01-2031<br>SEDOL: BND8HX3                            | 225,000.000      | 224,392.50      | 221,813.14    |
| CONSUMERS ENERGY 3.1% DUE 08-15-2050<br>SEDOL: BKRLVG8                             | 1,109,000.000    | 1,195,160.50    | 1,159,294.35  |
| CONSUMERS ENERGY 3.25% DUE 08-15-2046<br>SEDOL: BYQHNP8                            | 125,000.000      | 130,180.00      | 132,736.88    |
| DTE ELEC CO FIXED 3.25% DUE 04-01-2051<br>SEDOL: BKVD2T0                           | 455,000.000      | 464,648.89      | 491,145.59    |
| DTE ELEC CO 3.75% DUE 08-15-2047<br>SEDOL: BF08MX5                                 | 430,000.000      | 429,767.80      | 489,960.61    |
| DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029<br>SEDOL: BJLV5M1                        | 725,000.000      | 722,013.00      | 783,026.26    |
| DUKE ENERGY 4.375% DUE 03-30-2044<br>SEDOL: BJZD6S6                                | 330,000.000      | 330,462.00      | 397,241.19    |
| ENTERGY TEX INC 1.75% DUE 03-15-2031<br>SEDOL: BLB20M3                             | 325,000.000      | 323,797.50      | 305,084.61    |
| HERSHEY CO 2.65% DUE 06-01-2050<br>SEDOL: BMWP0F1                                  | 270,000.000      | 269,111.70      | 272,202.86    |
| HOME DEPOT INC 4.4 DUE 03-15-2045 REG<br>SEDOL: BR30BC4                            | 300,000.000      | 295,341.00      | 375,557.14    |
| JOHNSON & JOHNSON 3.55% DUE 03-01-2036<br>SEDOL: BD31B74                           | 20,000.000       | 19,895.00       | 22,912.63     |
| MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050<br>SEDOL: BMBQJZ8                    | 816,000.000      | 794,430.78      | 771,962.47    |
| PFIZER INC NT 7.2 DUE 03-15-2039<br>SEDOL: B8MJDB2                                 | 250,000.000      | 356,865.26      | 404,350.13    |
| PFIZER INC 3.45% 03-15-2029<br>SEDOL: BJ1G656                                      | 550,000.000      | 548,707.50      | 605,776.40    |
| PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042<br>USD1000 SEDOL: B90G0K0 | 510,000.000      | 493,662.82      | 550,089.18    |
| PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043<br>SEDOL: BGM0MQ9                      | 600,000.000      | 613,836.00      | 732,301.42    |
| PHILIP MORRIS INTL 4.125% DUE 03-04-2043<br>SEDOL: B83KB65                         | 1,755,000.000    | 1,727,844.55    | 1,945,955.03  |
| PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG<br>SEDOL: BJXS069                   | 103,000.000      | 106,327.53      | 120,691.57    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                 | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Preferred</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                      |                  |                 |               |
| PUBLIC STORAGE 2.3% DUE 05-01-2031 BEO<br>SEDOL: BMDV3B5                        | 564,000.000      | 564,402.99      | 569,697.61    |
| PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049<br>SEDOL: BK5HXM8   | 625,000.000      | 629,358.13      | 658,368.79    |
| SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE<br>04-01-2042 SEDOL: B52NTT3 | 910,000.000      | 924,442.00      | 1,059,956.63  |
| SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049<br>SEDOL: BHTBS75                   | 200,000.000      | 199,790.00      | 237,147.44    |
| SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050<br>SEDOL: BM7SRR6                    | 180,000.000      | 179,760.60      | 188,759.52    |
| SAN DIEGO GAS & 3.75% DUE 06-01-2047<br>SEDOL: BF4SP32                          | 500,000.000      | 514,738.00      | 558,404.91    |
| SOUTHN CAL GAS CO 3.95% DUE 02-15-2050<br>SEDOL: BJQLGX4                        | 400,000.000      | 399,028.00      | 474,892.41    |
| TRAVELERS PPTY CAS CORP 7.75 DUE 04-15-2026 REG<br>SEDOL: 2888572               | 130,000.000      | 180,798.80      | 162,074.62    |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048<br>SEDOL: BG08PD3                 | 710,000.000      | 705,115.20      | 882,520.96    |
| UNITEDHEALTH GROUP 3.85% DUE 06-15-2028<br>SEDOL: BYZGKH7                       | 190,000.000      | 218,836.30      | 211,926.49    |
| UNITEDHEALTH GROUP 4.25% DUE 03-15-2043<br>SEDOL: B97GZH5                       | 550,000.000      | 498,759.25      | 668,532.44    |
| UNITEDHEALTH GROUP 5.8% DUE 03-15-2036<br>SEDOL: BG49576                        | 400,000.000      | 491,016.00      | 555,800.01    |
| UNITEDHEALTH GROUP 6.875% DUE 02-15-2038<br>SEDOL: BG49598                      | 1,365,000.000    | 1,922,668.00    | 2,097,052.06  |
| US BANCORP FIXED 3.15% 04-27-2027<br>SEDOL: BD3DT65                             | 100,000.000      | 110,334.00      | 107,138.53    |
| VISA INC 3.65% 09-15-2047<br>SEDOL: BD5WHT9                                     | 80,000.000       | 79,914.20       | 93,544.16     |
| VISA INC 4.3% DUE 12-14-2045<br>SEDOL: BYPHFN1                                  | 900,000.000      | 898,497.00      | 1,136,200.59  |
| WELLPOINT INC 5.1% DUE 01-15-2044<br>SEDOL: BCSCZN9                             | 90,000.000       | 87,221.27       | 119,171.06    |
| WELLPOINT INC 6.375% DUE 06-15-2037<br>SEDOL: BG496S4                           | 80,000.000       | 98,940.72       | 113,634.08    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Preferred</i>                                                 |                  |                 |               |
| <b>United States - USD</b>                                                                    |                  |                 |               |
| WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO<br>SEDOL: B91ZLT2                                 | 30,000.000       | 38,547.00       | 42,341.22     |
| 3M CO FIXED 2.875% 10-15-2027<br>SEDOL: BD6NJF1                                               | 100,000.000      | 109,373.00      | 106,498.22    |
| Total United States - USD                                                                     |                  | 29,670,250.14   | 33,661,055.06 |
| Total Corporate Debt Instruments - Preferred                                                  |                  | 32,748,322.52   | 37,135,594.23 |
| <i>Corporate Debt Instruments - Other</i>                                                     |                  |                 |               |
| <b>Australia - USD</b>                                                                        |                  |                 |               |
| ASCIANO FIN LTD 6% DUE 04-07-2023<br>CUSIP: 04363UAD8                                         | 800,000.000      | 795,880.00      | 839,472.35    |
| COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041<br>CUSIP: 202712BQ7                        | 460,000.000      | 460,000.00      | 470,243.32    |
| PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE<br>09-12-2039 BEO CUSIP: 202712BL8      | 1,190,000.000    | 1,190,000.00    | 1,278,419.10  |
| PVTPL GLENCORE FDG LLC 1.625% DUE<br>09-01-2025/08-01-2025 BEO SEDOL: BMFSGK4                 | 100,000.000      | 99,939.00       | 99,018.64     |
| PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO<br>SEDOL: BLPKF28                        | 100,000.000      | 100,292.00      | 98,164.13     |
| PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031<br>SEDOL: BPBJLG3                                | 40,000.000       | 39,909.20       | 38,920.35     |
| PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051<br>SEDOL: BPBJK11                                | 200,000.000      | 197,026.00      | 193,335.70    |
| PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028<br>SEDOL: BD35F63                          | 500,000.000      | 498,155.00      | 539,804.51    |
| PVTPL NEWCREST FIN PTY LTD GTD NT 144A 4.2% DUE<br>05-13-2050/05-13-2020 BEO CUSIP: 65120FAE4 | 402,000.000      | 399,893.52      | 456,904.32    |
| PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030<br>CUSIP: 65120FAD6                           | 200,000.000      | 199,356.00      | 209,668.72    |
| PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO<br>CUSIP: 803014AA7                        | 800,000.000      | 801,652.00      | 815,088.40    |
| PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO<br>CUSIP: 980236AQ6                          | 100,000.000      | 99,817.00       | 111,826.80    |
| PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028<br>CUSIP: 980236AP8                             | 100,000.000      | 99,931.00       | 106,708.45    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                     | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                           |                  |                 |               |
| <b>Australia - USD</b>                                              |                  |                 |               |
| PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO<br>SEDOL: B4JV9R1 | 1,238,000.000    | 1,199,530.62    | 1,630,941.20  |
| RIO TINTO FIN USA LTD 2.75% 11-02-2051<br>SEDOL: BNRLYY8            | 639,000.000      | 632,028.51      | 636,110.53    |
| WESTPAC BKG CORP 1.15% DUE 06-03-2026<br>CUSIP: 961214ER0           | 220,000.000      | 220,442.20      | 216,128.42    |
| WESTPAC BKG CORP 3.02% 11-18-2036<br>CUSIP: 961214EX7               | 320,000.000      | 320,000.00      | 316,711.57    |
| WESTPAC BKG FIXED 2.668% DUE 11-15-2035<br>CUSIP: 961214EP4         | 440,000.000      | 440,000.00      | 429,082.95    |
| WESTPAC BKG FIXED 3.133% DUE 11-18-2041<br>CUSIP: 961214EY5         | 890,000.000      | 890,000.00      | 885,406.09    |
| Total Australia - USD                                               |                  | 8,683,852.05    | 9,371,955.55  |
| <b>Austria - EUR</b>                                                |                  |                 |               |
| ERSTE GROUP BK AG CONV 4.25% 31/12/2049<br>SEDOL: BN13P81           | 200,000.000      | 252,454.90      | 238,527.73    |
| Total Austria - EUR                                                 |                  | 252,454.90      | 238,527.73    |
| <b>Belgium - USD</b>                                                |                  |                 |               |
| ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049<br>SEDOL: BJ555R4         | 1,790,000.000    | 1,901,453.65    | 2,484,432.10  |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048<br>SEDOL: BF7MH35          | 540,000.000      | 547,117.20      | 647,600.59    |
| ANHEUSER BUSCH 5.8% DUE 01-23-2059<br>SEDOL: BJ555P2                | 1,640,000.000    | 1,634,178.00    | 2,380,185.27  |
| ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026<br>SEDOL: BK9VNF9      | 250,000.000      | 278,350.50      | 268,540.32    |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036<br>SEDOL: BK5XW52       | 470,000.000      | 453,033.00      | 568,013.14    |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046<br>SEDOL: BJXS2M9       | 3,210,000.000    | 3,078,561.59    | 4,069,807.91  |
| ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050<br>SEDOL: BM8MLZ3          | 380,000.000      | 379,711.20      | 470,118.61    |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038<br>SEDOL: BDZ7GD1              | 530,000.000      | 522,341.50      | 622,105.66    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                            |                  |                 |               |
| <b>Belgium - USD</b>                                                                 |                  |                 |               |
| ANHEUSER-BUSCH 4.6% DUE 04-15-2048<br>SEDOL: BDZ78X5                                 | 5,139,000.000    | 4,876,107.82    | 6,298,353.52  |
| ANHEUSER-BUSCH 4.75% DUE 04-15-2058<br>SEDOL: BDZ78S0                                | 350,000.000      | 450,305.00      | 434,416.96    |
| Total Belgium - USD                                                                  |                  | 14,121,159.46   | 18,243,574.08 |
| <b>Brazil - USD</b>                                                                  |                  |                 |               |
| BANCO BTG PACTUAL S A CAYMAN IS 5.5% 01-31-2023<br>CUSIP: 05971BAD1                  | 300,000.000      | 283,875.00      | 310,125.00    |
| EMBRAER NETH FIN B 5.05% DUE 06-15-2025<br>SEDOL: BYNJD24                            | 100,000.000      | 101,125.00      | 103,476.00    |
| PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049<br>SEDOL: BJDS8N2                           | 1,480,000.000    | 1,567,720.00    | 1,576,200.00  |
| PETROBRAS GLOBAL FIXED 6.75% DUE 06-03-2050<br>SEDOL: BMBKJB6                        | 975,000.000      | 956,572.50      | 1,020,093.75  |
| PETROBRAS GLOBAL 7.25% DUE 03-17-2044<br>SEDOL: BKX5BP3                              | 425,000.000      | 408,072.25      | 470,687.50    |
| PETROBRAS INTL FIN 6.75% DUE 01-27-2041<br>SEDOL: BF2H6B6                            | 1,925,000.000    | 1,916,897.56    | 2,086,218.75  |
| PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE<br>01-10-2025 CUSIP: 05971AAE1    | 300,000.000      | 303,000.00      | 302,625.03    |
| PVTPL GUARA NORTE S A R L 5.198% DUE 06-15-2034 BEO<br>CUSIP: 400666AA1              | 1,343,356.000    | 1,343,288.83    | 1,319,860.70  |
| PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024<br>CUSIP: 76716XAA0         | 536,534.630      | 536,678.31      | 575,433.39    |
| PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028<br>CUSIP: 76716XAC6                         | 626,265.000      | 0.00            | 708,462.28    |
| PVTPL ULTRAPAR INTL S A NT 5.25% DUE 06-06-2029 BEO<br>CUSIP: 90401CAC3              | 1,225,000.000    | 1,225,000.00    | 1,266,049.75  |
| PVTPL YARA INTL ASA NT 144A 3.148% DUE<br>06-04-2030/06-04-2020 BEO CUSIP: 984851AG0 | 100,000.000      | 100,000.00      | 103,266.11    |
| RIO OIL FIN TR 9.75% 01-06-2027<br>SEDOL: BSRG578                                    | 983,688.740      | 967,635.49      | 1,126,323.61  |
| SUZANO AUSTRIA FIXED 6% DUE 01-15-2029<br>SEDOL: BJV3SV7                             | 200,000.000      | 198,128.00      | 231,502.00    |
| SUZANO AUSTRIA 7% DUE 03-16-2047<br>CUSIP: 86964WAB8                                 | 200,000.000      | 219,640.00      | 253,352.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                            | Shares/Par Value | Historical Cost      | Current Value        |
|----------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                  |                  |                      |                      |
| <b>Brazil - USD</b>                                                        |                  |                      |                      |
| VALE OVERSEAS LTD 6.25% DUE 08-10-2026<br>SEDOL: BD4G7B4                   | 1,100,000.000    | 1,274,490.00         | 1,273,261.00         |
| VALE OVERSEAS LTD 6.875% DUE 11-10-2039<br>SEDOL: B5B54D9                  | 100,000.000      | 108,250.00           | 134,251.00           |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036<br>SEDOL: B1HMKF0                  | 676,000.000      | 809,376.00           | 898,241.76           |
| YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE<br>CUSIP: 984851AF2    | 100,000.000      | 99,748.00            | 113,605.37           |
| <b>Total Brazil - USD</b>                                                  |                  | <b>12,419,496.94</b> | <b>13,873,035.00</b> |
| <b>Canada - USD</b>                                                        |                  |                      |                      |
| BANK NOVA SCOTIA B C 1.05% DUE 03-02-2026 REG<br>SEDOL: BKQN745            | 220,000.000      | 218,741.60           | 214,537.27           |
| BARRICK GOLD CORP 5.25% DUE 04-01-2042<br>SEDOL: B8L1XS6                   | 150,000.000      | 139,911.28           | 195,041.62           |
| BARRICK N AMER FIN 5.7% DUE 05-30-2041<br>SEDOL: B4TYCN7                   | 370,000.000      | 356,640.99           | 504,131.65           |
| BARRICK N AMER FIN 5.75% DUE 05-01-2043<br>SEDOL: BCRWZ96                  | 630,000.000      | 638,118.29           | 858,246.37           |
| BROOKFIELD FIN INC FIXED 4.7% 09-20-2047<br>SEDOL: BZ0WZL6                 | 700,000.000      | 706,424.00           | 862,398.80           |
| CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2026<br>CUSIP: 13607HVE9 | 110,000.000      | 110,116.60           | 107,270.66           |
| CANADIAN NAT RES LTD 2.95% DUE 07-15-2030/06-24-2020 REG<br>SEDOL: BMBQJK3 | 56,000.000       | 58,463.08            | 56,749.99            |
| CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO<br>SEDOL: BP8KQ19           | 1,204,000.000    | 1,197,527.40         | 1,234,763.83         |
| CANADIAN PAC RY CO NEW 3.1% 12-02-2051<br>SEDOL: BP8KQ20                   | 1,641,000.000    | 1,640,001.40         | 1,680,364.32         |
| CANADIAN PACIFIC RAILWAY CO 2.45% DUE 12-02-2031 BEO<br>SEDOL: BP8KPZ6     | 376,000.000      | 378,060.14           | 383,208.71           |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047<br>SEDOL: BF47XX5               | 115,000.000      | 122,363.89           | 141,559.17           |
| CDN NATL RAILWAYS 3.2% SNR 02/08/2046 USD2000<br>SEDOL: BD81YW5            | 30,000.000       | 33,153.00            | 31,466.44            |
| CDN PAC RY CO NEW 5.75% DUE 01-15-2042<br>SEDOL: B6SWNL1                   | 1,275,000.000    | 1,457,173.50         | 1,739,114.98         |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                         |                  |                 |               |
| <b>Canada - USD</b>                                                               |                  |                 |               |
| CDN PAC RY CO NEW 5.95% DUE 05-15-2037<br>SEDOL: B1X9JN6                          | 835,000.000      | 1,051,124.00    | 1,147,233.01  |
| CI FINANCIAL CO 4.1% 06-15-2051<br>SEDOL: BNW0TL2                                 | 380,000.000      | 379,802.40      | 413,306.39    |
| CI FINL CORP 3.2% DUE 12-17-2030<br>SEDOL: BL6LGW7                                | 1,160,000.000    | 1,169,512.21    | 1,191,412.85  |
| EMERA US FIN LP 4.75% DUE 06-15-2046<br>SEDOL: BYMVD32                            | 500,000.000      | 499,328.00      | 590,845.67    |
| FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030<br>CUSIP: 303901BF8              | 700,000.000      | 700,000.00      | 784,726.79    |
| NUTRIEN LTD FIXED 3.95% DUE 05-13-2050<br>CUSIP: 67077MAX6                        | 217,000.000      | 216,431.46      | 252,098.89    |
| NUTRIEN LTD 5.0% 04-01-2049<br>SEDOL: BJH0CT8                                     | 370,000.000      | 377,038.53      | 497,085.76    |
| PVTPL WEST FRASER TIMBER LTD 4.35% 10-15-2024<br>CUSIP: 952845AE5                 | 200,000.000      | 200,000.00      | 213,797.89    |
| PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037<br>BEO SEDOL: B298075 | 180,000.000      | 204,718.95      | 252,203.40    |
| PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE 10-25-2042 BEO<br>CUSIP: 98417EAR1       | 230,000.000      | 227,706.90      | 292,748.60    |
| PVTPL YAMANA GOLD INC 2.63% DUE 08-15-2031 BEO<br>CUSIP: 98462YAE0                | 100,000.000      | 100,000.00      | 96,091.95     |
| ROYAL BANK OF CANADA .875% DUE 01-20-2026<br>SEDOL: BMDH142                       | 744,000.000      | 743,419.68      | 724,270.44    |
| ROYAL BANK OF CANADA 1.2% DUE 04-27-2026 REG<br>CUSIP: 78016EZQ3                  | 220,000.000      | 220,386.10      | 216,218.22    |
| SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051<br>SEDOL: BMC9P14                    | 393,000.000      | 402,826.39      | 423,349.68    |
| TECK RES LTD 5.4 DUE 02-01-2043<br>SEDOL: B899393                                 | 200,000.000      | 238,370.80      | 244,515.59    |
| TECK RESOURCES LTD 6.25% DUE 07-15-2041<br>SEDOL: B7VFK35                         | 820,000.000      | 1,035,334.50    | 1,090,191.60  |
| TORONTO DOMINION BK SR MEDIUM TERM BK NT.25% 01-06-2023<br>CUSIP: 89114QCM8       | 770,000.000      | 769,307.00      | 767,845.01    |
| TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026<br>CUSIP: 89114TZD7       | 220,000.000      | 221,588.40      | 216,427.02    |

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



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                      | Shares/Par Value | Historical Cost      | Current Value        |
|------------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                                            |                  |                      |                      |
| <b>Canada - USD</b>                                                                                  |                  |                      |                      |
| TRANSALTA CORP 6.5% DUE 03-15-2040<br>SEDOL: B640X20                                                 | 260,000.000      | 275,475.00           | 300,040.00           |
| TRANSCANADA FIXED 5.1% DUE 03-15-2049<br>SEDOL: BGQX9L8                                              | 850,000.000      | 931,175.50           | 1,123,900.03         |
| TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077<br>CUSIP: 89356BAC2                                       | 2,825,000.000    | 2,819,031.25         | 2,920,343.75         |
| TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079<br>CUSIP: 89356BAE8                                       | 400,000.000      | 434,500.00           | 427,000.00           |
| TRANSCANADA TR SUB TR NT SER 2015-A DUE<br>05-20-2075/05-20-2025 REG CUSIP: 89356BAA6                | 400,000.000      | 377,000.00           | 420,000.00           |
| TRANSCANADA 4.875% DUE 05-15-2048<br>SEDOL: BD366Z2                                                  | 375,000.000      | 347,835.00           | 478,422.08           |
| VIDEOTRON LTD / VIDEOTRON LTEE SR NT 144A 3.625%<br>06-15-2029 CUSIP: 92660FAN4                      | 170,000.000      | 170,000.00           | 170,850.00           |
| YAMANA GOLD INC FIXED 4.625% 12-15-2027<br>CUSIP: 98462YAD2                                          | 850,000.000      | 858,623.82           | 918,163.54           |
| <b>Total Canada - USD</b>                                                                            |                  | <b>22,027,231.06</b> | <b>24,181,941.97</b> |
| <b>Cayman Islands - USD</b>                                                                          |                  |                      |                      |
| AMMC CLO 23 LTD / AMMC CLO 23 LLC SR SECD NT CL A-1-R<br>FLTG 3.78029 10-17-2031 CUSIP: 00177JAS4    | 310,000.000      | 310,000.00           | 309,426.84           |
| ARES XLIII CLO LTD / ARES XLIII CLO 3.672% 07-15-2034<br>CUSIP: 04016PAJ7                            | 100,000.000      | 100,000.00           | 100,015.53           |
| PVTPL CARLYLE US CLO 2017-2 LTD/CARLYLE US C SER 17-2A CL<br>A1R FLTG RT 07-20-2031 CUSIP: 14315JAQ2 | 250,000.000      | 250,000.00           | 249,492.05           |
| PVTPL CVP CLO 2017-2 LTD/CVP CLO 2017-2 LLC NT CL A FLTG<br>RATE 144A VAR RT CUSIP: 12662CAA5        | 400,000.000      | 398,800.00           | 399,607.48           |
| PVTPL LCM 27 LTD/LCM 27 LLC SER NT CLS A1 FLTG 144A DUE<br>07-16-2031 CUSIP: 50200JAC5               | 250,000.000      | 250,375.00           | 249,574.10           |
| PVTPL NEUBERGER BERMAN LN ADVISERS CLO 40 LTD VAR RT DUE<br>04-15-2033 BEO CUSIP: 64134JAA1          | 250,000.000      | 250,625.00           | 250,299.48           |
| WHITEBOX CLO III LTD / WHITEBOX CLO SERIES 21-3A CLASS<br>A115 FLTG 10-15-2034 CUSIP: 96467HAA4      | 270,000.000      | 270,000.00           | 270,125.63           |
| <b>Total Cayman Islands - USD</b>                                                                    |                  | <b>1,829,800.00</b>  | <b>1,828,541.11</b>  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                   | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                         |                  |                 |               |
| <b>Chile - USD</b>                                                                                |                  |                 |               |
| CELULOSA ARAUCO Y FIXED 5.5% DUE 11-02-2047<br>CUSIP: 151191BD4                                   | 200,000.000      | 199,416.00      | 232,000.00    |
| PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A<br>5.625% DUE 10-18-2043 BEO SEDOL: BFPCY03 | 875,000.000      | 1,013,451.75    | 1,139,311.91  |
| PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE S A NT 3.5%<br>09-10-2051 CUSIP: 833636AL7               | 1,090,000.000    | 1,081,031.80    | 1,055,948.40  |
| Total Chile - USD                                                                                 |                  | 2,293,899.55    | 2,427,260.31  |
| <b>China - USD</b>                                                                                |                  |                 |               |
| ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051<br>SEDOL: BLH23L7                                     | 1,060,000.000    | 1,059,798.60    | 995,975.92    |
| ALIBABA GROUP HLDG 2.7% DUE 02-09-2041<br>SEDOL: BLH23R3                                          | 1,460,000.000    | 1,433,132.00    | 1,336,454.33  |
| ALIBABA GROUP HLDG 4.4% DUE 12-06-2057<br>SEDOL: BYVHXG4                                          | 500,000.000      | 576,350.00      | 570,048.63    |
| KWG GROUP HLDGS LT 7.4% SNR SEC 05/03/2024 USD<br>SEDOL: 8A8VUUJ                                  | 400,000.000      | 413,000.00      | 296,000.00    |
| PVTPL GLOBAL AIRCRAFT LEASING CO LTD 6.5% DUE<br>09-15-2024/07-31-2019 BEO CUSIP: 37960JAA6       | 404,341.000      | 397,631.62      | 390,189.07    |
| PVTPL NXP B V/NXP FDG LLC SR NT 144A 5.55% DUE<br>12-01-2028 BEO CUSIP: 62947QAY4                 | 200,000.000      | 199,518.00      | 239,708.72    |
| PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029<br>CUSIP: 62954HAB4                             | 500,000.000      | 498,270.00      | 560,648.53    |
| PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.15% DUE<br>05-01-2027/05-01-2020 BEO CUSIP: 62954HAC2     | 200,000.000      | 199,602.00      | 210,440.54    |
| PVTPL PROSUS N V 4.027% DUE<br>08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0                         | 2,050,000.000    | 2,031,850.01    | 1,975,352.63  |
| PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029<br>CUSIP: 88032WAN6                     | 300,000.000      | 299,901.00      | 326,480.84    |
| PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27<br>3.84% DUE 04-22-2051 CUSIP: 88032WBC9  | 370,000.000      | 369,870.50      | 389,739.50    |
| PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.68% DUE<br>04-22-2041/04-22-2021 REG CUSIP: 88032WBB1   | 1,200,000.000    | 1,199,664.00    | 1,247,739.85  |
| PVTPL TENCENT HOLDINGS LIMITED 3.24% 06-03-2050<br>CUSIP: 88032WAV8                               | 600,000.000      | 601,460.00      | 567,618.00    |
| TENCENT HLDGS LTD 1.81% DUE 01-26-2026<br>CUSIP: 88032XAT1                                        | 200,000.000      | 203,710.00      | 199,472.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                              | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                    |                  |                 |               |
| <b>China - USD</b>                                                           |                  |                 |               |
| Total China - USD                                                            |                  | 9,483,757.73    | 9,305,868.56  |
| <b>Colombia - USD</b>                                                        |                  |                 |               |
| BANCOLOMBIA S A SR NT 4.625% DUE<br>12-18-2029/12-18-2024 REG SEDOL: BJVS9V9 | 400,000.000      | 400,000.00      | 400,000.00    |
| ECOPETROL S A 5.375% DUE 06-26-2026<br>SEDOL: BYMXKQ0                        | 520,000.000      | 516,505.60      | 547,955.20    |
| ECOPETROL S A 5.875% DUE 05-28-2045<br>SEDOL: BMQXLW5                        | 451,000.000      | 442,341.35      | 431,273.26    |
| Total Colombia - USD                                                         |                  | 1,358,846.95    | 1,379,228.46  |
| <b>Denmark - USD</b>                                                         |                  |                 |               |
| PVTPL DANSKE BK A/S 3.244% DUE 12-20-2025<br>CUSIP: 23636AAV3                | 200,000.000      | 214,078.00      | 207,842.72    |
| Total Denmark - USD                                                          |                  | 214,078.00      | 207,842.72    |
| <b>Finland - USD</b>                                                         |                  |                 |               |
| PVTPL NORDEA BK ABP 3.75% 12-29-2049<br>CUSIP: 65559CAD3                     | 300,000.000      | 300,000.00      | 284,400.00    |
| Total Finland - USD                                                          |                  | 300,000.00      | 284,400.00    |
| <b>France - USD</b>                                                          |                  |                 |               |
| ALTICE FRANCE S.A. TERM LOAN B13 01-13-2026<br>CUSIP: F6628DAM6              | 97,000.000       | 94,575.00       | 96,418.00     |
| BNP PARIBAS 7% DUE 12-29-2999<br>CUSIP: 05565AGF4                            | 360,000.000      | 360,000.00      | 421,362.00    |
| CR AGRICOLE S A 1.907% DUE 06-16-2026<br>CUSIP: 22535WAG2                    | 250,000.000      | 254,760.00      | 250,590.06    |
| LAFARGE S A 7.125% DUE 07-15-2036<br>CUSIP: 505861AC8                        | 2,700,000.000    | 3,240,000.00    | 3,962,090.13  |
| PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028<br>CUSIP: 09659W2F0         | 400,000.000      | 397,856.00      | 448,647.94    |
| PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP: 09659W2L7      | 200,000.000      | 205,980.00      | 201,947.93    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                    | Shares/Par Value | Historical Cost      | Current Value        |
|----------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                                          |                  |                      |                      |
| <b>France - USD</b>                                                                                |                  |                      |                      |
| PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG<br>CUSIP: 09659T2C4                                    | 1,150,000.000    | 1,124,530.50         | 1,102,012.35         |
| PVTPL BNP PARIBAS 2.871% 04-19-2032<br>CUSIP: 09659W2P8                                            | 450,000.000      | 450,000.00           | 456,464.80           |
| PVTPL BNP PARIBAS 4.625% 03-13-2027<br>SEDOL: BYVL6P6                                              | 1,275,000.000    | 1,358,679.50         | 1,414,131.63         |
| PVTPL BPCE SA 3.116% 10-19-2032<br>CUSIP: 05578QAF0                                                | 520,000.000      | 520,000.00           | 522,264.80           |
| PVTPL BPCE SR NON PFD MED TERM NTS BOOK ENTRY TRANCHE # TR<br>9 VAR RT 01-20-2032 CUSIP: 05583JAJ1 | 375,000.000      | 375,000.00           | 361,731.67           |
| PVTPL BPCE 3.582% 10-19-2042<br>CUSIP: 05578QAG8                                                   | 310,000.000      | 310,000.00           | 317,584.07           |
| SOCIETE GENERALE 7.375% DUE 12-31-2049<br>CUSIP: 83367TBV0                                         | 700,000.000      | 685,125.00           | 750,750.00           |
| TOTAL CAP INTL 3.127% DUE 05-29-2050 REG<br>SEDOL: BMYC5X3                                         | 932,000.000      | 932,000.00           | 958,991.12           |
| WEA FIN LLC 3.5% DUE 06-15-2029<br>SEDOL: BKKDHL8                                                  | 136,000.000      | 135,090.16           | 140,781.45           |
| <b>Total France - USD</b>                                                                          |                  | <b>10,443,596.16</b> | <b>11,405,767.95</b> |
| <b>Germany - USD</b>                                                                               |                  |                      |                      |
| BAYER US FIN II 4.875% DUE 06-25-2048<br>SEDOL: BD103H7                                            | 2,135,000.000    | 2,116,623.62         | 2,632,466.53         |
| DEUTSCHE BK AG N Y BRANCH 3.729% DUE<br>01-14-2032/01-14-2021 REG SEDOL: BM9YRS3                   | 1,150,000.000    | 1,155,424.00         | 1,176,904.79         |
| DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032<br>CUSIP: 251526CK3                                 | 250,000.000      | 250,000.00           | 252,191.84           |
| DEUTSCHE BK AG N Y FLTG RT 3.547% DUE 09-18-2031<br>SEDOL: BM8TGN7                                 | 1,300,000.000    | 1,300,000.00         | 1,369,613.80         |
| DEUTSCHE BK AG N Y FLTG RT 3.961% DUE 11-26-2025<br>SEDOL: BK6X336                                 | 1,950,000.000    | 1,958,854.50         | 2,059,555.76         |
| DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030<br>SEDOL: B1S7195                                   | 470,000.000      | 684,793.05           | 683,553.32           |
| PVPTL BAYER US FIN II LLC 4.625% 06-25-2038<br>SEDOL: BYZMHJ6                                      | 1,375,000.000    | 1,353,495.00         | 1,609,244.99         |
| PVTPL BMW FIN N V GTD NT 3C7 2.4% DUE 08-14-2024 BEO<br>CUSIP: 05600LAB2                           | 1,075,000.000    | 1,074,276.73         | 1,105,863.29         |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                  | Shares/Par Value | Historical Cost      | Current Value        |
|--------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                                        |                  |                      |                      |
| <b>Germany - USD</b>                                                                             |                  |                      |                      |
| PVTPL BMW US CAPITAL LLC 2.55% DUE 04-01-2031 BEO<br>SEDOL: BMD2DC9                              | 165,000.000      | 164,335.05           | 169,465.30           |
| PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026<br>SEDOL: BM8JRJ0                            | 600,000.000      | 597,390.00           | 602,932.36           |
| PVTPL DAIMLER TRUCKS 2.5% 12-14-2031<br>SEDOL: BKSHP18                                           | 725,000.000      | 720,259.50           | 725,783.81           |
| PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE<br>04-30-2038/04-22-2008 BEO SEDOL: B2R0TK9 | 100,000.000      | 126,389.00           | 141,840.58           |
| PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041<br>CUSIP: 82620KBF9                             | 560,000.000      | 558,728.80           | 572,812.30           |
| <b>Total Germany - USD</b>                                                                       |                  | <b>12,060,569.25</b> | <b>13,102,228.67</b> |
| <b>Hong Kong - USD</b>                                                                           |                  |                      |                      |
| MELCO RESORTS FIN 5.375% SNR 04/12/2029 USD<br>SEDOL: BKBZDW6                                    | 701,000.000      | 720,300.10           | 679,970.00           |
| PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE<br>09-16-2040 CUSIP: 00131LAK1           | 440,000.000      | 439,291.60           | 449,742.72           |
| PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE<br>04-07-2030 CUSIP: 00131LAJ4          | 300,000.000      | 299,118.00           | 324,344.34           |
| PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO<br>CUSIP: 58547DAD1                        | 2,369,000.000    | 2,397,855.77         | 2,297,930.00         |
| PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028<br>CUSIP: 58547DAE9                         | 1,000,000.000    | 1,000,000.00         | 1,005,500.00         |
| <b>Total Hong Kong - USD</b>                                                                     |                  | <b>4,856,565.47</b>  | <b>4,757,487.06</b>  |
| <b>India - USD</b>                                                                               |                  |                      |                      |
| PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949%<br>DUE 02-12-2030 CUSIP: 00654GAA1     | 400,000.000      | 400,000.00           | 394,723.99           |
| PVTPL RENEW PWR PRIVATE LTD 5.875% DUE 03-05-2027<br>CUSIP: 75975AAA8                            | 200,000.000      | 200,000.00           | 207,656.44           |
| <b>Total India - USD</b>                                                                         |                  | <b>600,000.00</b>    | <b>602,380.43</b>    |
| <b>Indonesia - USD</b>                                                                           |                  |                      |                      |
| PERUSAHAAN 4% DUE 06-30-2050<br>CUSIP: 71568PAP4                                                 | 700,000.000      | 687,981.00           | 679,455.00           |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                              | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                    |                  |                 |               |
| <b>Indonesia - USD</b>                                                                       |                  |                 |               |
| PT PERTAMINA 4.175% DUE 01-21-2050<br>CUSIP: 69370PAG6                                       | 200,000.000      | 200,000.00      | 205,855.77    |
| PVTPL STAR ENERGY GEOTHERMAL WAYANG WINDU LTD CORP 6.75 %<br>DUE 04-24-2033 CUSIP: 85511XAC4 | 251,610.000      | 264,945.33      | 275,512.95    |
| Total Indonesia - USD                                                                        |                  | 1,152,926.33    | 1,160,823.72  |
| <b>Ireland - USD</b>                                                                         |                  |                 |               |
| AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032<br>BEO SEDOL: BNVW1V3                         | 300,000.000      | 298,872.00      | 306,241.08    |
| AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028<br>SEDOL: BNVW1T1                             | 1,300,000.000    | 1,297,634.00    | 1,319,506.31  |
| AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.5% DUE 09-15-2023<br>REG SEDOL: BMB31T7            | 1,100,000.000    | 1,106,635.00    | 1,153,926.92  |
| AERCAP IRELAND CAP FIXED 3.15% DUE 02-15-2024<br>SEDOL: BMDWCC2                              | 1,100,000.000    | 1,092,619.00    | 1,134,650.67  |
| AERCAP IRELAND CAP 3.5% 01-15-2025<br>SEDOL: BF0QCP1                                         | 300,000.000      | 291,582.00      | 313,242.89    |
| AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO<br>SEDOL: BNVW1X5                          | 2,599,000.000    | 2,642,121.76    | 2,714,566.14  |
| AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033<br>SEDOL: BNVW1W4                       | 630,000.000      | 627,291.00      | 642,254.47    |
| AVOLON HLDGS FDG 2.875% DUE 02-15-2025<br>CUSIP: 05401AAH4                                   | 300,000.000      | 299,643.00      | 306,569.60    |
| AVOLON HLDGS FDG 4.25% DUE 04-15-2026<br>CUSIP: 05401AAL5                                    | 100,000.000      | 105,219.00      | 106,023.18    |
| AVOLON HLDGS FDG 4.375% DUE 05-01-2026<br>CUSIP: 05401AAG6                                   | 1,195,000.000    | 1,190,283.06    | 1,280,560.07  |
| AVOLON HLDGS FDG 5.5% DUE 01-15-2026<br>CUSIP: 05401AAK7                                     | 1,200,000.000    | 1,199,076.00    | 1,326,768.13  |
| DELOS FINANCE S.A R.L. NEW LOAN 10-06-2023<br>CUSIP: L2324EAE1                               | 630,000.000      | 622,125.00      | 629,609.40    |
| PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027<br>CUSIP: 05401AAR2                         | 172,000.000      | 164,212.98      | 167,201.72    |
| PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024<br>CUSIP: 05401AAF8                              | 430,000.000      | 427,669.40      | 450,664.65    |
| PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023<br>SEDOL: BF5K601                               | 530,000.000      | 530,000.00      | 558,239.17    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                       |                  |                 |               |
| <b>Ireland - USD</b>                                                                            |                  |                 |               |
| PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022<br>CUSIP: 70014LAA8                                 | 21,000.000       | 21,288.75       | 21,460.32     |
| SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY COMPANY<br>TLB DUE 11-02-2028 BEO CUSIP: G8057JAB2 | 700,000.000      | 698,250.00      | 699,125.00    |
| Total Ireland - USD                                                                             |                  | 12,614,521.95   | 13,130,609.72 |
| <b>Israel - USD</b>                                                                             |                  |                 |               |
| TEVA PHARMACEUTI.3 4.1% GTD SNR 01/10/2046 USD<br>SEDOL: BYYRQV7                                | 405,000.000      | 358,437.50      | 342,225.00    |
| TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000<br>SEDOL: BD3GSZ6                     | 3,498,000.000    | 2,657,888.96    | 2,955,810.00  |
| TEVA 2.95% DUE 12-18-2022<br>SEDOL: BFN973                                                      | 97,000.000       | 88,255.00       | 97,109.85     |
| Total Israel - USD                                                                              |                  | 3,104,581.46    | 3,395,144.85  |
| <b>Italy - USD</b>                                                                              |                  |                 |               |
| PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO<br>CUSIP: 29278GAL2                          | 300,000.000      | 299,637.00      | 308,998.31    |
| PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE<br>09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5       | 800,000.000      | 1,000,000.00    | 1,140,979.98  |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE<br>01-12-2048 BEO CUSIP: 46115HBE6       | 1,770,000.000    | 1,530,032.81    | 2,005,486.91  |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 3.25% DUE<br>09-23-2024 BEO CUSIP: 46115HBJ5             | 200,000.000      | 213,600.00      | 208,246.94    |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049<br>BEO CUSIP: 46115HBN6              | 830,000.000      | 862,677.30      | 995,617.75    |
| PVTPL INTESA SANPAOLO SPA 4.198% 06-01-2032<br>CUSIP: 46115HBQ9                                 | 240,000.000      | 240,000.00      | 242,339.42    |
| PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO<br>CUSIP: 46115HBS5                          | 2,510,000.000    | 2,527,662.00    | 2,585,160.17  |
| PVTPL UNICREDIT SPA 5.459% DUE<br>06-30-2035/06-30-2030 BEO CUSIP: 904678AS8                    | 1,325,000.000    | 1,388,600.00    | 1,444,980.47  |
| PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO<br>SEDOL: B4SR7B0                    | 1,250,000.000    | 1,501,788.00    | 1,664,432.91  |
| TELECOM ITALIA CAP 7.2% DUE 07-18-2036<br>SEDOL: B8DHVZ5                                        | 1,625,000.000    | 1,819,172.45    | 1,863,160.00  |

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



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                             | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                   |                  |                 |               |
| <b>Italy - USD</b>                                                                          |                  |                 |               |
| TELECOM ITALIA CAP 7.721% DUE 06-04-2038<br>SEDOL: B39NQJ1                                  | 2,225,000.000    | 2,475,750.00    | 2,614,975.75  |
| UNICREDIT SPA 7.296% DUE 04-02-2034<br>CUSIP: 904678AQ2                                     | 1,225,000.000    | 1,225,000.00    | 1,469,491.12  |
| UNICREDIT SPA 7.83% DUE 12-04-2023<br>CUSIP: 904678AG4                                      | 1,700,000.000    | 1,700,000.00    | 1,892,457.05  |
| Total Italy - USD                                                                           |                  | 16,783,919.56   | 18,436,326.78 |
| <b>Japan - USD</b>                                                                          |                  |                 |               |
| MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031<br>CUSIP: 60687YBH1                         | 900,000.000      | 900,000.00      | 880,850.30    |
| MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031<br>SEDOL: BMHNBP7                            | 700,000.000      | 700,000.00      | 683,051.02    |
| NISSAN MTR LTD 4.345% DUE 09-17-2027<br>CUSIP: 654744AC5                                    | 240,000.000      | 240,000.00      | 259,259.96    |
| NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030<br>SEDOL: BL5C1Y8                              | 200,000.000      | 200,000.00      | 199,291.72    |
| NOMURA HLDGS INC 3.103% DUE 01-16-2030<br>SEDOL: BKX9PD1                                    | 300,000.000      | 300,000.00      | 309,540.94    |
| NTT FIN CORP 1.162% 04-03-2026<br>CUSIP: 62954WAC9                                          | 200,000.000      | 197,564.00      | 196,315.69    |
| PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051<br>CUSIP: 654579AH4                               | 1,860,000.000    | 1,860,000.00    | 1,822,800.00  |
| PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE<br>01-23-2050/01-23-2030 BEO CUSIP: 654579AG6 | 200,000.000      | 200,000.00      | 206,500.00    |
| PVTPL NISSAN MTR LTD 3.043% DUE 09-15-2023 BEO<br>CUSIP: 654744AA9                          | 200,000.000      | 211,220.00      | 205,237.77    |
| PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO<br>CUSIP: 654744AD3                           | 1,000,000.000    | 1,066,278.95    | 1,119,442.81  |
| PVTPL OSCAR US FDG XIII LLC NT CL A-4 1.27% 09-11-2028<br>CUSIP: 68785BAD5                  | 300,000.000      | 301,218.75      | 298,219.68    |
| SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029<br>SEDOL: BKBQ3F2                     | 900,000.000      | 900,000.00      | 938,891.57    |
| SUMITOMO MITSUI FINL GROUP INC 2.75% DUE 01-15-2030<br>CUSIP: 86562MBW9                     | 400,000.000      | 400,000.00      | 409,781.78    |
| TAKEDA FIXED 5% DUE 11-26-2028<br>CUSIP: 874060AW6                                          | 4,000.000        | 4,055.42        | 4,702.79      |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                          | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                |                  |                 |               |
| <b>Japan - USD</b>                                                                       |                  |                 |               |
| TAKEDA PHARMACEUTI 5% SNR 26/11/2028 USD200000<br>SEDOL: BJ9T7R6                         | 360,000.000      | 364,987.90      | 423,250.90    |
| TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO<br>CUSIP: 874060AX4                | 800,000.000      | 798,432.00      | 784,262.92    |
| TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO<br>SEDOL: BN776F1                              | 90,000.000       | 90,367.20       | 89,635.76     |
| Total Japan - USD                                                                        |                  | 8,734,124.22    | 8,831,035.61  |
| <b>Kazakhstan - USD</b>                                                                  |                  |                 |               |
| PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 6.375%<br>10-24-2048 BEO CUSIP: 48667QAS4 | 210,000.000      | 207,910.50      | 275,520.84    |
| Total Kazakhstan - USD                                                                   |                  | 207,910.50      | 275,520.84    |
| <b>Macau - USD</b>                                                                       |                  |                 |               |
| PVTPL MGM CHINA HLDGS LTD 5.25% DUE<br>06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1        | 600,000.000      | 600,250.00      | 595,500.00    |
| PVTPL SANDS CHINA LTD 2.85% 03-08-2029<br>CUSIP: 80007RAP0                               | 200,000.000      | 199,494.00      | 188,208.00    |
| SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028<br>CUSIP: 80007RAE5                            | 4,660,000.000    | 5,095,740.60    | 5,020,311.20  |
| SANDS CHINA LTD SR NT 144A 3.25% 08-08-2031<br>CUSIP: 80007RAR6                          | 950,000.000      | 949,306.50      | 892,582.00    |
| SANDS CHINA LTD 3.8% SNR NTS 01-08-2026 USD<br>CUSIP: 80007RAK1                          | 1,100,000.000    | 1,098,911.00    | 1,105,654.00  |
| Total Macau - USD                                                                        |                  | 7,943,702.10    | 7,802,255.20  |
| <b>Mexico - USD</b>                                                                      |                  |                 |               |
| AMER MOVIL SAB DE CV 6.125% 03-30-2040<br>SEDOL: B8C3GC6                                 | 400,000.000      | 438,219.22      | 560,920.38    |
| BANCO MERCANTIL DEL NORTE S A INSTITUCIO 8.375% DUE<br>12-31-2049 CUSIP: 05971PAC2       | 530,000.000      | 530,000.00      | 608,180.30    |
| BANCO MERCANTIL FLTG RT 7.5% DUE 06-27-2029<br>SEDOL: BK5VM23                            | 200,000.000      | 200,000.00      | 212,802.00    |
| BBVA BANCOMER S A 5.875% DUE 09-13-2034<br>CUSIP: 05533UAG3                              | 300,000.000      | 300,000.00      | 327,600.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                        | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                              |                  |                 |               |
| <b>Mexico - USD</b>                                                                    |                  |                 |               |
| FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050<br>SEDOL: BKKKBHZ6         | 420,000.000      | 411,730.20      | 440,437.20    |
| GRUPO TELEVISIA S A 6.125% DUE 01-31-2046<br>SEDOL: BZ1N3D6                            | 1,675,000.000    | 1,726,844.25    | 2,270,814.25  |
| PVTPL COMISION FEDERAL DE ELECTRICIDAD NT 4.875 DUE<br>01-15-2024 BEO CUSIP: 200447AD2 | 290,000.000      | 288,338.30      | 307,762.50    |
| PVTPL FRESNILLO PLC 4.25% DUE<br>10-02-2050/04-02-2050 BEO CUSIP: 358070AB6            | 750,000.000      | 735,037.50      | 784,132.50    |
| PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044<br>CUSIP: 898324AB4                       | 400,000.000      | 396,000.00      | 489,000.01    |
| PVTPL TRUST 1401 SR NT 144A 6.39% DUE<br>01-15-2050/06-28-2019 BEO CUSIP: 898339AB2    | 700,000.000      | 730,500.00      | 817,600.00    |
| TRUST F/1401 6.95 01-30-2044 BEO<br>CUSIP: P9406GAB4                                   | 200,000.000      | 212,100.00      | 244,500.00    |
| Total Mexico - USD                                                                     |                  | 5,968,769.47    | 7,063,749.14  |
| <b>Netherlands - EUR</b>                                                               |                  |                 |               |
| COOPERATIEVE RABOB 4.625%-FRN PERP EUR200000<br>SEDOL: BFZ4N24                         | 200,000.000      | 232,860.09      | 249,331.13    |
| STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049<br>SEDOL: BJBQCW5                   | 210,075.000      | 243,211.81      | 329,678.30    |
| Total Netherlands - EUR                                                                |                  | 476,071.90      | 579,009.43    |
| <b>Netherlands - USD</b>                                                               |                  |                 |               |
| ING GROEP N V 5.75% 12-31-2049<br>CUSIP: 456837AR4                                     | 400,000.000      | 400,000.00      | 430,500.00    |
| KONINKLIJKE 6.875% DUE 03-11-2038<br>SEDOL: B3C8RK1                                    | 2,000,000.000    | 2,714,046.00    | 2,924,997.14  |
| RABOBANK NEDERLAND 1.339% DUE 06-24-2026<br>CUSIP: 74977RDH4                           | 250,000.000      | 253,610.00      | 246,516.67    |
| RABOBANK NEDERLAND 5.8% DUE 09-30-2110<br>SEDOL: B3TRWQ2                               | 340,000.000      | 343,682.20      | 539,902.27    |
| Total Netherlands - USD                                                                |                  | 3,711,338.20    | 4,141,916.08  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                 |                  |                 |               |
| <b>Norway - USD</b>                                                                       |                  |                 |               |
| EQUINOR ASA FIXED 3.7% DUE 04-06-2050<br>SEDOL: BM8MM72                                   | 249,000.000      | 247,169.85      | 286,082.29    |
| Total Norway - USD                                                                        |                  | 247,169.85      | 286,082.29    |
| <b>Peru - USD</b>                                                                         |                  |                 |               |
| PVPTL PETROLEOS DEL PERU S A 5.625% DUE 06-19-2047<br>CUSIP: 716564AB5                    | 330,000.000      | 378,569.40      | 326,746.20    |
| SOUTHN COPPER CORP 5.25% DUE 11-08-2042<br>SEDOL: B8FM8R9                                 | 940,000.000      | 829,815.43      | 1,183,225.00  |
| Total Peru - USD                                                                          |                  | 1,208,384.83    | 1,509,971.20  |
| <b>Qatar - USD</b>                                                                        |                  |                 |               |
| PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS<br>30/09/27 USD1000 'REGS' SEDOL: B1FKZP1 | 350,000.000      | 376,687.50      | 395,500.00    |
| Total Qatar - USD                                                                         |                  | 376,687.50      | 395,500.00    |
| <b>South Africa - USD</b>                                                                 |                  |                 |               |
| ANGLO AMERN CAP 4.75% DUE 04-10-2027<br>CUSIP: 034863AR1                                  | 580,000.000      | 583,612.92      | 645,444.18    |
| PVTPL ANGLO AMERN CAP PLC 3.95% DUE<br>09-10-2050/09-10-2020 BEO CUSIP: 034863AY6         | 218,000.000      | 214,867.34      | 232,095.27    |
| PVTPL PROSUS N V 3.832% DUE<br>02-08-2051/12-08-2020 BEO SEDOL: BNBRJY7                   | 3,075,000.000    | 2,987,132.50    | 2,877,946.44  |
| Total South Africa - USD                                                                  |                  | 3,785,612.76    | 3,755,485.89  |
| <b>Spain - USD</b>                                                                        |                  |                 |               |
| BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025<br>SEDOL: BLB6SQ5                           | 400,000.000      | 400,000.00      | 413,612.80    |
| BANCO SANTANDER S 3.306% DUE 06-27-2029<br>SEDOL: BJQ2JP0                                 | 200,000.000      | 200,000.00      | 211,574.41    |
| BANCO SANTANDER SA 3.848% 04-12-2023<br>SEDOL: BYWFD12                                    | 200,000.000      | 213,546.00      | 206,893.53    |
| TELEFONICA EMISIONES S A U 4.665% 03-06-2038<br>SEDOL: BDF0C65                            | 590,000.000      | 568,960.60      | 680,534.99    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                        | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                              |                  |                 |               |
| <b>Spain - USD</b>                                                                     |                  |                 |               |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG<br>SEDOL: BYWMQF8                     | 570,000.000      | 573,909.34      | 709,872.08    |
| Total Spain - USD                                                                      |                  | 1,956,415.94    | 2,222,487.81  |
| <b>Switzerland - USD</b>                                                               |                  |                 |               |
| CR SUISSE GROUP AG 5.25% DUE 12-29-2049<br>CUSIP: 225401AR9                            | 1,100,000.000    | 1,138,316.67    | 1,135,750.00  |
| CR SUISSE GROUP AG 6.25% DUE 12-29-2049<br>CUSIP: 225436AA2                            | 910,000.000      | 994,050.00      | 969,150.00    |
| CR SUISSE GROUP AG 6.375% DUE 12-29-2999<br>SEDOL: BK6VPN4                             | 800,000.000      | 875,562.50      | 862,240.00    |
| CR SUISSE GROUP 3.8% DUE 06-09-2023<br>SEDOL: BYVGMD1                                  | 300,000.000      | 299,142.00      | 310,841.73    |
| CR SUISSE GROUP 4.55% DUE 04-17-2026<br>SEDOL: BYWJPN0                                 | 300,000.000      | 299,928.00      | 330,693.00    |
| CR SUISSE 1ST BSTN 7.125% DUE 07-15-2032<br>SEDOL: 2970208                             | 190,000.000      | 237,400.10      | 270,298.08    |
| CREDIT SUISSE GP 7.125%-FRN PERP USD200000<br>SEDOL: BD069Q7                           | 2,200,000.000    | 2,308,100.00    | 2,255,000.00  |
| NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050<br>SEDOL: BKTHBW0                         | 764,000.000      | 763,368.11      | 774,705.74    |
| PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE<br>04-01-2031 BEO CUSIP: 225401AP3  | 1,779,000.000    | 1,926,214.98    | 1,963,848.62  |
| PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032<br>CUSIP: 225401AU2                     | 1,830,000.000    | 1,830,000.00    | 1,864,197.12  |
| PVTPL CREDIT SUISSE GROUP AG 5.1% 12-29-2049<br>CUSIP: 225401AN8                       | 600,000.000      | 600,000.00      | 600,750.00    |
| PVTPL CREDIT SUISSE GROUP AG 7.25% DUE 12-31-2049<br>CUSIP: 225401AK4                  | 600,000.000      | 659,250.00      | 659,328.00    |
| PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE<br>09-22-2046 BEO SEDOL: BYND5K8 | 500,000.000      | 509,679.74      | 616,644.03    |
| PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051<br>SEDOL: BLDBF01                           | 3,133,000.000    | 3,132,678.00    | 3,068,919.50  |
| PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048<br>CUSIP: 902674XN5                        | 400,000.000      | 513,288.00      | 523,929.42    |
| PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049<br>CUSIP: 90352JAF0             | 960,000.000      | 960,000.00      | 1,035,120.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                               |                  |                 |               |
| <b>Switzerland - USD</b>                                                |                  |                 |               |
| PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO<br>CUSIP: 90351DAB3       | 200,000.000      | 199,626.00      | 216,028.97    |
| SYNGENTA FIN N V 5.182% DUE 04-24-2028<br>CUSIP: 87164KAC8              | 500,000.000      | 505,105.00      | 561,744.99    |
| UBS AG 5.125% 15/05/2024<br>SEDOL: BMJ6SQ4                              | 1,100,000.000    | 1,101,485.00    | 1,179,285.80  |
| UBS AG STAMFORD 7.625% DUE 08-17-2022<br>SEDOL: B8DF740                 | 1,250,000.000    | 1,400,375.00    | 1,298,265.91  |
| Total Switzerland - USD                                                 |                  | 20,253,569.10   | 20,496,740.91 |
| <b>Taiwan - USD</b>                                                     |                  |                 |               |
| TSMC ARIZ CORP SR NT 3.25% 10-25-2051<br>SEDOL: BN7DNP8                 | 490,000.000      | 483,424.20      | 518,139.17    |
| TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041<br>SEDOL: BN7DNL4    | 660,000.000      | 652,726.80      | 689,500.67    |
| Total Taiwan - USD                                                      |                  | 1,136,151.00    | 1,207,639.84  |
| <b>United Arab Emirates - USD</b>                                       |                  |                 |               |
| ABU DHABI NATL 4.875% DUE 04-23-2030<br>CUSIP: 00388WAG6                | 210,000.000      | 209,905.50      | 249,044.88    |
| Total United Arab Emirates - USD                                        |                  | 209,905.50      | 249,044.88    |
| <b>United Kingdom - GBP</b>                                             |                  |                 |               |
| BELLIS ACQUISITION 3.25% GTD 16/02/2026 GBP<br>SEDOL: BMVMCJ1           | 600,000.000      | 827,760.09      | 784,330.64    |
| HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000<br>SEDOL: BFM4XM7         | 200,000.000      | 297,303.83      | 292,741.91    |
| NATWEST GROUP PLC 5.125%-FRN PERP GBP200000<br>SEDOL: BMZ7Y18           | 800,000.000      | 1,051,560.09    | 1,139,092.55  |
| ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP<br>SEDOL: BMTLNX1                | 300,000.000      | 451,129.25      | 452,829.92    |
| TESCO PROP FIN 6 PLC 5.4111% BDS<br>13/07/2044 GBP100000 SEDOL: B9JST33 | 185,690.490      | 220,602.68      | 319,903.85    |
| TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP<br>SEDOL: B60ZTR6           | 330,222.580      | 484,646.86      | 643,500.13    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                 |               |
| <b>United Kingdom - GBP</b>                                      |                  |                 |               |
| TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP<br>SEDOL: B41QB01    | 238,117.810      | 397,965.34      | 415,444.00    |
| VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP<br>SEDOL: BKLXG54    | 300,000.000      | 369,690.00      | 403,607.71    |
| Total United Kingdom - GBP                                       |                  | 4,100,658.14    | 4,451,450.71  |
| <b>United Kingdom - USD</b>                                      |                  |                 |               |
| ASTRAZENECA FIN FIXED 2.25% DUE 05-28-2031<br>CUSIP: 04636NAB9   | 36,000.000       | 35,955.00       | 36,293.04     |
| ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050<br>SEDOL: BLB6188    | 70,000.000       | 68,534.20       | 62,332.13     |
| ASTRAZENECA PLC NT 3% 05-28-2051<br>CUSIP: 046353AZ1             | 2,388,000.000    | 2,462,955.42    | 2,512,801.22  |
| ASTRAZENECA PLC 4% DUE 01-17-2029<br>SEDOL: BDTYM07              | 421,000.000      | 424,063.99      | 475,840.02    |
| ASTRAZENECA 2.125% 06/08/2050<br>SEDOL: 5A9NN6U                  | 220,000.000      | 218,497.40      | 195,900.97    |
| ASTRAZENECA 4% SNR 17/01/2029 USD2000<br>SEDOL: BGHJW49          | 354,000.000      | 342,376.58      | 400,112.51    |
| B A T CAP CORP FIXED 3.734% DUE 09-25-2040<br>SEDOL: BM9MPG1     | 940,000.000      | 936,388.90      | 905,278.22    |
| B A T CAP CORP FIXED 3.984% DUE 09-25-2050<br>SEDOL: BM9DV66     | 1,435,000.000    | 1,434,021.25    | 1,384,137.82  |
| B A T CAP CORP 4.39% 08-15-2037<br>SEDOL: BLR99P4                | 2,185,000.000    | 1,994,178.43    | 2,307,289.08  |
| B A T CAP CORP 4.54% 08-15-2047<br>SEDOL: BLR9BY7                | 1,851,000.000    | 1,738,553.75    | 1,941,843.06  |
| B A T CAP CORP 4.758% DUE 09-06-2049<br>SEDOL: BJSFMZ8           | 1,950,000.000    | 2,040,783.75    | 2,100,535.58  |
| B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026<br>SEDOL: BM8V3L0 | 200,000.000      | 201,431.00      | 196,434.71    |
| BARCLAYS BK PLC 7.625 DUE 11-21-2022<br>SEDOL: B8FPM87           | 610,000.000      | 680,577.00      | 643,559.96    |
| BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030<br>SEDOL: BHWTW96     | 760,000.000      | 775,373.82      | 862,839.79    |
| BARCLAYS PLC 3.684% DUE 01-10-2023<br>SEDOL: BD72SB6             | 200,000.000      | 207,756.00      | 200,093.12    |

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



## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                          |                  |                 |               |
| <b>United Kingdom - USD</b>                                                        |                  |                 |               |
| BARCLAYS PLC 4.836% 05-09-2028<br>SEDOL: BDGKSN3                                   | 400,000.000      | 388,060.00      | 440,906.24    |
| BARCLAYS PLC 5.2% DUE 05-12-2026<br>SEDOL: BD8ZS14                                 | 850,000.000      | 857,269.50      | 948,489.50    |
| BARCLAYS PLC 8.0% 06-15-2164<br>CUSIP: 06738EBG9                                   | 1,600,000.000    | 1,600,000.00    | 1,768,448.00  |
| BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030<br>12-12-2000 SEDOL: B23XQ67 | 380,000.000      | 603,123.11      | 556,967.18    |
| GLENCORE FDG LLC 3.875% DUE 10-27-2027<br>SEDOL: BDFW2K5                           | 220,000.000      | 218,127.80      | 236,385.60    |
| HSBC HLDGS PLC FIXED 3.973% 05-22-2030<br>SEDOL: BJLD4R5                           | 1,000,000.000    | 1,021,882.00    | 1,085,709.01  |
| HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049<br>CUSIP: 404280BP3                       | 900,000.000      | 977,875.00      | 991,332.00    |
| HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032<br>SEDOL: BM9VWR8                     | 2,106,000.000    | 2,106,026.88    | 2,125,980.80  |
| HSBC HLDGS PLC PERP SUB CONTINGENT CONV 4.7% 12-29-2049<br>CUSIP: 404280CQ0        | 1,710,000.000    | 1,710,000.00    | 1,710,000.02  |
| HSBC HLDGS PLC PERP SUB CONTINGENT CONV 4% 12-31-2049<br>CUSIP: 404280CP2          | 700,000.000      | 700,000.00      | 695,625.00    |
| HSBC HLDGS PLC 2.65% DUE 01-05-2022<br>SEDOL: BDCVWX8                              | 405,000.000      | 413,719.65      | 405,025.34    |
| HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG<br>SEDOL: BN44R07                         | 1,202,000.000    | 1,210,548.91    | 1,207,089.71  |
| HSBC HLDGS PLC 4.95% DUE 03-31-2030<br>SEDOL: BM6CFD1                              | 200,000.000      | 199,750.00      | 234,903.42    |
| HSBC HLDGS PLC 6.5% DUE 05-02-2036<br>SEDOL: B9KBXK6                               | 4,425,000.000    | 5,624,681.05    | 6,020,296.58  |
| HSBC HLDGS PLC 6.5% DUE 09-15-2037<br>SEDOL: BFN0JF9                               | 580,000.000      | 742,092.60      | 804,175.67    |
| HSBC HLDGS PLC 6% 12-31-2049<br>CUSIP: 404280BL2                                   | 400,000.000      | 400,000.00      | 430,500.00    |
| HSBC HLDGS PLC 7.625% DUE 05-17-2032<br>SEDOL: BG5GXL6                             | 190,000.000      | 267,379.40      | 261,826.12    |
| LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049<br>CUSIP: 539439AU3       | 1,350,000.000    | 1,350,000.00    | 1,525,788.85  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                 |                  |                 |               |
| <b>United Kingdom - USD</b>                                                               |                  |                 |               |
| LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG<br>SEDOL: BDDJGY0                      | 800,000.000      | 797,584.00      | 910,592.59    |
| LLOYDS BKG GROUP PLC 6.75% DUE 12-31-2049 REG<br>CUSIP: 53944YAJ2                         | 430,000.000      | 430,000.00      | 484,567.00    |
| LLOYDS BKG GROUP PLC 5.3% DUE 12-01-2045<br>SEDOL: BD84H70                                | 900,000.000      | 939,124.61      | 1,192,896.94  |
| NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029<br>SEDOL: BKVF4F6                 | 700,000.000      | 700,000.00      | 730,050.48    |
| NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030<br>SEDOL: BF19XW3                        | 600,000.000      | 600,000.00      | 696,451.69    |
| PVTPL ASSTEAD CAP INC 4.25% 11-01-2029<br>SEDOL: BK8W591                                  | 500,000.000      | 500,000.00      | 533,591.65    |
| PVTPL BAE SYS PLC 3.0% DUE 09-15-2050<br>CUSIP: 05523RAE7                                 | 500,000.000      | 492,685.00      | 488,571.05    |
| PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049<br>CUSIP: 111021AN1                     | 200,000.000      | 200,000.00      | 216,520.21    |
| PVTPL GLENORE FDG LLC 4.125% 03-12-2024<br>SEDOL: BJLBZH6                                 | 100,000.000      | 109,450.00      | 105,167.18    |
| PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029<br>CUSIP: 45262BAC7             | 200,000.000      | 199,836.00      | 212,010.73    |
| PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026<br>CUSIP: 45262BAB9                         | 900,000.000      | 896,658.00      | 946,403.63    |
| PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SUB NTS 4% DUE<br>09-14-2026 BEO CUSIP: 63859WAE9   | 250,000.000      | 249,265.00      | 268,544.54    |
| PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030<br>CUSIP: 63861VAE7                            | 800,000.000      | 800,000.00      | 879,706.90    |
| PVTPL ROLLS-ROYCE PLC GTD NT 144A 5.75% DUE<br>10-15-2027/10-21-2020 BEO CUSIP: 77578JAC2 | 700,000.000      | 754,250.00      | 774,130.00    |
| PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE<br>09-15-2025 BEO CUSIP: 80281LAA3    | 800,000.000      | 833,814.00      | 872,927.67    |
| PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045<br>BEO CUSIP: 80281LAB1          | 568,000.000      | 577,298.31      | 735,112.83    |
| PVTPL STANDARD CHARTERED PLC 1.214% DUE<br>03-23-2025/03-23-2024 BEO CUSIP: 853254CB4     | 200,000.000      | 201,258.00      | 198,220.00    |
| PVTPL STANDARD CHARTERED PLC 3.265% DUE<br>02-18-2036/11-18-2030 BEO CUSIP: 853254BU3     | 200,000.000      | 200,000.00      | 197,553.55    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                          | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                |                  |                 |               |
| <b>United Kingdom - USD</b>                                                              |                  |                 |               |
| PVTPL STANDARD CHARTERED PLC 4.75% 12-31-2049<br>CUSIP: 853254BX7                        | 400,000.000      | 400,400.00      | 397,000.00    |
| PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031<br>CUSIP: 92858RAA8                     | 500,000.000      | 500,000.00      | 490,000.00    |
| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045<br>SEDOL: BZ0HGQ3                          | 790,000.000      | 811,999.63      | 962,570.92    |
| REYNOLDS AMERN INC 8.125% DUE 05-01-2040<br>SEDOL: BD6GVS7                               | 470,000.000      | 608,962.50      | 683,552.52    |
| ROYAL BK SCOTLAND GROUP PLC 3.498% DUE 05-15-2023<br>SEDOL: BDZYC67                      | 600,000.000      | 608,540.00      | 605,256.48    |
| ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029<br>SEDOL: BG4R9B2                          | 800,000.000      | 853,072.00      | 915,685.20    |
| SHELL INTL FIN B V 3.25% DUE 04-06-2050<br>SEDOL: BJLV8X3                                | 2,825,000.000    | 2,913,038.21    | 3,017,069.61  |
| VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE<br>02-27-2037 BEO SEDOL: B1SBFX9 | 250,000.000      | 283,275.00      | 339,566.03    |
| VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG<br>SEDOL: BJQ2JX8                       | 925,000.000      | 908,821.75      | 1,170,445.14  |
| VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081<br>CUSIP: 92857WBX7                      | 925,000.000      | 925,000.00      | 945,812.50    |
| VODAFONE GROUP PLC 5.25% DUE 05-30-2048<br>SEDOL: BFMLP22                                | 580,000.000      | 579,048.83      | 757,900.77    |
| VODAFONE GROUP PLC 5% DUE 05-30-2038<br>SEDOL: BFMLP11                                   | 500,000.000      | 490,520.00      | 622,984.64    |
| VODAFONE GROUP PLC 7% DUE 04-04-2079<br>SEDOL: BJWZHR1                                   | 875,000.000      | 875,000.00      | 1,058,610.08  |
| Total United Kingdom - USD                                                               |                  | 54,190,883.23   | 58,084,212.80 |
| <b>United States - EUR</b>                                                               |                  |                 |               |
| NETFLIX INC 3.875% 15/11/2029<br>CUSIP: ZS2938422                                        | 400,000.000      | 448,100.00      | 550,050.05    |
| Total United States - EUR                                                                |                  | 448,100.00      | 550,050.05    |
| <b>United States - GBP</b>                                                               |                  |                 |               |
| TIME WARNER CABLE INC 5.25% 15/07/2042<br>SEDOL: B7KPHK2                                 | 200,000.000      | 335,055.01      | 355,155.39    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                   | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                         |                  |                 |               |
| <b>United States - GBP</b>                                                                        |                  |                 |               |
| Total United States - GBP                                                                         |                  | 335,055.01      | 355,155.39    |
| <b>United States - USD</b>                                                                        |                  |                 |               |
| AADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM<br>LOAN DUE 03-10-2028 CUSIP: 02376CBJ3 | 2,200,000.000    | 2,280,000.00    | 2,275,812.00  |
| ABBVIE INC FIXED 4.7% DUE 05-14-2045<br>SEDOL: BXDZFZ2                                            | 460,000.000      | 459,779.20      | 572,444.00    |
| ABBVIE INC 3.2% 11-21-2029<br>CUSIP: 00287YBX6                                                    | 1,490,000.000    | 1,489,627.50    | 1,594,587.17  |
| ABBVIE INC 3.6% 05-14-2025<br>SEDOL: BXDZFX0                                                      | 320,000.000      | 353,141.80      | 340,387.51    |
| ABBVIE INC 4.05% DUE 11-21-2039 REG<br>SEDOL: BJDRSG2                                             | 1,000,000.000    | 996,470.00      | 1,152,709.58  |
| ABBVIE INC 4.25% DUE 11-21-2049 REG<br>SEDOL: BJDRSH3                                             | 6,914,000.000    | 6,941,789.33    | 8,288,705.71  |
| ABBVIE INC 4.4% DUE 11-06-2042<br>SEDOL: BCZM189                                                  | 600,000.000      | 727,212.00      | 717,952.27    |
| ABBVIE INC 4.55% DUE 03-15-2035 REG<br>SEDOL: BMWB8H7                                             | 600,000.000      | 603,099.66      | 723,464.02    |
| ABBVIE INC 4.75% 03-15-2045<br>SEDOL: BLKFQT2                                                     | 12,000.000       | 12,014.03       | 15,011.38     |
| ABN AMRO BK N V (NY BRANCH) 7.75% DUE 05-15-2023<br>SEDOL: 2613150                                | 470,000.000      | 531,579.40      | 509,562.76    |
| ADOBE INC 2.3% DUE 02-01-2030<br>CUSIP: 00724PAD1                                                 | 891,000.000      | 889,013.68      | 911,569.08    |
| ADOMNI INC SR NT SER 2021-5 ACCD INV 5.5% 10-15-2024<br>CUSIP: 00726LAA4                          | 100,000.000      | 100,000.00      | 103,761.00    |
| AEP TEX INC SR NT SER J 3.45% 05-15-2051<br>SEDOL: BMTQPS5                                        | 575,000.000      | 573,286.50      | 581,344.87    |
| AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050<br>SEDOL: BM5JB68                                    | 475,000.000      | 474,829.00      | 526,284.73    |
| AEP TRANSM CO LLC 3.8% DUE 06-15-2049<br>SEDOL: BGBN0G5                                           | 470,000.000      | 467,245.80      | 531,410.87    |
| AEP TRANSMISSION CO LLC 2.75% 08-15-2051<br>SEDOL: BM9STY5                                        | 200,000.000      | 199,228.00      | 190,566.87    |
| AETNA INC NEW 3.875% DUE 08-15-2047<br>SEDOL: BDF0M43                                             | 460,000.000      | 458,537.20      | 513,431.30    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                       | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                             |                  |                 |               |
| <b>United States - USD</b>                                            |                  |                 |               |
| AIR LEASE CORP MED .7% DUE 02-15-2024<br>SEDOL: BKZ7S78               | 100,000.000      | 99,302.00       | 98,430.57     |
| AIR LEASE CORP 1.875% 08-15-2026<br>SEDOL: BNC42W6                    | 100,000.000      | 99,275.00       | 98,401.65     |
| AIR LEASE CORP 3.375% DUE 07-01-2025 REG<br>SEDOL: BL57W28            | 970,000.000      | 960,057.50      | 1,012,546.85  |
| ALABAMA POWER CO SR NT 3% 03-15-2052<br>SEDOL: BMV9VD9                | 1,115,000.000    | 1,113,487.30    | 1,116,674.31  |
| ALABAMA POWER CO 3.7% 12-01-2047<br>SEDOL: BZ4F287                    | 575,000.000      | 574,258.25      | 637,561.41    |
| ALABAMA PWR CO 4.3% DUE 01-02-2046<br>SEDOL: BDFY6J8                  | 475,000.000      | 476,354.50      | 570,723.00    |
| ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032<br>SEDOL: BLH1NS1        | 210,000.000      | 209,351.10      | 200,807.95    |
| ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051<br>SEDOL: BNC0149 | 770,000.000      | 766,827.60      | 763,518.37    |
| ALEXANDRIA REAL 3.375% DUE 08-15-2031<br>SEDOL: BJQV463               | 400,000.000      | 399,436.00      | 431,095.47    |
| ALEXANDRIA REAL 4.7% DUE 07-01-2030<br>CUSIP: 015271AN9               | 100,000.000      | 102,130.00      | 117,105.44    |
| ALEXANDRIA REAL 4.85% DUE 04-15-2049<br>SEDOL: BJML8W1                | 100,000.000      | 99,949.00       | 129,669.66    |
| ALEXANDRIA REAL 4% DUE 02-01-2050<br>SEDOL: BJQV474                   | 765,000.000      | 794,177.70      | 894,580.29    |
| ALLSTATE CORP 6.5% 05-15-2067<br>CUSIP: 020002AU5                     | 690,000.000      | 594,196.29      | 905,625.00    |
| ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO<br>SEDOL: B2PWM42          | 200,000.000      | 260,275.00      | 275,155.84    |
| ALLY FINL INC 8% DUE 11-01-2031<br>SEDOL: B3LVPV8                     | 1,000,000.000    | 1,313,260.00    | 1,417,008.66  |
| ALPHABET INC 1.9% DUE 08-15-2040<br>CUSIP: 02079KAE7                  | 420,000.000      | 417,358.20      | 383,690.82    |
| ALPHABET INC 2.05% 08-15-2050<br>CUSIP: 02079KAF4                     | 1,050,000.000    | 1,041,127.50    | 941,109.78    |
| ALPHABET INC 2.25% DUE 08-15-2060<br>CUSIP: 02079KAG2                 | 560,000.000      | 554,439.20      | 501,572.93    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                          | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                |                  |                 |               |
| <b>United States - USD</b>                                               |                  |                 |               |
| ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026<br>SEDOL: BFZ57X6             | 200,000.000      | 226,374.00      | 220,119.98    |
| ALTRIA GROUP INC 3.4% DUE 02-04-2041<br>SEDOL: BKPSXY3                   | 1,030,000.000    | 993,679.10      | 952,687.62    |
| ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG<br>SEDOL: BKPSY06    | 1,348,000.000    | 1,338,092.20    | 1,260,959.59  |
| ALTRIA GROUP INC 4.0% DUE 02-04-2061<br>SEDOL: BKPJWH2                   | 1,400,000.000    | 1,388,660.00    | 1,343,102.22  |
| ALTRIA GROUP INC 4.25% DUE 08-09-2042<br>SEDOL: B8K84P2                  | 840,000.000      | 731,538.51      | 855,124.42    |
| ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG<br>CUSIP: 02209SBK8 | 372,000.000      | 369,016.56      | 385,012.71    |
| ALTRIA GROUP INC 5.8% DUE 02-14-2039<br>SEDOL: BFZ57Z8                   | 2,450,000.000    | 2,444,758.16    | 2,951,395.00  |
| ALTRIA GROUP INC 5.95% DUE 02-14-2049<br>SEDOL: BFZ5800                  | 2,849,000.000    | 3,090,963.26    | 3,566,091.64  |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059<br>SEDOL: BFZ5811                   | 428,000.000      | 436,869.51      | 559,813.98    |
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037<br>CUSIP: 023135BF2           | 570,000.000      | 568,580.70      | 670,802.29    |
| AMAZON COM INC NT 2.875% 05-12-2041<br>SEDOL: BNW2Q84                    | 1,251,000.000    | 1,292,214.89    | 1,302,094.49  |
| AMAZON COM INC NT 3.1% 05-12-2051<br>SEDOL: BN45045                      | 1,380,000.000    | 1,393,231.00    | 1,479,666.62  |
| AMAZON COM INC NT 3.25% 05-12-2061<br>SEDOL: BNVX8J3                     | 700,000.000      | 694,260.00      | 757,376.34    |
| AMAZON COM INC 1.2% DUE 06-03-2027<br>CUSIP: 023135BR6                   | 110,000.000      | 110,442.20      | 108,534.58    |
| AMAZON COM INC 2.5% DUE 06-03-2050<br>CUSIP: 023135BT2                   | 1,875,000.000    | 1,855,818.75    | 1,792,601.20  |
| AMAZON COM INC 2.7% DUE 06-03-2060<br>CUSIP: 023135BU9                   | 1,555,000.000    | 1,536,588.80    | 1,505,655.34  |
| AMAZON COM INC 4.05% 08-22-2047<br>CUSIP: 023135BJ4                      | 240,000.000      | 238,226.40      | 291,984.36    |
| AMC NETWORKS INC 4.25% DUE 02-15-2029 REG<br>SEDOL: BLCHH93              | 600,000.000      | 600,000.00      | 596,250.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                         |                  |                 |               |
| <b>United States - USD</b>                                                        |                  |                 |               |
| AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP LP 2.85% DUE<br>02-01-2030 SEDOL: BL70LS4 | 221,000.000      | 220,580.10      | 225,684.81    |
| AMERICAN ELEC PWR CO INC 3.25% DUE<br>03-01-2050/03-05-2020 REG SEDOL: BLH0M14    | 725,000.000      | 724,297.92      | 714,546.89    |
| AMERICAN EXPRESS CO 3.55% 12-31-2049<br>SEDOL: BNHQ2Q1                            | 2,540,000.000    | 2,540,000.00    | 2,544,445.00  |
| AMERICAN INTL GROUP INC 5.75% DUE 04-01-2048 REG<br>CUSIP: 026874DM6              | 100,000.000      | 100,000.00      | 112,250.00    |
| AMERICAN TOWER CORP NEW 2.3% 09-15-2031<br>SEDOL: BPBK702                         | 500,000.000      | 497,220.00      | 486,189.85    |
| AMERICAN TOWER CORP NEW 2.7% DUE 04-15-2031 BEO<br>SEDOL: BKVCS77                 | 570,000.000      | 568,899.90      | 572,376.92    |
| AMERICAN TOWER CORP 2.95% DUE 01-15-2025<br>SEDOL: BJMJ7X9                        | 900,000.000      | 892,692.00      | 934,939.62    |
| AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031<br>SEDOL: BN4MZ63                    | 210,000.000      | 209,437.20      | 204,325.33    |
| AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031<br>SEDOL: BMTR845                    | 1,470,000.000    | 1,466,957.10    | 1,486,826.03  |
| AMERN CAMPUS 3.3% DUE 07-15-2026<br>SEDOL: BK9DTV3                                | 1,275,000.000    | 1,272,510.54    | 1,343,959.25  |
| AMERN CAMPUS 3.875% DUE 01-30-2031<br>SEDOL: BMQ5381                              | 62,000.000       | 61,468.04       | 68,733.38     |
| AMERN ELEC PWR CO 4.3% DUE 12-01-2028<br>SEDOL: BGPVD00                           | 1,195,000.000    | 1,193,580.50    | 1,332,497.74  |
| AMERN EXPRESS CO 2.5% DUE 07-30-2024<br>SEDOL: BJGV2D6                            | 150,000.000      | 160,276.50      | 154,999.39    |
| AMERN FINL GROUP 4.5% DUE 06-15-2047<br>SEDOL: BF3BYD5                            | 900,000.000      | 915,538.00      | 1,070,981.54  |
| AMERN INTL GROUP 4.375% DUE 06-30-2050<br>SEDOL: BMCTM02                          | 1,379,000.000    | 1,392,783.46    | 1,725,096.97  |
| AMERN INTL GROUP 4.75% DUE 04-01-2048<br>SEDOL: BFXCMM3                           | 765,000.000      | 746,226.20      | 977,604.93    |
| AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029<br>SEDOL: BJQN856                     | 700,000.000      | 692,419.00      | 763,845.11    |
| AMERN TOWER CORP 3.375% DUE 10-15-2026<br>SEDOL: BDGNML8                          | 900,000.000      | 867,088.00      | 956,772.41    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                               |                  |                 |               |
| <b>United States - USD</b>                                              |                  |                 |               |
| AMERN TOWER CORP 3.7% DUE 10-15-2049<br>SEDOL: BK21TM5                  | 600,000.000      | 598,266.00      | 641,741.06    |
| AMERN TOWER CORP 3.8% DUE 08-15-2029<br>SEDOL: BJMJ814                  | 700,000.000      | 739,611.00      | 762,212.34    |
| AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031<br>SEDOL: BN6J2V6          | 80,000.000       | 80,000.00       | 81,774.08     |
| AMGEN INC FIXED 3.15% 02-21-2040<br>CUSIP: 031162CR9                    | 1,303,000.000    | 1,297,827.09    | 1,339,885.56  |
| AMGEN INC 2.77% 09-01-2053<br>SEDOL: BN0THC8                            | 237,000.000      | 218,778.04      | 222,368.32    |
| AMGEN INC 3.375% 02-21-2050<br>CUSIP: 031162CS7                         | 363,000.000      | 362,862.06      | 379,030.22    |
| AMGEN INC 4.4% 05-01-2045<br>CUSIP: 031162BZ2                           | 270,000.000      | 268,396.20      | 323,211.07    |
| AMGEN INC 4.663% DUE 06-15-2051<br>SEDOL: BDRVZ12                       | 334,000.000      | 343,493.82      | 428,797.97    |
| AMGEN INC 5.15% DUE 11-15-2041<br>SEDOL: B76M525                        | 172,000.000      | 229,181.40      | 219,328.20    |
| ANALOG DEVICES INC 2.1% 10-01-2031<br>SEDOL: BPBK735                    | 428,000.000      | 427,964.38      | 429,475.27    |
| ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO<br>SEDOL: BPBK6K5 | 567,000.000      | 563,452.19      | 575,172.69    |
| ANALOG DEVICES INC 2.95% 10-01-2051<br>SEDOL: BPBK6M7                   | 726,000.000      | 730,353.51      | 748,560.85    |
| ANTHEM INC 4.55% 03-01-2048<br>SEDOL: BGB6FS1                           | 240,000.000      | 239,181.60      | 300,730.70    |
| APACHE CORP 5.25% DUE 02-01-2042<br>SEDOL: B434WV1                      | 90,000.000       | 93,234.48       | 103,500.00    |
| APPLE INC .55% DUE 08-20-2025<br>CUSIP: 037833DX5                       | 953,000.000      | 952,781.71      | 927,444.25    |
| APPLE INC NT 2.4% 08-20-2050<br>SEDOL: BLN8PN5                          | 1,127,000.000    | 1,123,889.48    | 1,062,484.90  |
| APPLE INC 2.375% DUE 02-08-2041<br>SEDOL: BNNRD54                       | 711,000.000      | 709,876.62      | 693,726.75    |
| APPLE INC 2.55% DUE 08-20-2060 REG<br>SEDOL: BLN8MV2                    | 490,000.000      | 484,771.70      | 462,431.03    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                        | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>              |                  |                 |               |
| <b>United States - USD</b>                             |                  |                 |               |
| APPLE INC 2.65% DUE 05-11-2050 REG<br>CUSIP: 037833DW7 | 1,189,000.000    | 1,174,790.44    | 1,173,693.87  |
| APPLE INC 2.65% 02-08-2051<br>SEDOL: BKP9GX6           | 1,216,000.000    | 1,208,010.88    | 1,200,304.87  |
| APPLE INC 2.8% DUE 02-08-2061<br>SEDOL: BKPJTD7        | 343,000.000      | 342,015.59      | 342,083.23    |
| APPLE INC 3.2% DUE 05-13-2025<br>SEDOL: BXC5WL8        | 1,244,000.000    | 1,397,223.48    | 1,324,208.47  |
| APPLE INC 3.45% DUE 02-09-2045<br>CUSIP: 037833BA7     | 420,000.000      | 375,820.20      | 470,242.22    |
| APPLE INC 3.85% DUE 08-04-2046<br>CUSIP: 037833CD0     | 700,000.000      | 698,145.00      | 832,274.72    |
| AT&T INC FIXED 3.1% DUE 02-01-2043<br>CUSIP: 00206RKD3 | 2,520,000.000    | 2,525,552.28    | 2,457,221.51  |
| AT&T INC 1.7% DUE 03-25-2026 BEO<br>SEDOL: BMW32G0     | 260,000.000      | 260,415.00      | 258,795.43    |
| AT&T INC 3.3% DUE 02-01-2052<br>CUSIP: 00206RKE1       | 1,388,000.000    | 1,356,023.26    | 1,364,520.66  |
| AT&T INC 3.5% DUE 02-01-2061<br>CUSIP: 00206RKF8       | 690,000.000      | 694,827.90      | 681,420.55    |
| AT&T INC 3.5% DUE 09-15-2053 REG<br>SEDOL: BNTFQF3     | 9,180,000.000    | 8,870,873.68    | 9,297,758.19  |
| AT&T INC 3.55% DUE 09-15-2055<br>SEDOL: BNSLTY2        | 1,600,000.000    | 1,349,668.57    | 1,612,226.13  |
| AT&T INC 3.65% DUE 09-15-2059<br>SEDOL: BNYDH60        | 5,223,000.000    | 4,272,060.68    | 5,296,733.20  |
| AT&T INC 3.8% 12-01-2057<br>SEDOL: BNYDPS8             | 1,210,000.000    | 1,135,446.50    | 1,264,792.21  |
| AT&T INC 4.35% DUE 06-15-2045<br>SEDOL: BBNC4H4        | 44,000.000       | 40,272.32       | 49,748.96     |
| AT&T INC 4.5% DUE 03-09-2048<br>SEDOL: BD3HCY6         | 2,073,000.000    | 1,932,351.24    | 2,424,765.26  |
| AT&T INC 4.8% DUE 06-15-2044<br>SEDOL: BN8KPY1         | 518,000.000      | 514,844.57      | 620,983.39    |
| AT&T INC 6.375% DUE 03-01-2041<br>SEDOL: BD8P278       | 240,000.000      | 343,951.20      | 340,543.29    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| BALL CORP FIXED 3.125% 09-15-2031<br>SEDOL: BNTFKF1            | 550,000.000      | 550,000.00      | 543,125.00    |
| BALLYROCK LTD 20/11/2030 0% 11-20-2030<br>CUSIP: 05875MAN2     | 920,000.000      | 920,000.00      | 919,349.56    |
| BANK AMER CORP BNDS 4.443% 01-20-2048<br>SEDOL: BYMX8C2        | 820,000.000      | 820,000.00      | 1,022,342.52  |
| BANK AMER CORP FIXED 5.125% 12-31-2049<br>SEDOL: BJK2785       | 1,000,000.000    | 1,000,000.00    | 1,046,250.00  |
| BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030<br>SEDOL: BK6XZC9 | 1,600,000.000    | 1,600,000.00    | 1,653,662.98  |
| BANK AMER CORP 1.319% DUE 06-19-2026<br>SEDOL: BMYQX31         | 180,000.000      | 181,294.20      | 178,167.14    |
| BANK AMER CORP 1.898% DUE 07-23-2031<br>SEDOL: BMWZQF3         | 450,000.000      | 428,697.25      | 431,148.09    |
| BANK AMER CORP 2.482% 09-21-2036<br>SEDOL: BN4J4R8             | 1,440,000.000    | 1,440,000.00    | 1,396,527.87  |
| BANK AMER CORP 2.572% DUE 10-20-2032 BEO<br>SEDOL: BNTG8M7     | 1,804,000.000    | 1,804,000.00    | 1,814,818.84  |
| BANK AMER CORP 2.592% DUE 04-29-2031<br>CUSIP: 06051GJB6       | 280,000.000      | 280,000.00      | 283,139.44    |
| BANK AMER CORP 2.687% DUE 04-22-2032<br>CUSIP: 06051GJT7       | 960,000.000      | 960,000.00      | 975,333.84    |
| BANK AMER CORP 2.831% DUE 10-24-2051<br>SEDOL: BN6NBF5         | 1,926,000.000    | 1,902,178.89    | 1,898,523.13  |
| BANK AMER CORP 2.972% DUE 07-21-2052 BEO<br>CUSIP: 06051GKB4   | 1,783,000.000    | 1,818,483.13    | 1,795,507.01  |
| BANK AMER CORP 3.311% DUE 04-22-2042<br>CUSIP: 06051GJW0       | 4,035,000.000    | 4,035,000.00    | 4,252,927.24  |
| BANK AMER CORP 3.974% 02-07-2030<br>CUSIP: 06051GHQ5           | 400,000.000      | 435,384.00      | 440,991.58    |
| BANK AMER CORP 4.083% DUE 03-20-2051<br>SEDOL: BLD6SH4         | 2,430,000.000    | 2,588,670.75    | 2,929,748.48  |
| BANK AMER CORP 4.33% 03-15-2050<br>CUSIP: 06051GHS1            | 1,280,000.000    | 1,428,285.00    | 1,589,083.50  |
| BANK AMER CORP 5.875% DUE 02-07-2042<br>SEDOL: B8WR844         | 825,000.000      | 1,068,328.80    | 1,174,472.41  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                            |                  |                 |               |
| <b>United States - USD</b>                                                           |                  |                 |               |
| BANK AMER CORP 5.875% DUE 12-31-2049<br>CUSIP: 060505FL3                             | 3,100,000.000    | 3,092,425.00    | 3,448,750.00  |
| BANK AMER CORP 5% DUE 01-21-2044<br>SEDOL: BJ7B592                                   | 1,250,000.000    | 1,247,323.68    | 1,646,192.00  |
| BANK NEW YORK MELLON CORP DEPOS SHS REPSTG 1/100TH 4.7%<br>12-31-2049 SEDOL: BMF32J0 | 300,000.000      | 312,075.00      | 320,025.00    |
| BANK OF AMERICA CORP FLTG RT 04-22-2025<br>SEDOL: BN2R764                            | 330,000.000      | 330,521.40      | 331,150.39    |
| BANK OF AMERICA CORP MTN 0.81% 10-24-2024<br>SEDOL: BN6NBD3                          | 400,000.000      | 401,168.00      | 397,377.30    |
| BANK OF AMERICA CORP MTN 1.197% 10-24-2026<br>SEDOL: BLR95F6                         | 150,000.000      | 149,403.00      | 147,078.00    |
| BANK OF AMERICA CORP 1.922% 10-24-2031<br>SEDOL: BLR8X26                             | 2,178,000.000    | 2,150,245.29    | 2,090,873.36  |
| BANK OF AMERICA CORP 2.299% 07-21-2032<br>CUSIP: 06051GKA6                           | 1,612,000.000    | 1,617,075.51    | 1,586,788.32  |
| BANK OF AMERICA CORPORATION 2.676% DUE<br>06-19-2041/06-19-2020 REG SEDOL: BMYXXT8   | 534,000.000      | 553,597.80      | 515,441.78    |
| BANK OF AMERICA CORPORATION 3.483% 03-13-2052<br>SEDOL: BN6J9V5                      | 782,000.000      | 783,972.26      | 866,244.13    |
| BANK ONE CORP FIXED 8.75% DUE 09-01-2030<br>SEDOL: BD0BFX1                           | 450,000.000      | 622,948.50      | 679,847.51    |
| BAXTER INTL INC 3.132% 12-01-2051<br>SEDOL: BMYT9K9                                  | 591,000.000      | 591,000.00      | 610,451.59    |
| BBCMS TR 2015-SRCH FLTG RT 5.12177% DUE 08-10-2035<br>CUSIP: 05547HAN1               | 200,000.000      | 201,229.80      | 217,943.20    |
| BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035<br>SEDOL: BFMD852                           | 300,000.000      | 308,977.20      | 331,843.17    |
| BECTON DICKINSON & 3.363% DUE 06-06-2024<br>SEDOL: BF2MPF8                           | 68,000.000       | 73,178.20       | 71,204.97     |
| BECTON DICKINSON & 4.669% DUE 06-06-2047<br>SEDOL: BF2KB43                           | 1,870,000.000    | 1,978,949.74    | 2,365,453.87  |
| BECTON DICKINSON & 4.685% DUE 12-15-2044<br>SEDOL: BTDF52                            | 2,387,000.000    | 2,540,645.20    | 3,004,229.82  |
| BECTON DICKINSON & 4.875% DUE 05-15-2044<br>SEDOL: BXVMC54                           | 91,000.000       | 103,529.79      | 108,792.64    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051<br>CUSIP: 084659BC4           | 537,000.000      | 536,339.49      | 518,896.19    |
| BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG<br>SEDOL: BYW5431       | 2,245,000.000    | 2,192,978.06    | 2,733,737.69  |
| BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045<br>SEDOL: BVXY748                    | 1,925,000.000    | 2,072,561.99    | 2,339,084.69  |
| BERRY GLOBAL INC 1.57% DUE 01-15-2026<br>SEDOL: BMHSQ68                     | 200,000.000      | 199,932.00      | 195,704.00    |
| BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023<br>SEDOL: BGHCHY3              | 900,000.000      | 895,644.00      | 949,851.47    |
| BK NEW YORK MELLON 1.6% DUE 04-24-2025<br>SEDOL: BLFFMD3                    | 10,000.000       | 9,996.20        | 10,096.00     |
| BK OF AMER NA 6 DUE 10-15-2036<br>SEDOL: B8YB6B7                            | 250,000.000      | 307,539.18      | 343,302.75    |
| BLACK HILLS CORP 3.05% DUE 10-15-2029<br>SEDOL: BJV1DR2                     | 500,000.000      | 498,280.00      | 519,677.25    |
| BLACKSTONE MTG TR INC SR NT CONV 4.75% DUE 03-15-2023 REG<br>SEDOL: BFWMKH5 | 60,000.000       | 57,996.78       | 61,236.00     |
| BLACKSTONE MTG TR 4.375% DUE 05-05-2022<br>SEDOL: BD8Z2K1                   | 1,610,000.000    | 1,557,172.00    | 1,618,050.00  |
| BLOCK FINANCIAL LLC 2.5% DUE 07-15-2028 BEO<br>SEDOL: BL597S5               | 1,100,000.000    | 1,094,933.80    | 1,102,135.58  |
| BOEING CO FIXED 2.196% DUE 02-04-2026<br>SEDOL: BKPSXR6                     | 420,000.000      | 420,000.00      | 420,015.62    |
| BOEING CO FIXED 3.95% DUE 08-01-2059<br>SEDOL: BKPHQD0                      | 1,060,000.000    | 1,060,968.40    | 1,105,497.83  |
| BOEING CO FIXED 5.705% DUE 05-01-2040<br>SEDOL: BM8XFQ5                     | 900,000.000      | 1,050,386.52    | 1,158,722.22  |
| BOEING CO FIXED 5.805% DUE 05-01-2050<br>SEDOL: BM8R6R5                     | 1,132,000.000    | 1,396,420.59    | 1,537,827.37  |
| BOEING CO 1.875% DUE 06-15-2023<br>SEDOL: BD723Z5                           | 230,000.000      | 230,975.20      | 231,870.31    |
| BOEING CO 2.75% DUE 02-01-2026<br>SEDOL: BMHXMW1                            | 300,000.000      | 311,301.80      | 308,727.17    |
| BOEING CO 3.3% DUE 03-01-2035<br>SEDOL: BVZ6WJ2                             | 380,000.000      | 352,974.40      | 381,547.38    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                           | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                 |                  |                 |               |
| <b>United States - USD</b>                                                |                  |                 |               |
| BOEING CO 3.625% DUE 02-01-2031<br>SEDOL: BMHXMZ4                         | 3,664,000.000    | 3,909,530.40    | 3,911,311.43  |
| BOEING CO 3.75% DUE 02-01-2050<br>SEDOL: BJGV2H0                          | 422,000.000      | 417,841.44      | 440,162.46    |
| BOEING CO 3.9% 05-01-2049<br>SEDOL: BK1WFJ8                               | 1,813,000.000    | 1,801,388.61    | 1,900,995.50  |
| BOEING CO 4.875% DUE 05-01-2025<br>SEDOL: BM8XFT8                         | 2,400,000.000    | 2,400,000.00    | 2,626,814.93  |
| BOEING CO 5.93% DUE 05-01-2060<br>SEDOL: BM8R6Q4                          | 460,000.000      | 499,883.03      | 640,712.79    |
| BOEING CO 6.875% DUE 03-15-2039<br>SEDOL: BC7H609                         | 270,000.000      | 374,218.88      | 374,661.69    |
| BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035<br>11-17-2005 SEDOL: B0Q4ZC2 | 1,400,000.000    | 1,759,716.00    | 1,939,952.66  |
| BP CAP MKTS AMER INC 3.0% DUE 02-24-2050<br>SEDOL: BLGM4V5                | 3,030,000.000    | 2,970,483.46    | 2,964,752.53  |
| BP CAP MKTS AMER 2.772% DUE 11-10-2050<br>SEDOL: BMF3XC0                  | 61,000.000       | 58,247.29       | 57,426.52     |
| BP CAP MKTS AMER 3.194% DUE 04-06-2025<br>SEDOL: BJLV8D3                  | 200,000.000      | 216,490.00      | 210,872.48    |
| BRISTOL MYERS FIXED 4.25% DUE 10-26-2049<br>SEDOL: BMW2G98                | 710,000.000      | 704,021.80      | 880,517.59    |
| BRISTOL MYERS FIXED 4.35% DUE 11-15-2047<br>SEDOL: BMXWR94                | 100,000.000      | 88,795.00       | 123,590.08    |
| BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045<br>SEDOL: BMWV9C9            | 327,000.000      | 326,975.20      | 435,730.43    |
| BRISTOL MYERS 2.55% DUE 11-13-2050<br>SEDOL: BMXF715                      | 1,271,000.000    | 1,259,437.88    | 1,207,284.68  |
| BROADCOM CORP / 2.65% DUE 01-15-2023<br>SEDOL: BDRT6V3                    | 210,000.000      | 218,473.50      | 213,724.12    |
| BROADCOM INC FIXED 4.15% DUE 11-15-2030<br>SEDOL: BKPVPK2                 | 996,000.000      | 994,894.44      | 1,105,732.63  |
| BROADCOM INC SR NT 144A 3.187% 11-15-2036<br>SEDOL: BMCP6S6               | 254,000.000      | 248,876.87      | 253,974.19    |
| BROADCOM INC 4.3% DUE 11-15-2032 BEO<br>SEDOL: BKPVK30                    | 2,721,000.000    | 2,716,941.54    | 3,061,435.92  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                            |                  |                 |               |
| <b>United States - USD</b>                                                           |                  |                 |               |
| BROADCOM INC 4.75% 04-15-2029<br>SEDOL: BKXB3J9                                      | 1,325,000.000    | 1,316,563.00    | 1,509,506.93  |
| BROADCOM INC 5.0% DUE 04-15-2030<br>SEDOL: BKX9W96                                   | 730,000.000      | 771,152.74      | 850,672.60    |
| BSTN PPTYS LTD 2.9% DUE 03-15-2030<br>SEDOL: BKRLV57                                 | 500,000.000      | 493,075.00      | 509,656.40    |
| BSTN SCIENTIFIC 2.65% DUE 06-01-2030<br>SEDOL: BLBCYV0                               | 100,000.000      | 99,851.00       | 102,043.74    |
| BSTN SCIENTIFIC 4.7% DUE 03-01-2049<br>SEDOL: BP0V900                                | 720,000.000      | 790,828.80      | 915,027.86    |
| BSTN SCIENTIFIC 7.375% DUE 01-15-2040<br>SEDOL: B52PWD4                              | 1,125,000.000    | 1,564,738.50    | 1,753,473.67  |
| BURL NORTHN SANTA FIXED 3.05% 02-15-2051<br>SEDOL: BK97PV7                           | 480,000.000      | 504,457.08      | 498,634.07    |
| BURL NORTHN 4.4 DUE 03-15-2042<br>SEDOL: B787QZ8                                     | 275,000.000      | 300,190.00      | 335,604.20    |
| BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052<br>SEDOL: BNW2JM9                   | 130,000.000      | 131,927.90      | 130,559.52    |
| BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051<br>SEDOL: BN7GF39                     | 1,251,000.000    | 1,248,147.72    | 1,363,450.21  |
| BX COML MTG TR 2020-BXLP 144A FLTG RATE SR 20-BXLP CL A<br>12-15-2021 SEDOL: BKV0RZ2 | 375,768.460      | 376,296.89      | 375,542.44    |
| BX TR 2021-ARIA FLTG RT 4.2864% DUE 10-15-2036<br>CUSIP: 05608RAJ4                   | 100,000.000      | 99,500.00       | 99,561.60     |
| CA INST TECH 4.7% DUE 11-01-2111<br>SEDOL: B795LF6                                   | 240,000.000      | 232,874.40      | 355,317.17    |
| CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119<br>SEDOL: BJX9954                 | 590,000.000      | 588,507.30      | 690,689.82    |
| CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6                 | 600,000.000      | 598,374.00      | 592,823.09    |
| CANTOR FITZGERALD 6.5% DUE 06-17-2022<br>SEDOL: BDDXF45                              | 600,000.000      | 600,000.00      | 614,837.23    |
| CARNIVAL CORP SEN SEC TERM LOAN 06-30-2025<br>CUSIP: P2121YAN8                       | 197,000.000      | 189,120.00      | 195,030.00    |
| CARNIVAL CORPORATION TLB 10-06-2028<br>CUSIP: P2121YAS7                              | 1,000,000.000    | 995,000.00      | 990,000.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                               | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                     |                  |                 |               |
| <b>United States - USD</b>                                                    |                  |                 |               |
| CAROLINA PWR & LT 4.1% DUE 03-15-2043<br>SEDOL: B8L5GP6                       | 790,000.000      | 767,012.66      | 915,405.38    |
| CARRIER GLOBAL CORP 3.37% DUE 04-05-2040<br>SEDOL: BMT6MR3                    | 500,000.000      | 482,570.59      | 523,796.93    |
| CARRIER GLOBAL CORP 3.577% DUE 04-05-2050<br>SEDOL: BNG21Z2                   | 2,994,000.000    | 3,014,504.08    | 3,194,992.67  |
| CASTLELAKE AVIATION LIMITED TLB 10-08-2026<br>CUSIP: 14855NAB2                | 420,562.870      | 416,357.24      | 418,329.68    |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM N1.1% DUE 09-14-2027<br>SEDOL: BMGX868 | 110,000.000      | 109,374.10      | 106,723.26    |
| CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042<br>SEDOL: B8BB1R1                | 500,000.000      | 475,920.16      | 575,289.87    |
| CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032<br>SEDOL: BMBVFS8            | 1,640,000.000    | 1,640,000.00    | 1,687,150.00  |
| CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031<br>SEDOL: BPLVD52                 | 400,000.000      | 400,000.00      | 416,000.00    |
| CENTENE CORP DEL FIXED 4.625% 12-15-2029<br>SEDOL: BMVQRX2                    | 960,000.000      | 976,025.00      | 1,035,321.60  |
| CENTENE CORP DEL SR NT 4.25% 12-15-2027<br>SEDOL: BMCTMH9                     | 570,000.000      | 565,212.00      | 594,225.00    |
| CENTENE CORP DEL 2.5% 03-01-2031<br>SEDOL: BKP8G66                            | 450,000.000      | 450,000.00      | 438,081.75    |
| CENTENE CORP DEL 2.625% 08-01-2031<br>SEDOL: BL6LYW3                          | 50,000.000       | 50,000.00       | 49,000.00     |
| CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG<br>SEDOL: BMVX1F3       | 1,420,000.000    | 1,421,470.00    | 1,448,698.20  |
| CENTENE CORP DEL 3% DUE 10-15-2030<br>SEDOL: BKVDKR4                          | 680,000.000      | 680,000.00      | 691,226.80    |
| CENTERPOINT ENERGY INC 6.125% 12-31-2049<br>CUSIP: 15189TAS6                  | 300,000.000      | 300,000.00      | 312,000.00    |
| CF INDS INC 4.95% DUE 06-01-2043<br>SEDOL: B9XR0S8                            | 700,000.000      | 834,750.00      | 844,298.00    |
| CF INDS INC 5.375% DUE 03-15-2044<br>SEDOL: BKL56J4                           | 400,000.000      | 492,000.00      | 504,440.00    |
| CHARLES SCHWAB CORP 5.0% 12-31-2049<br>CUSIP: 808513AR6                       | 200,000.000      | 198,500.00      | 207,405.02    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                             | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                   |                  |                 |               |
| <b>United States - USD</b>                                                                  |                  |                 |               |
| CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042<br>SEDOL: BN7G7R7                        | 420,000.000      | 416,862.60      | 408,505.26    |
| CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95%<br>06-30-2062 SEDOL: BN7G7N3             | 2,140,000.000    | 2,122,580.40    | 2,070,011.84  |
| CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO<br>SEDOL: BMBP1C6                    | 600,000.000      | 654,396.00      | 623,127.00    |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE<br>04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0 | 858,000.000      | 861,291.14      | 832,498.16    |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028<br>BEO SEDOL: BFFFBV2            | 130,000.000      | 147,368.00      | 142,398.47    |
| CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2<br>DUE 02-01-27 CUSIP: 16117LBX6   | 2,713,726.430    | 2,699,921.52    | 2,686,154.97  |
| CHARTER FIXED 3.85% DUE 04-01-2061<br>CUSIP: 161175BY9                                      | 190,000.000      | 172,119.10      | 179,894.05    |
| CHARTER FIXED 5.75% DUE 04-01-2048<br>CUSIP: 161175BN3                                      | 4,146,000.000    | 4,178,696.15    | 5,185,916.55  |
| CHARTER 3.5% DUE 06-01-2041<br>CUSIP: 161175BZ6                                             | 920,000.000      | 905,574.80      | 899,460.27    |
| CHARTER 4.908% DUE 07-23-2025<br>SEDOL: BZ06JV6                                             | 60,000.000       | 68,291.40       | 66,030.36     |
| CHARTER 5.375% 05-01-2047<br>SEDOL: BFF9P78                                                 | 1,300,000.000    | 1,262,428.99    | 1,556,353.71  |
| CHARTER 6.384% DUE 10-23-2035<br>SEDOL: BZ06JT4                                             | 40,000.000       | 42,994.27       | 51,619.97     |
| CHARTER 6.484% DUE 10-23-2045<br>SEDOL: BYQ7R23                                             | 140,000.000      | 155,440.28      | 191,718.07    |
| CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029<br>SEDOL: BMBTPN7                         | 1,296,000.000    | 1,295,124.83    | 1,389,455.84  |
| CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027<br>SEDOL: BDRJN78                       | 100,000.000      | 100,000.00      | 112,897.95    |
| CHENIERE CORPUS 5.875% DUE 03-31-2025<br>SEDOL: BZ5ZZ32                                     | 300,000.000      | 300,000.00      | 332,601.81    |
| CHENIERE CORPUS 7% DUE 06-30-2024<br>SEDOL: BDZVV61                                         | 300,000.000      | 303,750.00      | 331,917.82    |
| CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050<br>SEDOL: BLB4PD5                              | 534,000.000      | 563,237.00      | 565,785.68    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                               | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                     |                  |                 |               |
| <b>United States - USD</b>                                    |                  |                 |               |
| CHEVRON CORP 1.018% DUE 08-12-2027<br>SEDOL: BPKVMB2          | 110,000.000      | 108,207.00      | 106,000.90    |
| CHEVRON U S A INC 2.343% DUE 08-12-2050 REG<br>SEDOL: BPKC1G3 | 1,140,000.000    | 1,071,815.60    | 1,048,778.09  |
| CHUBB INA HOLDINGS INC 2.85% DUE 12-15-2051<br>SEDOL: BMV9TP7 | 230,000.000      | 229,811.40      | 231,650.29    |
| CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061<br>SEDOL: BMWK7M2 | 805,000.000      | 800,548.35      | 825,157.42    |
| CIGNA CORP NEW CORP 4.8% 08-15-2038<br>SEDOL: BKPHS23         | 1,090,000.000    | 1,088,245.10    | 1,343,824.03  |
| CIGNA CORP NEW CORP 4.9% 12-15-2048<br>SEDOL: BKPHS34         | 2,720,000.000    | 2,742,990.90    | 3,526,323.55  |
| CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040<br>SEDOL: BL6BBD3    | 210,000.000      | 209,691.30      | 217,390.69    |
| CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050<br>SEDOL: BL6BBV1    | 850,000.000      | 847,419.85      | 888,492.13    |
| CIGNA CORP NEW 3.875% DUE 10-15-2047 REG<br>SEDOL: BMCC9V1    | 520,000.000      | 518,633.77      | 582,945.08    |
| CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO<br>SEDOL: BLCB7N9      | 300,000.000      | 341,690.50      | 331,688.52    |
| CIMAREX ENERGY CO 4.375% 03-15-2029<br>SEDOL: BHRT2V3         | 360,000.000      | 387,511.20      | 382,704.99    |
| CITIGROUP CAP III 7.625% DUE 12-01-2036<br>SEDOL: 2301637     | 760,000.000      | 915,914.00      | 1,117,053.68  |
| CITIGROUP INC NT VAR RATE 12-31-2049 REG<br>CUSIP: 172967JM4  | 1,200,000.000    | 1,243,200.00    | 1,284,000.00  |
| CITIGROUP INC 1.462% DUE 06-09-2027 BEO<br>CUSIP: 172967NA5   | 310,000.000      | 310,558.00      | 304,688.51    |
| CITIGROUP INC 2.52% 11-03-2032<br>SEDOL: BNHX0P7              | 630,000.000      | 630,000.00      | 630,004.71    |
| CITIGROUP INC 2.561% DUE 05-01-2032 BEO<br>CUSIP: 172967MY4   | 1,627,000.000    | 1,627,000.00    | 1,637,297.56  |
| CITIGROUP INC 2.904% 11-03-2042<br>SEDOL: BNHX0S0             | 430,000.000      | 430,000.00      | 427,018.81    |
| CITIGROUP INC 3.106% DUE 04-08-2026<br>SEDOL: BM8G779         | 180,000.000      | 193,341.60      | 188,776.05    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                               | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                     |                  |                 |               |
| <b>United States - USD</b>                                                    |                  |                 |               |
| CITIGROUP INC 3.4% DUE 05-01-2026<br>SEDOL: BDGKYT1                           | 140,000.000      | 152,933.00      | 150,196.20    |
| CITIGROUP INC 3.668% DUE 07-24-2028<br>SEDOL: BF347Y6                         | 700,000.000      | 700,000.00      | 755,481.06    |
| CITIGROUP INC 3.875% 12-29-2049<br>SEDOL: BMC9RY1                             | 1,100,000.000    | 1,100,000.00    | 1,100,000.00  |
| CITIGROUP INC 4.075% DUE 04-23-2029<br>CUSIP: 172967LW9                       | 1,100,000.000    | 1,100,000.00    | 1,214,011.18  |
| CITIGROUP INC 4.15% DUE 12-31-2049<br>SEDOL: BN72LH3                          | 670,000.000      | 670,000.00      | 680,887.50    |
| CITIGROUP INC 4.65% DUE 07-23-2048<br>SEDOL: BD366H4                          | 990,000.000      | 980,284.66      | 1,275,537.82  |
| CITIGROUP INC 4.7% DUE 12-31-2049<br>SEDOL: BKX99Z1                           | 600,000.000      | 600,000.00      | 606,120.00    |
| CITIGROUP INC 5.0% 12-31-2049 REG<br>SEDOL: BK5GTX8                           | 700,000.000      | 700,000.00      | 721,000.00    |
| CITIGROUP INC 6.125% DUE 08-25-2036<br>SEDOL: B1CDG16                         | 369,000.000      | 363,550.34      | 503,524.55    |
| CITIGROUP INC 6.625 DUE 06-15-2032 BEO<br>SEDOL: BG48R11                      | 2,390,000.000    | 2,985,053.83    | 3,174,537.84  |
| CITIGROUP INC 6% DUE 10-31-2033<br>SEDOL: BG48R22                             | 410,000.000      | 402,423.70      | 529,458.95    |
| CITIGROUP INC 8.125% DUE 07-15-2039<br>SEDOL: B8G0DX3                         | 1,153,000.000    | 1,716,811.70    | 1,953,767.38  |
| CITIZENS FINL GROUP INC 5.65% DUE 12-31-2049/10-06-2025 BEO<br>SEDOL: BMXXNH7 | 600,000.000      | 597,800.00      | 656,250.00    |
| CITRIX SYS INC 3.3% DUE 03-01-2030<br>CUSIP: 177376AF7                        | 700,000.000      | 695,450.00      | 710,801.66    |
| CITY OF HOPE 5.623% DUE 11-15-2043<br>SEDOL: BCGD4C6                          | 390,000.000      | 400,806.50      | 557,022.04    |
| CLEV CLINIC FNDTN 4.858% DUE 01-01-2114<br>SEDOL: BYT8J72                     | 100,000.000      | 100,000.00      | 149,531.22    |
| CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036<br>SEDOL: B1L4G76                     | 795,000.000      | 1,073,782.65    | 1,062,701.26  |
| CME GROUP INC 4.15% DUE 06-15-2048<br>CUSIP: 12572QAH8                        | 200,000.000      | 199,082.00      | 259,686.05    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                     | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                           |                  |                 |               |
| <b>United States - USD</b>                                                                          |                  |                 |               |
| CN LT & PWR CO 4.3% DUE 04-15-2044<br>SEDOL: BLRVSV9                                                | 160,000.000      | 160,000.00      | 192,771.92    |
| COCA COLA CO FIXED 2.5% DUE 06-01-2040<br>SEDOL: BLB7Z01                                            | 90,000.000       | 91,077.50       | 90,601.94     |
| COCA COLA CO 2.5% DUE 03-15-2051<br>SEDOL: BK93JD5                                                  | 410,000.000      | 401,966.65      | 395,074.13    |
| COCA COLA CO 2.6% DUE 06-01-2050<br>SEDOL: BLB7Z23                                                  | 20,000.000       | 20,698.29       | 19,607.56     |
| COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052<br>CUSIP: 20030NDP3                                     | 1,752,000.000    | 1,691,151.18    | 1,575,436.47  |
| COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047<br>SEDOL: BFWQ3V2                                      | 686,000.000      | 697,511.08      | 792,620.59    |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049<br>SEDOL: BFW31L9                                      | 1,152,000.000    | 1,192,682.08    | 1,339,654.63  |
| COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG<br>SEDOL: BL6D441                               | 993,000.000      | 986,700.14      | 960,610.50    |
| COMCAST CORP NEW 3.15% DUE 03-01-2026<br>CUSIP: 20030NBS9                                           | 250,000.000      | 270,630.00      | 266,670.06    |
| COMCAST CORP NEW 3.45% DUE 02-01-2050<br>CUSIP: 20030NCZ2                                           | 209,000.000      | 210,080.63      | 224,004.70    |
| COMCAST CORP NEW 3.75% DUE 04-01-2040<br>CUSIP: 20030NDH1                                           | 100,000.000      | 99,456.00       | 112,246.05    |
| COMCAST CORP NEW 4.049% DUE 11-01-2052<br>SEDOL: BFWQ3S9                                            | 1,901,000.000    | 1,990,447.66    | 2,228,658.22  |
| COMMONBOND STUDENT LOAN TRUST 2021- PVT CR STUD LN BACKED<br>144A 1.17% 09-25-2051 CUSIP: 20268AAA0 | 225,191.940      | 225,142.51      | 220,640.54    |
| COMMONSPIRIT HLTH 2.782% DUE 10-01-2030<br>SEDOL: BN4LSK5                                           | 120,000.000      | 120,000.00      | 122,946.96    |
| COMMONSPIRIT HLTH 3.91% DUE 10-01-2050<br>SEDOL: BLN7JS5                                            | 350,000.000      | 350,000.00      | 390,801.24    |
| COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125%<br>03-15-2051 SEDOL: BMBZ728                       | 1,050,000.000    | 1,048,572.00    | 1,092,806.57  |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG<br>SEDOL: BFYRPY0                                    | 530,000.000      | 526,701.30      | 621,189.89    |
| COMWLTH EDISON CO FIXED 3% DUE 03-01-2050<br>SEDOL: BKMGBX5                                         | 1,025,000.000    | 1,023,585.50    | 1,043,964.17  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                       | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                             |                  |                 |               |
| <b>United States - USD</b>                                            |                  |                 |               |
| COMWLTH EDISON CO 4.35% DUE 11-15-2045<br>SEDOL: BYQ6HF3              | 775,000.000      | 768,970.50      | 942,174.28    |
| CONAGRA BRANDS INC FIXED 5.3% 11-01-2038<br>SEDOL: BF2SVM5            | 303,000.000      | 300,144.42      | 384,321.30    |
| CONAGRA BRANDS INC 5.4% 11-01-2048<br>SEDOL: BF2SVR0                  | 690,000.000      | 673,854.00      | 932,256.00    |
| CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048<br>CUSIP: 207597EL5      | 625,000.000      | 644,126.72      | 750,252.27    |
| CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG<br>SEDOL: B4T4431         | 1,525,000.000    | 1,933,954.47    | 2,220,355.30  |
| CONOCOPHILLIPS 5.9% DUE 05-15-2038<br>SEDOL: BG48SD0                  | 290,000.000      | 361,237.69      | 399,892.46    |
| CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050<br>SEDOL: BKP3KX6     | 100,000.000      | 99,338.00       | 114,652.09    |
| CONSTELLATION 4.5% DUE 05-09-2047<br>SEDOL: BDGKT74                   | 100,000.000      | 104,807.00      | 119,839.20    |
| CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG<br>SEDOL: BKPD531         | 450,000.000      | 440,178.50      | 398,623.88    |
| CONSUMERS ENERGY CO 2.65% 08-15-2052<br>SEDOL: BM8NHW5                | 378,000.000      | 362,955.72      | 369,250.45    |
| CONSUMERS ENERGY 4.05% DUE 05-15-2048<br>CUSIP: 210518DB9             | 50,000.000       | 61,745.50       | 59,844.09     |
| CONTL RES INC 4.9% DUE 06-01-2044<br>SEDOL: BYN68H5                   | 280,000.000      | 318,332.90      | 310,310.00    |
| CORNING INC 3.9% DUE 11-15-2049<br>SEDOL: BJXCLV3                     | 340,000.000      | 339,048.00      | 382,194.68    |
| COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG<br>SEDOL: BMG2X93   | 553,000.000      | 540,668.10      | 536,293.13    |
| CRH AMER INC 5.125% DUE 05-18-2045<br>SEDOL: BX8Z1C6                  | 2,125,000.000    | 2,134,989.25    | 2,779,305.35  |
| CROWN CASTLE INTL CORP NEW 2.5% DUE 07-15-2031<br>SEDOL: BMD0WD7      | 471,000.000      | 470,732.91      | 468,048.79    |
| CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG<br>SEDOL: BM6QSB2 | 100,000.000      | 109,317.00      | 112,849.29    |
| CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047<br>SEDOL: BDT6RC0         | 300,000.000      | 317,551.00      | 369,012.50    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                          | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                |                  |                 |               |
| <b>United States - USD</b>                               |                  |                 |               |
| CROWN CASTLE INTL CORP 4.3% 02-15-2029<br>SEDOL: BJ686B3 | 300,000.000      | 324,918.00      | 335,157.37    |
| CROWN CASTLE INTL 3.1% DUE 11-15-2029<br>SEDOL: BK9Z6H4  | 100,000.000      | 100,700.00      | 104,463.45    |
| CSX CORP FIXED 4.3% DUE 03-01-2048<br>CUSIP: 126408HK2   | 725,000.000      | 679,049.50      | 883,376.95    |
| CSX CORP 2.5% DUE 05-15-2051<br>SEDOL: BKY5RH6           | 225,000.000      | 223,197.75      | 208,744.81    |
| CSX CORP 3.35% 09-15-2049<br>CUSIP: 126408HR7            | 92,000.000       | 91,361.52       | 97,540.24     |
| CSX CORP 3.8% DUE 11-01-2046<br>SEDOL: BYMPHS7           | 250,000.000      | 245,645.00      | 281,932.61    |
| CSX CORP 4.5% DUE 03-15-2049<br>CUSIP: 126408HP1         | 420,000.000      | 424,276.00      | 523,059.68    |
| CSX CORP 4.75% DUE 05-30-2042<br>SEDOL: B56PH80          | 300,000.000      | 316,785.00      | 376,412.21    |
| CSX CORP 4.75% DUE 11-15-2048<br>CUSIP: 126408HN6        | 405,000.000      | 401,527.75      | 522,855.59    |
| CSX CORP 6.15% DUE 05-01-2037<br>SEDOL: B92WJC1          | 2,600,000.000    | 3,331,246.58    | 3,651,555.18  |
| CUBESMART L P SR NT 2.25% 12-15-2028<br>SEDOL: BNNJDF0   | 600,000.000      | 597,090.00      | 600,620.71    |
| CVS CAREMARK CORP 5.3 DUE 12-05-2043<br>SEDOL: BH458J4   | 470,000.000      | 469,088.20      | 622,099.60    |
| CVS HEALTH CORP 3% DUE 08-15-2026<br>SEDOL: BK5R458      | 340,000.000      | 364,959.40      | 359,219.11    |
| CVS HEALTH CORP 4.25% DUE 04-01-2050<br>SEDOL: BKP3KR0   | 450,000.000      | 449,923.50      | 545,817.11    |
| CVS HEALTH CORP 4.78% DUE 03-25-2038<br>SEDOL: BF4JK96   | 2,840,000.000    | 2,842,438.90    | 3,471,015.62  |
| CVS HEALTH CORP 5.05% DUE 03-25-2048<br>SEDOL: BF4JKH4   | 4,984,000.000    | 5,182,166.48    | 6,537,511.70  |
| CVS HEALTH CORP 5.125% DUE 07-20-2045<br>SEDOL: BYPFC45  | 710,000.000      | 708,640.50      | 925,700.06    |
| DANAHER CORP SR NT 2.8% 12-10-2051<br>SEDOL: BP83MD2     | 360,000.000      | 357,825.60      | 356,900.35    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                       | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                             |                  |                 |               |
| <b>United States - USD</b>                                                            |                  |                 |               |
| DCP MIDSTREAM LP FIXED 7.375% DUE 12-31-2040<br>SEDOL: BZ1JRP4                        | 70,000.000       | 67,900.00       | 69,125.00     |
| DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032<br>SEDOL: BP6MDL6                    | 320,000.000      | 320,000.00      | 322,400.00    |
| DEERE JOHN CAP CORP MEDIUM TERM TRANCHE # TR 00472 1.05%<br>06-17-2026 SEDOL: BMD2N41 | 200,000.000      | 199,670.00      | 196,663.10    |
| DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026<br>SEDOL: BL98272                        | 1,100,000.000    | 1,097,173.00    | 1,239,632.12  |
| DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026<br>CUSIP: 24703TAD8                     | 1,400,000.000    | 1,406,066.98    | 1,618,994.71  |
| DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD<br>SEDOL: BL98216                        | 206,000.000      | 316,947.91      | 313,862.27    |
| DELL INTL L L C/EMC CORP 8.35% 07-15-2046<br>SEDOL: BL59DF4                           | 25,000.000       | 41,666.00       | 41,675.99     |
| DELPHI FINANCIAL GROUP INC FLTG RT DUE 05-15-2037<br>SEDOL: B1XXGL5                   | 12,275.000       | 306,752.25      | 294,600.00    |
| DELTA AIR LINES INC DEL 2.9% DUE 10-28-2024<br>SEDOL: BK8VSF5                         | 600,000.000      | 591,000.00      | 611,870.51    |
| DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029<br>SEDOL: BK8VSG6                        | 290,000.000      | 288,825.50      | 297,472.83    |
| DELTA AIR LINES 7.375% DUE 01-15-2026<br>SEDOL: BMVT184                               | 466,000.000      | 484,218.00      | 548,557.37    |
| DEVON ENERGY CORP FIXED 5% DUE 06-15-2045<br>SEDOL: BYNCY2                            | 580,000.000      | 632,636.29      | 703,148.59    |
| DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO<br>SEDOL: BNXFS75                            | 194,000.000      | 193,806.19      | 208,397.29    |
| DEVON ENERGY CORP 4.75% DUE 05-15-2042<br>SEDOL: BFN08Q3                              | 1,560,000.000    | 1,426,073.05    | 1,811,001.56  |
| DEVON ENERGY CORP 5.6 DUE 07-15-2041<br>SEDOL: B3Q7W10                                | 740,000.000      | 781,016.89      | 930,503.38    |
| DEVON ENERGY CORP 5.85% DUE 12-15-2025<br>SEDOL: BYQ1PX2                              | 190,000.000      | 222,395.30      | 217,338.97    |
| DH EUROPE FIN II S FIXED 3.25% 11-15-2039<br>SEDOL: BG0WND1                           | 100,000.000      | 99,809.00       | 107,033.58    |
| DH EUROPE FIN II S 3.4% DUE 11-15-2049<br>SEDOL: BG0WNG4                              | 20,000.000       | 19,951.20       | 21,511.12     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                           | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                 |                  |                 |               |
| <b>United States - USD</b>                                                |                  |                 |               |
| DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC<br>08-24-2026 CUSIP: 25277BAB4 | 684,250.000      | 680,828.75      | 315,322.93    |
| DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051<br>CUSIP: 25278XAAQ2         | 606,000.000      | 628,688.60      | 697,046.11    |
| DIAMONDBACK ENERGY 2.875% DUE 12-01-2024<br>SEDOL: BJR4591                | 100,000.000      | 106,400.00      | 103,764.10    |
| DIGITAL RLTY TR LP 4.75% DUE 10-01-2025<br>SEDOL: BD9NRY3                 | 600,000.000      | 600,000.00      | 664,498.11    |
| DISCOVERY FIXED 4.65% DUE 05-15-2050<br>SEDOL: BMDNBL7                    | 77,000.000       | 78,705.44       | 90,636.36     |
| DISNEY WALT CO SR NT 5.4% 10-01-2043<br>SEDOL: BJQX544                    | 80,000.000       | 99,240.00       | 111,235.65    |
| DISNEY WALT CO SR NT 6.15% 03-01-2037<br>SEDOL: BK24PP9                   | 625,000.000      | 827,300.00      | 879,974.69    |
| DISNEY WALT CO SR NT 6.2% 12-15-2034<br>SEDOL: BJQX577                    | 90,000.000       | 118,570.50      | 125,886.28    |
| DISNEY WALT CO SR NT 6.4% 12-15-2035<br>SEDOL: BKMDXP2                    | 161,000.000      | 217,234.08      | 230,803.37    |
| DISNEY WALT CO SR NT 6.65% 11-15-2037<br>CUSIP: 254687EH5                 | 1,120,000.000    | 1,560,921.60    | 1,663,433.22  |
| DISNEY WALT CO 2.75% DUE 09-01-2049<br>SEDOL: BJJJTB4                     | 700,000.000      | 677,425.00      | 679,943.40    |
| DISNEY WALT CO 3.6% DUE 01-13-2051 REG<br>SEDOL: BMDHPZ1                  | 317,000.000      | 324,418.77      | 359,846.24    |
| DOMINION ENERGY INC 2.25% DUE 08-15-2031BEO<br>SEDOL: BPCKMQ2             | 325,000.000      | 324,535.25      | 317,774.49    |
| DOMINION RES INC 4.7% DUE 12-01-2044<br>SEDOL: BSR9GC9                    | 1,780,000.000    | 2,034,672.00    | 2,201,150.37  |
| DOMINION RES INC 5.95% DUE 06-15-2035<br>SEDOL: B0BSGX7                   | 40,000.000       | 47,098.80       | 52,241.03     |
| DOW CHEM CO NT 9.4 DUE 05-15-2039<br>SEDOL: BG48TR1                       | 921,000.000      | 1,529,606.96    | 1,655,078.18  |
| DOW CHEM CO 5.25% DUE 11-15-2041<br>SEDOL: B76L298                        | 1,025,000.000    | 1,093,763.99    | 1,313,674.63  |
| DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048<br>SEDOL: BKBZCX0              | 302,000.000      | 301,779.54      | 425,117.75    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                            | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                  |                  |                 |               |
| <b>United States - USD</b>                                                 |                  |                 |               |
| DOW CHEMICAL CO NT 4.8% 05-15-2049<br>CUSIP: 260543CV3                     | 777,000.000      | 771,845.72      | 991,781.39    |
| DOW CHEMICAL CO 3.6% 11-15-2050<br>SEDOL: BN15X50                          | 340,000.000      | 344,169.98      | 369,553.97    |
| DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO<br>CUSIP: 23345NAB1        | 696,500.000      | 696,500.00      | 697,482.07    |
| DTE ELEC CO 4.05% 05-15-2048<br>SEDOL: BG0DD90                             | 100,000.000      | 99,551.00       | 119,357.14    |
| DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO<br>SEDOL: BMD2D96       | 369,000.000      | 368,575.65      | 379,233.65    |
| DUKE ENERGY CORP 3.75% DUE 09-01-2046<br>SEDOL: BD381P3                    | 400,000.000      | 433,772.84      | 428,171.81    |
| DUKE ENERGY CORP 3.95% DUE 08-15-2047<br>SEDOL: BF46ZJ2                    | 400,000.000      | 366,072.00      | 443,091.41    |
| DUKE ENERGY FLA 4.2% DUE 07-15-2048<br>CUSIP: 26444HAF8                    | 200,000.000      | 199,722.00      | 240,787.38    |
| DUKE ENERGY IND LLC 3.25% DUE 10-01-2049<br>SEDOL: BKDP7D3                 | 200,000.000      | 195,526.00      | 207,702.86    |
| DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG<br>SEDOL: BHZRWQ4              | 220,000.000      | 219,586.40      | 264,896.97    |
| DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051<br>SEDOL: BNSNM72       | 800,000.000      | 798,560.00      | 796,285.29    |
| DUKE ENERGY 3.2% DUE 08-15-2049<br>SEDOL: BKFV9W2                          | 589,000.000      | 602,076.00      | 611,882.70    |
| DUKE ENERGY 3.75% DUE 06-01-2045<br>SEDOL: BYV3C76                         | 500,000.000      | 529,170.00      | 554,608.36    |
| E TRADE FINL CORP 4.5% DUE 06-20-2028<br>SEDOL: BKVDKW9                    | 100,000.000      | 99,912.00       | 112,585.94    |
| E.W. SCRIPPS COMPANY, THE B-1 TERM LOAN 05-01-2026 BEO<br>CUSIP: 26928BAL3 | 97,510.000       | 97,022.42       | 97,220.40     |
| EATON CORP OHIO 4.15 DUE 11-02-2042 REG<br>SEDOL: BGLPFR7                  | 430,000.000      | 404,316.76      | 504,096.27    |
| ECOLAB INC 2.7% DUE 12-15-2051<br>SEDOL: BPKC1L8                           | 968,000.000      | 965,628.40      | 955,637.60    |
| EDISON INTERNATIONAL 5.375% 12-31-2049<br>SEDOL: BMCDH43                   | 1,310,000.000    | 1,310,000.00    | 1,372,356.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                 |               |
| <b>United States - USD</b>                                       |                  |                 |               |
| EDISON INTL 5.0% 12-31-2049<br>SEDOL: BP9RHS3                    | 590,000.000      | 590,300.00      | 602,862.00    |
| EDISON INTL 5.75% DUE 06-15-2027<br>SEDOL: BKC1V30               | 84,000.000       | 98,197.68       | 95,831.33     |
| EL PASO NAT GAS CO 8.375% DUE 06-15-2032<br>SEDOL: 2787237       | 200,000.000      | 289,630.00      | 286,537.15    |
| EL PASO PIPELN 4.7% DUE 11-01-2042<br>SEDOL: B82B6J7             | 650,000.000      | 654,745.50      | 735,225.82    |
| ENCANA CORP 5.15 DUE 11-15-2041<br>SEDOL: B40MFM0                | 200,000.000      | 199,134.00      | 219,095.95    |
| ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045<br>SEDOL: BYQ24Q1    | 570,000.000      | 609,054.93      | 710,977.86    |
| ENERGY TRANSFER L P NTS PERP 0% 12-31-2049 USD<br>SEDOL: BMHR7V7 | 310,000.000      | 298,475.00      | 293,700.20    |
| ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG<br>SEDOL: BMHR7W8    | 2,300,000.000    | 2,291,990.00    | 2,334,500.00  |
| ENERGY TRANSFER L P 6.5% 12-31-2049<br>SEDOL: BN2CHF8            | 1,030,000.000    | 1,030,000.00    | 1,048,025.00  |
| ENERGY TRANSFER L P 6.75% 12-31-2099 USD<br>SEDOL: BNLZ3S3       | 940,000.000      | 942,840.00      | 940,000.00    |
| ENERGY TRANSFER OPER L P 5.0% 05-15-2050<br>SEDOL: BL3BQC0       | 1,484,000.000    | 1,469,333.58    | 1,713,205.74  |
| ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024<br>SEDOL: BJCYMG2  | 150,000.000      | 164,664.00      | 159,005.02    |
| ENERGY TRANSFER 2.9% DUE 05-15-2025<br>SEDOL: BL3BQ64            | 100,000.000      | 104,634.00      | 103,224.21    |
| ENERGY TRANSFER 4.9% DUE 03-15-2035<br>SEDOL: BWBXR55            | 170,000.000      | 158,385.60      | 192,268.86    |
| ENERGY TRANSFER 4.95% DUE 06-15-2028<br>SEDOL: BNR46T6           | 50,000.000       | 49,909.50       | 56,286.77     |
| ENERGY TRANSFER 5.15% DUE 03-15-2045<br>SEDOL: BXVMC65           | 300,000.000      | 280,320.00      | 339,991.24    |
| ENERGY TRANSFER 5.8% DUE 06-15-2038<br>SEDOL: BNR46V8            | 410,000.000      | 422,051.50      | 497,690.90    |
| ENERGY TRANSFER 6.25% DUE 04-15-2049<br>SEDOL: BJCYMJ5           | 338,000.000      | 396,391.67      | 442,846.15    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                   | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                         |                  |                 |               |
| <b>United States - USD</b>                                        |                  |                 |               |
| ENERGY TRANSFER 6.625% DUE 10-15-2036<br>SEDOL: BG48VD1           | 190,000.000      | 212,976.70      | 241,102.75    |
| ENERGY TRANSFER 6% DUE 06-15-2048<br>SEDOL: BFXCN75               | 3,758,000.000    | 3,789,543.46    | 4,682,507.31  |
| ENERGY TRANSFER 7.5% DUE 07-01-2038<br>SEDOL: BG48VF3             | 1,540,000.000    | 1,269,074.00    | 2,126,897.81  |
| ENTERGY CORP NEW 2.4% 06-15-2031<br>SEDOL: BMXN0K9                | 550,000.000      | 545,798.00      | 542,314.90    |
| ENTERGY CORP NEW 3.75% DUE 06-15-2050<br>SEDOL: BMFYH09           | 125,000.000      | 123,000.00      | 135,040.46    |
| ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051<br>SEDOL: BJN50H1        | 881,000.000      | 906,682.00      | 866,378.22    |
| ENERGY LOUISIANA LLC 4.2% 09-01-2048<br>SEDOL: BFZJ0C8            | 396,000.000      | 382,409.28      | 472,628.24    |
| ENTERPRISE PRODS FIXED 3.2% 02-15-2052<br>SEDOL: BLD57S5          | 680,000.000      | 674,784.40      | 669,423.70    |
| ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060<br>SEDOL: BL39936     | 690,000.000      | 693,512.80      | 748,019.63    |
| ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046<br>SEDOL: BYZ5J66      | 340,000.000      | 345,072.80      | 412,375.70    |
| ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026<br>SEDOL: BYMLL16       | 250,000.000      | 274,890.00      | 268,281.93    |
| ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048<br>SEDOL: BFY1ZL9      | 630,000.000      | 629,149.50      | 715,483.66    |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049<br>SEDOL: BF39VN8       | 560,000.000      | 556,584.00      | 683,781.17    |
| ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG<br>SEDOL: BYWF668 | 640,000.000      | 585,905.86      | 642,611.60    |
| ENTERPRISE PRODS 3.7% DUE 01-31-2051<br>SEDOL: BL397H6            | 770,000.000      | 769,596.00      | 810,796.37    |
| ENTERPRISE PRODS 4.15% DUE 10-16-2028<br>SEDOL: BFY5JK8           | 80,000.000       | 92,437.60       | 89,881.48     |
| ENTERPRISE PRODS 4.85% DUE 03-15-2044<br>SEDOL: B9M5X40           | 170,000.000      | 194,333.80      | 205,191.82    |
| ENTERPRISE PRODS 5.1% DUE 02-15-2045<br>SEDOL: BJT1608            | 120,000.000      | 145,742.40      | 148,402.73    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| ENTERPRISE PRODS 5.7% DUE 02-15-2042<br>SEDOL: B56MMZ3         | 550,000.000      | 593,430.45      | 716,640.24    |
| ENTERPRISE PRODS 5.95% DUE 02-01-2041<br>SEDOL: B3P4VB5        | 390,000.000      | 505,193.40      | 518,900.07    |
| ENTERPRISE PRODS 6.125% DUE 10-15-2039<br>SEDOL: B4RMRV6       | 280,000.000      | 319,540.20      | 378,875.16    |
| ENTERPRISE PRODS 7.55% DUE 04-15-2038<br>SEDOL: B57FW28        | 70,000.000       | 105,436.10      | 104,490.08    |
| ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053<br>SEDOL: BMHBC36 | 420,000.000      | 416,514.00      | 419,394.50    |
| EOG RES INC 4.15% DUE 01-15-2026<br>SEDOL: BYV01X6             | 200,000.000      | 225,882.00      | 218,572.67    |
| EOG RES INC 4.375% DUE 04-15-2030<br>SEDOL: BLBMLZ3            | 180,000.000      | 179,928.00      | 208,200.05    |
| EOG RES INC 4.95% DUE 04-15-2050<br>SEDOL: BLB9JH2             | 980,000.000      | 1,102,029.60    | 1,328,555.27  |
| EPR PPTYS 4.75% DUE 12-15-2026<br>SEDOL: BDRYQ07               | 200,000.000      | 196,858.00      | 213,851.47    |
| EQM MIDSTREAM 4.125% DUE 12-01-2026<br>SEDOL: BZ1C601          | 600,000.000      | 595,146.00      | 615,000.00    |
| EQT CORP 7% DUE 02-01-2030<br>SEDOL: BKKL239                   | 30,000.000       | 39,075.00       | 38,550.00     |
| EQUIFAX INC FIXED 3.1% DUE 05-15-2030<br>SEDOL: BMDWPD4        | 200,000.000      | 199,620.00      | 209,542.68    |
| EQUINIX INC FIXED 2.95% 09-15-2051<br>CUSIP: 29444UBM7         | 580,000.000      | 576,324.18      | 549,582.74    |
| EQUINIX INC FIXED 3.2% 11-18-2029<br>CUSIP: 29444UBE5          | 400,000.000      | 399,592.00      | 420,827.02    |
| EQUINIX INC SR NT 3.4% 02-15-2052<br>CUSIP: 29444UBT2          | 721,000.000      | 715,073.38      | 737,903.66    |
| EQUINIX INC 2.15% DUE 07-15-2030<br>SEDOL: BLR4HS8             | 100,000.000      | 99,711.00       | 97,226.67     |
| ERP OPER LTD 2.5% DUE 02-15-2030<br>SEDOL: BKS3Z0              | 500,000.000      | 501,725.00      | 513,433.41    |
| ERP OPER LTD 4.5% DUE 07-01-2044<br>SEDOL: BNH7PZ4             | 1,235,000.000    | 1,283,745.60    | 1,555,112.04  |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| ESSEX PORTFOLIO L P 4.0% 03-01-2029<br>SEDOL: BFMWWB3          | 400,000.000      | 402,868.00      | 442,844.41    |
| ESSEX PORTFOLIO L 3.625% DUE 05-01-2027<br>SEDOL: BDD9509      | 400,000.000      | 397,692.00      | 430,820.73    |
| ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049<br>SEDOL: BKT4KF7 | 641,000.000      | 633,109.29      | 703,816.10    |
| EXELON CORP 4.45% DUE 04-15-2046<br>SEDOL: BD073T1             | 30,000.000       | 31,201.50       | 35,947.22     |
| EXELON CORP 5.1% DUE 06-15-2045<br>SEDOL: BYVF9K4              | 1,450,000.000    | 1,516,823.00    | 1,871,047.48  |
| EXELON CORP 5.625% DUE 06-15-2035<br>SEDOL: B0LK7L8            | 310,000.000      | 347,682.58      | 394,710.50    |
| EXELON GENERATION 5.6 DUE 06-15-2042<br>SEDOL: B715FY1         | 363,000.000      | 353,698.78      | 430,071.95    |
| EXPEDIA GROUP INC 3.25% DUE 02-15-2030<br>SEDOL: BLTZ2F1       | 500,000.000      | 496,125.00      | 510,736.31    |
| EXTRA SPACE STORAGE INC 2.35% 03-15-2032<br>SEDOL: BMHVCL4     | 98,000.000       | 97,801.06       | 95,382.52     |
| EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050<br>SEDOL: BL68H70 | 1,105,000.000    | 1,123,967.50    | 1,361,602.00  |
| EXXON MOBIL CORP 2.995% DUE 08-16-2039<br>SEDOL: BK81HN6       | 270,000.000      | 270,000.00      | 274,340.36    |
| EXXON MOBIL CORP 3.095% DUE 08-16-2049<br>SEDOL: BJP4010       | 210,000.000      | 210,000.00      | 213,643.44    |
| EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG<br>SEDOL: BMDSC31   | 1,275,000.000    | 1,329,240.05    | 1,386,864.68  |
| EXXON MOBIL CORP 4.114% DUE 03-01-2046<br>SEDOL: BYYD0G8       | 200,000.000      | 200,483.60      | 234,520.99    |
| EXXON MOBIL CORP 4.227% DUE 03-19-2040<br>SEDOL: BL68H58       | 520,000.000      | 520,000.00      | 616,438.03    |
| FEDEX CORP 4.1% DUE 02-01-2045<br>SEDOL: BV9HFG9               | 1,025,000.000    | 1,029,889.25    | 1,151,079.40  |
| FEDEX CORP 4.4% DUE 01-15-2047<br>SEDOL: BYYPSG0               | 1,400,000.000    | 1,418,945.53    | 1,654,138.91  |
| FEDEX CORP 4.75% DUE 11-15-2045<br>SEDOL: BYPJYG3              | 1,300,000.000    | 1,345,504.50    | 1,588,971.76  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                     |                  |                 |               |
| <b>United States - USD</b>                                                                    |                  |                 |               |
| FIDELITY NATL FINANCIAL 5.5 DUE 09-01-2022<br>BEO SEDOL: B8G30S6                              | 850,000.000      | 845,860.50      | 876,943.13    |
| FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041<br>SEDOL: BMFC3G1                     | 680,000.000      | 676,352.62      | 688,514.56    |
| FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030<br>SEDOL: BMBWWL3                                 | 643,000.000      | 628,660.89      | 619,691.25    |
| FIRSTENERGY CORP 3.4% DUE 03-01-2050<br>SEDOL: BL5H0D5                                        | 822,000.000      | 817,545.31      | 805,560.00    |
| FIRSTENERGY CORP 4.85% 07-15-2047<br>SEDOL: BDC3P80                                           | 1,080,000.000    | 1,098,857.40    | 1,285,564.66  |
| FIRSTENERGY CORP 7.375% DUE 11-15-2031<br>SEDOL: 2819486                                      | 2,040,000.000    | 2,306,400.50    | 2,752,776.00  |
| FISERV INC 3.5% DUE 07-01-2029<br>CUSIP: 337738AU2                                            | 1,000,000.000    | 998,320.00      | 1,076,391.18  |
| FL PWR & LT CO 3.15% DUE 10-01-2049<br>SEDOL: BKTC8V3                                         | 360,000.000      | 357,706.80      | 383,646.30    |
| FL PWR & LT CO 3.95% 03-01-2048<br>SEDOL: BG1V081                                             | 300,000.000      | 298,380.00      | 357,018.70    |
| FLEX LTD 4.875% DUE 05-12-2030<br>CUSIP: 33938XAB1                                            | 200,000.000      | 199,124.00      | 228,270.21    |
| FLEX LTD 4.875% DUE 06-15-2029<br>CUSIP: 33938XAA3                                            | 300,000.000      | 321,867.00      | 340,604.50    |
| FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051<br>SEDOL: BPG96F2                             | 2,781,000.000    | 2,785,200.75    | 2,831,860.29  |
| FORD MTR CO DEL 3.25% 02-12-2032<br>SEDOL: BPLHQR3                                            | 880,000.000      | 880,567.05      | 901,120.00    |
| FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023<br>SEDOL: BKLX7C8                              | 600,000.000      | 601,320.00      | 610,143.00    |
| FORD MTR CR CO LLC MEDIUM TERM NTS SER BTRANCHE # TR 2<br>3.55% DUE 10-07-2022 SEDOL: BJYCNL6 | 600,000.000      | 599,514.00      | 609,075.00    |
| FORD MTR CR CO LLC 3.37% DUE 11-17-2023<br>SEDOL: BKVKF58                                     | 500,000.000      | 499,940.00      | 515,685.00    |
| FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO<br>SEDOL: BMWS436                                 | 1,300,000.000    | 1,300,000.00    | 1,350,596.00  |
| FORD MTR CR CO LLC 4.14% DUE 02-15-2023<br>SEDOL: BFXCNF3                                     | 2,300,000.000    | 2,263,200.00    | 2,354,740.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                 |                  |                 |               |
| <b>United States - USD</b>                                                                |                  |                 |               |
| FORTINET INC NT 1% 03-15-2026<br>SEDOL: BMHLYG3                                           | 200,000.000      | 196,050.00      | 193,831.27    |
| FORTRESS TRANSN & INFRASTRUCTURE SR NT 144A 5.5%<br>05-01-2028 SEDOL: BMD14K1             | 700,000.000      | 703,500.00      | 713,370.00    |
| FORTUNE BRANDS 4% DUE 06-15-2025<br>SEDOL: BZ0C8W8                                        | 500,000.000      | 496,785.00      | 536,255.82    |
| FOX CORP FIXED 3.05% DUE 04-07-2025<br>SEDOL: BM6QSH8                                     | 100,000.000      | 107,099.00      | 105,010.32    |
| FOX CORP 3.666% 01-25-2022<br>SEDOL: BL96PJ9                                              | 45,000.000       | 46,462.95       | 45,088.80     |
| FOX CORP 5.476% DUE 01-25-2039<br>SEDOL: BMPRYX0                                          | 780,000.000      | 795,378.93      | 1,008,255.07  |
| FOX CORP 5.576% DUE 01-25-2049<br>SEDOL: BM63802                                          | 500,000.000      | 503,860.94      | 684,648.97    |
| FREEPORT-MCMORAN 5.45% DUE 03-15-2043<br>SEDOL: BFPC4S1                                   | 100,000.000      | 85,000.00       | 125,709.00    |
| GA GLOBAL FDG TR 1.625% DUE 01-15-2026<br>SEDOL: BMFDNF3                                  | 110,000.000      | 112,196.70      | 109,147.37    |
| GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051<br>CUSIP: 363576AB5                         | 800,000.000      | 794,683.72      | 847,989.33    |
| GATX CORP 4.5% 03-30-2045<br>SEDOL: BVFB5C1                                               | 100,000.000      | 103,621.00      | 115,183.05    |
| GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040<br>SEDOL: BMFFMZ2                            | 490,000.000      | 484,267.00      | 599,867.88    |
| GEN DYNAMICS CORP 2.625% DUE 11-15-2027<br>SEDOL: BF16ND5                                 | 100,000.000      | 107,817.00      | 104,949.33    |
| GENERAL DYNAMICS CORP NT 2.85% 06-01-2041<br>SEDOL: BNXM843                               | 570,000.000      | 568,005.00      | 588,012.10    |
| GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE<br>03-15-2032/03-20-2002 SEDOL: BG48W16 | 92,000.000       | 96,991.00       | 125,601.34    |
| GENERAL ELEC CO VAR RT VAR DUE 12-31-2049<br>CUSIP: 369604BQ5                             | 4,600,000.000    | 4,583,775.42    | 4,577,000.00  |
| GENERAL MTRS CO 5.95% DUE 04-01-2049<br>SEDOL: BGLRQ81                                    | 290,000.000      | 272,933.50      | 398,193.78    |
| GENERAL MTRS CO 6.25% DUE 10-02-2043<br>SEDOL: BP8Y7Q3                                    | 280,000.000      | 297,603.18      | 384,177.84    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                       | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                             |                  |                 |               |
| <b>United States - USD</b>                                                            |                  |                 |               |
| GENERAL MTRS CO 6.6% DUE 04-01-2036<br>SEDOL: BYXXXG0                                 | 410,000.000      | 409,672.00      | 555,291.02    |
| GENERAL MTRS CO 6.75% DUE 04-01-2046<br>SEDOL: BYXXXH1                                | 390,000.000      | 435,217.90      | 558,841.74    |
| GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO<br>SEDOL: BNR5LK5                    | 220,000.000      | 219,639.20      | 216,570.21    |
| GEORGIA PWR CO 3.7% 01-30-2050<br>SEDOL: BL2FJY6                                      | 600,000.000      | 607,056.50      | 640,222.69    |
| GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG<br>SEDOL: BMDWBN6              | 96,000.000       | 95,439.36       | 93,486.33     |
| GILEAD SCIENCES 4.5% DUE 02-01-2045<br>SEDOL: BSNBJW0                                 | 290,000.000      | 288,297.70      | 354,624.91    |
| GILEAD SCIENCES 4.75% DUE 03-01-2046<br>CUSIP: 375558BD4                              | 240,000.000      | 240,495.31      | 305,066.51    |
| GILEAD SCIENCES 4.8% DUE 04-01-2044<br>SEDOL: BKHDRD3                                 | 330,000.000      | 329,359.80      | 417,736.28    |
| GILEAD SCIENCES 4% DUE 09-01-2036<br>CUSIP: 375558BJ1                                 | 270,000.000      | 268,461.00      | 311,024.12    |
| GILEAD SCIENCES 5.65% DUE 12-01-2041<br>SEDOL: B6S0304                                | 230,000.000      | 257,355.73      | 317,371.45    |
| GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030<br>SEDOL: BLCWGV3                           | 200,000.000      | 199,346.00      | 203,832.56    |
| GLP CAP L P / GLP FING II INC 5.3% 01-15-2029<br>CUSIP: 361841AL3                     | 500,000.000      | 499,925.00      | 567,600.00    |
| GLP CAP L P / GLP 4% DUE 01-15-2030<br>SEDOL: BKDJ821                                 | 300,000.000      | 299,253.00      | 317,413.76    |
| GLP CAPITAL LP/FIN II 3.25% 01-15-2032<br>SEDOL: BPNXM93                              | 610,000.000      | 606,193.60      | 613,287.90    |
| GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038<br>CUSIP: 38148YAA6                       | 271,000.000      | 262,485.46      | 310,687.17    |
| GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65%<br>12-29-2049 SEDOL: BMD9ZH9 | 380,000.000      | 380,000.00      | 376,200.00    |
| GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG<br>SEDOL: BN11JM7                   | 1,816,000.000    | 1,816,385.93    | 1,743,110.63  |
| GOLDMAN SACHS GROUP INC 2.383% 07-21-2032<br>SEDOL: BNW0354                           | 1,611,000.000    | 1,617,039.55    | 1,588,037.18  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                      |                  |                 |               |
| <b>United States - USD</b>                                                     |                  |                 |               |
| GOLDMAN SACHS GROUP INC 2.65% 10-21-2032<br>CUSIP: 38141GYN8                   | 2,224,000.000    | 2,224,015.42    | 2,240,563.35  |
| GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO<br>SEDOL: BNW0019            | 890,000.000      | 890,000.00      | 887,440.13    |
| GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO<br>SEDOL: BMCY3Z9             | 2,850,000.000    | 2,850,000.00    | 2,964,150.59  |
| GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG<br>SEDOL: BF0KZ43                | 400,000.000      | 400,000.00      | 419,786.34    |
| GOLDMAN SACHS GROUP INC 4.125% DUE 12-31-2049/11-10-2026 BEO<br>SEDOL: BLCY4V5 | 80,000.000       | 80,000.00       | 81,315.00     |
| GOLDMAN SACHS 2.905% DUE 07-24-2023<br>SEDOL: BZ9NZX2                          | 110,000.000      | 114,573.80      | 111,241.72    |
| GOLDMAN SACHS 3.5% DUE 11-16-2026<br>SEDOL: BZ12537                            | 200,000.000      | 218,040.00      | 213,241.70    |
| GOLDMAN SACHS 3.691% DUE 06-05-2028<br>SEDOL: BF6Q761                          | 1,500,000.000    | 1,545,332.00    | 1,616,315.71  |
| GOLDMAN SACHS 3.8% DUE 03-15-2030<br>SEDOL: BLNNX58                            | 280,000.000      | 277,771.20      | 308,522.03    |
| GOLDMAN SACHS 4.8% DUE 07-08-2044<br>SEDOL: BP4W4X7                            | 400,000.000      | 398,048.00      | 512,343.90    |
| GOLDMAN SACHS 4% DUE 03-03-2024<br>SEDOL: BKGR2C0                              | 70,000.000       | 77,347.20       | 74,225.01     |
| GOLDMAN SACHS 5.15% DUE 05-22-2045<br>SEDOL: BY58YT3                           | 580,000.000      | 576,230.00      | 756,110.17    |
| GOLDMAN SACHS 6.25% DUE 02-01-2041<br>SEDOL: B920YP3                           | 2,110,000.000    | 2,323,541.15    | 3,075,055.17  |
| GOLDMAN SACHS 6.75% DUE 10-01-2037<br>SEDOL: B9CMD63                           | 2,030,000.000    | 2,041,023.31    | 2,884,159.79  |
| HALLIBURTON CO 4.75% DUE 08-01-2043<br>SEDOL: BCR5XW4                          | 900,000.000      | 891,123.40      | 1,036,985.86  |
| HALLIBURTON CO 4.85% DUE 11-15-2035<br>SEDOL: BYNR6K7                          | 160,000.000      | 160,313.22      | 188,305.65    |
| HARRIS CORP DEL 4.854% DUE 04-27-2035<br>SEDOL: BX1DG11                        | 240,000.000      | 240,847.05      | 293,012.62    |
| HCA INC 3.5% DUE 07-15-2051 BEO<br>SEDOL: BND8HZ5                              | 100,000.000      | 99,501.00       | 102,329.87    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                        | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                              |                  |                 |               |
| <b>United States - USD</b>                                                             |                  |                 |               |
| HCA INC 5.125% 06-15-2039<br>SEDOL: BJJD6P9                                            | 270,000.000      | 267,532.20      | 333,298.96    |
| HCA INC 5.25% DUE 06-15-2049<br>SEDOL: BJJD6M6                                         | 1,350,000.000    | 1,455,400.00    | 1,739,496.54  |
| HCA INC 5.5% DUE 06-15-2047<br>SEDOL: BF2XWB6                                          | 1,275,000.000    | 1,275,000.00    | 1,673,540.43  |
| HCA INC 7.5% DUE 11-06-2033<br>SEDOL: B039TZ1                                          | 200,000.000      | 210,000.00      | 287,000.00    |
| HEALTHCARE RLTY 3.5% DUE 08-01-2026<br>SEDOL: BD1DQP5                                  | 700,000.000      | 725,620.00      | 746,568.09    |
| HELMERICH & PAYNE INC SR NT 144A 2.9% 09-29-2031<br>SEDOL: BP48316                     | 750,000.000      | 748,386.50      | 736,863.24    |
| HERTZ VEH FING III LLC 2021-2 RENT CAR AST BKD NT 1.68%<br>12-27-2027 CUSIP: 42806MAE9 | 300,000.000      | 302,359.43      | 295,581.15    |
| HEWLETT PACKARD CO 6% DUE 09-15-2041<br>SEDOL: B6YB851                                 | 600,000.000      | 684,272.89      | 799,069.35    |
| HILTON DOMESTIC OPER CO INC 4.875% DUE 01-15-2030<br>SEDOL: BKRRN37                    | 200,000.000      | 210,500.00      | 213,750.00    |
| HOME DEPOT INC 2.375% 03-15-2051<br>SEDOL: BNRQN46                                     | 885,000.000      | 873,105.60      | 818,319.47    |
| HOME DEPOT INC 3.125% DUE 12-15-2049<br>SEDOL: BKDX1Q8                                 | 1,029,000.000    | 1,015,787.64    | 1,088,592.86  |
| HOME DEPOT INC 3.3% DUE 04-15-2040 REG<br>SEDOL: BMQ5MC8                               | 130,000.000      | 128,848.20      | 141,323.13    |
| HOME DEPOT INC 3.35% DUE 04-15-2050 REG<br>SEDOL: BK8TZG9                              | 150,000.000      | 148,287.00      | 164,205.89    |
| HOME DEPOT INC 4.5% DUE 12-06-2048<br>SEDOL: BHQFF46                                   | 430,000.000      | 422,698.60      | 557,870.54    |
| HONEYWELL INTL INC 1.1% DUE 03-01-2027 BEO<br>SEDOL: BM9STJ0                           | 110,000.000      | 109,861.40      | 106,913.09    |
| HOST HOTELS & 3.375% DUE 12-15-2029<br>SEDOL: BJYCNN8                                  | 500,000.000      | 496,090.00      | 510,085.98    |
| HSBC BK USA N A 7 DUE 01-15-2039<br>SEDOL: BG48WG1                                     | 1,900,000.000    | 2,076,076.17    | 2,956,630.15  |
| HUMANA INC 4.8% DUE 03-15-2047<br>SEDOL: BYZKXY7                                       | 190,000.000      | 190,641.82      | 241,460.88    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                              | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                    |                  |                 |               |
| <b>United States - USD</b>                                                                   |                  |                 |               |
| HUMANA INC 4.95% DUE 10-01-2044<br>SEDOL: BQZJCM9                                            | 440,000.000      | 437,879.20      | 567,536.90    |
| HUNTSMAN INTERNATIONAL L 2.95% 06-15-2031<br>SEDOL: BL5F9D2                                  | 59,000.000       | 58,958.70       | 59,893.93     |
| IDA PWR CO SECD 4.2% DUE 03-01-2048<br>SEDOL: BDVQB59                                        | 300,000.000      | 341,289.00      | 369,113.65    |
| ILFC E-CAP TR I ENHANCED CAP ADVANTAGED PFD 144A SECS DUE<br>12-21-2065 BEO CUSIP: 44965TAA5 | 770,000.000      | 668,175.00      | 635,250.00    |
| ILFC E-CAPITAL TR II BD 144A DUE<br>12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2               | 230,000.000      | 207,124.69      | 196,075.00    |
| INTEL CORP SR NT 3.2% 08-12-2061<br>CUSIP: 458140BX7                                         | 850,000.000      | 862,144.70      | 874,471.19    |
| INTEL CORP 2.8% DUE<br>08-12-2041/08-12-2021 BEO SEDOL: BL59332                              | 540,000.000      | 539,508.60      | 540,271.41    |
| INTEL CORP 3.734% 12-08-2047 BEO<br>SEDOL: BFMFJQ6                                           | 337,000.000      | 309,174.26      | 385,184.14    |
| INTEL CORP 4.95% DUE 03-25-2060<br>CUSIP: 458140BN9                                          | 50,000.000       | 49,085.50       | 70,387.95     |
| INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040<br>SEDOL: BMTQL09                             | 750,000.000      | 744,900.00      | 726,353.03    |
| INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO<br>SEDOL: BM9PS38                      | 327,000.000      | 340,089.81      | 328,108.53    |
| INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG<br>SEDOL: BMTQL54                      | 1,250,000.000    | 1,237,300.00    | 1,237,260.88  |
| JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE<br>05-05-2028 BEO CUSIP: G5080AAF9     | 398,000.000      | 396,010.00      | 399,269.62    |
| JOHNSON & JOHNSON .55% DUE 09-01-2025 REG<br>SEDOL: BMGYM81                                  | 100,000.000      | 99,891.00       | 97,757.29     |
| JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG<br>SEDOL: BMGYMV4                                  | 480,000.000      | 476,808.00      | 455,409.85    |
| JOHNSON & JOHNSON 2.25% 09-01-2050<br>SEDOL: BMGYMY7                                         | 875,000.000      | 832,721.20      | 811,107.26    |
| JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG<br>SEDOL: BMGYMZ8                                 | 860,000.000      | 851,099.00      | 816,116.98    |
| JOHNSON & JOHNSON 3.4% 01-15-2038<br>SEDOL: BFXCN97                                          | 380,000.000      | 378,871.40      | 428,772.73    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                     | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                           |                  |                 |               |
| <b>United States - USD</b>                                                          |                  |                 |               |
| JOHNSON CTLS INTL 5.125% DUE 09-14-2045<br>SEDOL: BDH2HN1                           | 2,237,000.000    | 2,395,468.60    | 2,960,245.63  |
| JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049<br>SEDOL: BDRJGF7                        | 620,000.000      | 621,949.90      | 721,740.09    |
| JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048<br>SEDOL: BZ7NF45                         | 550,000.000      | 550,000.00      | 674,624.87    |
| JPMORGAN CHASE & CO C CRF JPM DUE<br>04-29-2049/10-30-2022 BEO SEDOL: B2R0JX2       | 98,000.000       | 87,975.42       | 98,490.00     |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE<br>05-15-2038 BEO SEDOL: B90J106 | 875,000.000      | 1,190,621.25    | 1,275,792.64  |
| JPMORGAN CHASE & CO 1.953% 02-04-2032<br>CUSIP: 46647PBX3                           | 1,815,000.000    | 1,813,440.05    | 1,750,128.45  |
| JPMORGAN CHASE & CO 2.083% DUE<br>04-22-2026/10-22-2020 REG SEDOL: BMDLWG3          | 560,000.000      | 577,716.20      | 568,620.82    |
| JPMORGAN CHASE & CO 2.545% DUE 11-08-2032<br>CUSIP: 46647PCR5                       | 341,000.000      | 341,000.00      | 343,769.16    |
| JPMORGAN CHASE & CO 2.739% DUE 10-15-2030<br>SEDOL: BK5W969                         | 2,000,000.000    | 2,000,000.00    | 2,056,946.66  |
| JPMORGAN CHASE & CO 3.109% DUE 04-22-2051<br>SEDOL: BMF0547                         | 1,093,000.000    | 1,105,316.65    | 1,133,646.84  |
| JPMORGAN CHASE & CO 3.157% 04-22-2042<br>SEDOL: BKVKPW5                             | 660,000.000      | 660,000.00      | 690,943.30    |
| JPMORGAN CHASE & CO 3.328% 04-22-2052<br>SEDOL: BMCPMR7                             | 4,668,000.000    | 4,668,000.00    | 5,014,405.47  |
| JPMORGAN CHASE & CO 3.964% DUE 11-15-2048<br>SEDOL: BD0G1Q1                         | 370,000.000      | 383,432.70      | 435,459.23    |
| JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000<br>SEDOL: B7FRRL4            | 690,000.000      | 839,626.50      | 940,845.04    |
| JPMORGAN CHASE & CO 5.5 DUE 10-15-2040<br>SEDOL: B9L4NM6                            | 975,000.000      | 1,162,405.67    | 1,329,655.76  |
| JPMORGAN CHASE & FIXED 5% 12-31-2049<br>SEDOL: BK6YKL6                              | 700,000.000      | 718,200.00      | 719,250.00    |
| JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026<br>SEDOL: BM9BPB3                    | 220,000.000      | 218,121.20      | 214,432.30    |
| JPMORGAN CHASE & FLTG RT 6.1% DUE 10-29-2049<br>CUSIP: 48126HAC4                    | 3,500,000.000    | 3,582,475.00    | 3,692,500.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                   | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                         |                  |                 |               |
| <b>United States - USD</b>                                        |                  |                 |               |
| JPMORGAN CHASE & FLTG RT 6.125% DUE 12-31-2049<br>SEDOL: BKM46K1  | 1,600,000.000    | 1,617,773.91    | 1,700,000.00  |
| JPMORGAN CHASE & 3.65% DUE 09-01-2121<br>SEDOL: BNZFN59           | 1,480,000.000    | 1,480,000.00    | 1,476,300.00  |
| JPMORGAN CHASE & 4.95% DUE 06-01-2045<br>SEDOL: BYR8P32           | 2,590,000.000    | 2,601,236.20    | 3,381,246.71  |
| KAISER FNDTN HOSPS 2.81% DUE 06-01-2041<br>SEDOL: BMF8YY4         | 425,000.000      | 425,000.00      | 428,532.93    |
| KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG<br>SEDOL: BMF0DM1     | 220,000.000      | 220,000.00      | 227,300.06    |
| KAISER FNDTN HOSPS 3.266% DUE 11-01-2049<br>SEDOL: BKS7M84        | 1,755,000.000    | 1,755,323.32    | 1,884,724.48  |
| KAISER FNDTN HOSPS 4.15% DUE 05-01-2047<br>SEDOL: BF0YLL4         | 500,000.000      | 495,255.00      | 618,457.07    |
| KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050<br>SEDOL: BMWW5G9    | 200,000.000      | 198,416.00      | 213,416.86    |
| KANSAS CITY SOUTHN 4.3% DUE 05-15-2043<br>SEDOL: BD1RHS7          | 100,000.000      | 99,271.00       | 116,679.54    |
| KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO<br>SEDOL: BL0MLQ5     | 256,000.000      | 254,586.88      | 283,662.65    |
| KEURIG DR PEPPER 5.085% DUE 05-25-2048<br>SEDOL: BHHH4B5          | 605,000.000      | 586,626.15      | 791,989.33    |
| KILROY REALTY LP 3.05% DUE 02-15-2030<br>SEDOL: BKLM5M2           | 800,000.000      | 795,307.00      | 825,163.66    |
| KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042<br>SEDOL: B7W14K7   | 200,000.000      | 188,234.00      | 232,580.33    |
| KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051<br>CUSIP: 49456BAT8   | 1,216,000.000    | 1,147,555.84    | 1,227,372.38  |
| KINDER MORGAN INC FLTG RT 3.792% DUE 01-15-2023<br>SEDOL: BZ9P8B7 | 200,000.000      | 200,000.00      | 201,666.15    |
| KINDER MORGAN INC 5.05% DUE 02-15-2046<br>SEDOL: BW39342          | 400,000.000      | 484,880.00      | 480,915.62    |
| KINDER MORGAN INC 5.2% 03-01-2048<br>SEDOL: BFXCNC0               | 680,000.000      | 747,653.60      | 842,542.99    |
| KINDER MORGAN INC 5.3% DUE 12-01-2034<br>SEDOL: BSWG9S2           | 590,000.000      | 487,193.60      | 710,925.97    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |                 |               |
| <b>United States - USD</b>                                           |                  |                 |               |
| KINDER MORGAN INC 5.55% DUE 06-01-2045<br>SEDOL: BSXNP73             | 10,000.000       | 12,432.20       | 12,679.81     |
| KINDER MORGAN INC 7.8% DUE 08-01-2031<br>SEDOL: 2788650              | 70,000.000       | 99,194.90       | 99,650.73     |
| KINDER MORGAN 3.95% DUE 09-01-2022<br>SEDOL: B76YC20                 | 110,000.000      | 116,175.40      | 111,474.71    |
| KINDER MORGAN 5.5 DUE 03-01-2044<br>SEDOL: BJZXT76                   | 2,800,000.000    | 2,821,857.50    | 3,441,929.68  |
| KINDER MORGAN 5.625% DUE 09-01-2041<br>SEDOL: B6R37R9                | 660,000.000      | 697,818.80      | 814,223.61    |
| KINDER MORGAN 6.5% DUE 02-01-2037<br>SEDOL: B1PKMT4                  | 500,000.000      | 427,675.00      | 661,596.38    |
| KINDER MORGAN 6.95% DUE 01-15-2038<br>SEDOL: B1Z54W6                 | 450,000.000      | 524,696.88      | 623,936.09    |
| KINDER MORGAN 7.3% DUE 08-15-2033<br>SEDOL: 2187310                  | 450,000.000      | 542,326.50      | 620,373.83    |
| KRAFT HEINZ FOODS 5.2% DUE 07-15-2045<br>CUSIP: 50077LAM8            | 1,825,000.000    | 1,960,736.99    | 2,323,497.62  |
| LAM RESH CORP 2.875% DUE 06-15-2050<br>SEDOL: BKY6M63                | 260,000.000      | 259,316.20      | 260,091.50    |
| LAM RESH CORP 3.125% DUE 06-15-2060<br>SEDOL: BKY6M52                | 220,000.000      | 219,342.20      | 225,188.44    |
| LAS VEGAS SANDS 2.9% DUE 06-25-2025<br>SEDOL: BKY8626                | 550,000.000      | 550,126.70      | 548,728.24    |
| LAS VEGAS SANDS 3.5% DUE 08-18-2026<br>SEDOL: BKM8MD8                | 1,160,000.000    | 1,155,534.00    | 1,174,772.44  |
| LAS VEGAS SANDS 3.9% DUE 08-08-2029<br>SEDOL: BKPHQ07                | 720,000.000      | 728,843.76      | 725,653.06    |
| LEIDOS INC FIXED 4.375% DUE 05-15-2030<br>SEDOL: BLNB3J6             | 100,000.000      | 98,716.00       | 111,412.00    |
| LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027<br>CUSIP: 52729KAP1 | 944,517.950      | 944,517.95      | 931,530.83    |
| LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050<br>SEDOL: BKM7Z22 | 100,000.000      | 92,457.34       | 111,086.27    |
| LILLY ELI & CO 2.25% DUE 05-15-2050<br>SEDOL: BMBMD76                | 898,000.000      | 830,046.06      | 824,784.87    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029<br>SEDOL: BM9BQR6 | 140,000.000      | 145,250.00      | 142,926.00    |
| LOCKHEED MARTIN CORP 4.09% 09-15-2052<br>SEDOL: BF38WR6        | 95,000.000       | 118,269.30      | 116,955.10    |
| LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050<br>SEDOL: BLFHQ82    | 351,000.000      | 350,113.62      | 351,242.68    |
| LOCKHEED MARTIN 4.07% DUE 12-15-2042<br>SEDOL: BBD6G92         | 630,000.000      | 610,620.82      | 743,726.75    |
| LOCKHEED MARTIN 4.5% DUE 05-15-2036<br>SEDOL: BDB6BN7          | 300,000.000      | 294,372.00      | 366,638.80    |
| LOWE'S COMPANIES INC 2.8% 09-15-2041<br>SEDOL: BNG50S7         | 260,000.000      | 259,724.40      | 254,576.70    |
| LOWES COS INC 3% DUE 10-15-2050<br>SEDOL: BN4NTS6              | 1,935,000.000    | 1,962,401.45    | 1,915,792.69  |
| LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG<br>SEDOL: BMG2XG0  | 249,000.000      | 247,438.77      | 288,808.24    |
| LYB INTL FIN III LLC 4.2% DUE 10-15-2049<br>SEDOL: BKTSH36     | 217,000.000      | 213,718.96      | 251,508.06    |
| LYB INTL FIN III 3.375% DUE 10-01-2040<br>SEDOL: BMF74Z2       | 221,000.000      | 222,483.83      | 230,794.00    |
| LYB INTL FIN III 3.625% DUE 04-01-2051<br>SEDOL: BK54437       | 325,000.000      | 336,770.23      | 345,401.82    |
| M & T BK CORP 3.5% DUE 12-31-2049 BEO<br>SEDOL: BPCKX47        | 230,000.000      | 230,000.00      | 225,354.00    |
| M D C HLDGS INC 6% DUE 01-15-2043<br>SEDOL: B82D1T8            | 100,000.000      | 99,704.49       | 126,503.40    |
| M.D.C.HLDGS INC 2.5% DUE 01-15-2031 BEO<br>CUSIP: 552676AU2    | 520,000.000      | 520,000.00      | 503,103.82    |
| M.D.C.HLDGS INC 3.966% 08-06-2061<br>SEDOL: BMWW1S2            | 200,000.000      | 200,000.00      | 191,240.00    |
| MA INST TECH FIXED 2.294% DUE 07-01-2051<br>SEDOL: BL0CVC1     | 438,000.000      | 438,000.00      | 418,970.47    |
| MA INST TECH 4.678% DUE 07-01-2114<br>SEDOL: BM7SF38           | 340,000.000      | 340,000.00      | 508,292.11    |
| MA INST TECH 5.6% DUE 07-01-2111<br>SEDOL: B4LWP63             | 80,000.000       | 98,686.20       | 140,589.57    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                     | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                           |                  |                 |               |
| <b>United States - USD</b>                                          |                  |                 |               |
| MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046<br>SEDOL: BYY5Z58           | 560,000.000      | 555,051.40      | 624,208.46    |
| MARATHON OIL CORP 6.6% DUE 10-01-2037<br>SEDOL: B27ZDL3             | 100,000.000      | 119,454.00      | 130,932.31    |
| MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO<br>CUSIP: 571903BG7 | 670,000.000      | 668,693.50      | 668,695.67    |
| MARRIOTT INTL INC FIXED 3.6% 04-15-2024<br>CUSIP: 571900BB4         | 304,000.000      | 324,079.20      | 317,948.42    |
| MARRIOTT INTL INC 3.5% DUE 10-15-2032<br>CUSIP: 571903BF9           | 400,000.000      | 408,248.00      | 419,410.48    |
| MARS INC DEL 2.375% DUE 07-16-2040<br>SEDOL: BL5F8F7                | 740,000.000      | 739,763.20      | 706,562.10    |
| MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051<br>SEDOL: BMG7990    | 320,000.000      | 319,235.20      | 320,288.18    |
| MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024<br>SEDOL: BYVDJ53 | 100,000.000      | 102,127.00      | 105,449.90    |
| MARSH & MCLENNAN 4.9% DUE 03-15-2049<br>SEDOL: BJ2NYF2              | 373,000.000      | 372,600.89      | 503,054.01    |
| MASCO CORP NT 3.125% 02-15-2051<br>SEDOL: BMV3M72                   | 336,000.000      | 333,901.26      | 335,115.87    |
| MASCO CORP NT 7.75 DUE 08-01-2029 BEO<br>SEDOL: 2486073             | 257,000.000      | 283,985.00      | 343,557.56    |
| MASTERCARD INC NT 2.95% 03-15-2051<br>SEDOL: BMBR553                | 741,000.000      | 733,982.73      | 769,746.11    |
| MASTERCARD INC 3.85% DUE 03-26-2050 REG<br>SEDOL: BMH9H80           | 1,336,000.000    | 1,408,041.36    | 1,611,569.42  |
| MAYO CLINIC 4% DUE 11-15-2047<br>SEDOL: B9BC364                     | 90,000.000       | 90,000.00       | 109,729.03    |
| MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048<br>SEDOL: BYVN663        | 1,250,000.000    | 1,214,978.88    | 1,544,331.42  |
| MCDONALDS CORP 2.625 DUE 01-15-2022 REG<br>SEDOL: BFN0Q92           | 300,000.000      | 306,840.00      | 300,189.13    |
| MCDONALDS CORP 4.45% DUE 03-01-2047 REG<br>SEDOL: BDFC7W2           | 810,000.000      | 808,671.60      | 991,187.95    |
| MCDONALDS CORP FIXED 4.6% DUE 05-26-2045<br>SEDOL: BY3R500          | 130,000.000      | 161,231.20      | 161,900.72    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049<br>SEDOL: BK0WS12 | 449,000.000      | 490,474.20      | 497,305.27    |
| MCDONALDS CORP 4.7% DUE 12-09-2035<br>SEDOL: BYWKWC1                        | 180,000.000      | 179,422.20      | 219,458.38    |
| MCDONALDS CORP 4.875% DUE 12-09-2045<br>SEDOL: BYWKW98                      | 510,000.000      | 510,000.00      | 657,264.26    |
| MERCK & CO INC 2.9% DUE 12-10-2061<br>SEDOL: BLHM7R1                        | 510,000.000      | 508,561.80      | 508,653.79    |
| MERCK & CO INC NEW 4.0% DUE 03-07-2049<br>SEDOL: BJ0KX25                    | 669,000.000      | 747,842.61      | 813,896.66    |
| MERCK & CO INC 2.75% DUE 12-10-2051 BEO<br>SEDOL: BLHM7Q0                   | 1,599,000.000    | 1,598,100.04    | 1,590,517.46  |
| MERRILL LYNCH & CO 6.11% DUE 01-29-2037<br>SEDOL: B83ZNK8                   | 450,000.000      | 503,190.00      | 606,542.92    |
| METLIFE INC 6.4% DUE 12-15-2066<br>SEDOL: B1L8RP3                           | 440,000.000      | 450,210.58      | 541,105.34    |
| MGM GROWTH / MGM FINANCE 4.5% DUE 09-01-2026<br>SEDOL: BD89B06              | 500,000.000      | 548,750.00      | 537,500.00    |
| MGM GROWTH PPTYS OPER PRNTN/5.75% DUE 02-01-2027 REG<br>SEDOL: BKSLLW3      | 200,000.000      | 231,250.00      | 226,000.00    |
| MH SUB I, LLC TERM LOAN B SENIOR SECURED 09-13-2024 BEO<br>CUSIP: 45567YAJ4 | 478,750.000      | 477,433.48      | 475,997.19    |
| MICRON TECH INC 4.663% DUE 02-15-2030<br>CUSIP: 595112BQ5                   | 350,000.000      | 360,734.50      | 403,368.00    |
| MICRON TECHNOLOGY INC 2.703% DUE 04-15-2032<br>SEDOL: BMDGZ69               | 280,000.000      | 280,000.00      | 280,316.40    |
| MICRON TECHNOLOGY INC 3.366% DUE 11-01-2041<br>SEDOL: BMDWFL2               | 200,000.000      | 200,000.00      | 205,374.00    |
| MICROSOFT CORP 2.525% DUE 06-01-2050 BEO<br>SEDOL: BM9DJ73                  | 4,587,000.000    | 4,113,545.00    | 4,490,954.50  |
| MICROSOFT CORP 2.675% DUE 06-01-2060 BEO<br>SEDOL: BM9GFY1                  | 80,000.000       | 56,004.73       | 80,109.57     |
| MICROSOFT CORP 2.921% 03-17-2052 USD<br>SEDOL: BMFPJG2                      | 320,000.000      | 271,324.28      | 341,129.92    |
| MICROSOFT CORP 3.041% DUE 03-17-2062<br>SEDOL: BMFPF53                      | 380,000.000      | 284,811.68      | 408,389.59    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                            | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                  |                  |                 |               |
| <b>United States - USD</b>                                                 |                  |                 |               |
| MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050<br>SEDOL: BKT2JL0               | 370,000.000      | 367,913.20      | 388,752.83    |
| MIDAMERICAN ENERGY CO 4.25% 07-15-2049<br>SEDOL: BJ1STS6                   | 240,000.000      | 238,536.00      | 297,166.59    |
| MIDAMERICAN ENERGY 5.15% DUE 11-15-2043<br>SEDOL: BMJ6RW3                  | 1,200,000.000    | 1,362,129.50    | 1,550,577.92  |
| MIDAMERICAN ENERGY 6.125% DUE 04-01-2036<br>SEDOL: B1FTHZ2                 | 1,439,000.000    | 1,688,539.21    | 1,961,330.65  |
| MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051<br>SEDOL: BMB5VG0       | 750,000.000      | 742,005.00      | 742,561.76    |
| MOLSON COORS 4.2% DUE 07-15-2046<br>SEDOL: BYT4Q46                         | 2,350,000.000    | 2,178,447.50    | 2,613,195.11  |
| MOLSON COORS 5 DUE 05-01-2042<br>SEDOL: BG49491                            | 350,000.000      | 334,537.00      | 423,952.80    |
| MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050<br>SEDOL: BN6LBZ9            | 150,000.000      | 149,166.00      | 139,902.26    |
| MONDELEZ INTL INC 1.5% DUE 05-04-2025<br>CUSIP: 609207AU9                  | 80,000.000       | 80,882.40       | 80,107.34     |
| MORGAN STANLEY .985% DUE 12-10-2026<br>SEDOL: BMQC6W7                      | 1,364,000.000    | 1,358,285.30    | 1,323,660.00  |
| MORGAN STANLEY FIXED 2.484% DUE 09-16-2036<br>SEDOL: BM89YV1               | 1,220,000.000    | 1,220,000.00    | 1,174,679.94  |
| MORGAN STANLEY FIXED 3.217% DUE 04-22-2042<br>CUSIP: 61772BAC7             | 2,236,000.000    | 2,236,000.00    | 2,349,256.84  |
| MORGAN STANLEY FLTG RT 5.3% DUE 12-31-2049<br>SEDOL: BLB1718               | 500,000.000      | 482,000.00      | 518,750.00    |
| MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028<br>SEDOL: BZ9P8W8 | 400,000.000      | 400,000.00      | 431,523.81    |
| MORGAN STANLEY 1.794% 02-13-2032<br>SEDOL: BMWH712                         | 444,000.000      | 444,000.00      | 420,747.88    |
| MORGAN STANLEY 2.239% 07-21-2032<br>SEDOL: BNZKG63                         | 2,563,000.000    | 2,566,514.87    | 2,509,744.32  |
| MORGAN STANLEY 2.511% 10-20-2032<br>SEDOL: BNKDZF9                         | 1,292,000.000    | 1,292,000.00    | 1,292,268.51  |
| MORGAN STANLEY 2.699% DUE 01-22-2031<br>SEDOL: BH3T5Q3                     | 1,030,000.000    | 1,030,000.00    | 1,054,824.75  |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                       | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                             |                  |                 |               |
| <b>United States - USD</b>                                            |                  |                 |               |
| MORGAN STANLEY 2.802% 01-25-2052<br>SEDOL: BMZ2XH2                    | 622,000.000      | 621,306.15      | 612,776.81    |
| MORGAN STANLEY 3.737% DUE 04-24-2024<br>CUSIP: 61744YAAQ1             | 170,000.000      | 182,799.30      | 175,886.03    |
| MORGAN STANLEY 5.597% DUE 03-24-2051<br>SEDOL: BL68VG7                | 10,000.000       | 10,000.00       | 14,988.71     |
| MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044<br>SEDOL: BQ3FXB5              | 300,000.000      | 299,643.00      | 391,598.90    |
| MPLX LP FIXED 4.9% DUE 04-15-2058<br>CUSIP: 55336VAP5                 | 200,000.000      | 700,000.00      | 231,003.03    |
| MPLX LP FIXED 5.2% DUE 03-01-2047<br>SEDOL: BYXT874                   | 330,000.000      | 338,196.80      | 405,267.05    |
| MPLX LP 2.65% DUE 08-15-2030<br>SEDOL: BKP8MY6                        | 905,000.000      | 903,381.40      | 901,815.46    |
| MPLX LP 4.5% 04-15-2038<br>SEDOL: BYZGJX6                             | 1,500,000.000    | 1,501,756.42    | 1,683,619.62  |
| MPLX LP 4.7% 04-15-2048<br>SEDOL: BYZGJY7                             | 10,000.000       | 11,752.50       | 11,575.65     |
| MPLX LP 4.875% DUE 06-01-2025<br>SEDOL: BYYHPS7                       | 200,000.000      | 225,436.00      | 218,917.80    |
| MPLX LP 5.5% DUE 02-15-2049<br>SEDOL: BF5M0J4                         | 1,887,000.000    | 2,232,825.72    | 2,417,332.27  |
| MPT OPER FIXED 5% DUE 10-15-2027<br>SEDOL: BF2PPR9                    | 640,000.000      | 640,500.00      | 669,600.00    |
| MPT OPER 4.625% DUE 08-01-2029<br>SEDOL: BJVN8K6                      | 440,000.000      | 437,800.00      | 464,200.00    |
| NASDAQ INC 2.5% DUE 12-21-2040<br>CUSIP: 63111XAE1                    | 860,000.000      | 860,000.00      | 796,724.55    |
| NATIONAL RETAIL PTYS INC 3.5% 10-15-2027<br>SEDOL: BFXQN99            | 300,000.000      | 298,779.00      | 321,012.48    |
| NATIONWIDE FINL 3.9% DUE 11-30-2049<br>SEDOL: BJXCM10                 | 400,000.000      | 398,032.00      | 468,583.91    |
| NAVIENT PRIVATE ED LN TR 2020-I 3.391% 04-15-2069<br>CUSIP: 63942AAB2 | 289,680.430      | 292,124.61      | 291,294.88    |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043<br>SEDOL: B7W15J3             | 37,000.000       | 46,066.11       | 44,964.13     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                          |                  |                 |               |
| <b>United States - USD</b>                                                         |                  |                 |               |
| NETFLIX INC FIXED 6.37% 05-15-2029<br>CUSIP: 64110LAX4                             | 675,000.000      | 675,843.75      | 838,687.50    |
| NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052<br>SEDOL: BMV7VW2               | 650,000.000      | 648,576.50      | 650,621.02    |
| NEXTERA ENERGY CAP HLDGS INC 2.25% DUE<br>06-01-2030/05-12-2020 REG SEDOL: BMDX623 | 200,000.000      | 199,926.00      | 198,989.36    |
| NISOURCE FIN CORP 3.95% DUE 03-30-2048<br>SEDOL: BD72Q01                           | 200,000.000      | 199,784.00      | 225,402.18    |
| NISOURCE FIN CORP 4.375% 05-15-2047<br>SEDOL: BD20RG3                              | 200,000.000      | 199,836.00      | 236,262.62    |
| NORDSTROM INC 5% DUE 01-15-2044<br>SEDOL: BNFX1H8                                  | 2,729,000.000    | 2,622,635.25    | 2,544,792.50  |
| NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051<br>SEDOL: BMW6YY1                        | 925,000.000      | 917,655.50      | 913,386.91    |
| NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055<br>SEDOL: BN79088                        | 629,000.000      | 456,019.86      | 639,824.23    |
| NORFOLK SOUTHN CORP 4.15% 02-28-2048<br>CUSIP: 655844BY3                           | 230,000.000      | 225,761.10      | 274,960.24    |
| NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047<br>SEDOL: BGD LQK3                      | 320,000.000      | 321,449.60      | 371,626.12    |
| NORFOLK SOUTHN 3.05% DUE 05-15-2050<br>SEDOL: BL6L2C9                              | 384,000.000      | 383,142.60      | 392,647.27    |
| NORFOLK SOUTHN 3.4% DUE 11-01-2049<br>SEDOL: BJN4W49                               | 1,025,000.000    | 1,015,662.25    | 1,103,122.70  |
| NORFOLK SOUTHN 4.8 DUE 08-15-2043<br>SEDOL: BCZZSP4                                | 188,000.000      | 205,461.44      | 225,478.69    |
| NORFOLK SOUTHN 4.837% DUE 10-01-2041<br>SEDOL: B6TW1K5                             | 1,825,000.000    | 2,030,690.50    | 2,305,703.69  |
| NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052<br>SEDOL: BMXCJ43               | 414,000.000      | 413,695.87      | 440,347.83    |
| NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG<br>SEDOL: BMC8VZ7                 | 626,000.000      | 602,622.65      | 599,666.08    |
| NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050<br>SEDOL: BMF33S6                      | 130,000.000      | 178,530.30      | 182,707.96    |
| NORTHROP GRUMMAN 4.03% DUE 10-15-2047<br>SEDOL: BF15KD1                            | 1,520,000.000    | 1,517,628.80    | 1,797,557.50  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                    | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                          |                  |                 |               |
| <b>United States - USD</b>                                         |                  |                 |               |
| NORTHROP GRUMMAN 4.75% DUE 06-01-2043<br>SEDOL: BB9ZSW0            | 150,000.000      | 172,893.00      | 189,215.87    |
| NORTHWELL HEALTHCARE INC 3.809% 11-01-2049<br>SEDOL: BK6WWH0       | 200,000.000      | 200,000.00      | 222,557.21    |
| NVIDIA CORP FIXED 3.7% DUE 04-01-2060<br>CUSIP: 67066GAJ3          | 170,000.000      | 173,001.35      | 204,073.43    |
| NVIDIA CORP 3.5% DUE 04-01-2040<br>CUSIP: 67066GAG9                | 180,000.000      | 179,640.00      | 202,825.87    |
| NVIDIA CORP 3.5% DUE 04-01-2050<br>CUSIP: 67066GAH7                | 110,000.000      | 110,263.03      | 125,871.28    |
| OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036<br>SEDOL: BK8VN61      | 240,000.000      | 253,465.82      | 306,000.00    |
| OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046<br>SEDOL: BKVKRK7       | 2,400,000.000    | 2,889,935.00    | 3,114,000.00  |
| OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024<br>SEDOL: BJSFZS2      | 1,020,000.000    | 1,098,793.50    | 1,131,139.20  |
| OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031<br>SEDOL: BKXCDZ8      | 80,000.000       | 100,785.16      | 106,800.00    |
| OCCIDENTAL PETE 4.1% DUE 02-15-2047<br>SEDOL: BZ1C623              | 410,000.000      | 394,831.24      | 401,800.00    |
| OCCIDENTAL PETE 4.625% DUE 06-15-2045<br>SEDOL: BYQ27T5            | 140,000.000      | 139,183.07      | 145,250.00    |
| OCCIDENTAL PETE 6.2% DUE 03-15-2040<br>SEDOL: BJCRNM4              | 180,000.000      | 199,878.42      | 221,400.00    |
| OCCIDENTAL PETE 7.95% DUE 06-15-2039<br>SEDOL: BK8VN72             | 2,370,000.000    | 2,777,976.28    | 3,128,400.00  |
| OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039<br>SEDOL: BJ9NFR4    | 90,000.000       | 90,208.44       | 89,754.30     |
| OH NATL FINL SVCS 5.8% DUE 01-24-2030<br>SEDOL: BKDS163            | 400,000.000      | 399,728.00      | 453,327.88    |
| OHIO EDISON CO 8.25% DUE 10-15-2038<br>SEDOL: B3F3YS0              | 1,120,000.000    | 1,401,679.60    | 1,798,608.99  |
| OHIO POWER CO SR NT 2.9% 10-01-2051<br>SEDOL: BNVXB50              | 800,000.000      | 796,168.00      | 774,567.57    |
| OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029<br>SEDOL: BKXCFB8 | 300,000.000      | 295,626.00      | 311,656.65    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |                 |               |
| <b>United States - USD</b>                                           |                  |                 |               |
| OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028<br>SEDOL: BDVPZZ4         | 600,000.000      | 594,878.57      | 662,455.34    |
| ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049<br>SEDOL: BK6FDG5         | 80,000.000       | 79,596.80       | 83,795.82     |
| ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG<br>SEDOL: BMTTWT4 | 420,000.000      | 418,761.00      | 484,603.35    |
| ONEOK INC NEW FIXED 4.5% DUE 03-15-2050<br>SEDOL: BKM7HG3            | 106,000.000      | 97,107.80       | 117,793.53    |
| ONEOK INC NEW 4.45% DUE 09-01-2049<br>SEDOL: BKFV9H7                 | 463,000.000      | 409,130.67      | 513,282.62    |
| ONEOK INC NEW 4.95% DUE 07-13-2047<br>SEDOL: BF0NYC3                 | 282,000.000      | 298,283.13      | 326,893.41    |
| ONEOK INC NEW 5.2% DUE 07-15-2048<br>SEDOL: BDDR194                  | 1,252,000.000    | 1,258,666.80    | 1,517,794.78  |
| ONEOK INC NEW 7.15% DUE 01-15-2051 REG<br>SEDOL: BM9KMD1             | 586,000.000      | 640,130.11      | 847,069.95    |
| ONEOK PARTNERS L P 6.125 DUE 02-01-2041<br>SEDOL: B4MRWJ9            | 800,000.000      | 912,172.00      | 1,010,448.32  |
| ORACLE CORP FIXED 3.65% DUE 03-25-2041<br>SEDOL: BMYLXB4             | 3,420,000.000    | 3,396,949.20    | 3,467,224.52  |
| ORACLE CORP FIXED 3.85% DUE 04-01-2060<br>SEDOL: BM5M639             | 1,400,000.000    | 1,394,610.00    | 1,388,067.48  |
| ORACLE CORP FIXED 4.1% DUE 03-25-2061<br>SEDOL: BLB1LN8              | 1,060,000.000    | 1,060,281.22    | 1,109,395.62  |
| ORACLE CORP 1.65% 03-25-2026<br>SEDOL: BL66YR3                       | 90,000.000       | 90,758.70       | 89,340.14     |
| ORACLE CORP 3.6% DUE 04-01-2040 REG<br>SEDOL: BM5M628                | 680,000.000      | 678,170.80      | 684,633.03    |
| ORACLE CORP 3.6% DUE 04-01-2050 REG<br>SEDOL: BM5JB02                | 2,221,000.000    | 2,213,315.34    | 2,182,497.52  |
| ORACLE CORP 3.95% DUE 03-25-2051<br>SEDOL: BMYLXC5                   | 4,030,000.000    | 4,128,678.14    | 4,199,109.84  |
| ORACLE CORP 4% DUE 07-15-2046<br>SEDOL: BY7RD02                      | 1,200,000.000    | 1,289,116.10    | 1,249,483.30  |
| PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026<br>SEDOL: BMVV6B8       | 4,000,000.000    | 4,211,424.00    | 4,090,541.52  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                            | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                  |                  |                 |               |
| <b>United States - USD</b>                                                 |                  |                 |               |
| PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025<br>SEDOL: BZ0XXK4              | 100,000.000      | 106,262.00      | 103,790.84    |
| PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040<br>SEDOL: BMVV6C9              | 600,000.000      | 645,876.00      | 626,375.81    |
| PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050<br>SEDOL: BMT6G8              | 1,320,000.000    | 1,378,674.80    | 1,442,172.12  |
| PAC GAS & ELEC CO 3.3% DUE 08-01-2040<br>SEDOL: BMYXXQ5                    | 1,040,000.000    | 1,027,968.59    | 966,744.12    |
| PAC GAS & ELEC CO 3.5% DUE 08-01-2050<br>SEDOL: BMYR011                    | 4,540,000.000    | 4,439,156.46    | 4,220,082.50  |
| PAC LIFE INS CO - 9.25% DUE 06-15-2039<br>SEDOL: B5ZN343                   | 1,700,000.000    | 2,171,490.00    | 2,926,018.95  |
| PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028<br>SEDOL: BN0WWD3           | 200,000.000      | 201,630.00      | 200,844.96    |
| PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG<br>SEDOL: BMYXXW1 | 840,000.000      | 839,126.40      | 800,581.02    |
| PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG<br>SEDOL: BN93077           | 525,000.000      | 530,511.50      | 527,305.51    |
| PACIFIC GAS & ELEC CO 3.95% 12-01-2047<br>SEDOL: BD24YZ3                   | 100,000.000      | 96,812.00       | 96,633.03     |
| PACIFIC GAS & ELEC CO 4.6% 06-15-2043<br>SEDOL: BBK3XJ5                    | 600,000.000      | 613,180.00      | 619,570.45    |
| PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044<br>SEDOL: BJZ7ZR0               | 200,000.000      | 222,460.00      | 207,961.99    |
| PACIFICORP FIXED 3.3% DUE 03-15-2051<br>SEDOL: BL96VF7                     | 225,000.000      | 223,146.00      | 234,063.31    |
| PACIFICORP 2.9% 06-15-2052 USD<br>SEDOL: BL544T0                           | 625,000.000      | 620,206.25      | 615,841.00    |
| PACIFICORP 4.125% DUE 01-15-2049<br>SEDOL: BF2WX10                         | 467,000.000      | 447,680.21      | 539,868.11    |
| PARSLEY ENERGY LLC 5.625% DUE 10-15-2027<br>SEDOL: BD353Q9                 | 320,000.000      | 341,200.00      | 326,800.00    |
| PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050<br>CUSIP: 70450YAJ2            | 912,000.000      | 919,030.24      | 980,581.29    |
| PAYPAL HLDGS INC 2.85% DUE 10-01-2029<br>SEDOL: BK71LL3                    | 566,000.000      | 564,092.58      | 596,230.76    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                            | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                  |                  |                 |               |
| <b>United States - USD</b>                                                                 |                  |                 |               |
| PEPSICO INC FIXED 2.625% 10-21-2041<br>CUSIP: 713448FF0                                    | 1,081,000.000    | 1,075,891.56    | 1,096,986.76  |
| PEPSICO INC SR NT 2.75% 10-21-2051<br>CUSIP: 713448FG8                                     | 1,081,000.000    | 1,073,995.12    | 1,112,424.40  |
| PEPSICO INC 1.625% DUE 05-01-2030<br>CUSIP: 713448EZ7                                      | 80,000.000       | 80,494.40       | 77,663.43     |
| PFIZER INC .8% DUE 05-28-2025<br>SEDOL: BL58LF7                                            | 998,000.000      | 1,006,233.50    | 986,025.18    |
| PFIZER INC 2.55% DUE 05-28-2040<br>SEDOL: BM9ZYF2                                          | 100,000.000      | 99,379.00       | 100,071.27    |
| PFIZER INC 2.7% DUE 05-28-2050<br>SEDOL: BMXGNZ4                                           | 826,000.000      | 836,808.90      | 834,248.60    |
| PFIZER INC 4.125% DUE 12-15-2046<br>SEDOL: BZ3FFH8                                         | 200,000.000      | 199,652.00      | 248,020.56    |
| PFIZER INC 4.3% DUE 06-15-2043<br>SEDOL: BCLYQM8                                           | 702,000.000      | 831,252.24      | 862,467.36    |
| PFIZER INC 4.4% DUE 05-15-2044<br>SEDOL: BMMB3K5                                           | 170,000.000      | 169,501.71      | 211,941.32    |
| PHILIP MORRIS INTL .875% DUE 05-01-2026<br>SEDOL: BMHX856                                  | 100,000.000      | 97,424.00       | 96,434.25     |
| PHILIP MORRIS INTL 1.75% DUE 11-01-2030<br>SEDOL: BLNL4Q0                                  | 896,000.000      | 869,729.12      | 853,377.70    |
| PHILIP MORRIS INTL 4.25% DUE 11-10-2044<br>SEDOL: BSMTK33                                  | 1,222,000.000    | 1,220,774.65    | 1,399,325.94  |
| PHYSICIANS RLTY L 3.95% 01-15-2028<br>SEDOL: BD3JBP6                                       | 300,000.000      | 284,808.00      | 327,872.84    |
| PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG<br>SEDOL: BMXYHH8                             | 100,000.000      | 100,014.00      | 97,168.81     |
| PLAINS ALL AMERN FIXED 6.125% DUE 12-31-2049<br>CUSIP: 726503AE5                           | 120,000.000      | 109,500.00      | 101,850.00    |
| PLAINS ALL AMERN 6.7% DUE 05-15-2036<br>SEDOL: B1LGQ83                                     | 150,000.000      | 178,107.00      | 183,365.06    |
| PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG<br>SEDOL: BNHXFV8               | 300,000.000      | 300,150.00      | 295,272.00    |
| PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG<br>SEDOL: BMCQ6F6 | 185,000.000      | 185,000.00      | 186,252.37    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                        | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                              |                  |                 |               |
| <b>United States - USD</b>                                                             |                  |                 |               |
| PROGRESS ENERGY 6.5% DUE 02-01-2042<br>SEDOL: B5L3ZK7                                  | 200,000.000      | 183,574.00      | 258,292.62    |
| PROGRESS ENERGY 7.75% DUE 03-01-2031<br>SEDOL: 2747822                                 | 760,000.000      | 977,762.80      | 1,059,986.70  |
| PROLOGIS L P FIXED 2.125% DUE 10-15-2050<br>SEDOL: BMFFQ94                             | 320,000.000      | 315,001.60      | 275,339.72    |
| PROLOGIS L P 4.375% DUE 09-15-2048<br>CUSIP: 74340XBJ9                                 | 500,000.000      | 493,910.00      | 630,044.80    |
| PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050<br>SEDOL: BMFDH84                           | 500,000.000      | 498,815.00      | 625,910.67    |
| PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG<br>SEDOL: BKVJXR3                          | 1,206,000.000    | 1,197,775.08    | 1,374,828.99  |
| PUB SVC ELEC & GAS 3.6% DUE 12-01-2047<br>SEDOL: BD1DFD6                               | 300,000.000      | 326,847.00      | 337,437.91    |
| PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050<br>SEDOL: BMDNW58                          | 7,000.000        | 6,380.50        | 5,941.37      |
| PUB SVC ELEC GAS 1.9% DUE 08-15-2031<br>SEDOL: BMFN2N4                                 | 325,000.000      | 324,207.00      | 316,615.00    |
| PUBLIC SERVICE CO OF COLORADO 1.875% DUE 06-15-2031 BEO<br>SEDOL: BLC8CH9              | 432,000.000      | 426,870.97      | 420,428.51    |
| PUBLIC STORAGE 2.25% DUE 11-09-2031 BEO<br>SEDOL: BP6MFN2                              | 298,000.000      | 297,919.54      | 299,854.66    |
| PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048<br>CUSIP: 745332CH7                     | 100,000.000      | 100,000.00      | 118,629.75    |
| PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040<br>SEDOL: BF339F8                           | 100,000.000      | 100,000.00      | 135,414.60    |
| PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028<br>SEDOL: BMT8BV6                  | 590,000.000      | 595,175.00      | 644,677.00    |
| PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057<br>BEO SEDOL: BF15KL9                 | 500,000.000      | 497,983.00      | 577,354.84    |
| PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A<br>03-20-2025 BEO SEDOL: BFY1RH9     | 243,750.000      | 243,750.00      | 255,011.25    |
| PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE<br>04-20-2026 BEO SEDOL: BM8H716  | 430,000.000      | 442,789.10      | 447,146.25    |
| PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% DUE<br>04-20-2029 BEO SEDOL: BM8H783 | 620,000.000      | 653,475.00      | 661,905.80    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                    | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                          |                  |                 |               |
| <b>United States - USD</b>                                                                         |                  |                 |               |
| PVTPL AFC GAMMA INC SR NT 5.75% 05-01-2027<br>CUSIP: 00109KAA3                                     | 50,000.000       | 49,135.00       | 49,431.03     |
| PVTPL AMERICAN ASSETS TR L P 3.375% DUE<br>02-01-2031/01-26-2021 REG SEDOL: BM9QFV8                | 1,200,000.000    | 1,187,220.00    | 1,226,242.32  |
| PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE<br>09-01-2044 SEDOL: BQH0Y35                      | 200,000.000      | 198,014.00      | 256,895.32    |
| PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032<br>SEDOL: BP2RQ61                             | 300,000.000      | 299,172.00      | 303,142.32    |
| PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051<br>SEDOL: BNNHSD7                                       | 280,000.000      | 280,229.19      | 310,186.85    |
| PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE<br>06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2          | 200,000.000      | 199,542.00      | 206,355.80    |
| PVTPL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE<br>12-15-2024/07-10-2020 BEO SEDOL: BMVZ8S1       | 510,000.000      | 505,098.90      | 558,105.12    |
| PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SRS 20-2 CL A<br>2.02% DUE 02-20-2027 SEDOL: BMF3X53      | 110,000.000      | 109,947.90      | 111,186.93    |
| PVTPL BABSON CLO LTD SER 2015- SR CL A-R FLTG 01-20-2031<br>BEO CUSIP: 056162AN0                   | 250,000.000      | 247,875.00      | 249,478.18    |
| PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038<br>CUSIP: 067316AG4                                      | 1,300,000.000    | 1,295,294.00    | 1,609,113.44  |
| PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL<br>A FLTG RT 04-20-2034 CUSIP: 070252AA9 | 100,000.000      | 100,000.00      | 99,800.30     |
| PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE<br>06-15-2044 BEO SEDOL: BLF7604                | 150,000.000      | 147,882.00      | 195,989.70    |
| PVTPL BROADCOM INC SR NT 3.5%<br>02-15-2041/01-19-2021 SEDOL: BMCGSZ0                              | 600,000.000      | 597,924.00      | 614,828.81    |
| PVTPL BROADCOM INC 2.6% DUE<br>02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9                            | 100,000.000      | 99,824.00       | 97,606.31     |
| PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO<br>SEDOL: BMCP6P3                                     | 568,000.000      | 511,162.76      | 572,252.65    |
| PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO<br>SEDOL: BKMQRW6                                      | 682,000.000      | 624,095.20      | 714,301.93    |
| PVTPL BROADCOM INC 3.75% DUE 02-15-2051<br>SEDOL: BMCGST4                                          | 1,289,000.000    | 1,284,792.96    | 1,351,521.17  |
| PVTPL BROOKFIELD PPTY REIT INC/BPR CUMULUS L 5.75%<br>05-15-2026 SEDOL: BJBL0T3                    | 300,000.000      | 300,000.00      | 310,500.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                     |                  |                 |               |
| <b>United States - USD</b>                                                                    |                  |                 |               |
| PVTPL BX TR SER 2017-CQHP CL A FLTG 11-15-2034<br>CUSIP: 12433QAA2                            | 450,000.000      | 449,437.50      | 447,104.03    |
| PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039<br>SEDOL: BKPK093                                | 270,000.000      | 270,000.00      | 291,523.34    |
| PVTPL CAMERON LNG LLC 2.902% 07-15-2031<br>SEDOL: BKPK071                                     | 600,000.000      | 599,319.00      | 625,380.32    |
| PVTPL CARGILL INC .75% DUE 02-02-2026 BEO<br>SEDOL: BMGWDN7                                   | 100,000.000      | 97,114.00       | 96,948.64     |
| PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048<br>SEDOL: BG31GK3                      | 910,000.000      | 909,477.83      | 1,235,374.66  |
| PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE<br>03-30-2043 BEO SEDOL: B9M2Z34       | 150,000.000      | 161,499.10      | 195,771.11    |
| PVTPL CARNIVAL CORP 4.0% 08-01-2028<br>CUSIP: 143658BQ4                                       | 500,000.000      | 505,000.00      | 496,250.00    |
| PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR<br>05-15-2035 BEO CUSIP: 04410CAA7    | 440,000.000      | 439,725.00      | 440,225.72    |
| PVTPL CMO BX TR 2019-IMC COML MTG PASSTHRU CTF CL A<br>144A 04-15-2034 SEDOL: BJFD738         | 200,000.000      | 200,125.00      | 199,623.48    |
| PVTPL CMO BX TR 2021-VIEW SR 2021-VIEW CL A VAR RT DUE<br>06-15-2023 BEO CUSIP: 05606GAA9     | 330,000.000      | 330,000.00      | 329,716.79    |
| PVTPL CMO BX TRUST SR 2019-MMP CL A FLTG RT 08-15-2036<br>CUSIP: 05606KAA0                    | 497,510.360      | 482,585.05      | 497,202.75    |
| PVTPL CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024<br>CUSIP: 29429MAA1                     | 400,000.000      | 427,406.25      | 419,381.24    |
| PVTPL CMO COMM 2017-PANW CL A 144A 3.244 DUE 11-10-2034 BEO<br>CUSIP: 12595HAA6               | 150,000.000      | 155,859.38      | 152,945.54    |
| PVTPL CMO KNDL 2019-KNSQ MTG TR MTG PASSTHRU CTF CL A VAR<br>RT DUE 05-15-2036 SEDOL: BMGYLP1 | 317,000.000      | 317,000.00      | 316,710.17    |
| PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026<br>BEO SEDOL: BNKF8Y5                | 250,000.000      | 250,078.13      | 249,451.75    |
| PVTPL COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2<br>3.28% 12-28-2048 CUSIP: 19421UAB0 | 251,485.000      | 259,658.25      | 258,755.36    |
| PVTPL COMCAST CORP NEW 2.887% DUE<br>11-01-2051 SEDOL: BN4FV08                                | 4,432,000.000    | 3,537,830.78    | 4,303,337.80  |
| PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056<br>SEDOL: BP6K804                                 | 628,000.000      | 461,852.02      | 600,818.53    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                       | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                             |                  |                 |               |
| <b>United States - USD</b>                                                            |                  |                 |               |
| PVTPL COMCAST CORP NEW NT 2.987% 11-01-2063<br>SEDOL: BP6RH64                         | 4,853,000.000    | 3,565,879.20    | 4,627,693.21  |
| PVTPL COMMONBOND STUDENT LN TR 2020-A-GS 1.98% DUE<br>08-25-2050 BEO CUSIP: 20267WAA3 | 254,119.690      | 257,931.48      | 253,886.31    |
| PVTPL CONOCOPHILLIPS 4.85% DUE 08-15-2048 BEO<br>SEDOL: BLH1X47                       | 160,000.000      | 159,372.14      | 210,088.84    |
| PVTPL CONTINENTAL RES INC 5.75% DUE<br>01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2       | 300,000.000      | 349,782.00      | 353,286.00    |
| PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO<br>SEDOL: BM92GG8           | 725,000.000      | 724,434.50      | 709,234.88    |
| PVTPL COTERRA ENERGY INC COTERRA ENERGY INC 4.375% DUE<br>06-01-2024 SEDOL: BMCF8C4   | 150,000.000      | 163,779.02      | 158,655.00    |
| PVTPL COTERRA ENERGY INC SR NT 3.9% 05-15-2027<br>SEDOL: BMCFFW3                      | 310,000.000      | 308,851.16      | 333,337.71    |
| PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15<br>SEDOL: BMBP1H1              | 750,000.000      | 767,977.50      | 788,362.87    |
| PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030<br>SEDOL: BM8TGR1             | 600,000.000      | 598,134.00      | 565,844.54    |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE<br>03-01-2039 BEO SEDOL: B527QK5   | 1,130,000.000    | 1,571,918.34    | 1,876,039.98  |
| PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO<br>SEDOL: BTKHKS1         | 300,000.000      | 304,626.00      | 354,092.30    |
| PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034<br>SEDOL: B6ZPTD7                         | 1,192,195.720    | 1,333,611.12    | 1,415,890.90  |
| PVTPL DCP MID STREAM OPERATING 11-03-2036<br>SEDOL: B1GC716                           | 140,000.000      | 147,000.00      | 183,050.00    |
| PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041<br>SEDOL: BN16CX4                  | 1,200,000.000    | 1,196,016.00    | 1,191,199.40  |
| PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE<br>05-01-2025 BEO SEDOL: BMF6KD9  | 234,000.000      | 234,000.00      | 267,664.04    |
| PVTPL DRAGONFLY ENERGY CORP SR NT 5.5% 11-15-2024<br>CUSIP: 26146DAA9                 | 100,000.000      | 100,000.00      | 100,000.00    |
| PVTPL EQT CORP SR NT 3.125% 05-15-2026<br>SEDOL: BMY692                               | 90,000.000       | 90,000.00       | 92,387.70     |
| PVTPL EQT CORP SR NT 3.625% 05-15-2031<br>SEDOL: BMY681                               | 80,000.000       | 80,000.00       | 83,000.00     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                  | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                        |                  |                 |               |
| <b>United States - USD</b>                                                                       |                  |                 |               |
| PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE<br>12-01-2026/05-26-2016 BEO SEDOL: BDF16B1              | 100,000.000      | 96,004.00       | 105,893.01    |
| PVTPL GOLDEN TREE LN OPPORTUNITIES IX SER 14-9A CL AR2<br>FLTG 144A 10-29-2029 CUSIP: 38123HAN4  | 250,000.000      | 248,875.00      | 249,952.45    |
| PVTPL GOODGREEN TRUST SR 21-1A CL A 2.66% 10-20-2056<br>CUSIP: 38217UAA0                         | 109,834.920      | 109,807.12      | 108,617.00    |
| PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE<br>01-20-2030 CUSIP: 39862EAA2           | 250,000.000      | 250,325.00      | 250,000.23    |
| PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070<br>SEDOL: BL1LCQ8                             | 100,000.000      | 97,177.00       | 109,731.54    |
| PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE<br>05-01-2029/12-01-2020 BEO SEDOL: BNDLGY6          | 900,000.000      | 900,000.00      | 906,750.00    |
| PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO<br>SEDOL: BNDLGZ7                      | 900,000.000      | 900,000.00      | 921,330.00    |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 1.23% DUE<br>10-01-2025 SEDOL: BNNFQC6              | 900,000.000      | 900,000.00      | 880,542.82    |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE<br>12-01-2050 BEO SEDOL: BMDM750         | 620,000.000      | 619,944.20      | 651,936.35    |
| PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE<br>03-01-2032 BEO SEDOL: BKP8XD2                 | 456,000.000      | 461,664.48      | 462,661.37    |
| PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043<br>SEDOL: B94CGZ1                               | 430,000.000      | 467,465.90      | 575,658.35    |
| PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE<br>06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3  | 290,000.000      | 294,055.02      | 375,158.60    |
| PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051<br>SEDOL: BP6NLS2                                    | 360,000.000      | 359,418.10      | 360,153.36    |
| PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050<br>SEDOL: BL4SDQ3                               | 750,000.000      | 736,886.50      | 807,930.77    |
| PVTPL KYNDRYL HOLDINGS INC 4.1% 10-15-2041<br>SEDOL: BLB56N5                                     | 850,000.000      | 843,574.50      | 825,054.17    |
| PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797%<br>12-31-2057 SEDOL: BMG7978           | 270,000.000      | 270,000.00      | 269,217.77    |
| PVTPL MADISON PK FDG XL LTD/MADISON PK FDG X CL A-R-2 FLTG<br>RT DUE 05-28-2030 CUSIP: 55821CAA2 | 250,000.000      | 250,000.00      | 249,807.38    |
| PVTPL MARS INC DEL NT 144A 4.2% DUE<br>04-01-2059/03-29-2019 BEO SEDOL: BHND5F4                  | 370,000.000      | 367,583.90      | 474,940.34    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                  | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                        |                  |                 |               |
| <b>United States - USD</b>                                                                       |                  |                 |               |
| PVTPL MARS INC DEL 3.875% 04-01-2039<br>SEDOL: BHND6D9                                           | 370,000.000      | 371,419.70      | 428,763.08    |
| PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE<br>04-01-2077 SEDOL: BYXK3K5                   | 710,000.000      | 715,576.00      | 931,712.59    |
| PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375%<br>04-15-2050 SEDOL: BLB4M78               | 230,000.000      | 229,052.40      | 243,464.89    |
| PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070<br>SEDOL: BGPZ056                     | 130,000.000      | 128,970.40      | 144,562.63    |
| PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 1.55% DUE<br>01-07-2031 BEO SEDOL: BLB3DN8        | 1,340,000.000    | 1,334,197.80    | 1,268,138.31  |
| PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE<br>06-20-2027 SEDOL: BMGHHT6               | 830,000.000      | 819,625.00      | 886,025.00    |
| PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043<br>BEO SEDOL: BGMTTQ5                                   | 900,000.000      | 898,371.00      | 1,164,709.82  |
| PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE<br>08-15-2039 REG SEDOL: B3YCMZ1          | 80,000.000       | 122,802.40      | 138,423.65    |
| PVTPL NAVIENT STUDENT LN TR 2016-2 FLTG VAR RT DUE<br>06-25-2065/04-25-2022 BEO CUSIP: 63940FAB3 | 52,867.880       | 53,066.13       | 52,925.43     |
| PVTPL NELNET STUDENT LOAN TRUST SR 21-CA CL AFL FLTG DUE<br>04-20-2062 BEO CUSIP: 64035GAA7      | 202,469.060      | 202,469.06      | 202,947.96    |
| PVTPL NETFLIX INC FIXED 5.375% 11-15-2029 BEO<br>SEDOL: BK0RZV6                                  | 150,000.000      | 176,250.00      | 178,125.00    |
| PVTPL NETFLIX INC 4.875% DUE<br>06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7                         | 790,000.000      | 810,906.25      | 921,337.50    |
| PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.2% DUE<br>08-07-2030 BEO SEDOL: BMB0SZ3         | 523,000.000      | 522,116.13      | 488,543.09    |
| PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069<br>SEDOL: BJHK061                         | 230,000.000      | 228,684.90      | 293,847.58    |
| PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050<br>SEDOL: BLGYKF7                                | 688,000.000      | 694,341.63      | 785,891.32    |
| PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037<br>SEDOL: B2B3313                                   | 100,000.000      | 123,625.00      | 140,288.40    |
| PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.75% 03-09-2028<br>SEDOL: BL656M9                            | 200,000.000      | 199,912.00      | 198,724.00    |
| PVTPL NISSAN MTR ACCEP CORP FLTG 03-08-2024<br>SEDOL: BMCVHD6                                    | 1,300,000.000    | 1,300,000.00    | 1,299,718.46  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                   | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                         |                  |                 |               |
| <b>United States - USD</b>                                                                        |                  |                 |               |
| PVTPL NORTHWESTERN MUT GLOBAL FDG .8% DUE 01-14-2026 BEO<br>SEDOL: BL6JRW8                        | 1,198,000.000    | 1,199,780.50    | 1,164,050.35  |
| PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205<br>SEDOL: BJXLHN4                             | 900,000.000      | 895,593.40      | 995,396.39    |
| PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85%<br>09-30-2047 SEDOL: BD6NK03                     | 1,540,000.000    | 1,534,313.57    | 1,741,898.85  |
| PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO<br>SEDOL: BLF7SF3                               | 110,000.000      | 109,617.20      | 117,995.50    |
| PVTPL NUVEEN LLC 4.0% 11-01-2028<br>SEDOL: BFX657                                                 | 415,000.000      | 417,004.45      | 460,378.25    |
| PVTPL OHA LN FDG 2013-2 LTD SR 13-2A CL AR FLTG RT<br>05-23-2031 CUSIP: 67104LAE7                 | 260,000.000      | 259,701.00      | 259,854.19    |
| PVTPL ONCOR ELECTRIC DELIVERY 2.70% DUE 11-15-2051 BEO<br>SEDOL: BP6QR94                          | 550,000.000      | 539,434.50      | 531,111.58    |
| PVTPL OWL ROCK CLO I LTD/OWL ROCK I LLC SR 19-1A CL A FLTG<br>05-20-2031 CUSIP: 69122DAA7         | 250,000.000      | 250,312.50      | 250,139.45    |
| PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050<br>SEDOL: BKSDMB5                                   | 100,000.000      | 99,232.00       | 107,910.12    |
| PVTPL PARSLEY ENERGY LLC/PARSLEY FIN CORP 4.125% DUE<br>02-15-2028 BO SEDOL: BKLJ953              | 560,000.000      | 560,000.00      | 563,500.00    |
| PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE<br>04-15-2025/06-11-2014 BEO SEDOL: BYX87N0       | 420,000.000      | 418,845.00      | 447,322.00    |
| PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG<br>07-20-2034 CUSIP: 73052VAA3                | 110,000.000      | 110,000.00      | 109,693.36    |
| PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE<br>10-15-2026 BEO SEDOL: BP815Z9          | 440,000.000      | 440,000.00      | 436,700.00    |
| PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033<br>SEDOL: BP6QRV6                                 | 400,000.000      | 400,000.00      | 405,000.00    |
| PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 7.5% DUE<br>07-15-2038/06-27-2008 BEO SEDOL: B3B9SZ7 | 850,000.000      | 766,139.00      | 960,500.00    |
| PVTPL SER 18-22A CL A-1 FLTG 144A VAR RTDUE 01-17-2031 BEO<br>CUSIP: 67111VAC0                    | 249,683.220      | 247,264.42      | 249,549.19    |
| PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE<br>10-20-2025 SEDOL: BMT6SM0                 | 520,000.000      | 524,807.22      | 546,691.33    |
| PVTPL SMB PRIVATE ED LN SER 2014-A CL A-3 FLTG RT<br>04-15-2032 CUSIP: 784456AD7                  | 167,122.480      | 168,408.54      | 168,664.99    |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                       |                  |                 |               |
| <b>United States - USD</b>                                                                      |                  |                 |               |
| PVTPL SMB PRIVATE ED LN TR 2020-B 1.29% 07/15/2053 1.29%<br>DUE 07-15-2053 BEO CUSIP: 78449XAA0 | 534,834.290      | 536,317.63      | 528,758.14    |
| PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047<br>SEDOL: BF2CLS3                                    | 170,000.000      | 190,442.50      | 203,074.26    |
| PVTPL STELLANTIS FIN US INC 2.691% DUE 09-15-2031 BEO<br>CUSIP: 85855CAB6                       | 200,000.000      | 200,000.00      | 196,902.57    |
| PVTPL SYMPHONY CLO XIX LTD/SYMPHONY CLO XIX SR SECD NT CL A<br>FLTG 04-16-2031 CUSIP: 87165YAC7 | 250,000.000      | 250,050.00      | 249,862.53    |
| PVTPL TEACHERS INS & 4.9% DUE 09-15-2044<br>SEDOL: BQVC9R6                                      | 840,000.000      | 844,937.09      | 1,081,505.92  |
| PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE<br>03-01-2030 SEDOL: BL1LY06                | 700,000.000      | 698,607.00      | 711,712.04    |
| PVTPL THARALDSON HOTEL PORTFOLIO SER 2018-THL CL A FLTG<br>11-11-2034 CUSIP: 88327HAA1          | 384,788.120      | 384,908.37      | 384,323.95    |
| PVTPL TRP LLC 2.07% DUE 06-19-2051<br>SEDOL: BNBVL78                                            | 192,410.780      | 192,395.75      | 190,378.11    |
| PVTPL UNIQIFY INC 6.0% 06-15-2024<br>CUSIP: 90915UAA6                                           | 230,000.000      | 230,000.00      | 227,700.00    |
| PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO<br>SEDOL: BMG8799                           | 300,000.000      | 309,000.00      | 312,820.50    |
| PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO<br>SEDOL: BMG8788                           | 680,000.000      | 697,325.00      | 701,250.00    |
| PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO<br>SEDOL: BMVH0D6                    | 598,000.000      | 592,597.55      | 589,951.36    |
| PVTPL VOYA CLO 2017-3 LTD/VOYA CLO 2017-3 LL SR SECD<br>NT CL 04-20-2034 CUSIP: 92915QAU7       | 150,000.000      | 150,000.00      | 149,105.57    |
| PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044<br>CUSIP: 92890HAD4                                    | 1,210,000.000    | 1,249,709.70    | 1,306,624.85  |
| PVTPL WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37%<br>06-15-2051 SEDOL: BNM4743                 | 109,450.000      | 109,450.00      | 106,922.36    |
| PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO<br>SEDOL: BMG20L4                               | 1,575,000.000    | 1,565,741.60    | 1,466,548.40  |
| PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO<br>SEDOL: BMG20H0                                    | 940,000.000      | 929,763.40      | 869,856.07    |
| QVC INC 4.85% DUE 04-01-2024<br>SEDOL: BRGCND2                                                  | 900,000.000      | 899,343.00      | 960,529.50    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| RANGE RES CORP FIXED 5% 08-15-2022<br>SEDOL: BYWHG08                        | 250,000.000      | 229,725.00      | 252,812.50    |
| RANGE RES CORP 4.875% DUE 05-15-2025<br>SEDOL: BDHC311                      | 420,000.000      | 380,850.00      | 433,650.00    |
| RAYMOND JAMES FINL INC 3.75% 04-01-2051<br>SEDOL: BKP32M9                   | 240,000.000      | 238,543.20      | 266,065.26    |
| RAYMOND JAMES FINL 4.95% DUE 07-15-2046<br>SEDOL: BYP6KY4                   | 180,000.000      | 184,628.12      | 229,812.91    |
| RAYTHEON FIXED 3.03% DUE 03-15-2052<br>SEDOL: BMYT813                       | 190,000.000      | 189,929.70      | 191,679.89    |
| RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051<br>SEDOL: BP2BTQ4            | 1,169,000.000    | 1,163,334.48    | 1,128,907.95  |
| RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG<br>SEDOL: BLBCYC1      | 277,000.000      | 276,077.59      | 283,978.00    |
| RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047<br>SEDOL: BMQ9JS5               | 100,000.000      | 99,486.61       | 121,909.47    |
| REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028<br>SEDOL: BMFRBQ2              | 700,000.000      | 691,483.14      | 707,138.54    |
| RECKSON OPER 4.5% DUE 12-01-2022<br>SEDOL: B90KS64                          | 1,000,000.000    | 1,000,000.00    | 1,021,400.62  |
| REGENCY CTRS L P 4.4% DUE 02-01-2047<br>SEDOL: BYXJZ95                      | 500,000.000      | 495,550.00      | 589,552.21    |
| REGENERON 1.75% DUE 09-15-2030<br>SEDOL: BMFNFN5                            | 100,000.000      | 96,336.00       | 94,669.28     |
| ROCK-TENN CO 4% DUE 03-01-2023<br>SEDOL: B9N5468                            | 500,000.000      | 494,650.00      | 513,409.68    |
| ROCKIES EXPRESS 4.8% DUE 05-15-2030<br>SEDOL: BH3T5V8                       | 300,000.000      | 299,802.00      | 312,750.00    |
| ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030<br>CUSIP: 78081BAK9                | 800,000.000      | 782,080.00      | 775,186.04    |
| RPI INTERMEDIATE FINANCE TRUST TERM LOAN DUE 02-05-2027<br>CUSIP: 74968YAC4 | 250,361.080      | 249,735.18      | 249,369.65    |
| S&P GLOBAL INC 2.3% 08-15-2060<br>SEDOL: BKY44R2                            | 220,000.000      | 216,539.40      | 191,159.27    |
| S&P GLOBAL INC 3.25% DUE 12-01-2049<br>SEDOL: BKM1DP6                       | 650,000.000      | 645,060.00      | 707,243.61    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                          |                  |                 |               |
| <b>United States - USD</b>                                                         |                  |                 |               |
| SABINE PASS FIXED 4.2% DUE 03-15-2028<br>SEDOL: BF43YT6                            | 100,000.000      | 102,554.00      | 109,614.01    |
| SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG<br>SEDOL: BM8JPB8             | 855,000.000      | 862,014.61      | 965,350.40    |
| SABINE PASS 5.625% DUE 03-01-2025<br>CUSIP: 785592AM8                              | 600,000.000      | 566,250.00      | 666,372.00    |
| SABRA HEALTH CARE LP 3.2% DUE 12-01-2031<br>SEDOL: BP0TWJ4                         | 700,000.000      | 693,110.00      | 684,861.19    |
| SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO<br>SEDOL: BN466T5                       | 1,050,000.000    | 1,044,204.00    | 1,051,762.48  |
| SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO<br>SEDOL: BN466W8                       | 2,470,000.000    | 2,463,108.70    | 2,523,890.09  |
| SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO<br>SEDOL: BN466Y0                      | 650,000.000      | 647,907.00      | 671,667.43    |
| SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051<br>SEDOL: BNSNRL1                       | 82,000.000       | 81,901.95       | 81,768.88     |
| SAN DIEGO GAS & 1.7% DUE 10-01-2030<br>SEDOL: BM9F087                              | 448,000.000      | 444,360.73      | 429,160.69    |
| SAN DIEGO GAS & 4.15% DUE 05-15-2048<br>CUSIP: 797440BW3                           | 50,000.000       | 49,779.00       | 59,775.75     |
| SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD<br>CUSIP: 80007RAL9                  | 200,000.000      | 200,478.00      | 203,760.00    |
| SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025<br>SEDOL: BMX91F9                       | 200,000.000      | 199,608.00      | 209,915.25    |
| SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4%<br>12-31-2250 SEDOL: BMHCD69 | 1,080,000.000    | 1,078,500.00    | 1,090,800.00  |
| SCHWAB CHARLES CORP NEW 1.15% DUE 05-13-2026 BEO<br>SEDOL: BL553Y1                 | 220,000.000      | 220,721.60      | 217,156.15    |
| SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049<br>SEDOL: BMDWQR5                     | 700,000.000      | 724,500.00      | 763,000.00    |
| SERVICENOW INC 1.4% DUE 09-01-2030<br>SEDOL: BMFBHL1                               | 2,160,000.000    | 2,140,069.55    | 2,012,775.07  |
| SHERWIN-WILLIAMS CO 2.9% 06-15-2052<br>SEDOL: BPLQR99                              | 84,000.000       | 83,464.08       | 82,363.79     |
| SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049<br>SEDOL: BK9W8G8                           | 350,000.000      | 349,009.50      | 395,154.61    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                     |                  |                 |               |
| <b>United States - USD</b>                                                                    |                  |                 |               |
| SHERWIN-WILLIAMS 4.5% DUE 06-01-2047<br>SEDOL: BDGKT18                                        | 2,125,000.000    | 2,131,440.36    | 2,656,929.47  |
| SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027<br>BEO-20-2027 BEO CUSIP: 24736CBS2        | 300,000.000      | 319,125.00      | 316,875.00    |
| SLC STUDENT LN TR 2006-1 ASSET BACKED NTCL A-5 FLTG VAR<br>03-15-2027 REG SEDOL: BD8QK33      | 94,684.590       | 94,100.22       | 94,539.91     |
| SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4<br>FLTG 12-16-2041BEO SEDOL: BFCB748 | 189,881.880      | 185,075.49      | 187,166.46    |
| SLM PVT CR STUD LN TR 2006-A STUD LN BKDNT CL A-5 FLTG<br>RT 06-15-2039 REG CUSIP: 78443CCL6  | 135,703.470      | 132,522.92      | 132,410.49    |
| SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053<br>SEDOL: BNBVM39                                | 259,743.830      | 259,601.79      | 255,391.80    |
| SOUTHERN CAL EDISON 3.6% 02-01-2045<br>SEDOL: BVDPXD2                                         | 981,000.000      | 958,129.79      | 1,005,905.78  |
| SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65%<br>06-01-2051 SEDOL: BN6M4F3        | 2,214,000.000    | 2,222,910.54    | 2,407,653.69  |
| SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023<br>SEDOL: BF5ZVX4                                 | 170,000.000      | 182,780.60      | 176,275.19    |
| SOUTHERN CALIF EDISON CO 3.65% 02-01-2050<br>SEDOL: BJVNJQ9                                   | 1,745,000.000    | 1,825,627.82    | 1,853,200.11  |
| SOUTHERN CALIF EDISON CO 4.125% 03-01-2048<br>SEDOL: BFMZDC0                                  | 510,000.000      | 490,217.12      | 574,048.86    |
| SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043<br>SEDOL: BF6DYS3                                | 1,080,000.000    | 1,155,447.60    | 1,264,859.72  |
| SOUTHERN CALIF EDISON CO 4.875% 03-01-2049<br>SEDOL: BJMTK74                                  | 300,000.000      | 354,016.00      | 367,441.88    |
| SOUTHERN CO 4.25% DUE 07-01-2036<br>SEDOL: BYT1517                                            | 200,000.000      | 199,158.00      | 225,980.00    |
| SOUTHERN CO 4.4% DUE 07-01-2046<br>SEDOL: BYT1540                                             | 2,300,000.000    | 2,376,431.00    | 2,702,961.13  |
| SOUTHN CAL EDISON 3.9 DUE 03-15-2043<br>SEDOL: B91R9M7                                        | 10,000.000       | 9,964.10        | 10,682.59     |
| SOUTHN CAL EDISON 4.05% DUE 03-15-2042<br>SEDOL: B7RDY97                                      | 1,050,000.000    | 996,438.79      | 1,138,353.05  |
| SOUTHN CAL EDISON 4% DUE 04-01-2047<br>SEDOL: BD9BPH6                                         | 1,955,000.000    | 2,093,134.09    | 2,162,752.05  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                       |                  |                 |               |
| <b>United States - USD</b>                                                                      |                  |                 |               |
| SOUTHN CAL EDISON 6.05% DUE 03-15-2039<br>SEDOL: B65HYN8                                        | 400,000.000      | 524,528.00      | 525,620.28    |
| SOUTHN CAL EDISON 6.65% DUE 04-01-2029<br>SEDOL: 2632917                                        | 200,000.000      | 248,946.00      | 245,713.95    |
| SOUTHN NAT GAS CO 8% DUE 03-01-2032<br>SEDOL: 2006103                                           | 470,000.000      | 619,843.90      | 654,300.87    |
| SOUTHWEST AIRLS CO 5.125% DUE<br>06-15-2027/06-08-2020 REG SEDOL: BKPVG76                       | 800,000.000      | 916,432.00      | 915,142.90    |
| SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025<br>SEDOL: BM8R6K8                                       | 120,000.000      | 136,963.20      | 133,334.97    |
| SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051<br>CUSIP: 845437BT8                       | 853,000.000      | 849,920.67      | 849,186.54    |
| SOUTHWESTERN ENERGY CO 4.75% 02-01-2032<br>SEDOL: BMH4406                                       | 220,000.000      | 220,658.60      | 231,598.40    |
| SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048<br>SEDOL: BGYKMF6                                      | 785,000.000      | 779,936.75      | 985,644.89    |
| SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026<br>SEDOL: BYZ97L9                                       | 200,000.000      | 195,028.00      | 204,500.00    |
| SPRINGCASTLE AMER FDG LLC / AST BACKED NT 2020-A CL A<br>1.97% 09-25-2037 SEDOL: BL6KR32        | 319,703.430      | 322,738.12      | 318,161.28    |
| SR HSG PPTYS TR 4.75 DUE 05-01-2024<br>SEDOL: BM4P510                                           | 340,000.000      | 329,800.00      | 348,136.20    |
| SS&C TECHNOLOGIES HOLDINGS INC. TERM LOAN 04-16-2025<br>CUSIP: 78466DBD5                        | 45,519.160       | 45,405.36       | 44,967.47     |
| SS&C TECHNOLOGIES HOLDINGS, INC. TERM LOAN B4 SENIOR<br>SECURED DUE 02-28-2025 CUSIP: 78466DBE3 | 36,075.860       | 35,985.66       | 35,638.62     |
| STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028<br>BEO CUSIP: 85350EAB2               | 192,075.000      | 190,154.25      | 192,155.67    |
| STATE STR CORP FIXED 5.625% 12-31-2049<br>CUSIP: 857477BA0                                      | 400,000.000      | 400,000.00      | 412,237.69    |
| STEEL DYNAMICS INC 2.8% DUE 12-15-2024<br>SEDOL: BJ9RW31                                        | 200,000.000      | 199,850.00      | 207,841.19    |
| STIFEL FINL CORP FIXED 4% DUE 05-15-2030<br>SEDOL: BM8RQ31                                      | 200,000.000      | 198,570.00      | 219,177.75    |
| STRYKER CORP FIXED 1.95% DUE 06-15-2030<br>SEDOL: BMWJ138                                       | 300,000.000      | 298,833.00      | 293,589.22    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                       | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                             |                  |                 |               |
| <b>United States - USD</b>                                                            |                  |                 |               |
| STRYKER CORP 2.9% DUE 06-15-2050 REG<br>SEDOL: BMW7ND6                                | 100,000.000      | 99,581.00       | 100,841.62    |
| SUNOCO LOGISTICS 5.35% DUE 05-15-2045<br>SEDOL: BSN4Q84                               | 1,000,000.000    | 1,060,655.40    | 1,151,639.30  |
| SYNCHRONY FINL 2.85% DUE 07-25-2022<br>SEDOL: BJBL220                                 | 100,000.000      | 103,231.00      | 101,018.76    |
| SYNNEX CORP 2.375% 08-09-2028<br>SEDOL: BNBWPR7                                       | 600,000.000      | 600,000.00      | 582,921.60    |
| T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040<br>CUSIP: 87264AAX3                      | 60,000.000       | 58,815.00       | 68,764.01     |
| T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052<br>SEDOL: BPCKX14                    | 4,889,000.000    | 4,869,659.96    | 4,883,388.50  |
| T-MOBILE USA INC TMUS 3.3% 02-15-2051<br>SEDOL: BN303Z3                               | 2,744,000.000    | 2,703,354.02    | 2,690,094.89  |
| T-MOBILE USA INC 2.625% DUE 02-15-2029<br>CUSIP: 87264ABS3                            | 130,000.000      | 130,000.00      | 128,050.00    |
| T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG<br>CUSIP: 87264ABT1             | 160,000.000      | 160,000.00      | 158,016.00    |
| T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO<br>SEDOL: BN0ZLS0                            | 1,329,000.000    | 1,312,733.37    | 1,301,214.32  |
| T-MOBILE USA INC 3.5% 04-15-2025<br>SEDOL: BMW1BM3                                    | 200,000.000      | 218,483.50      | 211,979.49    |
| T-MOBILE USA INC 3.875% 04-15-2030<br>CUSIP: 87264ABF1                                | 100,000.000      | 109,525.00      | 109,512.54    |
| T-MOBILE USA INC 4.5% DUE 04-15-2050 BEO<br>SEDOL: BN0ZMM1                            | 1,950,000.000    | 2,175,933.75    | 2,290,146.36  |
| TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030<br>USD SEDOL: BNNGWW1     | 300,000.000      | 300,000.00      | 327,750.00    |
| TEACHERS INS & 3.3% DUE 05-15-2050<br>SEDOL: BMQ57B2                                  | 130,000.000      | 129,827.10      | 136,085.07    |
| TEACHERS INS & 4.27% DUE 05-15-2047<br>SEDOL: BF19248                                 | 480,000.000      | 478,464.00      | 581,690.39    |
| TEACHERS INS & 6.85% DUE 12-16-2039<br>SEDOL: B50WZ61                                 | 34,000.000       | 43,594.71       | 50,842.57     |
| TEMPO ACQUISITION LLC THIRD INCREMENTAL TL SR SEC TL B<br>31/08/2028 CUSIP: 88023HAE0 | 598,500.000      | 597,003.75      | 599,996.25    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                 | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                       |                  |                 |               |
| <b>United States - USD</b>                                                      |                  |                 |               |
| TEXAS INSTRS INC 3.875% 03-15-2039<br>CUSIP: 882508BF0                          | 440,000.000      | 439,283.55      | 521,248.01    |
| THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041<br>SEDOL: BPCHD15                  | 401,000.000      | 399,027.08      | 406,848.44    |
| TIME WARNER CABLE 4.5% DUE 09-15-2042<br>SEDOL: B8N2417                         | 520,000.000      | 480,341.80      | 568,431.49    |
| TIME WARNER CABLE 5.5% DUE 09-01-2041<br>SEDOL: B441BS1                         | 560,000.000      | 554,704.99      | 680,637.85    |
| TIME WARNER CABLE 5.875% DUE 11-15-2040<br>SEDOL: B66BW80                       | 710,000.000      | 682,590.51      | 888,128.12    |
| TIME WARNER CABLE 6.55% DUE 05-01-2037<br>SEDOL: BBNBG20                        | 1,150,000.000    | 1,357,313.45    | 1,507,624.38  |
| TIME WARNER CABLE 6.75% DUE 06-15-2039<br>SEDOL: B62X8Y8                        | 4,035,000.000    | 5,113,038.95    | 5,509,803.43  |
| TIME WARNER CABLE 7.3% DUE 07-01-2038<br>SEDOL: B3B14R7                         | 2,305,000.000    | 2,996,080.41    | 3,269,250.68  |
| TIME WARNER ENTMT 8.375% DUE 03-15-2023<br>SEDOL: 2891484                       | 200,000.000      | 234,170.00      | 216,884.33    |
| TIME WARNER ENTMT 8.375% DUE 07-15-2033<br>SEDOL: 2727266                       | 690,000.000      | 930,154.13      | 1,005,786.46  |
| TOYOTA MOTOR CREDIT CORP 1.65% DUE 01-10-2031 BEO<br>SEDOL: BMBKDG9             | 575,000.000      | 574,522.75      | 553,950.66    |
| TOYOTA MTR CR CORP .35% DUE 10-14-2022<br>SEDOL: BN44X65                        | 1,500,000.000    | 1,498,665.00    | 1,497,836.67  |
| TOYOTA MTR CR CORP 2.15% 02-13-2030 REG<br>SEDOL: BLM1Q43                       | 175,000.000      | 177,700.25      | 175,543.39    |
| TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE<br>05-15-2050 SEDOL: BN49122    | 870,000.000      | 864,988.80      | 978,101.36    |
| TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042<br>REG SEDOL: B96NB24 | 2,090,000.000    | 2,032,099.92    | 2,450,877.21  |
| TRAVELERS COS INC 4.05% DUE 03-07-2048<br>CUSIP: 89417EAN9                      | 1,255,000.000    | 1,205,892.50    | 1,524,035.71  |
| TRAVELERS COS INC 6.25% DUE 06-15-2037<br>SEDOL: B8YTZQ9                        | 550,000.000      | 714,857.00      | 789,861.45    |
| TRAVELERS FIXED 2.55% DUE 04-27-2050<br>SEDOL: BMDWQN1                          | 255,000.000      | 253,039.05      | 243,421.69    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                              | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                    |                  |                 |               |
| <b>United States - USD</b>                                                                   |                  |                 |               |
| TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030<br>SEDOL: BN2RYZ2                                     | 80,000.000       | 79,829.60       | 84,404.92     |
| TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026<br>SEDOL: BYXR3R3                                     | 90,000.000       | 114,759.00      | 109,906.08    |
| TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027<br>SEDOL: BLFCZ91                              | 150,000.000      | 150,429.00      | 147,249.06    |
| UDR INC MEDIUM FIXED 3.5% 07-01-2027<br>SEDOL: BF29YN0                                       | 1,200,000.000    | 1,197,168.00    | 1,284,850.54  |
| UNION ELEC CO 2.15% DUE 03-15-2032<br>SEDOL: BP7L981                                         | 225,000.000      | 224,754.75      | 221,100.82    |
| UNION PAC CORP FIXED 2.95% 03-10-2052<br>SEDOL: BP9P0J9                                      | 265,000.000      | 270,151.60      | 269,219.17    |
| UNION PAC CORP FIXED 2.973% DUE 09-16-2062<br>SEDOL: BMBMCQ8                                 | 380,000.000      | 295,894.12      | 377,461.68    |
| UNION PAC CORP FIXED 3.75% DUE 02-05-2070<br>SEDOL: BKDMLC1                                  | 320,000.000      | 320,372.00      | 364,273.56    |
| UNION PAC CORP FIXED 3.79% DUE 04-06-2071<br>SEDOL: BMCFFP6                                  | 730,000.000      | 604,071.12      | 849,356.45    |
| UNION PAC CORP 3.25% DUE 02-05-2050<br>SEDOL: BKDMLD2                                        | 783,000.000      | 782,694.63      | 842,390.25    |
| UNION PAC CORP 3.55% DUE 05-20-2061<br>SEDOL: BNHS0H4                                        | 475,000.000      | 472,582.25      | 526,639.44    |
| UNION PAC CORP 3.799% DUE 10-01-2051<br>SEDOL: BDCWS88                                       | 1,025,000.000    | 1,012,911.24    | 1,197,105.79  |
| UNION PAC CORP 3.839% DUE 03-20-2060 BEO<br>SEDOL: BLF0CQ1                                   | 2,330,000.000    | 1,936,048.13    | 2,755,234.16  |
| UNION PAC CORP 4.3% 03-01-2049<br>SEDOL: BGLC062                                             | 1,920,000.000    | 1,924,827.20    | 2,393,001.87  |
| UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO<br>CUSIP: 90932RAJ3                 | 995,000.000      | 990,025.00      | 996,353.20    |
| UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B<br>4.875% DUE 07-15-2027 SEDOL: BLBMJL5 | 242,460.000      | 242,460.00      | 253,734.39    |
| UNITED TECHNOLOGIES CORP 3.95% 08-16-2025<br>SEDOL: BYVN9D1                                  | 100,000.000      | 111,044.00      | 108,464.86    |
| UNITED TECHNOLOGIES CORP 4.15% 05-15-2045<br>SEDOL: BWTZ6W3                                  | 260,000.000      | 333,400.60      | 303,960.33    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                              | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                    |                  |                 |               |
| <b>United States - USD</b>                                                   |                  |                 |               |
| UNITED TECHNOLOGIES CORP 4.45% 11-16-2038<br>SEDOL: BYVN9N1                  | 710,000.000      | 709,904.67      | 857,741.41    |
| UNITEDHEALTH GROUP INC 2.75% DUE<br>05-15-2040/05-18-2020 REG SEDOL: BM95BC8 | 140,000.000      | 135,917.60      | 142,533.34    |
| UNITEDHEALTH GROUP INC 2.9% DUE<br>05-15-2050/05-18-2020 REG SEDOL: BM95BD9  | 1,004,000.000    | 985,594.54      | 1,026,742.18  |
| UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO<br>SEDOL: BLPK6R0            | 290,000.000      | 288,753.00      | 304,386.38    |
| UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO<br>SEDOL: BLPK6S1            | 846,000.000      | 894,360.80      | 918,821.72    |
| UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG<br>SEDOL: BHSSQ40            | 270,000.000      | 268,893.00      | 345,754.20    |
| UNITEDHEALTH GROUP 3.5% DUE 08-15-2039<br>SEDOL: BHKDKY1                     | 880,000.000      | 871,553.40      | 978,268.35    |
| UNITEDHEALTH GROUP 3.7% DUE 08-15-2049<br>SEDOL: BHKDL04                     | 543,000.000      | 541,132.08      | 627,119.40    |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059<br>SEDOL: BHKDL15                   | 840,000.000      | 833,807.67      | 1,009,634.46  |
| UNITEDHEALTH GROUP 4.625% DUE 11-15-2041<br>SEDOL: B76MDD2                   | 120,000.000      | 130,658.40      | 151,121.27    |
| UNUM CORP NT 6.75 DUE 12-15-2028 BEO<br>SEDOL: B03FFC8                       | 400,000.000      | 491,688.00      | 496,538.43    |
| US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049<br>CUSIP: 902973AZ9               | 700,000.000      | 700,000.00      | 756,259.00    |
| UTD AIRLS 2014-2 PASS THRU 4.625 09-03-2022<br>SEDOL: BPNXGM4                | 200,105.070      | 200,105.07      | 203,616.59    |
| UTD TECHNOLOGIES 4.05% DUE 05-04-2047<br>SEDOL: BD8Z3T7                      | 350,000.000      | 398,657.00      | 406,371.05    |
| UTD TECHNOLOGIES 4.5% DUE 06-01-2042<br>SEDOL: B8J6DZ0                       | 420,000.000      | 438,298.10      | 523,441.22    |
| UTD TECHNOLOGIES 4.625% DUE 11-16-2048<br>SEDOL: BYVN9P3                     | 510,000.000      | 508,383.30      | 655,546.50    |
| VA ELEC & PWR CO 4.45 02-15-2044<br>SEDOL: BJSVPB3                           | 475,000.000      | 510,577.50      | 581,507.98    |
| VA ELEC & PWR CO FIXED 2.875% 07-15-2029<br>SEDOL: BKB0280                   | 225,000.000      | 224,921.25      | 236,185.60    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                              | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                    |                  |                 |               |
| <b>United States - USD</b>                                                   |                  |                 |               |
| VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038<br>SEDOL: B3FD1W3     | 1,040,000.000    | 1,684,475.37    | 1,837,925.98  |
| VA ELEC & PWR CO 2.45% DUE 12-15-2050<br>SEDOL: BLKH1C6                      | 706,000.000      | 692,863.04      | 646,092.31    |
| VA ELEC & PWR CO 4.6% DUE 12-01-2048<br>SEDOL: BGL9BH1                       | 100,000.000      | 99,435.00       | 128,005.17    |
| VENTAS RLTY LTD 4.875% DUE 04-15-2049<br>SEDOL: BGSVVV9                      | 100,000.000      | 99,770.00       | 125,373.05    |
| VERIFONE SYSTEMS INC SEN SEC TL 08-20-2025<br>CUSIP: 92346NAB5               | 97,000.000       | 96,515.00       | 95,205.50     |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG<br>SEDOL: BYZKXZ8       | 560,000.000      | 561,717.78      | 729,121.94    |
| VERIZON COMMUNICATIONS INC 2.85% 09-03-2041<br>SEDOL: BMG8DB3                | 230,000.000      | 229,699.40      | 227,573.96    |
| VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO<br>SEDOL: BMWBBL2       | 1,979,000.000    | 1,945,188.26    | 1,885,274.86  |
| VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD<br>SEDOL: BMXT869           | 2,124,000.000    | 1,648,065.69    | 2,019,307.71  |
| VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG<br>SEDOL: BMWBMM3         | 510,000.000      | 505,532.40      | 484,142.86    |
| VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO<br>SEDOL: BKY5H21             | 3,768,000.000    | 3,765,344.68    | 3,955,765.51  |
| VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO<br>SEDOL: BKY5H09            | 9,479,000.000    | 9,586,351.52    | 10,246,121.54 |
| VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO<br>SEDOL: BKY5GZ7             | 2,400,000.000    | 2,384,256.50    | 2,613,489.84  |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG<br>SEDOL: BSBNN1              | 200,000.000      | 190,612.00      | 233,270.75    |
| VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000<br>BEO SEDOL: BF320B8 | 150,000.000      | 203,284.50      | 235,169.91    |
| VERIZON 2.65% DUE 11-20-2040<br>SEDOL: BMWBK1                                | 190,000.000      | 189,823.30      | 181,065.25    |
| VERIZON 4.125% DUE 08-15-2046<br>SEDOL: BY7RR99                              | 1,150,000.000    | 1,014,440.90    | 1,338,084.92  |
| VERIZON 4% DUE 03-22-2050<br>SEDOL: BLNP354                                  | 590,000.000      | 589,774.50      | 685,629.54    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                       |                  |                 |               |
| <b>United States - USD</b>                                                                      |                  |                 |               |
| VERIZON 5.5% DUE 03-16-2047<br>SEDOL: BYZNV86                                                   | 20,000.000       | 22,267.60       | 27,986.83     |
| VIRGINIA ELEC & PWR CO 2.95% 11-15-2051<br>SEDOL: BMHYKC0                                       | 694,000.000      | 692,494.02      | 699,326.24    |
| VISA INC FIXED 2% DUE 08-15-2050<br>SEDOL: BMPS1L0                                              | 879,000.000      | 869,577.12      | 777,204.60    |
| VISA INC 2.7% DUE 04-15-2040<br>SEDOL: BM6JP54                                                  | 617,000.000      | 612,458.88      | 632,234.22    |
| VMWARE INC FIXED 2.2% 08-15-2031<br>SEDOL: BM8BNR6                                              | 300,000.000      | 299,409.00      | 294,546.77    |
| VMWARE INC FIXED 4.5% DUE 05-15-2025<br>SEDOL: BKQNBK9                                          | 100,000.000      | 99,949.00       | 108,937.62    |
| VMWARE INC 3.9% 08-21-2027<br>SEDOL: BDT5HN8                                                    | 500,000.000      | 472,295.00      | 544,703.59    |
| VMWARE INC 4.7% DUE 05-15-2030 BEO<br>SEDOL: BKQNBK1                                            | 600,000.000      | 597,858.00      | 698,975.60    |
| VONTIER CORP NT 144A 1.8% 04-01-2026<br>SEDOL: BMDB940                                          | 220,000.000      | 220,392.50      | 216,502.00    |
| VOYA FINL INC FIXED 4.7% 01-23-2048 BEO<br>SEDOL: BJ1N0G6                                       | 100,000.000      | 100,000.00      | 100,510.72    |
| VULCAN MATERIALS CO 4.7% DUE 03-01-2048 BEO<br>SEDOL: BH3Q4W3                                   | 1,900,000.000    | 1,889,338.11    | 2,398,183.63  |
| WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB<br>00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8 | 1,500,000.000    | 2,081,208.75    | 2,182,062.57  |
| WALMART INC NT 2.65% 09-22-2051<br>SEDOL: BMDP812                                               | 750,000.000      | 747,225.00      | 770,046.35    |
| WELLMAN PK CLO LTD / WELLMAN PK CLO 3.612% 07-15-2034<br>CUSIP: 949723AA8                       | 150,000.000      | 150,000.00      | 149,750.93    |
| WELLS FARGO & CO FIXED 2.572% 02-11-2031<br>SEDOL: BK8ZYZ9                                      | 2,352,000.000    | 2,351,470.34    | 2,403,478.71  |
| WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051<br>CUSIP: 95000U2M4                              | 2,873,000.000    | 3,191,467.43    | 3,936,917.33  |
| WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE<br>04-30-2041 SEDOL: BL6FQ18                     | 570,000.000      | 570,000.00      | 586,173.46    |
| WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.188% DUE<br>04-30-2026 SEDOL: BMYML35                 | 510,000.000      | 526,873.30      | 519,226.77    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                        | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                              |                  |                 |               |
| <b>United States - USD</b>                                             |                  |                 |               |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044<br>SEDOL: BS9FPF1 | 1,885,000.000    | 1,954,622.45    | 2,288,876.52  |
| WELLS FARGO & CO 2.393% 06-02-2028<br>SEDOL: BMDPPW2                   | 100,000.000      | 104,940.00      | 101,700.63    |
| WELLS FARGO & CO 2.879% DUE 10-30-2030<br>SEDOL: BKRKN36               | 1,200,000.000    | 1,200,000.00    | 1,248,708.65  |
| WELLS FARGO & CO 3.196% 06-17-2027<br>SEDOL: BJ84B25                   | 600,000.000      | 623,226.00      | 632,869.04    |
| WELLS FARGO & CO 3% DUE 04-22-2026<br>SEDOL: BD72T35                   | 1,500,000.000    | 1,493,023.21    | 1,576,455.72  |
| WELLS FARGO & CO 4.75% DUE 12-07-2046<br>SEDOL: BDSFRX9                | 585,000.000      | 642,992.00      | 732,457.57    |
| WELLS FARGO & CO 4.9% DUE 11-17-2045<br>SEDOL: BYQ29R7                 | 590,000.000      | 612,447.31      | 744,229.63    |
| WELLS FARGO & CO 5.375% DUE 11-02-2043<br>SEDOL: BG48MR2               | 340,000.000      | 363,975.67      | 450,622.18    |
| WELLS FARGO & CO 5.606% DUE 01-15-2044<br>SEDOL: BJTGH7                | 3,603,000.000    | 4,036,118.14    | 4,888,949.08  |
| WELLS FARGO & COMPANY 3.584 % 05-22-2028<br>SEDOL: BF3R2P1             | 370,000.000      | 371,284.00      | 398,016.25    |
| WESTERN DIG CORP 4.75% DUE 02-15-2026<br>CUSIP: 958102AM7              | 200,000.000      | 190,000.00      | 218,500.00    |
| WESTN GAS PARTNERS 5.3% 03-01-2048<br>CUSIP: 958254AJ3                 | 120,000.000      | 109,982.80      | 144,600.00    |
| WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO<br>SEDOL: BB0RG32         | 1,600,000.000    | 1,836,022.71    | 2,253,360.00  |
| WEYERHAEUSER CO FIXED 4% DUE 04-15-2030<br>SEDOL: BMQ5MG2              | 575,000.000      | 566,202.50      | 641,851.20    |
| WEYERHAEUSER CO 6.875% DUE 12-15-2033<br>SEDOL: 2337461                | 200,000.000      | 250,242.00      | 273,416.21    |
| WEYERHAEUSER CO 6.95% DUE 10-01-2027<br>SEDOL: BG49770                 | 200,000.000      | 248,364.00      | 252,928.68    |
| WEYERHAEUSER CO 7.95% DUE 03-15-2025<br>SEDOL: BG49769                 | 500,000.000      | 560,105.00      | 594,804.81    |
| WI PUB SVC CORP 3.3% DUE 09-01-2049<br>SEDOL: BK20BN7                  | 300,000.000      | 299,655.00      | 320,382.03    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                             | Shares/Par Value | Historical Cost         | Current Value           |
|-------------------------------------------------------------|------------------|-------------------------|-------------------------|
| <i>Corporate Debt Instruments - Other</i>                   |                  |                         |                         |
| <b>United States - USD</b>                                  |                  |                         |                         |
| WI PWR & LT CO FIXED 3.65% 04-01-2050<br>SEDOL: BM5W5Z4     | 275,000.000      | 274,650.75              | 309,335.35              |
| WILLIAMS COMPANIES INC 3.5% 10-15-2051<br>SEDOL: BMTVQ21    | 170,000.000      | 169,716.10              | 172,387.22              |
| WILLIAMS COS INC 3.5% DUE 11-15-2030<br>SEDOL: BMF6PH8      | 576,000.000      | 594,973.11              | 612,863.69              |
| WILLIAMS COS INC 7.5% DUE 01-15-2031<br>SEDOL: 2830807      | 1,310,000.000    | 1,575,930.00            | 1,773,493.05            |
| WILLIAMS COS INC 7.75% DUE 06-15-2031<br>SEDOL: 2793063     | 220,000.000      | 262,149.80              | 298,061.68              |
| WILLIAMS PARTNERS 3.6% DUE 03-15-2022<br>SEDOL: BW3SWT7     | 110,000.000      | 114,356.00              | 110,098.66              |
| WILLIAMS PARTNERS 6.3% DUE 04-15-2040<br>SEDOL: B3RZKK8     | 557,000.000      | 679,085.40              | 756,025.23              |
| WILLIS N AMER INC 3.875% DUE 09-15-2049<br>SEDOL: BKLMSW2   | 374,000.000      | 372,485.30              | 407,260.76              |
| WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051<br>SEDOL: BNRLZ12 | 545,000.000      | 544,013.55              | 537,469.58              |
| XCEL ENERGY INC 3.5% DUE 12-01-2049<br>CUSIP: 98389BAX8     | 766,000.000      | 856,122.43              | 817,454.18              |
| XLIT LTD 5.5% DUE 03-31-2045<br>SEDOL: BWT6938              | 400,000.000      | 396,460.00              | 549,098.86              |
| ZEBRA BUYER LLC TL 11-01-2028 BEO<br>CUSIP: 98922AAC0       | 620,967.740      | 617,467.97              | 622,259.35              |
| ZOETIS INC 4.7 02-01-2043<br>SEDOL: BG0R585                 | 2,275,000.000    | 2,333,190.02            | 2,907,691.97            |
| ZOETIS INC 3.95% 09-12-2047<br>SEDOL: BF58HB3               | 200,000.000      | 198,816.00              | 235,624.81              |
| <b>Total United States - USD</b>                            |                  | <b>837,373,694.06</b>   | <b>912,081,645.80</b>   |
| <b>Total Corporate Debt Instruments - Other</b>             |                  | <b>1,087,265,460.13</b> | <b>1,181,671,898.54</b> |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                  | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Preferred</i>                                               |                  |                 |               |
| <b>Germany - EUR</b>                                                             |                  |                 |               |
| VOLKSWAGEN AG NON VTG PRF NPV<br>SEDOL: 5497168                                  | 3,476.000        | 647,010.52      | 701,562.05    |
| Total Germany - EUR                                                              |                  | 647,010.52      | 701,562.05    |
| <b>United States - USD</b>                                                       |                  |                 |               |
| COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD<br>SEDOL: BSR37W8          | 5,000.000        | 500,000.00      | 539,500.00    |
| JPMORGAN CHASE & DEP SHS REPSTG 1/400TH INT NON CUM PFD SER<br>LL SEDOL: BND7XB0 | 15,000.000       | 375,000.00      | 391,650.00    |
| Total United States - USD                                                        |                  | 875,000.00      | 931,150.00    |
| Total Corporate Stock - Preferred                                                |                  | 1,522,010.52    | 1,632,712.05  |
| <i>Corporate Stock - Common</i>                                                  |                  |                 |               |
| <b>Canada - CAD</b>                                                              |                  |                 |               |
| BRP INC SUB VTG NPV<br>SEDOL: B9B3FG1                                            | 4,622.000        | 371,536.64      | 405,428.97    |
| CAE INC COM NPV<br>SEDOL: 2162760                                                | 16,339.000       | 463,751.97      | 412,759.76    |
| COGECO COMMUNICATI SUB VTG SHS<br>SEDOL: BZCDFX9                                 | 4,382.000        | 389,079.83      | 349,442.95    |
| SUNCOR ENERGY INC COM NPV 'NEW'<br>SEDOL: B3NB1P2                                | 35,582.000       | 990,775.32      | 891,557.06    |
| TMX GROUP LIMITED COM NPV<br>SEDOL: B8KH5G7                                      | 5,956.000        | 475,818.05      | 604,723.90    |
| Total Canada - CAD                                                               |                  | 2,690,961.81    | 2,663,912.64  |
| <b>Denmark - DKK</b>                                                             |                  |                 |               |
| CARLSBERG SER'B'DKK20<br>SEDOL: 4169219                                          | 4,577.000        | 442,102.03      | 790,447.08    |
| VESTAS WIND SYSTEM DKK0.20<br>SEDOL: BN4MYF5                                     | 21,786.000       | 546,283.08      | 666,213.07    |
| Total Denmark - DKK                                                              |                  | 988,385.11      | 1,456,660.15  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                     | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                     |                  |                 |               |
| <b>Finland - EUR</b>                                |                  |                 |               |
| SAMPO PLC SER'A'NPV<br>SEDOL: 5226038               | 8,131.000        | 354,072.28      | 407,404.06    |
| Total Finland - EUR                                 |                  | 354,072.28      | 407,404.06    |
| <b>France - EUR</b>                                 |                  |                 |               |
| AIR LIQUIDE(L') EUR5.50<br>SEDOL: B1YXBJ7           | 5,257.000        | 544,168.88      | 916,586.98    |
| CAPGEMINI EUR8<br>SEDOL: 4163437                    | 4,010.000        | 721,365.64      | 982,717.17    |
| ENGIE COMSTK<br>SEDOL: B0C2CQ3                      | 85,508.000       | 1,162,876.05    | 1,265,477.56  |
| PERNOD RICARD NPV EUR 1.55<br>SEDOL: 4682329        | 3,364.000        | 626,450.15      | 809,101.97    |
| SANOFI EUR2<br>SEDOL: 5671735                       | 14,190.000       | 1,260,135.06    | 1,429,403.92  |
| Total France - EUR                                  |                  | 4,314,995.78    | 5,403,287.60  |
| <b>Germany - EUR</b>                                |                  |                 |               |
| ADIDAS AG<br>SEDOL: 4031976                         | 1,343.000        | 492,536.72      | 386,702.17    |
| CONTINENTAL AG ORD NPV<br>SEDOL: 4598589            | 6,371.000        | 687,692.86      | 674,591.45    |
| INFINEON TECHNOLOG ORD NPV (REGD)<br>SEDOL: 5889505 | 14,903.000       | 293,789.63      | 690,787.99    |
| MERCK KGAA NPV<br>SEDOL: 4741844                    | 3,945.000        | 555,632.25      | 1,018,379.77  |
| MTU AERO ENGINES A NPV (REGD)<br>SEDOL: B09DHL9     | 4,269.000        | 1,059,480.52    | 870,934.50    |
| PROSIEBENSAT.1 MEDIA SE NPV<br>SEDOL: BCZM1B2       | 26,258.000       | 363,767.83      | 418,347.02    |
| VONOVIA SE NPV<br>SEDOL: BBJPFY1                    | 12,147.000       | 630,530.48      | 669,958.14    |
| Total Germany - EUR                                 |                  | 4,083,430.29    | 4,729,701.04  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                           | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                           |                  |                 |               |
| <b>Hong Kong - HKD</b>                                    |                  |                 |               |
| ESR GROUP LIMITED USD0.001<br>SEDOL: BHNCRK0              | 194,200.000      | 496,974.48      | 656,358.79    |
| Total Hong Kong - HKD                                     |                  | 496,974.48      | 656,358.79    |
| <b>Ireland - USD</b>                                      |                  |                 |               |
| ADR RYANAIR HLDGS PLC SPONSORED ADR NEW<br>SEDOL: BYYN585 | 6,326.000        | 578,185.55      | 647,339.58    |
| Total Ireland - USD                                       |                  | 578,185.55      | 647,339.58    |
| <b>Israel - ILS</b>                                       |                  |                 |               |
| BK LEUMI LE ISRAEL ILS1<br>SEDOL: 6076425                 | 83,351.000       | 547,377.51      | 895,800.97    |
| Total Israel - ILS                                        |                  | 547,377.51      | 895,800.97    |
| <b>Italy - EUR</b>                                        |                  |                 |               |
| ENEL SPA EUR1<br>SEDOL: 7144569                           | 110,118.000      | 941,789.02      | 882,343.83    |
| Total Italy - EUR                                         |                  | 941,789.02      | 882,343.83    |
| <b>Japan - JPY</b>                                        |                  |                 |               |
| ASICS CORP NPV<br>SEDOL: 6057378                          | 15,800.000       | 384,855.21      | 349,876.25    |
| BANDAI NAMCO HOLDINGS INC<br>SEDOL: B0JDQD4               | 6,700.000        | 531,876.70      | 523,292.95    |
| DAIKIN INDUSTRIES NPV<br>SEDOL: 6250724                   | 2,800.000        | 537,058.67      | 634,379.75    |
| DAIWA HOUSE INDS NPV<br>SEDOL: 6251363                    | 24,716.000       | 692,887.32      | 710,004.15    |
| DISCO CORPORATION NPV<br>SEDOL: 6270948                   | 1,500.000        | 450,695.09      | 457,861.14    |
| DOWA HOLDINGS CO LTD<br>SEDOL: 6278306                    | 9,200.000        | 390,397.37      | 386,279.36    |
| FUJITSU NPV<br>SEDOL: 6356945                             | 4,051.000        | 549,607.32      | 694,075.20    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                         | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                         |                  |                 |               |
| <b>Japan - JPY</b>                                      |                  |                 |               |
| HITACHI NPV<br>SEDOL: 6429104                           | 12,600.000       | 462,707.84      | 681,672.53    |
| MAKITA CORP NPV<br>SEDOL: 6555805                       | 17,400.000       | 667,130.36      | 737,824.67    |
| MATSUKIYOCOCOKARA & CO<br>SEDOL: B249GC0                | 17,600.000       | 772,451.85      | 651,087.66    |
| NEXON CO LTD NPV<br>SEDOL: B63QM77                      | 24,532.000       | 448,545.58      | 473,788.96    |
| SHIMANO INC NPV<br>SEDOL: 6804820                       | 2,700.000        | 630,264.35      | 718,874.56    |
| SUZUKI MOTOR CORP NPV<br>SEDOL: 6865504                 | 13,600.000       | 651,616.56      | 523,072.38    |
| YAMAHA CORP NPV<br>SEDOL: 6642387                       | 11,400.000       | 501,847.30      | 561,313.01    |
| Total Japan - JPY                                       |                  | 7,671,941.52    | 8,103,402.57  |
| <b>Netherlands - EUR</b>                                |                  |                 |               |
| AKZO NOBEL NV EUR0.50(POST REV SPLIT)<br>SEDOL: BJ2KSG2 | 6,910.000        | 771,083.18      | 758,302.10    |
| JDE PEETS N.V.<br>SEDOL: BMC4ZZ3                        | 8,021.000        | 324,195.05      | 247,192.17    |
| KONINKLIJKE DSM NV EUR1.50<br>SEDOL: B0HZL93            | 4,292.000        | 454,579.78      | 966,410.86    |
| UNVL MUSIC GROUP EUR10.00<br>SEDOL: BNZGVV1             | 19,340.000       | 365,099.65      | 544,997.70    |
| WOLTERS KLUWER EUR0.12<br>SEDOL: 5671519                | 6,787.000        | 311,385.54      | 799,603.16    |
| Total Netherlands - EUR                                 |                  | 2,226,343.20    | 3,316,505.99  |
| <b>Norway - NOK</b>                                     |                  |                 |               |
| EQUINOR ASA NOK2.50<br>SEDOL: 7133608                   | 17,906.000       | 338,965.68      | 479,006.77    |
| TELENOR ASA ORD NOK6<br>SEDOL: 4732495                  | 36,862.000       | 620,733.67      | 579,371.67    |
| Total Norway - NOK                                      |                  | 959,699.35      | 1,058,378.44  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                                         |                  |                 |               |
| <b>Portugal - EUR</b>                                                   |                  |                 |               |
| GALP ENERGIA SGPS EUR1<br>SEDOL: B1FW751                                | 50,278.000       | 544,083.90      | 487,140.78    |
| Total Portugal - EUR                                                    |                  | 544,083.90      | 487,140.78    |
| <b>Singapore - SGD</b>                                                  |                  |                 |               |
| DBS GROUP HLDGS NPV<br>SEDOL: 6175203                                   | 27,670.000       | 424,147.77      | 670,327.63    |
| Total Singapore - SGD                                                   |                  | 424,147.77      | 670,327.63    |
| <b>Spain - EUR</b>                                                      |                  |                 |               |
| INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)<br>SEDOL: BP9DL90 | 21,868.000       | 805,796.43      | 709,492.38    |
| Total Spain - EUR                                                       |                  | 805,796.43      | 709,492.38    |
| <b>Sweden - SEK</b>                                                     |                  |                 |               |
| NORDEA BANK ABP NPV<br>SEDOL: BYZF9J9                                   | 58,910.000       | 656,648.89      | 718,981.98    |
| SANDVIK AB NPV<br>SEDOL: B1VQ252                                        | 31,404.000       | 662,412.58      | 876,163.22    |
| Total Sweden - SEK                                                      |                  | 1,319,061.47    | 1,595,145.20  |
| <b>Switzerland - CHF</b>                                                |                  |                 |               |
| ABB LTD CHF0.12 (REGD)<br>SEDOL: 7108899                                | 29,166.000       | 601,970.53      | 1,117,152.39  |
| NOVARTIS AG CHF0.50 (REGD)<br>SEDOL: 7103065                            | 9,619.000        | 679,632.02      | 847,515.03    |
| Total Switzerland - CHF                                                 |                  | 1,281,602.55    | 1,964,667.42  |
| <b>United Kingdom - GBP</b>                                             |                  |                 |               |
| ANGLO AMERICAN USD0.54945<br>SEDOL: B1XZS82                             | 17,660.000       | 721,210.04      | 721,414.80    |
| BARCLAYS PLC ORD GBP0.25<br>SEDOL: 3134865                              | 291,522.000      | 731,016.98      | 738,373.25    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                    | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                    |                  |                 |               |
| <b>United Kingdom - GBP</b>                        |                  |                 |               |
| COMPASS GROUP ORD GBP0.1105<br>SEDOL: BD6K457      | 28,883.000       | 579,536.85      | 645,880.82    |
| FERGUSON PLC ORD GBP0.10<br>SEDOL: BJVNSS4         | 4,125.000        | 284,370.01      | 732,190.34    |
| PETERSHILL PARTNER ORD USD0.01<br>SEDOL: BL9ZF30   | 82,428.000       | 390,256.87      | 306,464.47    |
| PRUDENTIAL GBP0.05<br>SEDOL: 0709954               | 30,903.000       | 476,044.26      | 533,462.02    |
| RELX PLC<br>SEDOL: B2B0DG9                         | 53,817.000       | 1,190,734.82    | 1,750,876.45  |
| SMITH & NEPHEW ORD USD0.20<br>SEDOL: 0922320       | 29,452.000       | 488,212.20      | 515,993.51    |
| TESCO ORD GBP0.0633333<br>SEDOL: BLGZ986           | 276,247.000      | 1,052,612.36    | 1,084,697.90  |
| UNILEVER PLC ORD GBP0.031111<br>SEDOL: B10RZP7     | 14,434.000       | 725,306.98      | 771,350.50    |
| 3I GROUP ORD GBP0.738636<br>SEDOL: B1YW440         | 36,282.000       | 542,958.30      | 712,069.88    |
| Total United Kingdom - GBP                         |                  | 7,182,259.67    | 8,512,773.94  |
| <b>United States - USD</b>                         |                  |                 |               |
| AON PLC<br>SEDOL: BLP1HW5                          | 4,136.000        | 530,207.87      | 1,243,116.16  |
| MEDTRONIC PLC COMMON STOCK STOCK<br>SEDOL: BTN1Y11 | 11,096.000       | 972,926.86      | 1,147,881.20  |
| Total United States - USD                          |                  | 1,503,134.73    | 2,390,997.36  |
| Total Corporate Stock - Common                     |                  | 38,914,242.42   | 46,551,640.37 |

*Value of Interest in Common/Collective Trusts*

|                                                                           |             |               |                |
|---------------------------------------------------------------------------|-------------|---------------|----------------|
| <b>United States - USD</b>                                                |             |               |                |
| CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND<br>CUSIP: NHY999JI5 | 279,689.180 | 35,019,583.27 | 65,830,442.30  |
| CF S&P 500 (R) FLAGSHIP NL FUND ( CM13 )<br>CUSIP: 87IU999E5              | 86,718.140  | 56,056,096.78 | 107,012,612.87 |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                | Shares/Par Value | Historical Cost | Current Value  |
|--------------------------------------------------------------------------------|------------------|-----------------|----------------|
| <i>Value of Interest in Common/Collective Trusts</i>                           |                  |                 |                |
| <b>United States - USD</b>                                                     |                  |                 |                |
| CF WILLIAM BLAIR SMID CORE COLLECTIVE INVESTMENT FD CL 2<br>CUSIP: 76999CC04   | 1,090,277.560    | 10,090,214.78   | 16,495,136.29  |
| COLTV SHORT TERM INVT FD<br>CUSIP: 66586U452                                   | 11,288,649.180   | 11,288,649.18   | 11,288,649.18  |
| Total United States - USD                                                      |                  | 112,454,544.01  | 200,626,840.64 |
| Total Value of Interest in Common/Collective Trusts                            |                  | 112,454,544.01  | 200,626,840.64 |
| <i>Value of Interest in Registered Investment Companies</i>                    |                  |                 |                |
| <b>Emerging Markets Region - USD</b>                                           |                  |                 |                |
| MFO LAZARD FUNDS INC EMERGING MKTS EQUITY ADV PORT<br>INSTL USD SEDOL: BYR8SS8 | 1,109,690.030    | 13,199,750.57   | 14,292,807.59  |
| Total Emerging Markets Region - USD                                            |                  | 13,199,750.57   | 14,292,807.59  |
| <b>United States - USD</b>                                                     |                  |                 |                |
| MFB NORTHN FDS ULTRA SHORT FXD INC FD<br>CUSIP: 665162467                      | 9,104.360        | 94,134.91       | 93,228.65      |
| MFO PIMCO SHORT TERM FLOATING NAV II<br>CUSIP: 72201P613                       | 602,209.660      | 6,029,083.25    | 6,028,720.91   |
| Total United States - USD                                                      |                  | 6,123,218.16    | 6,121,949.56   |
| Total Value of Interest in Registered Investment Com                           |                  | 19,322,968.73   | 20,414,757.15  |
| <i>Other</i>                                                                   |                  |                 |                |
| <b>Argentina - USD</b>                                                         |                  |                 |                |
| ARGENTINA REP .6% DUE 07-09-2041 REG<br>CUSIP: 040114HV5                       | 750,000.000      | 335,632.50      | 264,375.00     |
| ARGENTINA REP BD 1.0% 07-09-2029<br>CUSIP: 040114HX1                           | 11,904.000       | 6,487.65        | 4,315.32       |
| BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1<br>SEDOL: BMDHK89                 | 1,842,243.000    | 1,852,677.49    | 792,665.40     |
| Total Argentina - USD                                                          |                  | 2,194,797.64    | 1,061,355.72   |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                             | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                |                  |                 |               |
| <b>Australia - AUD</b>                                                                      |                  |                 |               |
| AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000<br>SEDOL: BMGX738                              | 1,450,000.000    | 1,032,345.75    | 991,844.17    |
| Total Australia - AUD                                                                       |                  | 1,032,345.75    | 991,844.17    |
| <b>Brazil - BRL</b>                                                                         |                  |                 |               |
| CME_OIS MSNYUS33 02/01/2024 BRL P 1DBZDIO / R 7.9%<br>SWU01BAV3 SEDOL: 9KZKL0L              | -15,072,072.120  | -420.22         | -130,439.18   |
| CME_OIS MSNYUS33 02/01/2024 BRL P 1DBZDIO / R 7.9%<br>SWU01BAV3 SEDOL: 9KZKL0U              | 15,072,072.120   | 0.00            | 0.00          |
| Total Brazil - BRL                                                                          |                  | -420.22         | -130,439.18   |
| <b>Brazil - USD</b>                                                                         |                  |                 |               |
| CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL<br>SWPC0JWP6 SEDOL: 9KZUT0U          | 900,000.000      | 0.00            | 0.00          |
| CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL<br>SWPC0JWP6 SEDOL: 9KZUT0L          | -900,000.000     | -33,048.78      | -33,630.48    |
| CDS CHASUS33 06/20/2023 SELL PETROBRAS INTL FIN CO<br>SWPC0H2A6 SEDOL: 9J9WJ0L              | -100,000.000     | -9,820.18       | -113.95       |
| CDS CHASUS33 06/20/2023 SELL PETROBRAS INTL FIN CO<br>SWPC0H2A6 SEDOL: 9J9WJ0U              | 100,000.000      | 0.00            | 0.00          |
| CDS MRMDUS33 06/20/2023 SELL PETROBRAS INTL FIN CO<br>SWPC0H414 SEDOL: 9J9WG4L              | -200,000.000     | -19,341.06      | -227.90       |
| CDS MRMDUS33 06/20/2023 SELL PETROBRAS INTL FIN CO<br>SWPC0H414 SEDOL: 9J9WG4U              | 200,000.000      | 0.00            | 0.00          |
| PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE<br>06-10-2051/06-10-2021 REG SEDOL: BM9DJ28 | 300,000.000      | 289,338.00      | 278,250.00    |
| Total Brazil - USD                                                                          |                  | 227,127.98      | 244,277.67    |
| <b>Canada - CAD</b>                                                                         |                  |                 |               |
| CME_IRS MSNYUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UFD7<br>SEDOL: 9JZGECU               | 1,700,000.000    | 0.00            | 2,471.64      |
| CME_IRS MSNYUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UFD7<br>SEDOL: 9JZGECU               | -1,700,000.000   | -6,787.78       | 0.00          |
| LCH_IRS MSNYUS33 03/03/2025 CAD P 3MCDOR / R 1.22%<br>SWU010CK9 SEDOL: 9K2SWUU              | 3,300,000.000    | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                              |                  |                 |               |
| <b>Canada - CAD</b>                                                                       |                  |                 |               |
| LCH_IRS MSNYUS33 03/03/2025 CAD P 3MCDOR / R 1.22%<br>SWJ010CK9 SEDOL: 9K2SWUL            | -3,300,000.000   | 0.00            | -36,578.36    |
| LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235%<br>SWJ010DI3 SEDOL: 9K2TTDL           | -2,200,000.000   | 0.00            | -23,673.23    |
| LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235%<br>SWJ010DI3 SEDOL: 9K2TTDU           | 2,200,000.000    | 260.32          | 0.00          |
| LCH_IRS MSNYUS33 22/04/2031 CAD P 3MCDOR / R 1.963%<br>SWJ01A053 SEDOL: 9KY3DXL           | -5,600,000.000   | 0.00            | 0.00          |
| LCH_IRS MSNYUS33 22/04/2031 CAD P 3MCDOR / R 1.963%<br>SWJ01A053 SEDOL: 9KY3DXU           | 5,600,000.000    | 0.00            | 21,844.94     |
| Total Canada - CAD                                                                        |                  | -6,527.46       | -35,935.01    |
| <b>Canada - USD</b>                                                                       |                  |                 |               |
| ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1<br>SWPC0KK76 SEDOL: 9L3NZ1L       | -700,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1<br>SWPC0KK76 SEDOL: 9L3NZ1U       | 700,000.000      | 8,190.66        | 9,525.18      |
| Total Canada - USD                                                                        |                  | 8,190.66        | 9,525.18      |
| <b>Chile - USD</b>                                                                        |                  |                 |               |
| CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE<br>01-22-2061/07-22-2060 REG CUSIP: 168863DQ8 | 851,000.000      | 847,902.36      | 789,183.36    |
| CHILE REP 3.25% 09-21-2071<br>CUSIP: 168863DU9                                            | 200,000.000      | 191,882.00      | 185,000.00    |
| CHILE(REPUBLIC OF) 3.125% DUE 03-27-2025<br>CUSIP: 168863BW7                              | 200,000.000      | 215,800.00      | 209,500.00    |
| REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG<br>CUSIP: 168863DS4                             | 1,600,000.000    | 1,590,816.00    | 1,565,600.00  |
| Total Chile - USD                                                                         |                  | 2,846,400.36    | 2,749,283.36  |
| <b>China - USD</b>                                                                        |                  |                 |               |
| CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3<br>SWPC0IL54 SEDOL: 9JYXKKU           | 300,000.000      | 2,939.51        | 4,997.88      |
| CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3<br>SWPC0IL54 SEDOL: 9JZLUEL           | -300,000.000     | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                         |                  |                 |               |
| <b>China - USD</b>                                                                   |                  |                 |               |
| CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3<br>SWPC0IL54 SEDOL: 9JYXKKL      | -300,000.000     | 0.00            | 0.00          |
| CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3<br>SWPC0IL54 SEDOL: 9JZLUEU      | 300,000.000      | 3,236.24        | 4,997.88      |
| CDS GSILGB2X 12/20/2024 SELL SINOPEC GRP DEV 2018 3<br>SWPC0IPZ4 SEDOL: 9JZNYCU      | 400,000.000      | 7,308.16        | 8,009.64      |
| CDS GSILGB2X 12/20/2024 SELL SINOPEC GRP DEV 2018 3<br>SWPC0IPZ4 SEDOL: 9JZNYCL      | -400,000.000     | 0.00            | 0.00          |
| CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025-<br>SWPC0IR33 SEDOL: 9JZTY1L      | -1,200,000.000   | 0.00            | 0.00          |
| CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025-<br>SWPC0IR33 SEDOL: 9JZTY1U      | 1,200,000.000    | 1,548.67        | 15,639.48     |
| Total China - USD                                                                    |                  | 15,032.58       | 33,644.88     |
| <b>Colombia - USD</b>                                                                |                  |                 |               |
| COLOMBIA REP 5% DUE 06-15-2045 REG<br>CUSIP: 195325CU7                               | 1,325,000.000    | 1,368,684.56    | 1,195,812.50  |
| COLOMBIA(REP OF) GLOBAL BD 6.125% DUE<br>01-18-2041/10-20-2009 REG CUSIP: 195325BM6  | 370,000.000      | 441,766.04      | 380,641.20    |
| ECOPETROL S A 4.625% 11-02-2031<br>SEDOL: BL5C7L7                                    | 60,000.000       | 60,000.00       | 58,332.00     |
| ECOPETROL S A 5.875% 11-02-2051<br>SEDOL: BL98498                                    | 680,000.000      | 680,000.00      | 637,119.20    |
| REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG<br>CUSIP: 195325BR5                        | 1,994,000.000    | 2,166,312.14    | 1,934,359.46  |
| Total Colombia - USD                                                                 |                  | 4,716,762.74    | 4,206,264.36  |
| <b>European Union - EUR</b>                                                          |                  |                 |               |
| CALL SWO_CD X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>3175150I0 SEDOL: 9L3LGLU | -1,100,000.000   | -1,704.36       | -375.15       |
| CALL SWO_CD X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>317525G18 SEDOL: 9L3SKNU | -1,100,000.000   | -1,170.33       | -375.15       |
| CALL SWO_CD X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>317525G18 SEDOL: 9L3J90U | -1,400,000.000   | -1,821.80       | -477.46       |
| CALL SWO_CD X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>317525G18 SEDOL: 9L3MMZU | -2,100,000.000   | -2,836.51       | -716.20       |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                         | Shares/Par Value   | Historical Cost | Current Value  |
|-----------------------------------------------------------------------------------------|--------------------|-----------------|----------------|
| <i>Other</i>                                                                            |                    |                 |                |
| <b>European Union - EUR</b>                                                             |                    |                 |                |
| CALL SWO_CD_X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>3175775Q3 SEDOL: 9L3J91U    | -1,400,000.000     | -1,710.90       | -415.69        |
| CALL SWO_CD_X BARCGB33 16/03/2022 ITRAXX EUROPE SERIES 3<br>3175955A0 SEDOL: 9L3FLUU    | -900,000.000       | -875.97         | -417.27        |
| CALL SWO_CD_X BARCGB33 19/01/2022 ITRAXX EUROPE SERIES 3<br>317551042 SEDOL: 9L23SXU    | -1,100,000.000     | -1,520.24       | -90.57         |
| CALL SWO_CD_X BARCGB33 19/01/2022 ITRAXX EUROPE SERIES 3<br>317595NW2 SEDOL: 9L2EYKU    | -1,300,000.000     | -1,846.19       | -94.17         |
| CALL SWO_CD_X BOFAUS6S 16/03/2022 ITRAXX EUROPE SERIES 3<br>317595I40 SEDOL: 9L3NNZU    | -1,600,000.000     | -2,484.41       | -545.67        |
| CALL SWO_CD_X BOFAUS6S 19/01/2022 ITRAXX EUROPE SERIES 3<br>317572LA1 SEDOL: 9L2EZLU    | -1,400,000.000     | -1,947.62       | -101.42        |
| CALL SWO_CD_X CITIUS33 16/02/2022 ITRAXX EUROPE SERIES 3<br>317516UH3 SEDOL: 9L2NNVU    | -200,000.000       | -238.99         | -45.78         |
| ICE_CD_X MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3<br>SWPC0KBS0 SEDOL: 9L28EPL    | -18,300,000.000    | 0.00            | 0.00           |
| ICE_CD_X MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3<br>SWPC0KBS0 SEDOL: 9L28EPU    | 18,300,000.000     | 490,398.29      | 549,114.85     |
| Total European Union - EUR                                                              |                    | 472,240.97      | 545,460.32     |
| <b>Germany - EUR</b>                                                                    |                    |                 |                |
| FUT MAR 22 EURX EUR-BUND<br>CUSIP: 999599GH0                                            | -73.000            | -14,394,792.71  | -14,226,384.93 |
| FUT MAR 22 EURX EUR-BUND<br>CUSIP: 999599GH0                                            | 73.000             | 14,394,792.71   | 14,226,384.93  |
| Total Germany - EUR                                                                     |                    | 0.00            | 0.00           |
| <b>Ghana - USD</b>                                                                      |                    |                 |                |
| GHANA REP NT 144A 8.627% DUE 06-16-2049 BEO SINKING FUND<br>06-16-2047 CUSIP: 374422AH6 | 260,000.000        | 260,000.00      | 205,595.00     |
| Total Ghana - USD                                                                       |                    | 260,000.00      | 205,595.00     |
| <b>Hungary - HUF</b>                                                                    |                    |                 |                |
| CME_IRS MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25%<br>SWU00OT61 SEDOL: 9G9LQZL         | -1,111,400,000.000 | 0.00            | -206,742.15    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                 | Shares/Par Value  | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|-------------------|-----------------|---------------|
| <i>Other</i>                                                                    |                   |                 |               |
| <b>Hungary - HUF</b>                                                            |                   |                 |               |
| CME_IRS_MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25%<br>SWU00OT61 SEDOL: 9G9LQZU | 1,111,400,000.000 | 3,742.97        | 0.00          |
| Total Hungary - HUF                                                             |                   | 3,742.97        | -206,742.15   |
| <b>Indonesia - USD</b>                                                          |                   |                 |               |
| INDONESIA REP T BD 3.7% 10-30-2049<br>CUSIP: 455780CN4                          | 270,000.000       | 267,580.80      | 285,515.94    |
| REPUBLIC OF INDONESIA 144A 6.75 01-15-2044 REG<br>CUSIP: 455780BR6              | 835,000.000       | 996,550.11      | 1,234,794.26  |
| REPUBLIC OF INDONESIA 4.125% 144A DUE 01-15-2025 REG<br>CUSIP: 455780BT2        | 300,000.000       | 332,625.00      | 323,298.13    |
| REPUBLIC OF INDONESIA 4.35% 01-11-2048<br>CUSIP: 455780CE4                      | 910,000.000       | 902,410.60      | 1,040,881.48  |
| Total Indonesia - USD                                                           |                   | 2,499,166.51    | 2,884,489.81  |
| <b>Israel - USD</b>                                                             |                   |                 |               |
| ISRAEL ST BD 2.875% DUE 03-16-2026 REG<br>CUSIP: 46513CXR2                      | 200,000.000       | 217,000.00      | 211,342.80    |
| STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG<br>SEDOL: BFWM6X3                   | 510,000.000       | 505,399.80      | 624,178.80    |
| STATE OF ISRAEL 3.875% DUE 07-03-2050 REG<br>CUSIP: 46513JB42                   | 360,000.000       | 360,000.00      | 420,005.52    |
| STATE OF ISRAEL 4.5% DUE 04-03-2120 REG<br>SEDOL: BM6R097                       | 800,000.000       | 800,000.00      | 1,017,603.20  |
| Total Israel - USD                                                              |                   | 1,882,399.80    | 2,273,130.32  |
| <b>Japan - JPY</b>                                                              |                   |                 |               |
| LCH_IRS_MSNYUS33 20/03/2022 JPY P 0 / R 6MLIBOR SWU01DYC5<br>SEDOL: 9L3RDHU     | 62,600,000.000    | 0.00            | 0.00          |
| LCH_IRS_MSNYUS33 20/03/2022 JPY P 0 / R 6MLIBOR SWU01DYC5<br>SEDOL: 9L3RDHL     | -62,600,000.000   | -69.86          | -170.86       |
| LCH_OIS_MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0<br>SEDOL: 9L3HMWL     | -499,900,000.000  | -3,698.57       | -4,109.72     |
| LCH_OIS_MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0<br>SEDOL: 9L3HMWU     | 499,900,000.000   | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                      |                  |                 |               |
| <b>Japan - JPY</b>                                                                |                  |                 |               |
| LCH_OIS MSNYUS33 20/03/2022 JPY P 1DTONAR / R 0 SWU01E0D8<br>SEDOL: 9L3RKCU       | 62,600,000.000   | 0.00            | 0.00          |
| LCH_OIS MSNYUS33 20/03/2022 JPY P 1DTONAR / R 0 SWU01E0D8<br>SEDOL: 9L3RKCL       | -62,600,000.000  | -29.50          | -37.13        |
| LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR<br>SWU01E238 SEDOL: 9L3RKFL   | -62,600,000.000  | -2,735.76       | -17,772.41    |
| LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR<br>SWU01E238 SEDOL: 9L3RKFU   | 62,600,000.000   | 0.00            | 0.00          |
| Total Japan - JPY                                                                 |                  | -6,533.69       | -22,090.12    |
| <b>Kazakhstan - USD</b>                                                           |                  |                 |               |
| PVTPL KAZMUNAYGAS NATIONAL 3.5% DUE<br>04-14-2033/10-14-2020 BEO CUSIP: 48126PAA0 | 440,000.000      | 440,000.00      | 455,811.84    |
| Total Kazakhstan - USD                                                            |                  | 440,000.00      | 455,811.84    |
| <b>Mexico - MXN</b>                                                               |                  |                 |               |
| MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN<br>SEDOL: B44NND6                  | 218,300.000      | 1,211,096.11    | 1,123,977.64  |
| Total Mexico - MXN                                                                |                  | 1,211,096.11    | 1,123,977.64  |
| <b>Mexico - USD</b>                                                               |                  |                 |               |
| CDS BARCGB33 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0G1O9 SEDOL: 9J9XJEL    | -200,000.000     | -8,344.80       | 0.00          |
| CDS BARCGB33 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0G1O9 SEDOL: 9J9XJEU    | 200,000.000      | 0.00            | 226.92        |
| CDS BARCGB33 06/20/2023 SELL PEMEX PROJ FDG MASTER<br>SWPC0H5F2 SEDOL: 9J9WH6U    | 300,000.000      | 0.00            | 0.00          |
| CDS BARCGB33 06/20/2023 SELL PEMEX PROJ FDG MASTER<br>SWPC0H5F2 SEDOL: 9J9WH6L    | -300,000.000     | -15,237.21      | -1,870.26     |
| CDS CITIUS33 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FSN4 SEDOL: 9K17J5L    | -100,000.000     | -3,893.62       | 0.00          |
| CDS CITIUS33 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FSN4 SEDOL: 9K17J5U    | 100,000.000      | 0.00            | 113.46        |
| CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FGB3 SEDOL: 9J9WG2L    | -200,000.000     | -7,787.24       | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost      | Current Value        |
|-------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Other</i>                                                                                    |                  |                      |                      |
| <b>Mexico - USD</b>                                                                             |                  |                      |                      |
| CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FGB3 SEDOL: 9J9WF8U                  | 100,000.000      | 0.00                 | 113.46               |
| CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FGB3 SEDOL: 9J9WG2U                  | 200,000.000      | 0.00                 | 226.92               |
| CDS GSILGB2X 06/20/2022 SELL PEMEX PROJ FDG MASTER<br>SWPC0FGB3 SEDOL: 9J9WF8L                  | -100,000.000     | -3,980.20            | 0.00                 |
| CDS GSILGB2X 06/20/2023 SELL PEMEX PROJ FDG MASTER<br>SWPC0H5H8 SEDOL: 9J9WG3U                  | 100,000.000      | 0.00                 | 0.00                 |
| CDS GSILGB2X 06/20/2023 SELL PEMEX PROJ FDG MASTER<br>SWPC0H5H8 SEDOL: 9J9WG3L                  | -100,000.000     | -5,589.74            | -623.42              |
| MEXICO(UTD MEX ST) 4.6% SNR 10/02/48 USD200000<br>SEDOL: BF03229                                | 365,000.000      | 357,906.58           | 388,728.65           |
| PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG<br>CUSIP: 71654QDF6                         | 1,425,000.000    | 1,117,727.25         | 1,271,812.50         |
| PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG<br>CUSIP: 71654QDD1                         | 1,550,000.000    | 1,239,561.50         | 1,495,750.00         |
| PETROLEOS MEXICANOS 6.75% DUE 09-21-2047<br>SEDOL: BD3NBC5                                      | 2,914,000.000    | 2,798,981.89         | 2,586,175.00         |
| PVTPL COMISION FEDERAL DE ELECTRICIDAD 3.348% DUE<br>02-09-2031/11-09-2030 BEO CUSIP: 200447AH3 | 200,000.000      | 200,000.00           | 195,744.00           |
| PVTPL COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE<br>02-09-2051/08-09-2050 BEO CUSIP: 200447AJ9 | 550,000.000      | 540,400.00           | 516,312.50           |
| PVTPL PETRLEOS MEXICANOS 6.7% DUE 02-16-2032<br>CUSIP: 71643VAA3                                | 1,866,000.000    | 1,792,151.03         | 1,884,660.00         |
| UNITED MEXICAN STATES 4.28% 08-14-2041<br>CUSIP: 91087BAQ3                                      | 560,000.000      | 559,652.80           | 580,300.00           |
| UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026<br>CUSIP: 91086QBG2                       | 300,000.000      | 340,470.00           | 329,253.00           |
| UNITED MEXICAN STS TBOND 3.75% 19/04/2071<br>SEDOL: 1AX1DPU                                     | 700,000.000      | 700,000.00           | 629,300.00           |
| UNITED MEXICAN STS 4.6% 23/01/2046<br>SEDOL: BVCXLS8                                            | 680,000.000      | 602,616.00           | 726,756.80           |
| UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044<br>CUSIP: 91086QBB3                      | 2,914,000.000    | 2,864,013.54         | 3,172,646.64         |
| <b>Total Mexico - USD</b>                                                                       |                  | <b>13,068,647.78</b> | <b>13,775,626.17</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                         |                  |                 |               |
| <b>Morocco - USD</b>                                                                 |                  |                 |               |
| PVTPL OCP S A 5.125% DUE 06-23-2051/12-23-2050BEO<br>CUSIP: 67091TAE5                | 590,000.000      | 586,401.60      | 556,497.44    |
| Total Morocco - USD                                                                  |                  | 586,401.60      | 556,497.44    |
| <b>Panama - USD</b>                                                                  |                  |                 |               |
| PANAMA REP GLOBAL BD 2.252% 09-29-2032<br>CUSIP: 698299BN3                           | 810,000.000      | 810,000.00      | 768,487.50    |
| PANAMA(REP OF) 4.3% SNR 29/04/53 USD200000<br>SEDOL: B96SR76                         | 597,000.000      | 675,684.60      | 640,885.47    |
| REPUBLIC OF PANAMA 3.87% 07-23-2060<br>CUSIP: 698299BL7                              | 1,255,000.000    | 1,397,522.25    | 1,255,000.00  |
| Total Panama - USD                                                                   |                  | 2,883,206.85    | 2,664,372.97  |
| <b>Paraguay - USD</b>                                                                |                  |                 |               |
| PVTPL REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG<br>CUSIP: 699149AH3               | 360,000.000      | 438,706.80      | 410,850.00    |
| Total Paraguay - USD                                                                 |                  | 438,706.80      | 410,850.00    |
| <b>Peru - PEN</b>                                                                    |                  |                 |               |
| PERU REP 144A FIXED 6.15% 08-12-2032 REG<br>CUSIP: 715638BY7                         | 1,600.000        | 549,508.75      | 402,134.53    |
| PERU(REP OF) 5.4% SNR 12/08/2034 PEN1000<br>SEDOL: BK5SMP7                           | 1,100.000        | 332,611.29      | 251,125.74    |
| PVTPL REP OF PERU 8.2 DUE 08-12-2026 REG<br>SEDOL: B66GQ83                           | 393.000          | 150,494.39      | 112,202.11    |
| PVTPL REPUBLIC OF PERU 6.35% 08-12-2028<br>SEDOL: BDGL933                            | 301.000          | 105,755.56      | 79,313.29     |
| REPUBLIC OF PERU 5.35% 08-12-2040<br>CUSIP: 715638DB5                                | 200.000          | 59,007.44       | 42,646.16     |
| Total Peru - PEN                                                                     |                  | 1,197,377.43    | 887,421.83    |
| <b>Peru - USD</b>                                                                    |                  |                 |               |
| PERU REP GDR REPSTG GDN NUEVO SOLES 144A6.15% DUE<br>08-12-2032 REG CUSIP: 715638BY7 | 500.000          | 168,840.91      | 125.67        |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                            | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                               |                  |                 |               |
| <b>Peru - USD</b>                                                          |                  |                 |               |
| PERU REP GLOBAL BD 3.55% 03-10-2051<br>CUSIP: 715638DT6                    | 700,000.000      | 710,136.00      | 728,007.00    |
| PERU REP 15/01/2072 3.6% DUE<br>01-15-2072/11-02-2021 BEO CUSIP: 715638DW9 | 542,000.000      | 521,257.66      | 528,721.00    |
| PERU REP 2.78% 12-01-2060<br>CUSIP: 715638DQ2                              | 512,000.000      | 506,045.86      | 449,285.12    |
| PERU REP 3.0% 01-15-2034<br>CUSIP: 715638DU3                               | 650,000.000      | 644,572.50      | 647,400.00    |
| REPUBLIC OF PERU 2.783% DUE 01-23-2031 REG<br>CUSIP: 715638DF6             | 380,000.000      | 380,007.60      | 378,103.80    |
| <b>Total Peru - USD</b>                                                    |                  | 2,930,860.53    | 2,731,642.59  |
| <b>Poland - USD</b>                                                        |                  |                 |               |
| STATE TREAS REP POLAND 4 DUE 01-22-2024 REG<br>CUSIP: 857524AC6            | 100,000.000      | 109,275.00      | 105,723.80    |
| <b>Total Poland - USD</b>                                                  |                  | 109,275.00      | 105,723.80    |
| <b>Qatar - USD</b>                                                         |                  |                 |               |
| PVTPL QATAR PETE 3.125% DUE<br>07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3  | 1,365,000.000    | 1,359,963.15    | 1,379,490.84  |
| QATAR PETE BD 144A 3.3% 07-12-2051<br>CUSIP: 74730DAD5                     | 1,500,000.000    | 1,500,000.00    | 1,544,052.00  |
| QATAR ST 4.4% 144A 04-16-2050 REG<br>CUSIP: 74727PBE0                      | 580,000.000      | 580,000.00      | 720,529.36    |
| QATAR(STATE OF) 3.25% SNR 02/06/26 USD1000<br>SEDOL: BDDRJ90               | 200,000.000      | 219,500.00      | 213,245.80    |
| QATAR(STATE OF) 4.817% SNR 14/03/2049 USD<br>SEDOL: BH3JG26                | 1,100,000.000    | 1,100,000.00    | 1,445,367.00  |
| QATAR(STATE OF) 5.103% SNR 23/04/2048 USD<br>SEDOL: BFYY518                | 500,000.000      | 500,000.00      | 677,837.00    |
| STATE OF QATAR 144A 4.817% 03-14-2049<br>CUSIP: 74727PBB6                  | 680,000.000      | 680,000.00      | 891,235.20    |
| <b>Total Qatar - USD</b>                                                   |                  | 5,939,463.15    | 6,871,757.20  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                       |                  |                 |               |
| <b>Saudi Arabia - USD</b>                                                          |                  |                 |               |
| CDS CITIUS33 06/20/2022 SELL SAUDI INTERNATIONAL BO<br>SWPC0FJN4 SEDOL: 9K17M0U    | 400,000.000      | 2,290.65        | 1,788.96      |
| CDS CITIUS33 06/20/2022 SELL SAUDI INTERNATIONAL BO<br>SWPC0FJN4 SEDOL: 9K17M0L    | -400,000.000     | 0.00            | 0.00          |
| PVTPL SAUDI ARABIAN OIL CO 3.25% DUE<br>11-24-2050/05-24-2050 BEO CUSIP: 80414L2L8 | 900,000.000      | 891,468.00      | 875,503.80    |
| SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD<br>SEDOL: BDFT8M0                         | 200,000.000      | 227,500.00      | 234,966.00    |
| Total Saudi Arabia - USD                                                           |                  | 1,121,258.65    | 1,112,258.76  |
| <b>South Africa - USD</b>                                                          |                  |                 |               |
| CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI<br>SWPC0HDI7 SEDOL: 9K17H7U    | 100,000.000      | 0.00            | 153.43        |
| CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI<br>SWPC0HDI7 SEDOL: 9K17H7L    | -100,000.000     | -5,079.91       | 0.00          |
| Total South Africa - USD                                                           |                  | -5,079.91       | 153.43        |
| <b>South Africa - ZAR</b>                                                          |                  |                 |               |
| CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025%<br>SWU016XD9 SEDOL: 9K8AA7L   | -24,600,000.000  | 0.00            | -55,119.26    |
| CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025%<br>SWU016XD9 SEDOL: 9K8AA7U   | 24,600,000.000   | 1,447.17        | 0.00          |
| CME_IRS MSNYUS33 07/01/2026 ZAR P 3MJIBAR / R 4.85%<br>SWU017LN8 SEDOL: 9K8VEPU    | 60,600,000.000   | 0.00            | 0.00          |
| CME_IRS MSNYUS33 07/01/2026 ZAR P 3MJIBAR / R 4.85%<br>SWU017LN8 SEDOL: 9K8VEPL    | -60,600,000.000  | -103.49         | -158,573.80   |
| CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.68%<br>SWU01ANE9 SEDOL: 9KZ3VLU    | 11,600,000.000   | 437.37          | 0.00          |
| CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.68%<br>SWU01ANE9 SEDOL: 9KZ3VLL    | -11,600,000.000  | 0.00            | -14,267.06    |
| CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.722%<br>SWU01ANK5 SEDOL: 9KZ3VJL   | -9,900,000.000   | 0.00            | -11,138.18    |
| CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.722%<br>SWU01ANK5 SEDOL: 9KZ3VJU   | 9,900,000.000    | 0.00            | 0.00          |
| CME_IRS MSNYUS33 11/01/2026 ZAR P 3MJIBAR / R 4.847%<br>SWU017NT3 SEDOL: 9K8W25L   | -35,300,000.000  | 0.00            | -93,394.82    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                  |                  |                 |               |
| <b>South Africa - ZAR</b>                                                                     |                  |                 |               |
| CME_IRS MSNYUS33 11/01/2026 ZAR P 3MJIBAR / R 4.847%<br>SWU017NT3 SEDOL: 9K8W25U              | 35,300,000.000   | 0.00            | 0.00          |
| STH AFRICA(REP OF) 8.25% SNR 31/03/32 ZAR1000<br>SEDOL: BP4JP79                               | 13,200,000.000   | 768,389.40      | 746,835.49    |
| Total South Africa - ZAR                                                                      |                  | 770,170.45      | 414,342.37    |
| <b>Spain - EUR</b>                                                                            |                  |                 |               |
| ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S<br>SWPC0K383 SEDOL: 9KY4T5L           | -400,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S<br>SWPC0K383 SEDOL: 9KY4T5U           | 400,000.000      | 4,982.92        | 1,681.19      |
| Total Spain - EUR                                                                             |                  | 4,982.92        | 1,681.19      |
| <b>United Arab Emirates - USD</b>                                                             |                  |                 |               |
| EMIRATE ABU DHABI GLOBAL MEDIUM TRANCHE # TR 00011 .75%<br>09-02-2023 CUSIP: 29135LAL4        | 220,000.000      | 219,478.60      | 219,264.76    |
| EMIRATE OF ABU DHABI 3.875% DUE 04-16-2050<br>CUSIP: 29135LAJ9                                | 1,140,000.000    | 1,206,228.40    | 1,327,858.32  |
| MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS TRANCHE # TR 00010<br>3.7 11-07-2049 CUSIP: 55276VAK8 | 580,000.000      | 580,000.00      | 641,557.72    |
| PVPTL ABU DHABI GOVT INT'L 4.125% 10-11-2047<br>CUSIP: 29135LAB6                              | 970,000.000      | 961,415.50      | 1,160,793.18  |
| PVTPL EMIRATE ABU DHABI 3.125%<br>09-30-2049 CUSIP: 29135LAF7                                 | 660,000.000      | 644,820.00      | 673,479.84    |
| Total United Arab Emirates - USD                                                              |                  | 3,611,942.50    | 4,022,953.82  |
| <b>United Kingdom - EUR</b>                                                                   |                  |                 |               |
| ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125%<br>SWPC0JC45 SEDOL: 9K4FWSL           | -850,000.000     | -148,594.66     | -11,838.88    |
| ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125%<br>SWPC0JC45 SEDOL: 9K4FWSU           | 850,000.000      | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 20/12/2022 SELL BARCLAYS BANK PLC 1.5%<br>SWPC0KKK7 SEDOL: 9L3WQUU           | 1,900,000.000    | 17,717.32       | 16,720.21     |
| ICE_CDS MSNYUS33 20/12/2022 SELL BARCLAYS BANK PLC 1.5%<br>SWPC0KKK7 SEDOL: 9L3WQUL           | -1,900,000.000   | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                          | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                             |                  |                 |               |
| United Kingdom - EUR                                                                     |                  |                 |               |
| Total United Kingdom - EUR                                                               |                  | -130,877.34     | 4,881.33      |
| United Kingdom - GBP                                                                     |                  |                 |               |
| LCH_OIS MSNYUS33 16/03/2032 GBP P 0.75% / R 1DSONIA<br>SWU01B1U5 SEDOL: 9L1VQ0L          | -2,500,000.000   | -19,308.43      | 0.00          |
| LCH_OIS MSNYUS33 16/03/2032 GBP P 0.75% / R 1DSONIA<br>SWU01B1U5 SEDOL: 9L1VQ0U          | 2,500,000.000    | 0.00            | 68,188.78     |
| LCH_OIS MSNYUS33 16/03/2052 GBP P 0.75% / R 1DSONIA<br>SWU01B1V3 SEDOL: 9L1VS9L          | -1,500,000.000   | -26,379.77      | 0.00          |
| LCH_OIS MSNYUS33 16/03/2052 GBP P 0.75% / R 1DSONIA<br>SWU01B1V3 SEDOL: 9L1VS9U          | 1,500,000.000    | 0.00            | 45,562.75     |
| LCH_RPI MSNYUS33 15/10/2046 GBP P RPI / R 3.585% SWU09GJ52<br>SEDOL: 9G4FMTU             | 100,000.000      | 0.00            | 678.13        |
| LCH_RPI MSNYUS33 15/10/2046 GBP P RPI / R 3.585% SWU09GJ52<br>SEDOL: 9G4FMTL             | -100,000.000     | 0.00            | 0.00          |
| Total United Kingdom - GBP                                                               |                  | -45,688.20      | 114,429.66    |
| United States - USD                                                                      |                  |                 |               |
| AL ECON SETTLEMENT AUTH BP SETT TAXABLE-SER B 4.263<br>DUE 09-15-2032 REG SEDOL: BYQM9J9 | 350,000.000      | 350,000.00      | 398,471.71    |
| AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO<br>TAXABLE SEDOL: B51JWV5            | 100,000.000      | 140,323.00      | 165,342.03    |
| AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO<br>TAXABLE SEDOL: B52FJL1            | 380,000.000      | 484,424.00      | 719,793.64    |
| AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050<br>SEDOL: BZ1JY97                           | 175,000.000      | 194,107.50      | 250,091.28    |
| BERMUDA GOVT 3.375% 08-20-2050<br>CUSIP: 085209AH7                                       | 320,000.000      | 319,100.80      | 319,600.00    |
| CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE<br>SEDOL: B54BZ20                              | 3,750,000.000    | 5,549,290.43    | 5,883,056.63  |
| CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE<br>SEDOL: B3Y5CW7                              | 400,000.000      | 521,160.00      | 689,525.00    |
| CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE<br>SEDOL: B52J623                            | 920,000.000      | 1,356,059.60    | 1,523,761.32  |
| CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000<br>SEDOL: B41WHL2                   | 1,440,000.000    | 1,988,658.68    | 2,403,151.20  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                      |                  |                 |               |
| <b>United States - USD</b>                                                        |                  |                 |               |
| CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.385% 317U106I6<br>01/13/2022 SEDOL: 9L3VM7U | -1,900,000.000   | -6,460.00       | -899.65       |
| CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.505% 317U108I4<br>01/13/2022 SEDOL: 9L3VW7U | -1,000,000.000   | -8,450.00       | -867.00       |
| CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.66% 317U331I3<br>01/31/2022 SEDOL: 9L49QXU  | -400,000.000     | -3,730.00       | -5,408.80     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.355% 317U231I4<br>01/20/2022 SEDOL: 9L45P5U | -500,000.000     | -1,662.50       | -362.40       |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.515% 317U232I3<br>01/20/2022 SEDOL: 9L45P6U | -800,000.000     | -6,800.00       | -1,879.20     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.87% 317U744Z6<br>11/02/2022 SEDOL: 9L2WYDU  | -38,800,000.000  | -77,600.00      | -41,085.32    |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.87% 317U744Z6<br>11/02/2022 SEDOL: 9L39YFU  | -38,400,000.000  | -78,720.00      | -40,661.76    |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.87% 317U744Z6<br>11/02/2022 SEDOL: 9L38MHU  | -13,200,000.000  | -26,400.00      | -13,977.48    |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.218% 317U213I6<br>01/18/2022 SEDOL: 9L44Z0U | -800,000.000     | -1,820.00       | -208.08       |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.305% 317U121I7<br>01/14/2022 SEDOL: 9L3W55U | -1,000,000.000   | -2,475.00       | -542.80       |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.45% 317U981Z8<br>01/31/2022 SEDOL: 9L3LMKU  | -1,200,000.000   | -16,680.00      | -3,287.28     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.463% 317U036I1<br>01/10/2022 SEDOL: 9L3TJXU | -1,600,000.000   | -6,104.00       | -1,667.52     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% 317U173I4<br>01/18/2022 SEDOL: 9L43YXU  | -1,200,000.000   | -9,300.00       | -2,488.80     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.536% 317U868Z6<br>01/18/2022 SEDOL: 9L3CJBU | -1,200,000.000   | -6,360.00       | -5,050.56     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.537% 317U068I2<br>01/10/2022 SEDOL: 9L3UCZU | -1,200,000.000   | -10,938.00      | -988.08       |
| CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.477% 317UCG061<br>01/04/2022 SEDOL: 9L3NFNU | -2,400,000.000   | -25,500.00      | -10.56        |
| CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.495% 317U215I4<br>01/18/2022 SEDOL: 9L44S6U | -900,000.000     | -7,785.00       | -1,383.03     |
| CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.533% 317U123I5<br>01/14/2022 SEDOL: 9L3WZ3U | -400,000.000     | -3,400.00       | -608.64       |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                         |                  |                 |               |
| <b>United States - USD</b>                                                           |                  |                 |               |
| CALL SWO USD ROYCCAT3IMM P 3MLIBOR / R 1.468% 317U323I3<br>01/31/2022 SEDOL: 9L49ZVU | -600,000.000     | -2,175.00       | -2,202.06     |
| CALL SWO CDX BARCGB33 01/19/2022 CDX.NA.IG.37 317564ML3<br>SEDOL: 9L23SWU            | -2,300,000.000   | -2,650.75       | -56.58        |
| CALL SWO CDX BARCGB33 03/16/2022 CDX.NA.IG.37 3175629V0<br>SEDOL: 9L3MMYU            | -1,800,000.000   | -1,998.00       | -487.44       |
| CALL SWO CDX BOFAUS6S 02/16/2022 CDX.NA.IG.37 317554NE9<br>SEDOL: 9L2MZJU            | -2,700,000.000   | -3,118.50       | -569.43       |
| CALL SWO CDX BOFAUS6S 04/20/2022 CDX.NA.IG.37 317566CK1<br>SEDOL: 9L3TGEU            | -2,500,000.000   | -3,250.00       | -1,534.25     |
| CALL SWO CDX CHASUS33 03/16/2022 CDX.NA.IG.37 317555U81<br>SEDOL: 9L3NJUU            | -1,300,000.000   | -1,625.00       | -352.04       |
| CALL SWO CDX CHASUS33 04/20/2022 CDX.NA.IG.37 31750J3P8<br>SEDOL: 9L3SLNU            | -1,100,000.000   | -1,661.00       | -675.07       |
| CALL SWO CDX CHASUS33 04/20/2022 CDX.NA.IG.37 3175646R8<br>SEDOL: 9L3UDUU            | -1,900,000.000   | -2,422.50       | -1,022.01     |
| CALL SWO CDX CITIUS33 01/19/2022 CDX.NA.IG.37 317514CE5<br>SEDOL: 9L2CJ7U            | -1,800,000.000   | -1,944.00       | -44.28        |
| CALL SWO CDX DEUTGB2L 01/19/2022 CDX.NA.IG.37 317537IP5<br>SEDOL: 9L25DZU            | -1,600,000.000   | -1,860.80       | -64.16        |
| CALL SWO CDX DEUTGB2L 03/16/2022 CDX.NA.IG.37 317550NN7<br>SEDOL: 9L3KDYU            | -1,200,000.000   | -1,332.00       | -384.84       |
| CALL SWO CDX GSILGB2X 01/19/2022 CDX.NA.IG.36 3175ES373<br>SEDOL: 9L1XKPU            | -1,600,000.000   | -1,600.00       | -47.20        |
| CALL SWO CDX GSILGB2X 01/19/2022 CDX.NA.IG.36 3175XZ012<br>SEDOL: 9L1UKSU            | -3,500,000.000   | -3,675.00       | -78.40        |
| CALL SWO CDX GSILGB2X 03/16/2022 CDX.NA.IG.37 317552495<br>SEDOL: 9L3KCWU            | -1,000,000.000   | -1,110.00       | -320.70       |
| CALL SWO CDX GSILGB2X 03/16/2022 CDX.NA.IG.37 317561KN7<br>SEDOL: 9L3LPNU            | -1,000,000.000   | -1,140.00       | -233.70       |
| CALL SWO CDX MSCSUS33 01/19/2022 CDX.NA.IG.37 317555DI8<br>SEDOL: 9L24JCU            | -1,600,000.000   | -2,040.00       | -64.16        |
| CALL SWO CDX MSCSUS33 03/16/2022 CDX.NA.IG.37 317562379<br>SEDOL: 9L3NMHU            | -1,200,000.000   | -1,500.00       | -280.44       |
| CALL SWO CDX MSCSUS33 04/20/2022 CDX.NA.IG.37 317593Y88<br>SEDOL: 9L3UBEU            | -1,800,000.000   | -2,295.00       | -968.22       |

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| Security Description / Asset ID                                                 | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                    |                  |                 |               |
| <b>United States - USD</b>                                                      |                  |                 |               |
| CCP DUE FROM MORGAN STANLEY CO LL C<br>SEDOL: 9B7P13U                           | 604,000.000      | 604,000.00      | 604,000.00    |
| CCP DUE TO/FROM MORGAN STANLEY<br>SEDOL: 9AYQMLU                                | 706,000.000      | 706,000.00      | 706,000.00    |
| CCP RECEIVABLE FROM BANK OF AMERICA<br>SEDOL: 9D5E99U                           | 387,000.000      | 387,000.00      | 387,000.00    |
| CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK<br>SEDOL: 9D6JACU         | 362,000.000      | 362,000.00      | 362,000.00    |
| CDS BARCGB33 06/20/2022 SELL SPRINGLEAF FINANCE COR<br>SWPC0FVW0 SEDOL: 9J9WJ3U | 100,000.000      | 9,446.72        | 2,274.42      |
| CDS BARCGB33 06/20/2022 SELL SPRINGLEAF FINANCE COR<br>SWPC0FVW0 SEDOL: 9J9WJ3L | -100,000.000     | 0.00            | 0.00          |
| CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING<br>SWPC0IL21 SEDOL: 9K1A98U  | 100,000.000      | 1,748.35        | 1,619.23      |
| CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING<br>SWPC0IL21 SEDOL: 9K1A98L  | -100,000.000     | 0.00            | 0.00          |
| CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING<br>SWPC0IJN8 SEDOL: 9JZNZBU  | 200,000.000      | 2,966.33        | 3,238.46      |
| CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING<br>SWPC0IJN8 SEDOL: 9JZNZBL  | -200,000.000     | 0.00            | 0.00          |
| CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790<br>SEDOL: 9J9WG0U           | 200,000.000      | 24,855.56       | 17,874.42     |
| CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790<br>SEDOL: 9J9WG0L           | -200,000.000     | 0.00            | 0.00          |
| CDX CHASUS33 12/20/2022 SELL CDX.NA.HY.29 SWPCDX027<br>SEDOL: 9J9XJUL           | -500,000.000     | 0.00            | 0.00          |
| CDX CHASUS33 12/20/2022 SELL CDX.NA.HY.29 SWPCDX027<br>SEDOL: 9J9XJUJ           | 500,000.000      | 80,347.16       | 24,585.35     |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9WXWL           | -200,000.000     | 0.00            | 0.00          |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9WH7U           | 200,000.000      | 24,507.78       | 17,874.42     |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9WZZU           | 500,000.000      | 63,061.11       | 44,686.05     |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9XWUJ           | 200,000.000      | 20,677.78       | 17,874.42     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                  | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                     |                  |                 |               |
| <b>United States - USD</b>                                                       |                  |                 |               |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9WZZL            | -500,000.000     | 0.00            | 0.00          |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01<br>SEDOL: 9J9WH7L            | -200,000.000     | 0.00            | 0.00          |
| CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808<br>SEDOL: 9J9XJBU            | 200,000.000      | 23,088.89       | 17,874.42     |
| CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808<br>SEDOL: 9J9XJBL            | -200,000.000     | 0.00            | 0.00          |
| CDX GSILGB2X 12/20/2022 SELL CDX.NA.HY.29 SWPCDX050<br>SEDOL: 9J9WF9U            | 200,000.000      | 29,361.11       | 9,834.14      |
| CDX GSILGB2X 12/20/2022 SELL CDX.NA.HY.29 SWPCDX050<br>SEDOL: 9J9WF9L            | -200,000.000     | 0.00            | 0.00          |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9XJCL            | -100,000.000     | 0.00            | 0.00          |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WZWL            | -200,000.000     | 0.00            | 0.00          |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WG1U            | 200,000.000      | 24,578.89       | 17,874.42     |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WZVU            | 200,000.000      | 25,656.67       | 17,874.42     |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9XJCU            | 100,000.000      | 12,833.89       | 8,937.21      |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WZVU            | 200,000.000      | 24,438.89       | 17,874.42     |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WG1L            | -200,000.000     | 0.00            | 0.00          |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782<br>SEDOL: 9J9WZVL            | -200,000.000     | 0.00            | 0.00          |
| CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043<br>SEDOL: 9J9WZUL            | -100,000.000     | 0.00            | 0.00          |
| CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043<br>SEDOL: 9J9WZUU            | 100,000.000      | 12,435.56       | 8,937.21      |
| CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE<br>12-01-2040 REG SEDOL: B3CDB04 | 350,000.000      | 433,166.99      | 492,946.30    |
| CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022<br>SEDOL: B3CFDN7     | 1,585,000.000    | 2,053,836.07    | 2,232,342.53  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                    | Shares/Par Value | Historical Cost | Current Value  |
|----------------------------------------------------------------------------------------------------|------------------|-----------------|----------------|
| <i>Other</i>                                                                                       |                  |                 |                |
| <b>United States - USD</b>                                                                         |                  |                 |                |
| CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040<br>BEO TAXABLE SEDOL: B58NYY7            | 1,375,000.000    | 1,539,509.00    | 1,879,970.68   |
| CLEVELAND-CUYAHOGA CNTY OH PORT AUTH FEDLEASE REV 4.425<br>05-01-2031 BEO TAXABLE CUSIP: 18611CAA4 | 1,235,000.000    | 1,235,000.00    | 1,298,553.96   |
| CME_IRS MSNYUS33 01/13/2051 USD P 3MLIBOR / R 1.58%<br>SWU017O05 SEDOL: 9K8W33L                    | -300,000.000     | 0.00            | -9,204.63      |
| CME_IRS MSNYUS33 01/13/2051 USD P 3MLIBOR / R 1.58%<br>SWU017O05 SEDOL: 9K8W33U                    | 300,000.000      | 0.00            | 0.00           |
| CME_IRS MSNYUS33 10/05/2031 USD P 3MLIBOR / R 1.5%<br>SWU01CPY9 SEDOL: 9L2BY9L                     | -1,100,000.000   | 0.00            | -4,387.35      |
| CME_IRS MSNYUS33 10/05/2031 USD P 3MLIBOR / R 1.5%<br>SWU01CPY9 SEDOL: 9L2BY9U                     | 1,100,000.000    | 0.00            | 0.00           |
| CME_IRS MSNYUS33 10/06/2031 USD P 3MLIBOR / R 1.495%<br>SWU01CQM4 SEDOL: 9L2CQ0U                   | 100,000.000      | 0.00            | 0.00           |
| CME_IRS MSNYUS33 10/06/2031 USD P 3MLIBOR / R 1.495%<br>SWU01CQM4 SEDOL: 9L2CQ0L                   | -100,000.000     | 0.00            | -448.44        |
| CME_IRS MSNYUS33 10/19/2051 USD P 3MLIBOR / R 1.818%<br>SWU01D1T4 SEDOL: 9L2LN9U                   | 900,000.000      | 0.00            | 21,048.12      |
| CME_IRS MSNYUS33 10/19/2051 USD P 3MLIBOR / R 1.818%<br>SWU01D1T4 SEDOL: 9L2LN9L                   | -900,000.000     | 0.00            | 0.00           |
| CME_IRS MSNYUS33 10/22/2051 USD P 3MLIBOR / R 1.79%<br>SWU01D503 SEDOL: 9L2PNFU                    | 100,000.000      | 0.00            | 1,656.02       |
| CME_IRS MSNYUS33 10/22/2051 USD P 3MLIBOR / R 1.79%<br>SWU01D503 SEDOL: 9L2PNFL                    | -100,000.000     | 0.00            | 0.00           |
| CME_OIS MSNYUS33 12/15/2026 USD P 1% / R 1DSOFR SWU01CKK4<br>SEDOL: 9L2XQZU                        | 1,000,000.000    | 4,386.29        | 4,950.70       |
| CME_OIS MSNYUS33 12/15/2026 USD P 1% / R 1DSOFR SWU01CKK4<br>SEDOL: 9L2XQZL                        | -1,000,000.000   | 0.00            | 0.00           |
| FUT MAR 22 CBT UL T-BONDS<br>CUSIP: 999599GH0                                                      | -78.000          | -15,047,103.33  | -15,375,750.00 |
| FUT MAR 22 CBT UL T-BONDS<br>CUSIP: 999599GH0                                                      | 78.000           | 15,047,103.33   | 15,375,750.00  |
| FUT MAR 22 CBT ULT TNOTE<br>CUSIP: 999599GH0                                                       | -220.000         | -31,753,428.71  | -32,216,250.00 |
| FUT MAR 22 CBT ULT TNOTE<br>CUSIP: 999599GH0                                                       | 220.000          | 31,753,428.71   | 32,216,250.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                            | Shares/Par Value | Historical Cost | Current Value   |
|--------------------------------------------------------------------------------------------|------------------|-----------------|-----------------|
| <i>Other</i>                                                                               |                  |                 |                 |
| <b>United States - USD</b>                                                                 |                  |                 |                 |
| FUT MAR 22 CBT 5Y T-NOTE<br>CUSIP: 999599GH0                                               | 905.000          | 109,440,658.50  | 109,483,789.06  |
| FUT MAR 22 CBT 5Y T-NOTE<br>CUSIP: 999599GH0                                               | -905.000         | -109,440,658.50 | -109,483,789.06 |
| FUT MAR 22 U.S. T-BONDS<br>CUSIP: 999599GH0                                                | 826.000          | 131,406,619.80  | 132,521,375.00  |
| FUT MAR 22 U.S. T-BONDS<br>CUSIP: 999599GH0                                                | -826.000         | -131,406,619.80 | -132,521,375.00 |
| FUT MAR 22 US 2YR T-NOTE<br>CUSIP: 999599GH0                                               | -16.000          | -3,493,225.19   | -3,490,750.00   |
| FUT MAR 22 US 2YR T-NOTE<br>CUSIP: 999599GH0                                               | 16.000           | 3,493,225.19    | 3,490,750.00    |
| FUT MAR 22 10 YR T-NOTES<br>CUSIP: 999599GH0                                               | -455.000         | -58,922,027.07  | -59,363,281.25  |
| FUT MAR 22 10 YR T-NOTES<br>CUSIP: 999599GH0                                               | 455.000          | 58,922,027.07   | 59,363,281.25   |
| GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE<br>06-01-2042 BEO SEDOL: BMXD8M7        | 130,000.000      | 130,000.00      | 132,256.10      |
| GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184%<br>10-01-2042 BEO TAXABLE SEDOL: BCFKLB6 | 90,000.000       | 88,992.80       | 120,332.74      |
| ICE_CDS MSNYUS33 06/20/2022 SELL METLIFE INC 4.75% 2021<br>SWPC0FAP8 SEDOL: 9G4GTJU        | 800,000.000      | 7,828.00        | 3,611.92        |
| ICE_CDS MSNYUS33 06/20/2022 SELL METLIFE INC 4.75% 2021<br>SWPC0FAP8 SEDOL: 9G4GTJL        | -800,000.000     | 0.00            | 0.00            |
| ICE_CDS MSNYUS33 06/20/2023 SELL BOEING CO 2.6% 10/30/2<br>SWPC0K5B4 SEDOL: 9KYUG8U        | 1,000,000.000    | 5,616.80        | 6,332.60        |
| ICE_CDS MSNYUS33 06/20/2023 SELL BOEING CO 2.6% 10/30/2<br>SWPC0K5B4 SEDOL: 9KYUG8L        | -1,000,000.000   | 0.00            | 0.00            |
| ICE_CDS MSNYUS33 06/20/2023 SELL F 4.346 12/08/26 SWPC0GXR7<br>SEDOL: 9H7KZSU              | 300,000.000      | 46,006.48       | 18,578.52       |
| ICE_CDS MSNYUS33 06/20/2023 SELL F 4.346 12/08/26 SWPC0GXR7<br>SEDOL: 9H7KZSL              | -300,000.000     | 0.00            | 0.00            |
| ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20<br>SWPC0K0C7 SEDOL: 9KXKP5U        | 500,000.000      | 9,939.10        | 8,503.05        |
| ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20<br>SWPC0K0C7 SEDOL: 9KXKP5L        | -500,000.000     | 0.00            | 0.00            |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                     | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                        |                  |                 |               |
| <b>United States - USD</b>                                                          |                  |                 |               |
| ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2<br>SWPC0K4W9 SEDOL: 9L1372U | 800,000.000      | 0.00            | 1,159.60      |
| ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2<br>SWPC0K4W9 SEDOL: 9L1372L | -800,000.000     | -3,132.44       | 0.00          |
| ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2.<br>SWPC0JYY5 SEDOL: 9KXFM9U | 600,000.000      | 5,891.10        | 10,325.04     |
| ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2.<br>SWPC0JYY5 SEDOL: 9KXFM9L | -600,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 BUY FORD MOTOR CREDIT CO L<br>SWPC0G9P8 SEDOL: 9G6MV3U  | 300,000.000      | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 BUY FORD MOTOR CREDIT CO L<br>SWPC0G9P8 SEDOL: 9G6MV3L  | -300,000.000     | -35,441.46      | -13,078.26    |
| ICE_CDS MSNYUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC<br>SWPC0GCR0 SEDOL: 9G4GRWL | -2,400,000.000   | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC<br>SWPC0GCR0 SEDOL: 9G4GRWU | 2,400,000.000    | 51,082.67       | 22,413.84     |
| ICE_CDS MSNYUS33 12/20/2022 SELL BRK 1.55 06/09/18<br>SWPC0GA50 SEDOL: 9H4CSHU      | 500,000.000      | 9,745.59        | 4,669.55      |
| ICE_CDS MSNYUS33 12/20/2022 SELL BRK 1.55 06/09/18<br>SWPC0GA50 SEDOL: 9H4CSHL      | -500,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL DISH DBS CORP 6.75% 06<br>SWPC0GC09 SEDOL: 9G5XGUU | 300,000.000      | 12,231.33       | 10,009.20     |
| ICE_CDS MSNYUS33 12/20/2022 SELL DISH DBS CORP 6.75% 06<br>SWPC0GC09 SEDOL: 9G5XGUL | -300,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL FORD MOTOR CREDIT CO L<br>SWPC0G9P8 SEDOL: 9G6MV2U | 500,000.000      | 88,831.25       | 21,797.10     |
| ICE_CDS MSNYUS33 12/20/2022 SELL FORD MOTOR CREDIT CO L<br>SWPC0G9P8 SEDOL: 9G6MV2L | -500,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL METLIFE INC 4.75% 2021<br>SWPC0GA27 SEDOL: 9G4GPHU | 2,000,000.000    | 39,811.42       | 17,546.80     |
| ICE_CDS MSNYUS33 12/20/2022 SELL METLIFE INC 4.75% 2021<br>SWPC0GA27 SEDOL: 9G4GPHL | -2,000,000.000   | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL SHERWIN-WILLIAMS CO 7.<br>SWPC0GBH3 SEDOL: 9G56B1L | -700,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2022 SELL SHERWIN-WILLIAMS CO 7.<br>SWPC0GBH3 SEDOL: 9G56B1U | 700,000.000      | 10,753.88       | 5,944.33      |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                   | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                      |                  |                 |               |
| <b>United States - USD</b>                                                                        |                  |                 |               |
| ICE_CDS MSNYUS33 12/20/2023 SELL FORD MOTOR COMPANY 6.5<br>SWPC0EOD3 SEDOL: 9J9WNBL               | -100,000.000     | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2023 SELL FORD MOTOR COMPANY 6.5<br>SWPC0EOD3 SEDOL: 9J9WNBU               | 100,000.000      | 18,215.02       | 8,096.48      |
| ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06<br>SWPC0II09 SEDOL: 9K13HJU               | 1,000,000.000    | 14,100.53       | 15,934.60     |
| ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06<br>SWPC0II09 SEDOL: 9K13HJL               | -1,000,000.000   | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2<br>SWPC0KBG6 SEDOL: 9L21KBU               | 400,000.000      | 0.00            | 0.00          |
| ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2<br>SWPC0KBG6 SEDOL: 9L21KBL               | -400,000.000     | -1,538.89       | -539.36       |
| ICE_CD_X BOFAGB2U 12/20/2026 SELL CDX.NA.IG.37<br>0WS058420-0WZ05842 SEDOL: 9L22VEL               | -15,130,000.000  | 0.00            | 0.00          |
| ICE_CD_X BOFAGB2U 12/20/2026 SELL CDX.NA.IG.37<br>0WS058420-0WZ05842 SEDOL: 9L22VEU               | 15,130,000.000   | 347,710.51      | 374,730.76    |
| ICE_CD_X MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94<br>SEDOL: 9J6KHFU                           | 752,000.000      | 0.00            | 0.00          |
| ICE_CD_X MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94<br>SEDOL: 9J6KHFL                           | -752,000.000     | -31,567.52      | -3,416.71     |
| ICE_CD_X MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4<br>SEDOL: 9L2210U                        | 7,300,000.000    | 178,262.76      | 180,802.02    |
| ICE_CD_X MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4<br>SEDOL: 9L2210L                        | -7,300,000.000   | 0.00            | 0.00          |
| ICE_CD_X MSNYUS33 12/20/2026 SELL ITRAXX ASIA EX JAPAN I<br>SWPC0KCA8 SEDOL: 9L24FZL              | -500,000.000     | 0.00            | 0.00          |
| ICE_CD_X MSNYUS33 12/20/2026 SELL ITRAXX ASIA EX JAPAN I<br>SWPC0KCA8 SEDOL: 9L24FZU              | 500,000.000      | 1,567.29        | 5,167.65      |
| IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING<br>FD 06-01-2024 N/C CUSIP: 452151LF8 | 1,705,000.000    | 1,614,243.79    | 1,970,782.73  |
| ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE<br>02-01-2035 BEO TAXABLE SEDOL: B6257Y7           | 150,000.000      | 156,960.00      | 183,263.30    |
| ISRAEL(STATE OF) GTD NT CL 1-A 5.5% DUE 09-18-2023 REG<br>SEDOL: B4QZC00                          | 70,000.000       | 79,707.60       | 75,593.10     |
| JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV<br>4.532% 01-01-2035 BEO SEDOL: B9HL525    | 60,000.000       | 60,000.00       | 72,629.77     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                     | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                        |                  |                 |               |
| <b>United States - USD</b>                                                                          |                  |                 |               |
| LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049<br>BEO TAXABLE SEDOL: B4LSB85                 | 590,000.000      | 1,025,172.20    | 1,014,113.42  |
| LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA BONDS<br>5.716 DUE 07-01-39 SEDOL: B5TJ1Y3       | 50,000.000       | 52,312.50       | 70,604.64     |
| LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045<br>BEO TAXABLE SEDOL: B42HW33                | 40,000.000       | 52,527.20       | 64,899.69     |
| LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO<br>TAXABLE SEDOL: B513PH4                       | 625,000.000      | 754,887.49      | 813,528.38    |
| LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO<br>TAXABLE SEDOL: B63L7C2                  | 2,430,000.000    | 3,346,329.50    | 3,384,225.04  |
| NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO<br>TAXABLE SEDOL: B4WN3T4                      | 2,200,000.000    | 3,196,539.31    | 3,451,624.22  |
| NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO<br>TAXABLE SEDOL: B3YD6H4                      | 675,000.000      | 967,639.50      | 1,086,566.33  |
| NEW JERSEY ST TRANSN TR FD AUTH 4.081% DUE 06-15-2039<br>SEDOL: BMBVQ07                             | 290,000.000      | 290,000.00      | 321,515.55    |
| NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV 5.44%<br>06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9 | 100,000.000      | 104,919.00      | 144,399.00    |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508%<br>08-01-2037 BEO TAXABLE SEDOL: B4XCYP3         | 1,075,000.000    | 1,361,896.00    | 1,413,059.34  |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572%<br>11-01-2038 BEO TAXABLE SEDOL: B56SPB8         | 600,000.000      | 731,004.00      | 779,232.60    |
| NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051%<br>09-15-2027 BEO TAXABLE SEDOL: BP82M62         | 600,000.000      | 600,000.00      | 701,463.30    |
| NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE 06-15-2044 BEO<br>TAXABLE MUNI SEDOL: B3TZ6C0              | 2,365,000.000    | 2,938,768.62    | 3,610,068.44  |
| NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724<br>6-15-2042 REG TXBLE SEDOL: B3NRLF0    | 200,000.000      | 222,373.00      | 294,555.04    |
| OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111<br>SEDOL: B5VY9Z3                             | 330,000.000      | 342,110.00      | 499,022.21    |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER<br>SEDOL: 9A32FGU                                | 260,000.000      | 260,000.00      | 260,000.00    |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC<br>SEDOL: 9A32HGU                                      | 130,000.000      | 130,000.00      | 130,000.00    |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD<br>GSAMUS33 SEDOL: 9A32GTU                       | 400,000.000      | 400,000.00      | 400,000.00    |

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| Security Description / Asset ID                                                  | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                     |                  |                 |               |
| <b>United States - USD</b>                                                       |                  |                 |               |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0<br>SEDOL: 9A32HKU    | 210,000.000      | 210,000.00      | 210,000.00    |
| PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE<br>SEDOL: B8FPQ52              | 2,765,000.000    | 2,853,371.98    | 3,664,931.19  |
| PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE<br>SEDOL: BSS6JF3                | 560,000.000      | 560,000.00      | 761,648.89    |
| PUT SWO USD BNPAFRPP P 1.685% / R 3MLIBOR 317U10517<br>01/13/2022 SEDOL: 9L3VM6U | -1,900,000.000   | -6,460.00       | -3,665.29     |
| PUT SWO USD BNPAFRPP P 1.805% / R 3MLIBOR 317U10715<br>01/13/2022 SEDOL: 9L3VM8U | -1,000,000.000   | -8,450.00       | -6,047.90     |
| PUT SWO USD BNPAFRPP P 1.96% / R 3MLIBOR 317U33014<br>01/31/2022 SEDOL: 9L49QWU  | -400,000.000     | -3,730.00       | -1,636.60     |
| PUT SWO USD BOFAUS6S P 1.655% / R 3MLIBOR 317U23015<br>01/20/2022 SEDOL: 9L45P4U | -500,000.000     | -1,662.50       | -1,975.50     |
| PUT SWO USD BOFAUS6S P 1.815% / R 3MLIBOR 317U22918<br>01/20/2022 SEDOL: 9L45P3U | -800,000.000     | -6,800.00       | -6,592.80     |
| PUT SWO USD BOFAUS6S P 2.06% / R 3MLIBOR 317U341Z3<br>10/25/2023 SEDOL: 9L2459U  | 7,100,000.000    | 405,073.68      | 429,927.72    |
| PUT SWO USD BOFAUS6S P 2.11% / R 3MLIBOR 317U789Y5<br>06/29/2023 SEDOL: 9KZGDMU  | -33,800,000.000  | -366,971.43     | -356,421.00   |
| PUT SWO USD BOFAUS6S P 2.28% / R 3MLIBOR 317U790Y2<br>06/29/2023 SEDOL: 9KZGDNV  | 6,900,000.000    | 367,080.00      | 263,922.93    |
| PUT SWO USD BOFAUS6S P 2% / R 3MLIBOR 317U342Z2 10/25/2023<br>SEDOL: 9L2460U     | -35,500,000.000  | -406,269.47     | -499,587.95   |
| PUT SWO USD DEUTGB2L P 2.086% / R 3MLIBOR 317U758Y2<br>06/28/2023 SEDOL: 9KZFJSU | -42,100,000.000  | -481,142.86     | -456,086.14   |
| PUT SWO USD DEUTGB2L P 2.254% / R 3MLIBOR 317U759Y1<br>06/28/2023 SEDOL: 9KZFJTU | 8,600,000.000    | 481,600.00      | 342,012.54    |
| PUT SWO USD GSCMUS33 P 1.27% / R 3MLIBOR 317U743Z7<br>11/02/2022 SEDOL: 9L39YEU  | -38,400,000.000  | -78,720.00      | -95,811.84    |
| PUT SWO USD GSCMUS33 P 1.27% / R 3MLIBOR 317U743Z7<br>11/02/2022 SEDOL: 9L38MJU  | -13,200,000.000  | -26,400.00      | -32,935.32    |
| PUT SWO USD GSCMUS33 P 1.27% / R 3MLIBOR 317U743Z7<br>11/02/2022 SEDOL: 9L2WYVU  | -38,800,000.000  | -77,600.00      | -96,809.88    |
| PUT SWO USD GSCMUS33 P 1.518% / R 3MLIBOR 317U212I7<br>01/18/2022 SEDOL: 9L44Y9U | -800,000.000     | -1,820.00       | -2,682.96     |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                   |                  |                 |               |
| <b>United States - USD</b>                                                                     |                  |                 |               |
| PUT SWO USD GSCMUS33 P 1.605% / R 3MLIBOR 317U120I8<br>01/14/2022 SEDOL: 9L3W54U               | -1,000,000.000   | -2,475.00       | -1,162.70     |
| PUT SWO USD GSCMUS33 P 1.763% / R 3MLIBOR 317U035I2<br>01/10/2022 SEDOL: 9L3TJWU               | -1,600,000.000   | -6,104.00       | -690.24       |
| PUT SWO USD GSCMUS33 P 1.82% / R 3MLIBOR 317U172I5<br>01/18/2022 SEDOL: 9L43YWU                | -1,200,000.000   | -9,300.00       | -8,507.64     |
| PUT SWO USD GSCMUS33 P 1.837% / R 3MLIBOR 317U067I3<br>01/10/2022 SEDOL: 9L3UCYU               | -1,200,000.000   | -10,938.00      | -3,486.60     |
| PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR 317U982Z7<br>01/31/2022 SEDOL: 9L3LMLU                | -1,200,000.000   | -16,680.00      | -7,299.00     |
| PUT SWO USD GSCMUS33 P 1.936% / R 3MLIBOR 317U867Z7<br>01/18/2022 SEDOL: 9L3CLNU               | -1,200,000.000   | -6,360.00       | -221.04       |
| PUT SWO USD MSCSUS33 P 1.795% / R 3MLIBOR 317U214I5<br>01/18/2022 SEDOL: 9L44S5U               | -900,000.000     | -7,785.00       | -8,060.13     |
| PUT SWO USD MSCSUS33 P 1.798% / R 3MLIBOR 317UCG079<br>01/04/2022 SEDOL: 9L3NFPJ               | -2,400,000.000   | -25,500.00      | -4,154.16     |
| PUT SWO USD MSCSUS33 P 1.833% / R 3MLIBOR 317U122I6<br>01/14/2022 SEDOL: 9L3WZ2U               | -400,000.000     | -3,400.00       | -1,905.00     |
| PUT SWO USD MSCSUS33 P 2.212% / R 3MLIBOR 317U707Y4<br>06/22/2023 SEDOL: 9KZCEKU               | 6,900,000.000    | 414,000.00      | 290,596.95    |
| PUT SWO USD MSCSUS33 P 2.233% / R 3MLIBOR 317U723Y4<br>06/22/2023 SEDOL: 9KZDAWU               | 6,900,000.000    | 403,374.00      | 281,350.95    |
| PUT SWO USD MSCSUS33 P 2% / R 3MLIBOR 317U706Y5 06/22/2023<br>SEDOL: 9KZCEJU                   | -33,800,000.000  | -413,877.55     | -402,635.74   |
| PUT SWO USD MSCSUS33 P 2% / R 3MLIBOR 317U706Y5 06/22/2023<br>SEDOL: 9KZDAWU                   | -33,800,000.000  | -400,081.63     | -402,635.74   |
| PUT SWO USD ROYCCAT3IMM P 1.768% / R 3MLIBOR 317U322I4<br>01/31/2022 SEDOL: 9L49ZUU            | -600,000.000     | -2,175.00       | -1,620.48     |
| PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE<br>04-08-2043 SEDOL: B9MV4B2             | 300,000.000      | 280,350.00      | 367,425.00    |
| SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138%<br>05-01-2049 BEO TAXABLE SEDOL: B4MFLC9 | 1,110,000.000    | 1,479,211.40    | 1,669,545.45  |
| SAN FRAN CAL CY & CNTY PUB UTILS COMMN WTR REV 3.303<br>11-01-2039 BEOTAXABLE SEDOL: BK8VPL0   | 220,000.000      | 220,000.00      | 227,457.03    |
| SUMTER LANDING CMNTY DEV DIST FLA RECREATIONAL REV<br>4.172% 10-01-2047 BEO SEDOL: BD0NJD5     | 140,000.000      | 140,000.00      | 160,515.85    |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost       | Current Value         |
|-------------------------------------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>Other</i>                                                                                    |                  |                       |                       |
| <b>United States - USD</b>                                                                      |                  |                       |                       |
| TEXAS PRIVATE ACTIVITY BD SURFACE TRANSCORP REV 3.922%<br>12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5 | 170,000.000      | 170,000.00            | 190,185.14            |
| UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050<br>BEO TAXABLE SEDOL: BLKVVW25            | 220,000.000      | 220,000.00            | 226,356.28            |
| UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060<br>BEO TAXABLE SEDOL: BL1DF87             | 1,645,000.000    | 1,645,000.00          | 1,770,071.16          |
| UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120<br>BEO TAXABLE SEDOL: BL1DF98             | 60,000.000       | 60,000.00             | 66,267.14             |
| UNIVERSITY CALIF REVS .883% 05-15-2025 BEO TAXABLE<br>SEDOL: BL9X2Z5                            | 850,000.000      | 850,000.00            | 840,586.17            |
| UNIVERSITY CALIF REVS 1.614% 05-15-2030 BEO TAXABLE<br>SEDOL: BL9X3F2                           | 445,000.000      | 445,000.00            | 431,751.82            |
| UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE<br>SEDOL: BYSZTY1                           | 520,000.000      | 520,000.00            | 743,879.24            |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE<br>SEDOL: B7MQN72                           | 320,000.000      | 312,326.40            | 470,693.86            |
| UNIVERSITY CALIF REVS 5.77% 05-15-2043 BEO TAXABLE<br>SEDOL: B3YRRJ5                            | 1,600,000.000    | 2,035,024.00          | 2,231,277.92          |
| <b>Total United States - USD</b>                                                                |                  | <b>49,653,449.95</b>  | <b>55,357,787.02</b>  |
| <b>Uruguay - USD</b>                                                                            |                  |                       |                       |
| REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050<br>REG CUSIP: 760942BA9                | 350,000.000      | 348,810.00            | 462,178.50            |
| <b>Total Uruguay - USD</b>                                                                      |                  | <b>348,810.00</b>     | <b>462,178.50</b>     |
| CAD - Canadian dollar                                                                           | 0.000            | 0.00                  | 0.00                  |
| CHF - Swiss franc                                                                               | 0.000            | 0.00                  | 0.00                  |
| DKK - Danish krone                                                                              | 0.000            | 0.00                  | 0.00                  |
| EUR - Euro                                                                                      | 0.000            | 0.00                  | 0.00                  |
| SEK - Swedish krona                                                                             | 0.000            | 0.00                  | 0.00                  |
| <b>Total - all currencies</b>                                                                   |                  | <b>0.00</b>           | <b>0.00</b>           |
| <b>Total Other</b>                                                                              |                  | <b>100,278,730.86</b> | <b>105,884,011.89</b> |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other Liabilities</i>                                                    |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| CALL BONDOPT BOFAUS3N 01/06/2022 FNCL 2% 01/13/22<br>100.578125 317512W80   | -300,000.000     | -843.75         | -66.93        |
| CALL BONDOPT CHASUS33 01/06/2022 FNCL 2.5% 01/13/20<br>103.328125 317562FZ4 | -200,000.000     | -398.44         | -2.90         |
| CALL BONDOPT CHASUS33 01/06/2022 FNCL 2% 01/13/22<br>100.078125 317594WE5   | -300,000.000     | -1,335.94       | -332.88       |
| CALL BONDOPT CHASUS33 01/06/2022 FNCL 2% 01/13/22<br>100.734375 317501WK9   | -200,000.000     | -531.25         | -24.74        |
| CALL BONDOPT CHASUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.109375 317517PK0 | -200,000.000     | -734.38         | -689.18       |
| CALL BONDOPT CHASUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.96875 317544FB5  | -200,000.000     | -531.25         | -228.24       |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2.5% 01/13/20<br>102.9375 317577GV0   | -200,000.000     | -312.50         | -24.78        |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22<br>100.054687 317501WS2   | -300,000.000     | -1,359.38       | -357.03       |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22<br>100.296875 317563YF5   | -200,000.000     | -593.75         | -118.98       |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 100.375<br>317522688      | -300,000.000     | -843.75         | -140.61       |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22<br>100.765625 317514123   | -200,000.000     | -320.31         | -20.70        |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22<br>100.789062 317572XJ9   | -200,000.000     | -500.00         | -18.78        |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 100.8125<br>317542Y10     | -200,000.000     | -382.81         | -17.34        |
| CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 99.84375<br>317501Y76     | -400,000.000     | -1,500.00       | -790.36       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022 100.125<br>317552JB4    | -600,000.000     | -2,015.63       | -2,026.50     |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.15625 3175457D7  | -300,000.000     | -1,218.75       | -979.56       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.296875 317596401 | -200,000.000     | -656.25         | -557.54       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.3125 3175859P4   | -300,000.000     | -1,207.03       | -818.94       |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other Liabilities</i>                                                    |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.328125 317521OD9 | -200,000.000     | -531.25         | -534.32       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.332031 317593W07 | -900,000.000     | -2,777.34       | -2,401.11     |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.40625 317541DL1  | -300,000.000     | -949.22         | -733.11       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.4375 31750J303   | -200,000.000     | -562.50         | -469.22       |
| CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022<br>100.921875 317513FO2 | -600,000.000     | -1,546.88       | -725.40       |
| CALL BONDOPT CITIUS33 03/07/2022 FNCL 2% 03/14/2022<br>100.355468 317517MA5 | -300,000.000     | -820.31         | -1,433.70     |
| CALL BONDOPT CITIUS33 03/07/2022 FNCL 2% 03/14/2022 100.375<br>317599XC7    | -300,000.000     | -609.38         | -1,402.44     |
| CALL BONDOPT CITIUS33 03/07/2022 FNCL 2% 03/14/2022<br>100.386718 317596RP1 | -300,000.000     | -820.31         | -1,394.79     |
| OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY.                         | -10,000.000      | -10,000.00      | -10,000.00    |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE<br>BANK NA        | -130,000.000     | -130,000.00     | -130,000.00   |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY                    | -110,000.000     | -110,000.00     | -110,000.00   |
| PUT BONDOPT BOFAUS3N 01/06/2022 FNCL 2% 01/13/22 98.578125<br>317533A56     | -300,000.000     | -1,500.00       | -35.28        |
| PUT BONDOPT CHASUS33 01/06/2022 FNCL 2.5% 01/13/20<br>102.328125 317576XY7  | -200,000.000     | -687.50         | -633.98       |
| PUT BONDOPT CHASUS33 01/06/2022 FNCL 3% 01/13/2022 104.0625<br>317562SS6    | -300,000.000     | -515.63         | -1,212.90     |
| PUT BONDOPT CHASUS33 02/07/2022 FNCL 2% 02/14/2022 98.96875<br>317517IA0    | -200,000.000     | -875.00         | -761.08       |
| PUT BONDOPT CITIUS33 01/06/2022 FNCL 2.5% 01/13/20<br>100.78125 317573KU6   | -200,000.000     | -500.00         | -4.20         |
| PUT BONDOPT CITIUS33 01/06/2022 FNCL 2.5% 01/13/20 100.9375<br>317582ZR8    | -200,000.000     | -609.38         | -7.98         |
| PUT BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 97.84375<br>3175661P2      | -400,000.000     | -2,000.00       | -3.80         |
| PUT BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 98.375<br>317561YS1        | -300,000.000     | -1,406.25       | -17.94        |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                          | Shares/Par Value           | Historical Cost         | Current Value           |
|--------------------------------------------------------------------------|----------------------------|-------------------------|-------------------------|
| <i>Other Liabilities</i>                                                 |                            |                         |                         |
| <b>United States - USD</b>                                               |                            |                         |                         |
| PUT BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 98.7890625<br>317556L55 | -200,000.000               | -812.50                 | -46.42                  |
| PUT BONDOPT CITIUS33 01/13/2022 G2SF 2.5% 01/21/20 101.5<br>317532M06    | -200,000.000               | -437.50                 | -70.54                  |
| <b>Total United States - USD</b>                                         |                            | -283,246.12             | -269,104.20             |
| Pending foreign exchange sales: Australian dollar                        | 0.000                      | -877,814.77             | -891,597.13             |
| Pending foreign exchange sales: Brazilian real                           | 0.000                      | -4,877,183.98           | -4,952,243.76           |
| Pending foreign exchange sales: Canadian dollar                          | 0.000                      | -2,732,816.12           | -2,787,657.51           |
| Pending foreign exchange sales: Swiss franc                              | 0.000                      | -2,191,542.07           | -2,222,497.29           |
| Pending foreign exchange sales: Danish krone                             | 0.000                      | -1,584,947.80           | -1,598,668.85           |
| Pending foreign exchange sales: Euro                                     | 0.000                      | -20,399,663.85          | -20,532,738.69          |
| Pending foreign exchange sales: British pound sterling                   | 0.000                      | -15,928,951.13          | -16,176,236.27          |
| Pending foreign exchange sales: Hungarian forint                         | 0.000                      | -165,769.98             | -163,328.70             |
| Pending foreign exchange sales: New Israeli shekel                       | 0.000                      | -567,728.05             | -571,737.94             |
| Pending foreign exchange sales: Japanese yen                             | 0.000                      | -8,030,910.36           | -7,937,566.81           |
| Pending foreign exchange sales: Mexican peso                             | 0.000                      | -265,389.27             | -269,635.68             |
| Pending foreign exchange sales: Norwegian krone                          | 0.000                      | -1,346,171.57           | -1,384,266.99           |
| Pending foreign exchange sales: Peruvian nuevo sol                       | 0.000                      | -506,697.59             | -517,950.32             |
| Pending foreign exchange sales: Russian ruble                            | 0.000                      | -1,062,073.00           | -1,051,464.77           |
| Pending foreign exchange sales: Swedish krona                            | 0.000                      | -1,779,333.66           | -1,790,309.79           |
| Pending foreign exchange sales: Singapore dollar                         | 0.000                      | -831,721.73             | -844,454.92             |
| Pending foreign exchange sales: United States dollar                     | 0.000                      | -18,985,723.12          | -18,985,723.12          |
| Pending foreign exchange sales: South African rand                       | 0.000                      | -845,563.65             | -797,584.89             |
| Pending trade purchases: Japanese yen                                    | 0.000                      | -122,510.50             | -122,140.85             |
| Pending trade purchases: United States dollar                            | 0.000                      | -44,627,794.41          | -44,627,794.41          |
| <b>Total - all currencies</b>                                            |                            | -127,730,306.61         | -128,225,598.69         |
| <b>Total Other Liabilities</b>                                           |                            | -128,013,552.73         | -128,494,702.89         |
| <b>Total</b>                                                             |                            | <b>1,815,863,934.60</b> | <b>2,036,335,023.56</b> |
|                                                                          | Less: Cash and receivables | (109,158,584)           | (109,174,436)           |
|                                                                          | Plus: Payable              | 127,730,307             | 128,225,598             |
|                                                                          |                            | <u>1,834,435,658</u>    | <u>2,055,386,186</u>    |

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

**Schedule SB, line 26 — Schedule of Active Participant Data**

| Attained age | Years of credited service |       |       |       |        |        |       |       |       |         | Total |
|--------------|---------------------------|-------|-------|-------|--------|--------|-------|-------|-------|---------|-------|
|              | Under 1                   | 1–4   | 5–9   | 10–14 | 15–19  | 20–24  | 25–29 | 30–34 | 35–39 | 40 & up |       |
| Under 25     |                           |       |       |       |        |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
| 25–29        |                           |       |       |       |        |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
| 30–34        | 4                         | 2     |       |       |        |        |       |       |       |         | 6     |
|              |                           |       |       |       |        |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
| 35–39        | 34                        | 102   | 6     |       |        |        |       |       |       |         | 142   |
|              | 342                       | 1,049 |       |       |        |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
| 40–44        | 34                        | 286   | 138   | 5     |        |        |       |       |       |         | 463   |
|              | 419                       | 1,438 | 4,189 |       |        |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
| 45–49        | 37                        | 357   | 312   | 107   | 3      |        |       |       |       |         | 816   |
|              | 394                       | 1,485 | 4,857 | 7,884 |        |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
| 50–54        | 25                        | 402   | 452   | 349   | 80     |        |       |       |       |         | 1,308 |
|              | 403                       | 1,578 | 5,086 | 8,354 | 11,980 |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
| 55–59        | 32                        | 390   | 465   | 495   | 232    | 23     | 2     |       |       |         | 1,639 |
|              | 437                       | 1,573 | 5,111 | 8,666 | 12,806 | 16,984 |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
| 60–64        | 19                        | 284   | 378   | 429   | 238    | 48     | 2     |       |       |         | 1,398 |
|              |                           | 1,608 | 5,093 | 8,541 | 12,734 | 16,401 |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
| 65–69        | 3                         | 79    | 87    | 101   | 82     | 18     | 1     |       |       |         | 371   |
|              |                           | 1,500 | 4,881 | 8,453 | 12,240 |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
| 70 & up      | 2                         | 16    | 19    | 16    | 11     |        |       |       |       |         | 64    |
|              |                           |       |       |       |        |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |
| Total        | 190                       | 1,918 | 1,857 | 1,502 | 646    | 89     | 5     |       |       |         | 6,207 |
|              |                           |       |       |       |        |        |       |       |       |         |       |
|              |                           |       |       |       |        |        |       |       |       |         |       |

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average frozen annual accrued benefits as of April 30, 2009. Average accrued benefits are not shown in cells with fewer than 20 participants.

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

**Actuarial assumptions for January 1, 2021 funding valuation**

| Discount rate sponsor elections     |                                                                                                                                                                                                                                                                                                                                                                                                        |               |
|-------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|
| • Segment rates or full yield curve | Segment                                                                                                                                                                                                                                                                                                                                                                                                |               |
| • Look-back months                  | 4                                                                                                                                                                                                                                                                                                                                                                                                      |               |
|                                     | Stabilized                                                                                                                                                                                                                                                                                                                                                                                             | Nonstabilized |
| • First 5 years                     | 4.75%                                                                                                                                                                                                                                                                                                                                                                                                  | 2.22%         |
| • Next 15 years                     | 5.36%                                                                                                                                                                                                                                                                                                                                                                                                  | 3.38%         |
| • Over 20 years                     | 6.11%                                                                                                                                                                                                                                                                                                                                                                                                  | 3.92%         |
|                                     | Rationale: Prescribed assumption set by law.                                                                                                                                                                                                                                                                                                                                                           |               |
| Mortality sponsor elections         |                                                                                                                                                                                                                                                                                                                                                                                                        |               |
| • Healthy and Disabled participants | Section 430(h)(3) prescribed separate static annuitant and nonannuitant mortality tables. These tables are based on the Society of Actuaries RP-2014 mortality tables, adjusted back to 2006, and mortality improvement using scale MP-2019 in accordance with IRS regulation 1.430(h)(3)-1.<br><br>Rationale: Prescribed assumption and based on plan sponsor’s PPA election.                         |               |
| Other economic assumptions          |                                                                                                                                                                                                                                                                                                                                                                                                        |               |
| • Salary increases                  | Not applicable                                                                                                                                                                                                                                                                                                                                                                                         |               |
| • Social Security wage base         | Not applicable                                                                                                                                                                                                                                                                                                                                                                                         |               |
| • Inflation                         | Not applicable                                                                                                                                                                                                                                                                                                                                                                                         |               |
| • Expected investment return        | 4.82% for 2019 and 3.88% for 2020<br><br>Rationale: The expected investment return is based on the median simulated investment return using market assumptions published in Mercer Investment Consulting’s Capital Markets Outlook for the plan’s current target asset mix as of the start of the plan year, net of an adjustment of 15 basis points for Expenses assumed to be paid from plan assets. |               |
| • Expenses                          | \$2,800,000 added to current year normal cost<br><br>Rationale: Based upon the amount paid from plan assets during the prior plan year, adjusted for the PBGC premium expected to be paid from plan assets during the current plan year.                                                                                                                                                               |               |
| Demographic assumptions             |                                                                                                                                                                                                                                                                                                                                                                                                        |               |
| XPO Logistics Pension Plan          |                                                                                                                                                                                                                                                                                                                                                                                                        |               |
| • Withdrawal                        | See table of sample rates.<br><br>Rationale: The withdrawal rates are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future withdrawal patterns and circumstances of the employer will not differ significantly from the period studied.                                                           |               |

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

|                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                            |
|---------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|
| • Disability incidence                | None assumed.<br><u>Rationale:</u> The benefit paid upon disability is the same benefit paid upon termination or retirement.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                            |
| • Retirement age                      | See table of sample rates.<br><u>Rationale:</u> The retirement rates are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                            |
| • <b>Benefit commencement age for</b> |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                            |
| — Future vested deferred              | 61                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                            |
| — Current vested deferred             | 63 for participants who were retirement eligible at termination date.<br>61 for participants who were not retirement eligible at termination date.<br><u>Rationale:</u> The benefit commencement ages are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future benefit commencement age patterns and circumstances of the employer will not differ significantly from the period studied.                                                                                                                                                                                                                                                                                                                                                                                           |                            |
| • Spouse assumptions                  | <b>Male participants</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>Female participants</b> |
| — Percentage married                  | 80%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 60%                        |
| — Spouse age difference               | 2 years younger                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 2 years older              |
|                                       | <u>Rationale:</u> The spouse assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                            |
| <b>Form of payment</b>                | <b><u>Life Annuity</u></b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b><u>100% J&amp;S</u></b> |
| • Active retirements                  | 30%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 70%                        |
| • Future vested deferred              | 30%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 70%                        |
| • Current vested deferred             | 40%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | 60%                        |
| • Future Deaths                       | <ul style="list-style-type: none"> <li>• Single participants are not eligible for death benefits.</li> <li>• Spouses of deceased active participants eligible for immediate retirement are entitled to 50% of accrued benefit at date of death.</li> <li>• Spouses of deceased active participants not eligible for immediate retirement and spouses of deceased inactive participants are entitled to a REA death benefit commencing on the first day of the month following participant's 55th birthday (or immediate if elder).</li> </ul> <u>Rationale:</u> The form of payment assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future form of payment election patterns and circumstances of the employer will not differ significantly from the period studied. |                            |

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

|                                                   |                |
|---------------------------------------------------|----------------|
| <b>Unpredictable contingent event assumptions</b> | Not applicable |
|---------------------------------------------------|----------------|

## Table of sample rates

| Attained Age | Retirement                                     |                                                  |              |
|--------------|------------------------------------------------|--------------------------------------------------|--------------|
|              | Non – “Rule of 85” & under 20 years of service | Non – “Rule of 85” & 20 or more years of service | “Rule of 85” |
| 55           | 6%                                             | 4%                                               | 10%          |
| 56           | 5%                                             | 4%                                               | 10%          |
| 57           | 5%                                             | 4%                                               | 10%          |
| 58           | 5%                                             | 4%                                               | 10%          |
| 59           | 6%                                             | 5%                                               | 10%          |
| 60           | 6%                                             | 6%                                               | 10%          |
| 61           | 7%                                             | 6%                                               | 10%          |
| 62           | 13%                                            | 15%                                              | 18%          |
| 63           | 13%                                            | 12%                                              | 18%          |
| 64           | 13%                                            | 25%                                              | 18%          |
| 65           | 35%                                            | 35%                                              | 45%          |
| 66           | 30%                                            | 35%                                              | 30%          |
| 67           | 30%                                            | 30%                                              | 30%          |
| 68           | 20%                                            | 30%                                              | 30%          |
| 69           | 15%                                            | 30%                                              | 30%          |
| 70+          | 100%                                           | 100%                                             | 100%         |

| Age | Withdrawal |
|-----|------------|
| 20  | 25.22%     |
| 25  | 17.46%     |
| 30  | 11.83%     |
| 35  | 8.44%      |
| 40  | 6.69%      |
| 45  | 5.92%      |
| 50  | 5.43%      |
| 55  | 4.27%      |
| 60  | 3.30%      |



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

| Demographic assumptions                                              |                              |                                                                                                                                                                                                                                                                                                                                          |                            |                    |
|----------------------------------------------------------------------|------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|--------------------|
| Legacy Menlo Worldwide Forwarding Inc. Hourly Employees Pension Plan |                              |                                                                                                                                                                                                                                                                                                                                          |                            |                    |
| •                                                                    | Withdrawal                   | Not applicable                                                                                                                                                                                                                                                                                                                           |                            |                    |
| •                                                                    | Disability incidence         | Not applicable                                                                                                                                                                                                                                                                                                                           |                            |                    |
| •                                                                    | Retirement age               | Not applicable                                                                                                                                                                                                                                                                                                                           |                            |                    |
| •                                                                    | Benefit commencement age for |                                                                                                                                                                                                                                                                                                                                          |                            |                    |
| —                                                                    | Future vested deferred       | Not applicable                                                                                                                                                                                                                                                                                                                           |                            |                    |
| —                                                                    | Current vested deferred      | 65                                                                                                                                                                                                                                                                                                                                       |                            |                    |
|                                                                      |                              | <u>Rationale:</u> The benefit commencement ages are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future benefit commencement age patterns and circumstances of the employer will not differ significantly from the period studied. |                            |                    |
| •                                                                    | Spouse assumptions           | <u>Male participants</u>                                                                                                                                                                                                                                                                                                                 | <u>Female participants</u> |                    |
| —                                                                    | Percentage married           | 55%                                                                                                                                                                                                                                                                                                                                      | 40%                        |                    |
| —                                                                    | Spouse age difference        | 2 years younger                                                                                                                                                                                                                                                                                                                          | 2 years older              |                    |
|                                                                      |                              | <u>Rationale:</u> The spouse assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.                          |                            |                    |
| Form of payment                                                      |                              | <u>Life Annuity</u>                                                                                                                                                                                                                                                                                                                      | <u>100% J&amp;S</u>        | <u>50% J&amp;S</u> |
| •                                                                    | Future deaths                | 0%                                                                                                                                                                                                                                                                                                                                       | 0%                         | 100%               |
| •                                                                    | Current vested deferred      | 55%                                                                                                                                                                                                                                                                                                                                      | 45%                        | 0%                 |
|                                                                      |                              | <u>Rationale:</u> The form of payment was validated during a 2020 review of assumptions using data from 2015 to 2019.                                                                                                                                                                                                                    |                            |                    |
| Unpredictable contingent event assumptions                           |                              | Not applicable                                                                                                                                                                                                                                                                                                                           |                            |                    |

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

**Actuarial methods for funding****Asset methods**

The asset valuation method is an average of the adjusted market value for each quarter during the last 24 months preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value

**Participant methods**

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** All participants whom the plan administrator has determined to be participants in the plan are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants. Also, in conjunction with the forfeiture provision for missing persons of the Legacy Menlo plan, we have excluded deferred vested participants over age 80 whose benefits are deemed forfeited by the plan sponsor.
- **Insurance contracts:** The plan does not have any insurance contracts.

**Minimum funding methods**

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

***Schedule SB, line 24 — Change in Actuarial Assumptions***

- The expected investment return was changed from 4.82% to 3.88%.
- The following demographic changes were updated to better reflect actual plan experience, based on the experience study performed in 2020 utilizing data from 2015-2019 plan years:
  - Withdrawal and retirement rate tables.
  - The benefit commencement age for current and future deferred vested participants.
  - Spouse age difference and form of payment for the Legacy Menlo participants were harmonized with the existing assumption for XPO Logistics Pension Plan participants.

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

The Weighted Average Retirement Age for each participant was calculated using the retirement rates described below which vary by age and service.

Below is an example of the calculation for an active participant with 22 years of service at age 55.

| (A)<br>Retirement age<br>(x) | (B)<br>Service | (C)<br>Retirement<br>Rate<br>(%)  | (D)<br>${}_1P_x = 1 - (C)$ | (E)<br>${}_{x-55}P_{55} = \prod_{55}^{j < x} ({}_1P_j)$ | (E)<br>(A) * (C) * (E) |
|------------------------------|----------------|-----------------------------------|----------------------------|---------------------------------------------------------|------------------------|
| 55                           | 22             | 4%                                | 0.96                       | 1                                                       | 2.20                   |
| 56                           | 23             | 4%                                | 0.96                       | 0.96                                                    | 2.15                   |
| 57                           | 24             | 4%                                | 0.96                       | 0.92                                                    | 2.10                   |
| 58                           | 25             | 4%                                | 0.96                       | 0.88                                                    | 2.05                   |
| 59                           | 26             | 10%                               | 0.90                       | 0.85                                                    | 5.01                   |
| 60                           | 27             | 10%                               | 0.90                       | 0.76                                                    | 4.59                   |
| 61                           | 28             | 10%                               | 0.90                       | 0.69                                                    | 4.20                   |
| 62                           | 29             | 18%                               | 0.82                       | 0.62                                                    | 6.91                   |
| 63                           | 30             | 18%                               | 0.82                       | 0.51                                                    | 5.76                   |
| 64                           | 31             | 18%                               | 0.82                       | 0.42                                                    | 4.80                   |
| 65                           | 32             | 45%                               | 0.55                       | 0.34                                                    | 9.99                   |
| 66                           | 33             | 30%                               | 0.70                       | 0.19                                                    | 3.72                   |
| 67                           | 34             | 30%                               | 0.70                       | 0.13                                                    | 2.64                   |
| 68                           | 35             | 30%                               | 0.70                       | 0.09                                                    | 1.88                   |
| 69                           | 36             | 30%                               | 0.70                       | 0.06                                                    | 1.33                   |
| 70                           | 37             | 100%                              | 0.00                       | 0.05                                                    | 3.16                   |
| Total                        |                | (Weighted Average Retirement Age) |                            |                                                         | 62.47                  |

The Weighted Average Retirement Age for the Plan is the average of all the individually calculated Weighted Average Retirement Ages.

**Weighted Average Retirement Age for the Plan: 62**

|                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                             |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|
| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br><br>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).<br><br><b>► Complete all entries in accordance with the instructions to the Form 5500.</b> | OMB Nos. 1210 - 0110<br>1210 - 0089<br><br><b>2021</b><br><br><b>This Form is Open to Public Inspection</b> |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|

|                                                                                                          |                                                                                                                                                                                                                                                                                                                                                                           |
|----------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                            | <b>Annual Report Identification Information</b>                                                                                                                                                                                                                                                                                                                           |
| For calendar plan year 2021 or fiscal plan year beginning <u>01/01/2021</u> and ending <u>12/31/2021</u> |                                                                                                                                                                                                                                                                                                                                                                           |
| <b>A</b>                                                                                                 | This return/report is for: <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instr.)                                                                                                                         |
| <b>B</b>                                                                                                 | This return/report is: <input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) _____<br><input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months) |
| <b>C</b>                                                                                                 | If the plan is a collectively-bargained plan, check here <input type="checkbox"/>                                                                                                                                                                                                                                                                                         |
| <b>D</b>                                                                                                 | Check box if filing under: <input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description) _____                                                                                                                                   |
| <b>E</b>                                                                                                 | If this is a retroactively adopted plan permitted by SECURE Act section 201, check here <input type="checkbox"/>                                                                                                                                                                                                                                                          |

|                |                                                                                                                                                                                                                                                                                                                                            |
|----------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part II</b> | <b>Basic Plan Information</b> - enter all requested information                                                                                                                                                                                                                                                                            |
| <b>1a</b>      | Name of plan<br><b>XPO LOGISTICS PENSION PLAN</b>                                                                                                                                                                                                                                                                                          |
| <b>1b</b>      | Three-digit plan number (PN) <b>005</b>                                                                                                                                                                                                                                                                                                    |
| <b>1c</b>      | Effective date of plan<br><b>11/01/1955</b>                                                                                                                                                                                                                                                                                                |
| <b>2a</b>      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><b>XPO CNW, INC.</b><br><br><b>PO BOX 3745</b><br><br><b>PORTLAND OR 97208-3745</b> |
| <b>2b</b>      | Employer Identification Number (EIN)<br><b>94-1444798</b>                                                                                                                                                                                                                                                                                  |
| <b>2c</b>      | Plan Sponsor's telephone number<br><b>503-450-4102</b>                                                                                                                                                                                                                                                                                     |
| <b>2d</b>      | Business code (see instructions)<br><b>488990</b>                                                                                                                                                                                                                                                                                          |

**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.

|                  |                                    |                  |                                                              |
|------------------|------------------------------------|------------------|--------------------------------------------------------------|
| <b>SIGN HERE</b> | <i>Paula Pagliaroni</i>            | October 15, 2022 | <b>PAULA PAGLIARONI</b>                                      |
|                  | Signature of plan administrator    | Date             | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> | <i>Paula Pagliaroni</i>            | October 15, 2022 | <b>PAULA PAGLIARONI</b>                                      |
|                  | Signature of employer/plan sponsor | Date             | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> |                                    |                  |                                                              |
|                  | Signature of DFE                   | Date             | Enter name of individual signing as DFE                      |

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

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v. 210624

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|                                                                                                          |                                                                                                                                                                  |
|----------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor | <b>3b</b> Administrator's EIN<br><br><b>3c</b> Administrator's telephone number<br><br><div style="background-color: #cccccc; height: 40px; width: 100%;"></div> |
|----------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                        |                                   |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name | <b>4b</b> EIN<br><br><b>4d</b> PN |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                 |                                                                                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------|
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>5</b>                                                                                                                        |                                                                                 |
| <b>6</b> 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).<br><b>a (1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a (2)</b> Total number of active participants at the end of the plan year .....<br><b>b</b> Retired or separated participants receiving benefits .....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines 6a(2), 6b, and 6c .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits .....<br><b>f</b> Total. Add lines 6d and 6e .....<br><b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <b>6a(1)</b><br><b>6a(2)</b><br><b>6b</b><br><b>6c</b><br><b>6d</b><br><b>6e</b><br><b>6f</b><br><br><b>6g</b><br><br><b>6h</b> | <br>6,207<br>5,364<br>10,154<br>5,252<br>20,770<br>2,000<br>22,770<br><br><br>0 |

|                                                                                                                                      |          |  |
|--------------------------------------------------------------------------------------------------------------------------------------|----------|--|
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) ..... | <b>7</b> |  |
|--------------------------------------------------------------------------------------------------------------------------------------|----------|--|

**8a** If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

1A 1D 1E 1I 3H 3J

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

|                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input checked="" type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input checked="" type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

**a Pension Schedules**

- (1)** ☒ **R** (Retirement Plan Information)  
**(2)** ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary  
**(3)** ☒ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

**b General Schedules**

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



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

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

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

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

**11c** Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 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 \_\_\_\_\_

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                   |                                                                                                    |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------|
| <b>SCHEDULE C</b><br><b>(Form 5500)</b><br>Department of the Treasury<br>Internal Revenue Service<br><hr/> Department of Labor<br>Employee Benefits Security Administration<br><hr/> Pension Benefit Guaranty Corporation | <b>Service Provider Information</b><br>This schedule is required to be filed under section 104 of the<br>Employee Retirement Income Security Act of 1974 (ERISA).<br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><hr/> <b>2021</b><br><hr/> <b>This Form is Open to<br/>Public Inspection.</b> |
| For calendar plan year 2021 or fiscal plan year beginning <b>01/01/2021</b> and ending <b>12/31/2021</b>                                                                                                                  |                                                                                                                                                                                                                   |                                                                                                    |
| <b>A</b> Name of plan<br><b>XPO LOGISTICS PENSION PLAN</b>                                                                                                                                                                |                                                                                                                                                                                                                   | <b>B</b> Three-digit plan number (PN) ► <b>005</b>                                                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>XPO CNW, INC.</b>                                                                                                                                     |                                                                                                                                                                                                                   | <b>D</b> Employer Identification Number (EIN)<br><b>94-1444798</b>                                 |

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

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

**1 Information on Persons Receiving Only Eligible Indirect Compensation**

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

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

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

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

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

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

Schedule C (Form 5500) 2021  
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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 on page 1, 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)

**ARROWSTREET CAPITAL LP**

**04-3472863**

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            |                                                                                                          | 1,917,753.                                                                    | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

**PACIFIC INVESTMENT MANAGEMENT CO**

**33-0629048**

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            |                                                                                                          | 1,654,227.                                                                    | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

**NORTHERN TRUST COMPANY**

**36-1561860**

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 21                            |                                                                                                          | 1,204,193.                                                                    | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

**2. Information on Other Service Providers Receiving Direct or Indirect Compensation.** Except for those persons for whom you answered "Yes" to line 1a on page 1, 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)

**WESTERN ASSET MANAGEMENT COMPANY** **95-2705767**

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            |                                                                                                          | 845,588.                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

**MERCER** **13-2834414**

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 11<br>16                      |                                                                                                          | 580,925.                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

**DODGE & COX** **94-1441976**

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            |                                                                                                          | 472,940.                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

**2. Information on Other Service Providers Receiving Direct or Indirect Compensation.** Except for those persons for whom you answered "Yes" to line 1a on page 1, 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)

**CAPITAL INTERNATIONAL INC****95-4154361**

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
|                        |                                                                                                   | 453,932.                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

**LAZARD ASSET MANAGEMENT LLC****05-0530199**

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     |                                                                                                   | 309,014.                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

**STATE STREET RESEARCH & MGT CO****13-3142135**

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     |                                                                                                   | 23,144.                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

|                                                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2021</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2021 or fiscal plan year beginning **01/01/2021** and ending **12/31/2021**

|                                                                                              |                                                                    |
|----------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>A</b> Name of plan<br><b>XPO LOGISTICS PENSION PLAN</b>                                   | <b>B</b> Three-digit plan number (PN) ► <b>005</b>                 |
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><b>XPO CNW, INC.</b> | <b>D</b> Employer Identification Number (EIN)<br><b>94-1444798</b> |

|               |                                                                                                                                                                                  |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b> | <b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b><br>(Complete as many entries as needed to report all interests in DFEs) |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: **CF S&P 500 FLAGSHIP NL FUND**

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

|                                       |                               |                                                                                                                         |
|---------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <b>04-0025081 004</b> | <b>d</b> Entity code <b>C</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>107,012,613.</b> |
|---------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: **INTERNATIONAL EQUITY - ACWI EX US**

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

|                                       |                               |                                                                                                                        |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <b>45-6500555 003</b> | <b>d</b> Entity code <b>C</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>65,830,442.</b> |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: **SHORT TERM INVESTMENT FUND**

**b** Name of sponsor of entity listed in (a): **NORTHERN TRUST**

|                                       |                               |                                                                                                                        |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <b>45-6138589 084</b> | <b>d</b> Entity code <b>C</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>38,881,724.</b> |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: **SMALL MID CORE COLLECTIVE INVESTMEN**

**b** Name of sponsor of entity listed in (a): **WILLIAM BLAIR**

|                                       |                               |                                                                                                                        |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <b>27-6331814 016</b> | <b>d</b> Entity code <b>C</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>16,495,136.</b> |
|---------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------|

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

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

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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):

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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):

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|

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

**Schedule D (Form 5500) 2021**  
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|                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                              |                                                                                               |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|
| <b>SCHEDULE H<br/>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Financial Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2021</b><br><br><b>This Form is Open<br/>to Public Inspection</b> |
| For calendar plan year 2021 or fiscal plan year beginning <b>01/01/2021</b> and ending <b>12/31/2021</b>                                                                                                            |                                                                                                                                                                                                                                                                              |                                                                                               |
| <b>A</b> Name of plan<br><br><b>XPO LOGISTICS PENSION PLAN</b>                                                                                                                                                      | <b>B</b> Three-digit plan number (PN) ► <b>005</b>                                                                                                                                                                                                                           |                                                                                               |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><br><b>XPO CNW, INC.</b>                                                                                                                           | <b>D</b> Employer Identification Number (EIN)<br><br><b>94-1444798</b>                                                                                                                                                                                                       |                                                                                               |

**Part I Asset and Liability Statement**

**1** Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

| Assets                                                                                       |                 | (a) Beginning of Year | (b) End of Year |
|----------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>a</b> Total noninterest-bearing cash .....                                                | <b>1a</b>       | 2,048,644             | 3,857,284       |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                 |                 |                       |                 |
| <b>(1)</b> Employer contributions .....                                                      | <b>1b(1)</b>    |                       |                 |
| <b>(2)</b> Participant contributions .....                                                   | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other .....                                                                       | <b>1b(3)</b>    | 155,302,358           | 120,127,916     |
| <b>c</b> General investments:                                                                |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (incl. money market accounts & certificates of deposit) ... | <b>1c(1)</b>    | 3,214,195             | 2,112,597       |
| <b>(2)</b> U.S. Government securities .....                                                  | <b>1c(2)</b>    | 507,419,345           | 437,059,024     |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                      |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                   | <b>1c(3)(A)</b> | 44,845,776            | 37,135,594      |
| <b>(B)</b> All other .....                                                                   | <b>1c(3)(B)</b> | 1,185,359,475         | 1,181,671,899   |
| <b>(4)</b> Corporate stocks (other than employer securities):                                |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                   | <b>1c(4)(A)</b> | 1,651,410             | 1,632,712       |
| <b>(B)</b> Common .....                                                                      | <b>1c(4)(B)</b> | 52,132,846            | 46,551,640      |
| <b>(5)</b> Partnership/joint venture interests .....                                         | <b>1c(5)</b>    |                       |                 |
| <b>(6)</b> Real estate (other than employer real property) .....                             | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                          | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans .....                                                           | <b>1c(8)</b>    |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                               | <b>1c(9)</b>    | 262,261,140           | 228,219,915     |
| <b>(10)</b> Value of interest in pooled separate accounts .....                              | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                      | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                            | <b>1c(12)</b>   |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....  | <b>1c(13)</b>   | 48,331,518            | 20,414,757      |
| <b>(14)</b> Value of funds held in insurance co. general account (unallocated contracts) ... | <b>1c(14)</b>   |                       |                 |
| <b>(15)</b> Other <b>SEE STATEMENT 1</b> .....                                               | <b>1c(15)</b>   | 95,491,959            | 100,588,048     |

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 Schedule H (Form 5500) 2021  
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|                    |                                                                  | (a) Beginning of Year | (b) End of Year                  |
|--------------------|------------------------------------------------------------------|-----------------------|----------------------------------|
| <b>1 d</b>         | Employer-related investments:                                    |                       |                                  |
| (1)                | Employer securities .....                                        | <b>1d(1)</b>          |                                  |
| (2)                | Employer real property .....                                     | <b>1d(2)</b>          |                                  |
| <b>e</b>           | Buildings and other property used in plan operation .....        | <b>1e</b>             |                                  |
| <b>f</b>           | Total assets (add all amounts in lines 1a through 1e) .....      | <b>1f</b>             | 2,358,058,666      2,179,371,386 |
| <b>Liabilities</b> |                                                                  |                       |                                  |
| <b>g</b>           | Benefit claims payable .....                                     | <b>1g</b>             |                                  |
| <b>h</b>           | Operating payables .....                                         | <b>1h</b>             |                                  |
| <b>i</b>           | Acquisition indebtedness .....                                   | <b>1i</b>             |                                  |
| <b>j</b>           | Other liabilities ..... <b>SEE STATEMENT 2</b>                   | <b>1j</b>             | 251,955,375      128,225,598     |
| <b>k</b>           | Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>             | 251,955,375      128,225,598     |
| <b>Net Assets</b>  |                                                                  |                       |                                  |
| <b>l</b>           | Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>             | 2,106,103,291      2,051,145,788 |

**Part II Income and Expense Statement**

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

|               |                                                                                                      | (a) Amount      | (b) Total     |
|---------------|------------------------------------------------------------------------------------------------------|-----------------|---------------|
| <b>Income</b> |                                                                                                      |                 |               |
| <b>a</b>      | <b>Contributions:</b>                                                                                |                 |               |
| (1)           | Received or receivable in cash from: <b>(A)</b> Employers .....                                      | <b>2a(1)(A)</b> |               |
|               | <b>(B)</b> Participants .....                                                                        | <b>2a(1)(B)</b> |               |
|               | <b>(C)</b> Others (including rollovers) .....                                                        | <b>2a(1)(C)</b> |               |
| (2)           | Noncash contributions .....                                                                          | <b>2a(2)</b>    |               |
| (3)           | Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b>     | <b>2a(3)</b>    |               |
| <b>b</b>      | <b>Earnings on investments:</b>                                                                      |                 |               |
| (1)           | Interest:                                                                                            |                 |               |
|               | <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) ..... | <b>2b(1)(A)</b> | 57,950        |
|               | <b>(B)</b> U.S. Government securities .....                                                          | <b>2b(1)(B)</b> | 7,982,793     |
|               | <b>(C)</b> Corporate debt instruments .....                                                          | <b>2b(1)(C)</b> | 46,202,142    |
|               | <b>(D)</b> Loans (other than to participants) .....                                                  | <b>2b(1)(D)</b> |               |
|               | <b>(E)</b> Participant loans .....                                                                   | <b>2b(1)(E)</b> |               |
|               | <b>(F)</b> Other .....                                                                               | <b>2b(1)(F)</b> | 5,605,752     |
|               | <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                        | <b>2b(1)(G)</b> | 59,848,637    |
| (2)           | Dividends: <b>(A)</b> Preferred stock .....                                                          | <b>2b(2)(A)</b> | 68,461        |
|               | <b>(B)</b> Common stock .....                                                                        | <b>2b(2)(B)</b> | 1,357,086     |
|               | <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                            | <b>2b(2)(C)</b> | 231,144       |
|               | <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....            | <b>2b(2)(D)</b> | 1,656,691     |
| (3)           | Rents .....                                                                                          | <b>2b(3)</b>    |               |
| (4)           | Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds ...                                 | <b>2b(4)(A)</b> | 5,184,949,463 |
|               | <b>(B)</b> Aggregate carrying amount (see instructions) .....                                        | <b>2b(4)(B)</b> | 5,211,356,148 |
|               | <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result ...              | <b>2b(4)(C)</b> | -26,406,685   |
| (5)           | Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate ...                         | <b>2b(5)(A)</b> |               |
|               | <b>(B)</b> Other .....                                                                               | <b>2b(5)(B)</b> | -45,381,796   |
|               | <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....   | <b>2b(5)(C)</b> | -45,381,796   |

|                                                                                                    | (a) Amount    | (b) Total         |
|----------------------------------------------------------------------------------------------------|---------------|-------------------|
| (6) Net investment gain (loss) from common/collective trusts .....                                 | <b>2b(6)</b>  | <b>45,738,478</b> |
| (7) Net investment gain (loss) from pooled separate accounts .....                                 | <b>2b(7)</b>  |                   |
| (8) Net investment gain (loss) from master trust investment accounts .....                         | <b>2b(8)</b>  |                   |
| (9) Net investment gain (loss) from 103-12 investment entities .....                               | <b>2b(9)</b>  |                   |
| (10) Net investment gain (loss) from registered investment companies<br>(e.g., mutual funds) ..... | <b>2b(10)</b> | <b>-78,929</b>    |
| <b>c</b> Other income ..... <b>SEE STATEMENT 3</b>                                                 | <b>2c</b>     | <b>4,651</b>      |
| <b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....           | <b>2d</b>     | <b>35,381,047</b> |

**Expenses**

|                                                                                             |              |                   |
|---------------------------------------------------------------------------------------------|--------------|-------------------|
| <b>e</b> Benefit payment and payments to provide benefits:                                  |              |                   |
| (1) Directly to participants or beneficiaries, including direct rollovers .....             | <b>2e(1)</b> | <b>80,597,576</b> |
| (2) To insurance carriers for the provision of benefits .....                               | <b>2e(2)</b> |                   |
| (3) Other .....                                                                             | <b>2e(3)</b> |                   |
| (4) Total benefit payments. Add lines <b>2e(1)</b> through <b>(3)</b> .....                 | <b>2e(4)</b> | <b>80,597,576</b> |
| <b>f</b> Corrective distributions (see instructions) .....                                  | <b>2f</b>    |                   |
| <b>g</b> Certain deemed distributions of participant loans (see instructions) .....         | <b>2g</b>    |                   |
| <b>h</b> Interest expense .....                                                             | <b>2h</b>    |                   |
| <b>i</b> Administrative expenses: (1) Professional fees .....                               | <b>2i(1)</b> | <b>1,787,566</b>  |
| (2) Contract administrator fees .....                                                       | <b>2i(2)</b> |                   |
| (3) Investment advisory and management fees .....                                           | <b>2i(3)</b> | <b>5,222,665</b>  |
| (4) Other ..... <b>SEE STATEMENT 4</b>                                                      | <b>2i(4)</b> | <b>2,730,743</b>  |
| (5) Total administrative expenses. Add lines <b>2i(1)</b> through <b>(4)</b> .....          | <b>2i(5)</b> | <b>9,740,974</b>  |
| <b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | <b>2j</b>    | <b>90,338,550</b> |

**Net Income and Reconciliation**

|                                                                               |              |                    |
|-------------------------------------------------------------------------------|--------------|--------------------|
| <b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> ..... | <b>2k</b>    | <b>-54,957,503</b> |
| <b>l</b> Transfers of assets:                                                 |              |                    |
| (1) To this plan .....                                                        | <b>2l(1)</b> |                    |
| (2) From this plan .....                                                      | <b>2l(2)</b> |                    |

**Part III Accountant's Opinion**

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

- a** The attached opinion of an independent qualified public accountant for this plan is (see instructions):  
**(1)** ☒ Unmodified **(2)** ☐ Qualified **(3)** ☐ Disclaimer **(4)** ☐ Adverse
- b** Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.  
**(1)** ☒ DOL Regulation 2520.103-8 **(2)** ☐ DOL Regulation 2520.103-12(d) **(3)** ☐ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).
- c** Enter the name and EIN of the accountant (or accounting firm) below:  
**(1)** Name: **KBF CPAS LLP** **(2)** EIN: **82-1030164**
- d** The opinion of an independent qualified public accountant is **not attached** because:  
**(1)** ☐ This form is filed for a CCT, PSA, or MTIA. **(2)** ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

**Part IV Compliance Questions**

**4** CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5.  
 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

|                                                                                                                                                                                                                                                                                                | Yes | No       | Amount |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----------|--------|
| <b>a</b> Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.) ... |     |          |        |
| <b>4a</b>                                                                                                                                                                                                                                                                                      |     | <b>X</b> |        |

|                                                                                                                                                                                                                                                                                                            | Yes | No | Amount     |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|------------|
| <b>b</b> Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.) |     | X  |            |
| <b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)                                                                                                                             |     | X  |            |
| <b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)                                                                                                                  |     | X  |            |
| <b>e</b> Was this plan covered by a fidelity bond?                                                                                                                                                                                                                                                         | X   |    | 10,000,000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?                                                                                                                                                                          |     | X  |            |
| <b>g</b> Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?                                                                                                                                       |     | X  |            |
| <b>h</b> Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?                                                                                                                             |     | X  |            |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)                                                                                                                                                   | X   |    |            |
| <b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)                                                                                    | X   |    |            |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?                                                                                                                                              |     | X  |            |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan?                                                                                                                                                                                                                               |     | X  |            |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)                                                                                                                                                                                     |     | X  |            |
| <b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3                                                                                                                         |     | X  |            |

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

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

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

**5c** Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined  
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 2110070022.

|                                                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                         |                                                                                            |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE R<br/>(Form 5500)</b><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Retirement Plan Information</b><br>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).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2021</b><br><br><b>This Form is Open to Public Inspection.</b> |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2021 or fiscal plan year beginning **01/01/2021** and ending **12/31/2021**

|                                                                                       |                                                                    |
|---------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>A</b> Name of plan<br><b>XPO LOGISTICS PENSION PLAN</b>                            | <b>B</b> Three-digit plan number (PN) ► <b>005</b>                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>XPO CNW, INC.</b> | <b>D</b> Employer Identification Number (EIN)<br><b>94-1444798</b> |

**Part I Distributions**

All references to distributions relate only to payments of benefits during the plan year.

|                                                                                                                                                                                                                                                                |                    |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|
| <b>1</b> Total value of distributions paid in property other than in cash or the forms of property specified in the instructions .....                                                                                                                         | <b>1</b>           |
| <b>2</b> Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):<br>EIN(s): <b>36-1561860</b> |                    |
| <b>Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.</b>                                                                                                                                                                                        |                    |
| <b>3</b> Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year .....                                                                                                                               | <b>3</b> <b>85</b> |

**Part II Funding Information** (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

|                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                  |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|
| <b>4</b> Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....                                                                                                                                                                                                                                               | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A |
| <b>If the plan is a defined benefit plan, go to line 8.</b>                                                                                                                                                                                                                                                                                                        |                                                                                                  |
| <b>5</b> If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver.<br>Date: Month ____ Day ____ Year ____<br><b>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.</b> |                                                                                                  |
| <b>6 a</b> Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....                                                                                                                                                                                                                     | <b>6a</b>                                                                                        |
| <b>b</b> Enter the amount contributed by the employer to the plan for this plan year .....                                                                                                                                                                                                                                                                         | <b>6b</b>                                                                                        |
| <b>c</b> Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) .....                                                                                                                                                                                                                   | <b>6c</b>                                                                                        |
| <b>If you completed line 6c, skip lines 8 and 9.</b>                                                                                                                                                                                                                                                                                                               |                                                                                                  |
| <b>7</b> Will the minimum funding amount reported on line 6c be met by the funding deadline? .....                                                                                                                                                                                                                                                                 | <input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> N/A            |
| <b>8</b> If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? .....                                                                                        |                                                                                                  |
| <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A                                                                                                                                                                                                                                                                   |                                                                                                  |

**Part III Amendments**

|                                                                                                                                                                                                                             |                                                                                                                               |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|
| <b>9</b> If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box ..... | <input type="checkbox"/> Increase <input type="checkbox"/> Decrease <input type="checkbox"/> Both <input type="checkbox"/> No |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|

**Part IV ESOPs** (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

|                                                                                                                                                                                              |                              |                             |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-----------------------------|
| <b>10</b> Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ...                                                        | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>11 a</b> Does the ESOP hold any preferred stock? .....                                                                                                                                    | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>b</b> If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>12</b> Does the ESOP hold any stock that is not readily tradable on an established securities market? .....                                                                               | <input type="checkbox"/> Yes | <input type="checkbox"/> No |

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

Schedule R (Form 5500) 2021  
v. 210624

**Part V Additional Information for Multiemployer Defined Benefit Pension Plans**

**13** Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_

**c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_

**c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_

**c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_

**c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_

**c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_

**c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

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

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

**14a****14b****14c**

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

- a** The corresponding number for the plan year immediately preceding the current plan year .....
- b** The corresponding number for the second preceding plan year .....

**15a****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 .....
- 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 .....

**16a****16b**

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

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

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

**19** If the total number of participants is 1,000 or more, complete lines (a) through (c)

- a** Enter the percentage of plan assets held as:  
 Stock: 12.4 % Investment-Grade Debt: 81.6 % High-Yield Debt: 5.7 % Real Estate: \_\_\_\_\_ % Other: .3 %
- b** Provide the average duration of the combined investment-grade and high-yield debt:  
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more
- c** What duration measure was used to calculate line 19(b)?  
☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): \_\_\_\_\_

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

- a** Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No
- b** If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:  
☐ Yes.  
☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.  
☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.  
☐ No. Other. Provide explanation \_\_\_\_\_

|                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                                    |                                                                                           |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan</b><br><b>Actuarial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2021</b><br><br><b>This Form is Open to Public Inspection</b> |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

► **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.

|                                                                                                                                                                                                                                                                                                          |                                                                    |            |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|------------|
| <b>A</b> Name of plan<br><br><b>XPO LOGISTICS PENSION PLAN</b>                                                                                                                                                                                                                                           | <b>B</b> Three-digit plan number (PN) ►                            | <u>005</u> |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br><b>XPO CNW, INC.</b>                                                                                                                                                                                                         | <b>D</b> Employer Identification Number (EIN)<br><b>94-1444798</b> |            |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B <input type="checkbox"/> F Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input type="checkbox"/> More than 500 |                                                                    |            |

**Part I Basic Information**

|                                                                                                                                                                                                                 |                            |                           |                          |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|--------------------------|
| <b>1</b> Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2020</u>                                                                                                                               |                            |                           |                          |
| <b>2</b> Assets:                                                                                                                                                                                                |                            |                           |                          |
| <b>a</b> Market value .....                                                                                                                                                                                     | <b>2a</b>                  |                           |                          |
| <b>b</b> Actuarial value .....                                                                                                                                                                                  | <b>2b</b>                  |                           |                          |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                             | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment                                                                                                                                           | 0                          | 0                         | 0                        |
| <b>b</b> For terminated vested participants .....                                                                                                                                                               | 0                          | 0                         | 0                        |
| <b>c</b> For active participants .....                                                                                                                                                                          | 0                          | 0                         | 0                        |
| <b>d</b> Total .....                                                                                                                                                                                            | 0                          | 0                         | 0                        |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b) <input type="checkbox"/>                                                                                                |                            |                           |                          |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                       | <b>4a</b>                  |                           |                          |
| <b>b</b> Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor ..... | <b>4b</b>                  |                           |                          |
| <b>5</b> Effective interest rate .....                                                                                                                                                                          | <b>5</b>                   | %                         |                          |
| <b>6</b> Target normal cost .....                                                                                                                                                                               |                            |                           |                          |
| <b>a</b> Present value of current plan year accruals .....                                                                                                                                                      | <b>6a</b>                  |                           |                          |
| <b>b</b> Expected plan-related expenses .....                                                                                                                                                                   | <b>6b</b>                  |                           |                          |
| <b>c</b> Total (line 6a + line 6b) .....                                                                                                                                                                        | <b>6c</b>                  |                           |                          |

**Statement by Enrolled Actuary**

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

**SIGN HERE**

|                                                                                                                                                                                                 |                                                                                                                           |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------|
| Signature of actuary<br><u>BRYAN KOZLAK FSA EA MAAA</u><br>Type or print name of actuary<br><br><u>MERCER</u><br>Firm name<br><br><u>501 MERRITT 7</u><br><u>NORWALK</u><br>Address of the firm | Date<br><u>20-08399</u><br>Most recent enrollment number<br><u>203-229-6000</u><br>Telephone number (including area code) |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------|

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 ☐

**For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.**

**Schedule SB (Form 5500) 2021**  
v. 210624



**Part II Beginning of Year Carryover and Prefunding Balances**

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

**Part III Funding Percentages**

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

**Part IV Contributions and Liquidity Shortfalls**

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|--------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
| <b>Totals ▶</b>          |                                   |                                 | <b>18(b)</b>             | <b>18(c)</b>                      |                                 |

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

|                                                                                                                         |            |  |
|-------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years .....                    | <b>19a</b> |  |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                      | <b>19b</b> |  |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date ..... | <b>19c</b> |  |

**20** Quarterly contributions and liquidity shortfalls:

|                                                                                                                         |                              |                                        |
|-------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------------------|
| <b>a</b> Did the plan have a "funding shortfall" for the prior year? .....                                              | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
| <b>b</b> If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ..... | <input type="checkbox"/> Yes | <input type="checkbox"/> No            |
| <b>c</b> If line 20a is "Yes," see instructions and complete the following table as applicable:                         |                              |                                        |

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

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

|           |                                                                                                                                                                           |                   |                   |                                                     |
|-----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-------------------|-----------------------------------------------------|
| <b>21</b> | Discount rate:                                                                                                                                                            |                   |                   |                                                     |
| <b>a</b>  | Segment rates:                                                                                                                                                            | 1st segment:<br>% | 2nd segment:<br>% | 3rd segment:<br>%                                   |
|           |                                                                                                                                                                           |                   |                   | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b>  | Applicable month (enter code) .....                                                                                                                                       |                   |                   | <b>21b</b>                                          |
| <b>22</b> | Weighted average retirement age .....                                                                                                                                     |                   |                   | <b>22</b>                                           |
| <b>23</b> | Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed -- combined <input type="checkbox"/> Prescribed -- separate <input type="checkbox"/> Substitute |                   |                   |                                                     |

**Part VI Miscellaneous Items**

|           |                                                                                                                                                              |           |                                                                     |
|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------------------------------------------------------------------|
| <b>24</b> | Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment ..... |           | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>25</b> | Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment .....                                      |           | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>26</b> | Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment .....                            |           | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>27</b> | If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment .....                                   | <b>27</b> |                                                                     |

**Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years**

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

**Part VIII Minimum Required Contribution For Current Year**

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

**Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)**

|           |                                                                                            |      |      |      |  |
|-----------|--------------------------------------------------------------------------------------------|------|------|------|--|
| <b>41</b> | If an election was made to use PRA 2010 funding relief for this plan:                      |      |      |      |  |
| <b>a</b>  | Schedule elected <input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years |      |      |      |  |
| <b>b</b>  | Eligible plan year(s) for which the election in line 41a was made .....                    |      |      |      |  |
|           | 2008                                                                                       | 2009 | 2010 | 2011 |  |

XPO CNW, INC.94-1444798

| SCHEDULE H                       | OTHER GENERAL INVESTMENTS | STATEMENT 1  |
|----------------------------------|---------------------------|--------------|
| DESCRIPTION                      | BEGINNING                 | ENDING       |
| OTHER INVESTMENTS                | 95,491,959.               | 100,588,048. |
| TOTAL TO SCHEDULE H, LINE 1C(15) | 95,491,959.               | 100,588,048. |

| SCHEDULE H                   | OTHER PLAN LIABILITIES | STATEMENT 2  |
|------------------------------|------------------------|--------------|
| DESCRIPTION                  | BEGINNING              | ENDING       |
| OTHER LIABILITIES            | 251,955,375.           | 128,225,598. |
| TOTAL TO SCHEDULE H, LINE 1J | 251,955,375.           | 128,225,598. |

| SCHEDULE H                   | OTHER INCOME | STATEMENT 3 |
|------------------------------|--------------|-------------|
| DESCRIPTION                  |              | AMOUNT      |
| OTHER INCOME                 |              | 4,651.      |
| TOTAL TO SCHEDULE H, LINE 2C |              | 4,651.      |

| SCHEDULE H                      | OTHER ADMINISTRATIVE EXPENSES | STATEMENT 4 |
|---------------------------------|-------------------------------|-------------|
| DESCRIPTION                     |                               | AMOUNT      |
| OTHER                           |                               | 2,730,743.  |
| TOTAL TO SCHEDULE H, LINE 2I(4) |                               | 2,730,743.  |

**XPO LOGISTICS PENSION PLAN**  
**SCHEDULE H, LINE 4j – SCHEDULE OF REPORTABLE TRANSACTIONS**  
**FOR THE YEAR ENDED DECEMBER 31, 2021**

**EIN # 94-1444798**  
**PLAN # 005**

Individual transactions in excess of 5% of the net Plan assets at the beginning of the year:

| <u>Identity of<br/>party involved</u> | <u>Description of asset</u> | <u>Purchase<br/>price</u> | <u>Selling<br/>price</u> | <u>Cost of<br/>asset</u> | <u>Net gain<br/>(loss)</u> |
|---------------------------------------|-----------------------------|---------------------------|--------------------------|--------------------------|----------------------------|
|---------------------------------------|-----------------------------|---------------------------|--------------------------|--------------------------|----------------------------|

See attached Northern Trust Company Statement

Series of transactions in excess of 5% of the net Plan assets at the beginning of the year:

| <u>Identity of<br/>party involved</u> | <u>Description of asset</u> | <u>Purchases<br/>Purchase<br/>price</u> | <u>Selling<br/>price</u> | <u>Sales<br/>Cost of<br/>asset</u> | <u>Net gain<br/>(loss)</u> |
|---------------------------------------|-----------------------------|-----------------------------------------|--------------------------|------------------------------------|----------------------------|
|---------------------------------------|-----------------------------|-----------------------------------------|--------------------------|------------------------------------|----------------------------|

See attached Northern Trust Company Statement

See accompanying independent auditor's report and notes to financial statements.

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Australian dollar - AUD</b>                                                    |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 AUD / USD<br>EX.RATE 1.3361285 WITH BNP PARIBAS | 1,227,000.000    | 1 Jul 21 |                   |                   |              | 0.00              | 918,324.84    | 917,611.98                        | -712.86       |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / AUD<br>EX.RATE 0.7485628 WITH BNP PARIBAS | -1,227,000.000   | 1 Jul 21 |                   |                   |              | 0.00              | -918,486.56   | -904,973.91                       | 13,512.65     |
| FX DEAL TRANSACTED ON 01 NOV 2021 AUD / USD<br>EX.RATE 1.3307322 WITH BNP PARIBAS | 987,000.000      | 1 Nov 21 |                   |                   |              | 0.00              | 741,696.94    | 743,655.20                        | 1,958.26      |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / AUD<br>EX.RATE 0.7515798 WITH BNP PARIBAS | -987,000.000     | 1 Nov 21 |                   |                   |              | 0.00              | -741,809.26   | -705,260.90                       | 36,548.36     |
| FX DEAL TRANSACTED ON 01 SEP 2021 AUD / USD<br>EX.RATE 1.3627567 WITH BNP PARIBAS | 1,227,000.000    | 1 Sep 21 |                   |                   |              | 0.00              | 900,380.82    | 904,483.05                        | 4,102.23      |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / AUD<br>EX.RATE 0.7339479 WITH BNP PARIBAS | -1,227,000.000   | 1 Sep 21 |                   |                   |              | 0.00              | -900,554.07   | -893,440.05                       | 7,114.02      |
| <b>British pound sterling - GBP</b>                                               |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 GBP / USD<br>EX.RATE 0.7262262 WITH BNP PARIBAS | 3,740,000.000    | 1 Jul 21 |                   |                   |              | 0.00              | 5,149,910.81  | 5,153,720.04                      | 3,809.23      |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / GBP<br>EX.RATE 1.3771058 WITH BNP PARIBAS | -3,740,000.000   | 1 Jul 21 |                   |                   |              | 0.00              | -5,150,375.69 | -5,197,852.65                     | -47,476.96    |
| FX DEAL TRANSACTED ON 01 NOV 2021 GBP / USD<br>EX.RATE 0.7311188 WITH BNP PARIBAS | 3,647,000.000    | 1 Nov 21 |                   |                   |              | 0.00              | 4,988,245.52  | 4,987,819.71                      | -425.81       |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / GBP<br>EX.RATE 1.3677763 WITH BNP PARIBAS | -3,647,000.000   | 1 Nov 21 |                   |                   |              | 0.00              | -4,988,280.17 | -4,856,892.79                     | 131,387.38    |
| FX DEAL TRANSACTED ON 01 OCT 2021 GBP / USD<br>EX.RATE 0.739738 WITH BNP PARIBAS  | 3,633,000.000    | 1 Oct 21 |                   |                   |              | 0.00              | 4,911,198.03  | 4,918,719.28                      | 7,521.25      |
| FX DEAL TRANSACTED ON 01 OCT 2021 USD / GBP<br>EX.RATE 1.3518796 WITH BNP PARIBAS | -3,633,000.000   | 1 Oct 21 |                   |                   |              | 0.00              | -4,911,378.59 | -4,968,672.61                     | -57,294.02    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 NOV 2021 GBP / USD<br>EX.RATE 0.7404679 WITH BNP PARIBAS | 118,000.000      | 10 Nov 21 |                   |                   |              | 0.00              | 159,358.71    | 159,907.72                        | 549.01        |
| FX DEAL TRANSACTED ON 10 NOV 2021 USD / GBP<br>EX.RATE 1.3505429 WITH BNP PARIBAS | -118,000.000     | 10 Nov 21 |                   |                   |              | 0.00              | -159,364.06   | -157,146.52                       | 2,217.54      |
| FX DEAL TRANSACTED ON 11 FEB 2021 GBP / USD<br>EX.RATE 0.7234794 WITH BNP PARIBAS | 202,000.000      | 11 Feb 21 |                   |                   |              | 0.00              | 279,206.30    | 279,164.00                        | -42.30        |
| FX DEAL TRANSACTED ON 11 FEB 2021 USD / GBP<br>EX.RATE 1.3822779 WITH BNP PARIBAS | -202,000.000     | 11 Feb 21 |                   |                   |              | 0.00              | -279,220.14   | -281,547.62                       | -2,327.48     |
| FX DEAL TRANSACTED ON 20 JUL 2021 GBP / USD<br>EX.RATE 0.7321034 WITH BNP PARIBAS | 124,000.000      | 20 Jul 21 |                   |                   |              | 0.00              | 169,374.97    | 168,782.62                        | -592.35       |
| FX DEAL TRANSACTED ON 20 JUL 2021 USD / GBP<br>EX.RATE 1.3659769 WITH BNP PARIBAS | -124,000.000     | 20 Jul 21 |                   |                   |              | 0.00              | -169,381.14   | -172,335.22                       | -2,954.08     |
| <b>Euro - EUR</b>                                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2021 EUR / USD<br>EX.RATE 0.8276321 WITH BNP PARIBAS | 1,997,000.000    | 1 Feb 21  |                   |                   |              | 0.00              | 2,412,908.00  | 2,412,875.50                      | -32.50        |
| FX DEAL TRANSACTED ON 01 FEB 2021 USD / EUR<br>EX.RATE 1.2089796 WITH BNP PARIBAS | -1,997,000.000   | 1 Feb 21  |                   |                   |              | 0.00              | -2,414,332.26 | -2,406,684.63                     | 7,647.63      |
| FX DEAL TRANSACTED ON 02 AUG 2021 EUR / USD<br>EX.RATE 0.8411927 WITH BNP PARIBAS | 1,240,000.000    | 2 Aug 21  |                   |                   |              | 0.00              | 1,474,097.49  | 1,473,306.13                      | -791.36       |
| FX DEAL TRANSACTED ON 02 AUG 2021 USD / EUR<br>EX.RATE 1.1894642 WITH BNP PARIBAS | -1,240,000.000   | 2 Aug 21  |                   |                   |              | 0.00              | -1,474,935.61 | -1,469,896.17                     | 5,039.44      |
| FX DEAL TRANSACTED ON 05 NOV 2021 EUR / USD<br>EX.RATE 0.8663565 WITH BNP PARIBAS | 162,000.000      | 5 Nov 21  |                   |                   |              | 0.00              | 186,990.01    | 187,182.92                        | 192.91        |
| FX DEAL TRANSACTED ON 05 NOV 2021 USD / EUR<br>EX.RATE 1.1547643 WITH BNP PARIBAS | -162,000.000     | 5 Nov 21  |                   |                   |              | 0.00              | -187,071.82   | -183,610.81                       | 3,461.01      |
| FX DEAL TRANSACTED ON 06 OCT 2021 EUR / USD<br>EX.RATE 0.8654865 WITH BNP PARIBAS | 170,000.000      | 6 Oct 21  |                   |                   |              | 0.00              | 196,421.32    | 197,225.50                        | 804.18        |
| FX DEAL TRANSACTED ON 06 OCT 2021 EUR / USD<br>EX.RATE 0.8655315 WITH BNP PARIBAS | 240,000.000      | 6 Oct 21  |                   |                   |              | 0.00              | 277,286.28    | 278,436.00                        | 1,149.72      |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / EUR<br>EX.RATE 1.1578445 WITH BNP PARIBAS | -240,000.000     | 6 Oct 21  |                   |                   |              | 0.00              | -277,882.68   | -273,004.09                       | 4,878.59      |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / EUR<br>EX.RATE 1.1579045 WITH BNP PARIBAS | -170,000.000     | 6 Oct 21  |                   |                   |              | 0.00              | -196,843.77   | -193,377.90                       | 3,465.87      |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8388618 WITH BNP PARIBAS | 310,000.000      | 8 Apr 21  |                   |                   |              | 0.00              | 369,548.37    | 371,364.54                        | 1,816.17      |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8400959 WITH BNP PARIBAS | 10,000.000       | 8 Apr 21  |                   |                   |              | 0.00              | 11,903.40     | 11,979.50                         | 76.10         |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8400959 WITH BNP PARIBAS | 280,000.000      | 8 Apr 21  |                   |                   |              | 0.00              | 333,295.28    | 335,426.03                        | 2,130.75      |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1926103 WITH BNP PARIBAS | -10,000.000      | 8 Apr 21  |                   |                   |              | 0.00              | -11,926.10    | -11,809.00                        | 117.10        |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1926103 WITH BNP PARIBAS | -280,000.000     | 8 Apr 21  |                   |                   |              | 0.00              | -333,930.88   | -330,652.02                       | 3,278.86      |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1943565 WITH BNP PARIBAS | -310,000.000     | 8 Apr 21  |                   |                   |              | 0.00              | -370,250.52   | -366,079.02                       | 4,171.50      |
| FX DEAL TRANSACTED ON 08 JAN 2021 EUR / USD<br>EX.RATE 0.8192155 WITH BNP PARIBAS | 240,000.000      | 8 Jan 21  |                   |                   |              | 0.00              | 292,963.20    | 289,800.02                        | -3,163.18     |
| FX DEAL TRANSACTED ON 08 JAN 2021 USD / EUR<br>EX.RATE 1.223149 WITH BNP PARIBAS  | -240,000.000     | 8 Jan 21  |                   |                   |              | 0.00              | -293,555.76   | -287,508.03                       | 6,047.73      |
| FX DEAL TRANSACTED ON 10 SEP 2021 EUR / USD<br>EX.RATE 0.8448336 WITH BNP PARIBAS | 2,409,000.000    | 10 Sep 21 |                   |                   |              | 0.00              | 2,851,449.23  | 2,793,597.02                      | -57,852.21    |
| FX DEAL TRANSACTED ON 10 SEP 2021 USD / EUR<br>EX.RATE 1.1831686 WITH BNP PARIBAS | -2,409,000.000   | 10 Sep 21 |                   |                   |              | 0.00              | -2,850,253.16 | -2,850,931.10                     | -677.94       |
| FX DEAL TRANSACTED ON 11 JAN 2021 EUR / USD<br>EX.RATE 0.8217197 WITH BNP PARIBAS | 230,000.000      | 11 Jan 21 |                   |                   |              | 0.00              | 279,900.80    | 277,725.02                        | -2,175.78     |
| FX DEAL TRANSACTED ON 11 JAN 2021 USD / EUR<br>EX.RATE 1.219431 WITH BNP PARIBAS  | -230,000.000     | 11 Jan 21 |                   |                   |              | 0.00              | -280,469.13   | -275,528.53                       | 4,940.60      |
| FX DEAL TRANSACTED ON 12 JUL 2021 EUR / USD<br>EX.RATE 0.8434477 WITH BNP PARIBAS | 210,000.000      | 12 Jul 21 |                   |                   |              | 0.00              | 248,978.10    | 247,989.02                        | -989.08       |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JUL 2021 USD / EUR<br>EX.RATE 1.187804 WITH BNP PARIBAS  | -210,000.000     | 12 Jul 21 |                   |                   |              | 0.00              | -249,438.84   | -243,631.50                       | 5,807.34      |
| FX DEAL TRANSACTED ON 13 SEP 2021 EUR / USD<br>EX.RATE 0.8473669 WITH BNP PARIBAS | 2,145,000.000    | 13 Sep 21 |                   |                   |              | 0.00              | 2,531,370.91  | 2,538,500.29                      | 7,129.38      |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / EUR<br>EX.RATE 1.1806248 WITH BNP PARIBAS | -2,145,000.000   | 13 Sep 21 |                   |                   |              | 0.00              | -2,532,440.20 | -2,487,449.40                     | 44,990.80     |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / EUR<br>EX.RATE 1.2157374 WITH BNP PARIBAS | -1,227,000.000   | 14 Jan 21 |                   |                   |              | 0.00              | -1,491,709.79 | -1,481,602.59                     | 10,107.20     |
| FX DEAL TRANSACTED ON 18 NOV 2021 USD / EUR<br>EX.RATE 1.134106 WITH BNP PARIBAS  | -3,504,000.000   | 18 Nov 21 |                   |                   |              | 0.00              | -3,973,907.42 | -3,965,652.29                     | 8,255.13      |
| FX DEAL TRANSACTED ON 22 JAN 2021 USD / EUR<br>EX.RATE 1.215883 WITH BNP PARIBAS  | -856,000.000     | 22 Jan 21 |                   |                   |              | 0.00              | -1,040,795.85 | -1,038,328.01                     | 2,467.84      |
| FX DEAL TRANSACTED ON 28 JAN 2021 EUR / USD<br>EX.RATE 0.8258545 WITH BNP PARIBAS | 284,000.000      | 28 Jan 21 |                   |                   |              | 0.00              | 343,886.23    | 344,279.02                        | 392.79        |
| FX DEAL TRANSACTED ON 28 JAN 2021 USD / EUR<br>EX.RATE 1.2109767 WITH BNP PARIBAS | -284,000.000     | 28 Jan 21 |                   |                   |              | 0.00              | -343,917.38   | -343,143.04                       | 774.34        |
| <b>Hungarian forint - HUF</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 JAN 2021 HUF / USD<br>EX.RATE 295.644 WITH BNP PARIBAS   | 47,422,185.000   | 14 Jan 21 |                   |                   |              | 0.00              | 160,403.00    | 159,238.84                        | -1,164.16     |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / HUF<br>EX.RATE 0.0033802 WITH BNP PARIBAS | -47,453,641.000  | 14 Jan 21 |                   |                   |              | 0.00              | -160,403.00   | -157,427.56                       | 2,975.44      |
| <b>Indian rupee - INR</b>                                                         |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2021 INR / USD<br>EX.RATE 75.6365 WITH BNP PARIBAS   | 16,793,042.640   | 3 Dec 21  |                   |                   |              | 0.00              | 222,023.00    | 224,563.71                        | 2,540.71      |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / INR<br>EX.RATE 0.013303 WITH BNP PARIBAS  | -16,689,690.930  | 3 Dec 21  |                   |                   |              | 0.00              | -222,023.00   | -219,952.11                       | 2,070.89      |
| FX DEAL TRANSACTED ON 13 DEC 2021 INR / USD<br>EX.RATE 75.706 WITH BNP PARIBAS    | 16,689,690.930   | 13 Dec 21 |                   |                   |              | 0.00              | 220,454.01    | 219,952.11                        | -501.90       |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 MAR 2021 USD / INR<br>EX.RATE 0.0137533 WITH BNP PARIBAS | -29,770,000.000    | 15 Mar 21 |                   |                   |              | 0.00              | -409,436.43   | -410,295.28                       | -858.85       |
| <b>Indonesian rupiah - IDR</b>                                                    |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2021 IDR / USD<br>EX.RATE 14526.8 WITH BNP PARIBAS   | 1,385,987,461.000  | 3 Dec 21  |                   |                   |              | 0.00              | 95,409.00     | 97,254.57                         | 1,845.57      |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / IDR<br>EX.RATE 0.0000691 WITH BNP PARIBAS | -1,379,833,581.000 | 3 Dec 21  |                   |                   |              | 0.00              | -95,409.00    | -96,273.06                        | -864.06       |
| FX DEAL TRANSACTED ON 07 DEC 2021 IDR / USD<br>EX.RATE 14447.0 WITH BNP PARIBAS   | 1,216,581,870.000  | 7 Dec 21  |                   |                   |              | 0.00              | 84,210.00     | 85,367.40                         | 1,157.40      |
| FX DEAL TRANSACTED ON 07 DEC 2021 USD / IDR<br>EX.RATE 0.0000695 WITH BNP PARIBAS | -1,211,866,110.000 | 7 Dec 21  |                   |                   |              | 0.00              | -84,210.00    | -84,553.71                        | -343.71       |
| FX DEAL TRANSACTED ON 13 DEC 2021 IDR / USD<br>EX.RATE 14346.0 WITH BNP PARIBAS   | 2,591,699,691.000  | 13 Dec 21 |                   |                   |              | 0.00              | 180,656.61    | 180,826.77                        | 170.16        |
| <b>Mexican peso - MXN</b>                                                         |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2021 MXN / USD<br>EX.RATE 20.61429 WITH BNP PARIBAS  | 5,561,000.000      | 4 Nov 21  |                   |                   |              | 0.00              | 269,764.32    | 272,291.04                        | 2,526.72      |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / MXN<br>EX.RATE 0.0477233 WITH BNP PARIBAS | -5,561,000.000     | 4 Nov 21  |                   |                   |              | 0.00              | -265,389.27   | -269,635.68                       | -4,246.41     |
| FX DEAL TRANSACTED ON 17 MAY 2021 MXN / USD<br>EX.RATE 20.1868 WITH BNP PARIBAS   | 28,214,000.000     | 17 May 21 |                   |                   |              | 0.00              | 1,397,645.99  | 1,381,481.66                      | -16,164.33    |
| FX DEAL TRANSACTED ON 17 MAY 2021 USD / MXN<br>EX.RATE 0.0504661 WITH BNP PARIBAS | -28,214,000.000    | 17 May 21 |                   |                   |              | 0.00              | -1,423,849.25 | -1,420,018.87                     | 3,830.38      |
| <b>New Israeli shekel - ILS</b>                                                   |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2021 ILS / USD<br>EX.RATE 3.2305084 WITH BNP PARIBAS | 212,192.710        | 5 Oct 21  |                   |                   |              | 0.00              | 65,684.00     | 68,032.29                         | 2,348.29      |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

# 5500 Supplemental Schedules

1 JAN 21 - 31 DEC 21

Account number XPOPEN  
Account Name XPO PENSION ONLY ACCOUNTS

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## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2021 USD / ILS<br>EX.RATE 0.3094614 WITH BNP PARIBAS   | -212,252.610     | 5 Oct 21  |                   |                   |              | 0.00              | -65,684.00  | -65,686.45                        | -2.45         |
| FX DEAL TRANSACTED ON 06 OCT 2021 ILS / USD<br>EX.RATE 3.2504074 WITH BNP PARIBAS   | 97,938.030       | 6 Oct 21  |                   |                   |              | 0.00              | 30,131.00   | 31,400.46                         | 1,269.46      |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / ILS<br>EX.RATE 0.3075795 WITH BNP PARIBAS   | -97,961.650      | 6 Oct 21  |                   |                   |              | 0.00              | -30,131.00  | -30,316.48                        | -185.48       |
| FX DEAL TRANSACTED ON 10 NOV 2021 ILS / USD<br>EX.RATE 3.1046975 WITH BNP PARIBAS   | 373,106.400      | 10 Nov 21 |                   |                   |              | 0.00              | 120,174.80  | 118,861.55                        | -1,313.25     |
| FX DEAL TRANSACTED ON 10 NOV 2021 USD / ILS<br>EX.RATE 0.3220073 WITH BNP PARIBAS   | -373,205.240     | 10 Nov 21 |                   |                   |              | 0.00              | -120,174.80 | -119,655.42                       | 519.38        |
| <b>Peruvian nuevo sol - PEN</b>                                                     |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 JUN 2021 PEN / USD<br>EX.RATE 3.9132 WITH BNP PARIBAS      | 960,064.980      | 17 Jun 21 |                   |                   |              | 0.00              | 245,340.13  | 243,455.05                        | -1,885.08     |
| FX DEAL TRANSACTED ON 18 MAR 2021 PEN / USD<br>EX.RATE 3.702 WITH BNP PARIBAS PARIS | 960,064.980      | 18 Mar 21 |                   |                   |              | 0.00              | 259,336.84  | 256,619.53                        | -2,717.31     |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / PEN<br>EX.RATE 0.2700878 WITH BNP PARIBAS   | -960,064.980     | 18 Mar 21 |                   |                   |              | 0.00              | -259,301.82 | -243,455.05                       | 15,846.77     |
| FX DEAL TRANSACTED ON 31 MAR 2021 USD / PEN<br>EX.RATE 0.266269 WITH BNP PARIBAS    | -960,064.980     | 31 Mar 21 |                   |                   |              | 0.00              | -255,635.58 | -256,619.53                       | -983.95       |
| <b>Polish zloty - PLN</b>                                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 JAN 2021 PLN / USD<br>EX.RATE 3.7337399 WITH BNP PARIBAS   | 943,437.660      | 14 Jan 21 |                   |                   |              | 0.00              | 252,679.00  | 248,560.88                        | -4,118.12     |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / PLN<br>EX.RATE 0.2676036 WITH BNP PARIBAS   | -944,228.880     | 14 Jan 21 |                   |                   |              | 0.00              | -252,679.00 | -253,181.80                       | -502.80       |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| Russian ruble - RUB                                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.0134916 WITH BNP PARIBAS | -110,276,343.020 | 6 Dec 21  |                   |                   |              | 0.00              | -1,487,800.00 | -1,487,707.83                     | 92.17         |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.013504 WITH BNP PARIBAS  | -903,439.000     | 6 Dec 21  |                   |                   |              | 0.00              | -12,200.00    | -12,188.05                        | 11.95         |
| FX DEAL TRANSACTED ON 12 OCT 2021 RUB / USD<br>EX.RATE 73.246 WITH BNP PARIBAS    | 5,150,887.000    | 12 Oct 21 |                   |                   |              | 0.00              | 70,323.12     | 68,510.33                         | -1,812.79     |
| FX DEAL TRANSACTED ON 12 OCT 2021 USD / RUB<br>EX.RATE 0.0139005 WITH BNP PARIBAS | -5,150,887.000   | 12 Oct 21 |                   |                   |              | 0.00              | -71,599.76    | -72,404.27                        | -804.51       |
| FX DEAL TRANSACTED ON 17 DEC 2021 RUB / USD<br>EX.RATE 73.6791 WITH BNP PARIBAS   | 111,179,782.020  | 17 Dec 21 |                   |                   |              | 0.00              | 1,508,973.13  | 1,499,895.88                      | -9,077.25     |
| FX DEAL TRANSACTED ON 21 OCT 2021 RUB / USD<br>EX.RATE 71.0379 WITH BNP PARIBAS   | 5,150,887.000    | 21 Oct 21 |                   |                   |              | 0.00              | 72,509.00     | 72,404.27                         | -104.73       |
| South African rand - ZAR                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 NOV 2021 USD / ZAR<br>EX.RATE 0.0624699 WITH BNP PARIBAS | -708,900.990     | 2 Nov 21  |                   |                   |              | 0.00              | -44,285.00    | -43,092.75                        | 1,192.25      |
| FX DEAL TRANSACTED ON 02 NOV 2021 USD / ZAR<br>EX.RATE 0.0632495 WITH BNP PARIBAS | -713,776.320     | 2 Nov 21  |                   |                   |              | 0.00              | -45,146.00    | -43,914.78                        | 1,231.22      |
| FX DEAL TRANSACTED ON 02 NOV 2021 ZAR / USD<br>EX.RATE 15.4977 WITH BNP PARIBAS   | 699,659.160      | 2 Nov 21  |                   |                   |              | 0.00              | 45,146.00     | 43,414.89                         | -1,731.11     |
| FX DEAL TRANSACTED ON 02 NOV 2021 ZAR / USD<br>EX.RATE 15.4978 WITH BNP PARIBAS   | 686,320.070      | 2 Nov 21  |                   |                   |              | 0.00              | 44,285.00     | 42,587.18                         | -1,697.82     |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / ZAR<br>EX.RATE 0.0627668 WITH BNP PARIBAS | -822,553.230     | 4 Nov 21  |                   |                   |              | 0.00              | -51,629.00    | -49,460.50                        | 2,168.50      |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / ZAR<br>EX.RATE 0.0630128 WITH BNP PARIBAS | -1,216,182.120   | 4 Nov 21  |                   |                   |              | 0.00              | -76,635.00    | -73,929.42                        | 2,705.58      |
| FX DEAL TRANSACTED ON 04 NOV 2021 ZAR / USD<br>EX.RATE 15.231 WITH BNP PARIBAS    | 786,361.300      | 4 Nov 21  |                   |                   |              | 0.00              | 51,629.00     | 49,180.16                         | -2,448.84     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2021 ZAR / USD<br>EX.RATE 15.361 WITH BNP PARIBAS     | 1,177,190.240    | 4 Nov 21  |                   |                   |              | 0.00              | 76,635.00     | 73,046.40                         | -3,588.60     |
| FX DEAL TRANSACTED ON 11 NOV 2021 USD / ZAR<br>EX.RATE 0.0619665 WITH BNP PARIBAS  | -1,357,830.090   | 11 Nov 21 |                   |                   |              | 0.00              | -84,140.00    | -81,646.94                        | 2,493.06      |
| FX DEAL TRANSACTED ON 11 NOV 2021 ZAR / USD<br>EX.RATE 15.4335477 WITH BNP PARIBAS | 1,298,578.700    | 11 Nov 21 |                   |                   |              | 0.00              | 84,140.00     | 80,578.74                         | -3,561.26     |
| FX DEAL TRANSACTED ON 14 SEP 2021 USD / ZAR<br>EX.RATE 0.0696969 WITH BNP PARIBAS  | -373,789.090     | 14 Sep 21 |                   |                   |              | 0.00              | -26,051.93    | -23,377.31                        | 2,674.62      |
| FX DEAL TRANSACTED ON 14 SEP 2021 ZAR / USD<br>EX.RATE 14.17439 WITH BNP PARIBAS   | 373,789.090      | 14 Sep 21 |                   |                   |              | 0.00              | 26,370.74     | 25,908.10                         | -462.64       |
| FX DEAL TRANSACTED ON 21 DEC 2021 USD / ZAR<br>EX.RATE 0.063167 WITH BNP PARIBAS   | -1,681,000.000   | 21 Dec 21 |                   |                   |              | 0.00              | -106,183.72   | -105,964.86                       | 218.86        |
| FX DEAL TRANSACTED ON 21 DEC 2021 ZAR / USD<br>EX.RATE 15.9850801 WITH BNP PARIBAS | 1,681,000.000    | 21 Dec 21 |                   |                   |              | 0.00              | 105,160.56    | 104,654.58                        | -505.98       |
| <b>Swiss franc - CHF</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2021 CHF / USD<br>EX.RATE 0.9127812 WITH BNP PARIBAS  | 1,375,000.000    | 1 Nov 21  |                   |                   |              | 0.00              | 1,506,385.10  | 1,480,883.15                      | -25,501.95    |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / CHF<br>EX.RATE 1.0951302 WITH BNP PARIBAS  | -1,375,000.000   | 1 Nov 21  |                   |                   |              | 0.00              | -1,505,804.08 | -1,510,076.33                     | -4,272.25     |
| FX DEAL TRANSACTED ON 29 OCT 2021 CHF / USD<br>EX.RATE 0.911842 WITH BNP PARIBAS   | 1,388,735.370    | 29 Oct 21 |                   |                   |              | 0.00              | 1,523,000.00  | 1,525,161.02                      | 2,161.02      |
| <b>United States dollar - USD</b>                                                  |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2021 EUR / USD<br>EX.RATE 0.8276321 WITH BNP PARIBAS  | -2,412,908.000   | 1 Feb 21  |                   |                   |              | 0.00              | -2,412,908.00 | -2,412,908.00                     | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2021 USD / EUR<br>EX.RATE 1.2089796 WITH BNP PARIBAS  | 2,414,332.260    | 1 Feb 21  |                   |                   |              | 0.00              | 2,414,332.26  | 2,414,332.26                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 AUD / USD<br>EX.RATE 1.3361285 WITH BNP PARIBAS  | -918,324.840     | 1 Jul 21  |                   |                   |              | 0.00              | -918,324.84   | -918,324.84                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 GBP / USD<br>EX.RATE 0.7262262 WITH BNP PARIBAS | -5,149,910.810   | 1 Jul 21 |                   |                   |              | 0.00              | -5,149,910.81 | -5,149,910.81                     | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / AUD<br>EX.RATE 0.7485628 WITH BNP PARIBAS | 918,486.560      | 1 Jul 21 |                   |                   |              | 0.00              | 918,486.56    | 918,486.56                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / GBP<br>EX.RATE 1.3771058 WITH BNP PARIBAS | 5,150,375.690    | 1 Jul 21 |                   |                   |              | 0.00              | 5,150,375.69  | 5,150,375.69                      | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 AUD / USD<br>EX.RATE 1.3307322 WITH BNP PARIBAS | -741,696.940     | 1 Nov 21 |                   |                   |              | 0.00              | -741,696.94   | -741,696.94                       | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 CHF / USD<br>EX.RATE 0.9127812 WITH BNP PARIBAS | -1,506,385.100   | 1 Nov 21 |                   |                   |              | 0.00              | -1,506,385.10 | -1,506,385.10                     | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 GBP / USD<br>EX.RATE 0.7311188 WITH BNP PARIBAS | -4,988,245.520   | 1 Nov 21 |                   |                   |              | 0.00              | -4,988,245.52 | -4,988,245.52                     | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / AUD<br>EX.RATE 0.7515798 WITH BNP PARIBAS | 741,809.260      | 1 Nov 21 |                   |                   |              | 0.00              | 741,809.26    | 741,809.26                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / CHF<br>EX.RATE 1.0951302 WITH BNP PARIBAS | 1,505,804.080    | 1 Nov 21 |                   |                   |              | 0.00              | 1,505,804.08  | 1,505,804.08                      | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / GBP<br>EX.RATE 1.3677763 WITH BNP PARIBAS | 4,988,280.170    | 1 Nov 21 |                   |                   |              | 0.00              | 4,988,280.17  | 4,988,280.17                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2021 GBP / USD<br>EX.RATE 0.739738 WITH BNP PARIBAS  | -4,911,198.030   | 1 Oct 21 |                   |                   |              | 0.00              | -4,911,198.03 | -4,911,198.03                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2021 USD / GBP<br>EX.RATE 1.3518796 WITH BNP PARIBAS | 4,911,378.590    | 1 Oct 21 |                   |                   |              | 0.00              | 4,911,378.59  | 4,911,378.59                      | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 AUD / USD<br>EX.RATE 1.3627567 WITH BNP PARIBAS | -900,380.820     | 1 Sep 21 |                   |                   |              | 0.00              | -900,380.82   | -900,380.82                       | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / AUD<br>EX.RATE 0.7339479 WITH BNP PARIBAS | 900,554.070      | 1 Sep 21 |                   |                   |              | 0.00              | 900,554.07    | 900,554.07                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 EUR / USD<br>EX.RATE 0.8411927 WITH BNP PARIBAS | -1,474,097.490   | 2 Aug 21 |                   |                   |              | 0.00              | -1,474,097.49 | -1,474,097.49                     | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 USD / EUR<br>EX.RATE 1.1894642 WITH BNP PARIBAS | 1,474,935.610    | 2 Aug 21 |                   |                   |              | 0.00              | 1,474,935.61  | 1,474,935.61                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 NOV 2021 USD / ZAR<br>EX.RATE 0.0624699 WITH BNP PARIBAS | 44,285.000       | 2 Nov 21 |                   |                   |              | 0.00              | 44,285.00   | 44,285.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2021 USD / ZAR<br>EX.RATE 0.0632495 WITH BNP PARIBAS | 45,146.000       | 2 Nov 21 |                   |                   |              | 0.00              | 45,146.00   | 45,146.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2021 ZAR / USD<br>EX.RATE 15.4977 WITH BNP PARIBAS   | -45,146.000      | 2 Nov 21 |                   |                   |              | 0.00              | -45,146.00  | -45,146.00                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2021 ZAR / USD<br>EX.RATE 15.4978 WITH BNP PARIBAS   | -44,285.000      | 2 Nov 21 |                   |                   |              | 0.00              | -44,285.00  | -44,285.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 IDR / USD<br>EX.RATE 14526.8 WITH BNP PARIBAS   | -95,409.000      | 3 Dec 21 |                   |                   |              | 0.00              | -95,409.00  | -95,409.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 INR / USD<br>EX.RATE 75.6365 WITH BNP PARIBAS   | -222,023.000     | 3 Dec 21 |                   |                   |              | 0.00              | -222,023.00 | -222,023.00                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / IDR<br>EX.RATE 0.0000691 WITH BNP PARIBAS | 95,409.000       | 3 Dec 21 |                   |                   |              | 0.00              | 95,409.00   | 95,409.00                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / INR<br>EX.RATE 0.013303 WITH BNP PARIBAS  | 222,023.000      | 3 Dec 21 |                   |                   |              | 0.00              | 222,023.00  | 222,023.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 MXN / USD<br>EX.RATE 20.61429 WITH BNP PARIBAS  | -269,764.320     | 4 Nov 21 |                   |                   |              | 0.00              | -269,764.32 | -269,764.32                       | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / MXN<br>EX.RATE 0.0477233 WITH BNP PARIBAS | 265,389.270      | 4 Nov 21 |                   |                   |              | 0.00              | 265,389.27  | 265,389.27                        | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / ZAR<br>EX.RATE 0.0627668 WITH BNP PARIBAS | 51,629.000       | 4 Nov 21 |                   |                   |              | 0.00              | 51,629.00   | 51,629.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 USD / ZAR<br>EX.RATE 0.0630128 WITH BNP PARIBAS | 76,635.000       | 4 Nov 21 |                   |                   |              | 0.00              | 76,635.00   | 76,635.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 ZAR / USD<br>EX.RATE 15.231 WITH BNP PARIBAS    | -51,629.000      | 4 Nov 21 |                   |                   |              | 0.00              | -51,629.00  | -51,629.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2021 ZAR / USD<br>EX.RATE 15.361 WITH BNP PARIBAS    | -76,635.000      | 4 Nov 21 |                   |                   |              | 0.00              | -76,635.00  | -76,635.00                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2021 EUR / USD<br>EX.RATE 0.8663565 WITH BNP PARIBAS | -186,990.010     | 5 Nov 21 |                   |                   |              | 0.00              | -186,990.01 | -186,990.01                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 NOV 2021 USD / EUR<br>EX.RATE 1.1547643 WITH BNP PARIBAS | 187,071.820      | 5 Nov 21 |                   |                   |              | 0.00              | 187,071.82   | 187,071.82                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2021 ILS / USD<br>EX.RATE 3.2305084 WITH BNP PARIBAS | -65,684.000      | 5 Oct 21 |                   |                   |              | 0.00              | -65,684.00   | -65,684.00                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2021 USD / ILS<br>EX.RATE 0.3094614 WITH BNP PARIBAS | 65,684.000       | 5 Oct 21 |                   |                   |              | 0.00              | 65,684.00    | 65,684.00                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.0134916 WITH BNP PARIBAS | 1,487,800.000    | 6 Dec 21 |                   |                   |              | 0.00              | 1,487,800.00 | 1,487,800.00                      | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.013504 WITH BNP PARIBAS  | 12,200.000       | 6 Dec 21 |                   |                   |              | 0.00              | 12,200.00    | 12,200.00                         | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 EUR / USD<br>EX.RATE 0.8654865 WITH BNP PARIBAS | -196,421.320     | 6 Oct 21 |                   |                   |              | 0.00              | -196,421.32  | -196,421.32                       | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 EUR / USD<br>EX.RATE 0.8655315 WITH BNP PARIBAS | -277,286.280     | 6 Oct 21 |                   |                   |              | 0.00              | -277,286.28  | -277,286.28                       | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 ILS / USD<br>EX.RATE 3.2504074 WITH BNP PARIBAS | -30,131.000      | 6 Oct 21 |                   |                   |              | 0.00              | -30,131.00   | -30,131.00                        | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / EUR<br>EX.RATE 1.1578445 WITH BNP PARIBAS | 277,882.680      | 6 Oct 21 |                   |                   |              | 0.00              | 277,882.68   | 277,882.68                        | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / EUR<br>EX.RATE 1.1579045 WITH BNP PARIBAS | 196,843.770      | 6 Oct 21 |                   |                   |              | 0.00              | 196,843.77   | 196,843.77                        | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / ILS<br>EX.RATE 0.3075795 WITH BNP PARIBAS | 30,131.000       | 6 Oct 21 |                   |                   |              | 0.00              | 30,131.00    | 30,131.00                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2021 IDR / USD<br>EX.RATE 14447.0 WITH BNP PARIBAS   | -84,210.000      | 7 Dec 21 |                   |                   |              | 0.00              | -84,210.00   | -84,210.00                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2021 USD / IDR<br>EX.RATE 0.0000695 WITH BNP PARIBAS | 84,210.000       | 7 Dec 21 |                   |                   |              | 0.00              | 84,210.00    | 84,210.00                         | 0.00          |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8388618 WITH BNP PARIBAS | -369,548.370     | 8 Apr 21 |                   |                   |              | 0.00              | -369,548.37  | -369,548.37                       | 0.00          |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8400959 WITH BNP PARIBAS | -11,903.400      | 8 Apr 21 |                   |                   |              | 0.00              | -11,903.40   | -11,903.40                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 APR 2021 EUR / USD<br>EX.RATE 0.8400959 WITH BNP PARIBAS | -333,295.280     | 8 Apr 21  |                   |                   |              | 0.00              | -333,295.28   | -333,295.28                       | 0.00          |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1926103 WITH BNP PARIBAS | 11,926.100       | 8 Apr 21  |                   |                   |              | 0.00              | 11,926.10     | 11,926.10                         | 0.00          |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1926103 WITH BNP PARIBAS | 333,930.880      | 8 Apr 21  |                   |                   |              | 0.00              | 333,930.88    | 333,930.88                        | 0.00          |
| FX DEAL TRANSACTED ON 08 APR 2021 USD / EUR<br>EX.RATE 1.1943565 WITH BNP PARIBAS | 370,250.520      | 8 Apr 21  |                   |                   |              | 0.00              | 370,250.52    | 370,250.52                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2021 EUR / USD<br>EX.RATE 0.8192155 WITH BNP PARIBAS | -292,963.200     | 8 Jan 21  |                   |                   |              | 0.00              | -292,963.20   | -292,963.20                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2021 USD / EUR<br>EX.RATE 1.223149 WITH BNP PARIBAS  | 293,555.760      | 8 Jan 21  |                   |                   |              | 0.00              | 293,555.76    | 293,555.76                        | 0.00          |
| FX DEAL TRANSACTED ON 10 NOV 2021 GBP / USD<br>EX.RATE 0.7404679 WITH BNP PARIBAS | -159,358.710     | 10 Nov 21 |                   |                   |              | 0.00              | -159,358.71   | -159,358.71                       | 0.00          |
| FX DEAL TRANSACTED ON 10 NOV 2021 ILS / USD<br>EX.RATE 3.1046975 WITH BNP PARIBAS | -120,174.800     | 10 Nov 21 |                   |                   |              | 0.00              | -120,174.80   | -120,174.80                       | 0.00          |
| FX DEAL TRANSACTED ON 10 NOV 2021 USD / GBP<br>EX.RATE 1.3505429 WITH BNP PARIBAS | 159,364.060      | 10 Nov 21 |                   |                   |              | 0.00              | 159,364.06    | 159,364.06                        | 0.00          |
| FX DEAL TRANSACTED ON 10 NOV 2021 USD / ILS<br>EX.RATE 0.3220073 WITH BNP PARIBAS | 120,174.800      | 10 Nov 21 |                   |                   |              | 0.00              | 120,174.80    | 120,174.80                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2021 EUR / USD<br>EX.RATE 0.8448336 WITH BNP PARIBAS | -2,851,449.230   | 10 Sep 21 |                   |                   |              | 0.00              | -2,851,449.23 | -2,851,449.23                     | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2021 USD / EUR<br>EX.RATE 1.1831686 WITH BNP PARIBAS | 2,850,253.160    | 10 Sep 21 |                   |                   |              | 0.00              | 2,850,253.16  | 2,850,253.16                      | 0.00          |
| FX DEAL TRANSACTED ON 11 FEB 2021 GBP / USD<br>EX.RATE 0.7234794 WITH BNP PARIBAS | -279,206.300     | 11 Feb 21 |                   |                   |              | 0.00              | -279,206.30   | -279,206.30                       | 0.00          |
| FX DEAL TRANSACTED ON 11 FEB 2021 USD / GBP<br>EX.RATE 1.3822779 WITH BNP PARIBAS | 279,220.140      | 11 Feb 21 |                   |                   |              | 0.00              | 279,220.14    | 279,220.14                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2021 EUR / USD<br>EX.RATE 0.8217197 WITH BNP PARIBAS | -279,900.800     | 11 Jan 21 |                   |                   |              | 0.00              | -279,900.80   | -279,900.80                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 JAN 2021 USD / EUR<br>EX.RATE 1.219431 WITH BNP PARIBAS   | 280,469.130      | 11 Jan 21 |                   |                   |              | 0.00              | 280,469.13    | 280,469.13                        | 0.00          |
| FX DEAL TRANSACTED ON 11 NOV 2021 USD / ZAR<br>EX.RATE 0.0619665 WITH BNP PARIBAS  | 84,140.000       | 11 Nov 21 |                   |                   |              | 0.00              | 84,140.00     | 84,140.00                         | 0.00          |
| FX DEAL TRANSACTED ON 11 NOV 2021 ZAR / USD<br>EX.RATE 15.4335477 WITH BNP PARIBAS | -84,140.000      | 11 Nov 21 |                   |                   |              | 0.00              | -84,140.00    | -84,140.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2021 EUR / USD<br>EX.RATE 0.8434477 WITH BNP PARIBAS  | -248,978.100     | 12 Jul 21 |                   |                   |              | 0.00              | -248,978.10   | -248,978.10                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2021 USD / EUR<br>EX.RATE 1.187804 WITH BNP PARIBAS   | 249,438.840      | 12 Jul 21 |                   |                   |              | 0.00              | 249,438.84    | 249,438.84                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2021 RUB / USD<br>EX.RATE 73.246 WITH BNP PARIBAS     | -70,323.120      | 12 Oct 21 |                   |                   |              | 0.00              | -70,323.12    | -70,323.12                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2021 USD / RUB<br>EX.RATE 0.0139005 WITH BNP PARIBAS  | 71,599.760       | 12 Oct 21 |                   |                   |              | 0.00              | 71,599.76     | 71,599.76                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2021 IDR / USD<br>EX.RATE 14346.0 WITH BNP PARIBAS    | -180,656.610     | 13 Dec 21 |                   |                   |              | 0.00              | -180,656.61   | -180,656.61                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2021 INR / USD<br>EX.RATE 75.706 WITH BNP PARIBAS     | -220,454.010     | 13 Dec 21 |                   |                   |              | 0.00              | -220,454.01   | -220,454.01                       | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 EUR / USD<br>EX.RATE 0.8473669 WITH BNP PARIBAS  | -2,531,370.910   | 13 Sep 21 |                   |                   |              | 0.00              | -2,531,370.91 | -2,531,370.91                     | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / EUR<br>EX.RATE 1.1806248 WITH BNP PARIBAS  | 2,532,440.200    | 13 Sep 21 |                   |                   |              | 0.00              | 2,532,440.20  | 2,532,440.20                      | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 HUF / USD<br>EX.RATE 295.644 WITH BNP PARIBAS    | -160,403.000     | 14 Jan 21 |                   |                   |              | 0.00              | -160,403.00   | -160,403.00                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 PLN / USD<br>EX.RATE 3.7337399 WITH BNP PARIBAS  | -252,679.000     | 14 Jan 21 |                   |                   |              | 0.00              | -252,679.00   | -252,679.00                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / EUR<br>EX.RATE 1.2157374 WITH BNP PARIBAS  | 1,491,709.790    | 14 Jan 21 |                   |                   |              | 0.00              | 1,491,709.79  | 1,491,709.79                      | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / HUF<br>EX.RATE 0.0033802 WITH BNP PARIBAS  | 160,403.000      | 14 Jan 21 |                   |                   |              | 0.00              | 160,403.00    | 160,403.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / PLN<br>EX.RATE 0.2676036 WITH BNP PARIBAS   | 252,679.000      | 14 Jan 21 |                   |                   |              | 0.00              | 252,679.00    | 252,679.00                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2021 USD / ZAR<br>EX.RATE 0.0696969 WITH BNP PARIBAS   | 26,051.930       | 14 Sep 21 |                   |                   |              | 0.00              | 26,051.93     | 26,051.93                         | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2021 ZAR / USD<br>EX.RATE 14.17439 WITH BNP PARIBAS    | -26,370.740      | 14 Sep 21 |                   |                   |              | 0.00              | -26,370.74    | -26,370.74                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2021 USD / INR<br>EX.RATE 0.0137533 WITH BNP PARIBAS   | 409,436.430      | 15 Mar 21 |                   |                   |              | 0.00              | 409,436.43    | 409,436.43                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2021 RUB / USD<br>EX.RATE 73.6791 WITH BNP PARIBAS     | -1,508,973.130   | 17 Dec 21 |                   |                   |              | 0.00              | -1,508,973.13 | -1,508,973.13                     | 0.00          |
| FX DEAL TRANSACTED ON 17 JUN 2021 PEN / USD<br>EX.RATE 3.9132 WITH BNP PARIBAS      | -245,340.130     | 17 Jun 21 |                   |                   |              | 0.00              | -245,340.13   | -245,340.13                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2021 MXN / USD<br>EX.RATE 20.1868 WITH BNP PARIBAS     | -1,397,645.990   | 17 May 21 |                   |                   |              | 0.00              | -1,397,645.99 | -1,397,645.99                     | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2021 USD / MXN<br>EX.RATE 0.0504661 WITH BNP PARIBAS   | 1,423,849.250    | 17 May 21 |                   |                   |              | 0.00              | 1,423,849.25  | 1,423,849.25                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 PEN / USD<br>EX.RATE 3.702 WITH BNP PARIBAS PARIS | -259,336.840     | 18 Mar 21 |                   |                   |              | 0.00              | -259,336.84   | -259,336.84                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / PEN<br>EX.RATE 0.2700878 WITH BNP PARIBAS   | 259,301.820      | 18 Mar 21 |                   |                   |              | 0.00              | 259,301.82    | 259,301.82                        | 0.00          |
| FX DEAL TRANSACTED ON 18 NOV 2021 USD / EUR<br>EX.RATE 1.134106 WITH BNP PARIBAS    | 3,973,907.420    | 18 Nov 21 |                   |                   |              | 0.00              | 3,973,907.42  | 3,973,907.42                      | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2021 GBP / USD<br>EX.RATE 0.7321034 WITH BNP PARIBAS   | -169,374.970     | 20 Jul 21 |                   |                   |              | 0.00              | -169,374.97   | -169,374.97                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2021 USD / GBP<br>EX.RATE 1.3659769 WITH BNP PARIBAS   | 169,381.140      | 20 Jul 21 |                   |                   |              | 0.00              | 169,381.14    | 169,381.14                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2021 USD / ZAR<br>EX.RATE 0.063167 WITH BNP PARIBAS    | 106,183.720      | 21 Dec 21 |                   |                   |              | 0.00              | 106,183.72    | 106,183.72                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2021 ZAR / USD<br>EX.RATE 15.9850801 WITH BNP PARIBAS  | -105,160.560     | 21 Dec 21 |                   |                   |              | 0.00              | -105,160.56   | -105,160.56                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 OCT 2021 RUB / USD<br>EX.RATE 71.0379 WITH BNP PARIBAS   | -72,509.000      | 21 Oct 21 |                   |                   |              | 0.00              | -72,509.00    | -72,509.00                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2021 USD / EUR<br>EX.RATE 1.215883 WITH BNP PARIBAS  | 1,040,795.850    | 22 Jan 21 |                   |                   |              | 0.00              | 1,040,795.85  | 1,040,795.85                      | 0.00          |
| FX DEAL TRANSACTED ON 28 JAN 2021 EUR / USD<br>EX.RATE 0.8258545 WITH BNP PARIBAS | -343,886.230     | 28 Jan 21 |                   |                   |              | 0.00              | -343,886.23   | -343,886.23                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JAN 2021 USD / EUR<br>EX.RATE 1.2109767 WITH BNP PARIBAS | 343,917.380      | 28 Jan 21 |                   |                   |              | 0.00              | 343,917.38    | 343,917.38                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2021 CHF / USD<br>EX.RATE 0.911842 WITH BNP PARIBAS  | -1,523,000.000   | 29 Oct 21 |                   |                   |              | 0.00              | -1,523,000.00 | -1,523,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 31 MAR 2021 USD / PEN<br>EX.RATE 0.266269 WITH BNP PARIBAS  | 255,635.580      | 31 Mar 21 |                   |                   |              | 0.00              | 255,635.58    | 255,635.58                        | 0.00          |
| Total BNP PARIBAS PARIS                                                           |                  |           |                   |                   |              |                   | .000.00       | 120,983.81                        | 120,983.81    |

**CITIBANK N.A.****Cash and Cash Equivalents****Australian dollar - AUD**

|                                                                                     |                |          |  |  |  |      |             |             |           |
|-------------------------------------------------------------------------------------|----------------|----------|--|--|--|------|-------------|-------------|-----------|
| FX DEAL TRANSACTED ON 01 JUN 2021 AUD / USD<br>EX.RATE 1.2930972 WITH CITIBANK N.A. | 1,227,000.000  | 1 Jun 21 |  |  |  | 0.00 | 948,884.62  | 952,336.08  | 3,451.46  |
| FX DEAL TRANSACTED ON 01 JUN 2021 USD / AUD<br>EX.RATE 0.7734493 WITH CITIBANK N.A. | -1,227,000.000 | 1 Jun 21 |  |  |  | 0.00 | -949,022.29 | -917,611.98 | 31,410.31 |
| FX DEAL TRANSACTED ON 02 AUG 2021 AUD / USD<br>EX.RATE 1.358959 WITH CITIBANK N.A.  | 1,227,000.000  | 2 Aug 21 |  |  |  | 0.00 | 902,897.03  | 904,973.91  | 2,076.88  |
| FX DEAL TRANSACTED ON 02 AUG 2021 USD / AUD<br>EX.RATE 0.7359581 WITH CITIBANK N.A. | -1,227,000.000 | 2 Aug 21 |  |  |  | 0.00 | -903,020.59 | -904,483.05 | -1,462.46 |
| FX DEAL TRANSACTED ON 03 MAY 2021 AUD / USD<br>EX.RATE 1.2929275 WITH CITIBANK N.A. | 1,234,000.000  | 3 May 21 |  |  |  | 0.00 | 954,423.23  | 957,769.13  | 3,345.90  |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 MAY 2021 USD / AUD<br>EX.RATE 0.7735284 WITH CITIBANK N.A. | -1,234,000.000   | 3 May 21  |                   |                   |              | 0.00              | -954,534.05   | -957,769.13                       | -3,235.08     |
| <b>Brazilian real - BRL</b>                                                         |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 JUN 2021 BRL / USD<br>EX.RATE 5.0431 WITH CITIBANK N.A.    | 4,105,083.400    | 8 Jun 21  |                   |                   |              | 0.00              | 814,000.00    | 818,879.41                        | 4,879.41      |
| FX DEAL TRANSACTED ON 30 JUN 2021 USD / BRL<br>EX.RATE 0.199912 WITH CITIBANK N.A.  | -4,105,083.400   | 30 Jun 21 |                   |                   |              | 0.00              | -820,655.59   | -818,879.41                       | 1,776.18      |
| <b>British pound sterling - GBP</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 SEP 2021 GBP / USD<br>EX.RATE 0.7266495 WITH CITIBANK N.A. | 3,856,000.000    | 1 Sep 21  |                   |                   |              | 0.00              | 5,306,547.38  | 5,315,882.09                      | 9,334.71      |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / GBP<br>EX.RATE 1.3762847 WITH CITIBANK N.A. | -3,856,000.000   | 1 Sep 21  |                   |                   |              | 0.00              | -5,306,953.80 | -5,220,639.02                     | 86,314.78     |
| FX DEAL TRANSACTED ON 04 MAY 2021 GBP / USD<br>EX.RATE 0.7203938 WITH CITIBANK N.A. | 3,711,000.000    | 4 May 21  |                   |                   |              | 0.00              | 5,151,348.95  | 5,152,538.61                      | 1,189.66      |
| FX DEAL TRANSACTED ON 04 MAY 2021 USD / GBP<br>EX.RATE 1.3881955 WITH CITIBANK N.A. | -3,711,000.000   | 4 May 21  |                   |                   |              | 0.00              | -5,151,593.50 | -5,259,043.68                     | -107,450.18   |
| <b>Chilean peso - CLP</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 OCT 2021 CLP / USD<br>EX.RATE 826.87 WITH CITIBANK N.A.    | 828,450,000.000  | 14 Oct 21 |                   |                   |              | 0.00              | 1,001,910.82  | 968,514.92                        | -33,395.90    |
| FX DEAL TRANSACTED ON 14 OCT 2021 USD / CLP<br>EX.RATE 0.0012279 WITH CITIBANK N.A. | -828,450,000.000 | 14 Oct 21 |                   |                   |              | 0.00              | -1,017,289.44 | -1,021,063.40                     | -3,773.96     |
| FX DEAL TRANSACTED ON 18 OCT 2021 CLP / USD<br>EX.RATE 820.29 WITH CITIBANK N.A.    | 828,450,000.000  | 18 Oct 21 |                   |                   |              | 0.00              | 1,009,947.70  | 1,021,063.40                      | 11,115.70     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                                |                    |           |                   |                   |              |                   |               |                                   |               |
| Colombian peso - COP                                                                |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 MAY 2021 USD / COP<br>EX.RATE 0.0002682 WITH CITIBANK N.A. | -4,180,941,485.840 | 14 May 21 |                   |                   |              | 0.00              | -1,121,470.11 | -1,134,425.31                     | -12,955.20    |
| Euro - EUR                                                                          |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 DEC 2021 EUR / CHF<br>EX.RATE 0.9372071 WITH CITIBANK N.A. | 335,000.000        | 1 Dec 21  |                   |                   |              | 0.00              | 377,076.03    | 379,136.28                        | 2,060.25      |
| FX DEAL TRANSACTED ON 01 DEC 2021 EUR / USD<br>EX.RATE 0.8830257 WITH CITIBANK N.A. | 1,906,000.000      | 1 Dec 21  |                   |                   |              | 0.00              | 2,158,487.63  | 2,160,260.50                      | 1,772.87      |
| FX DEAL TRANSACTED ON 01 DEC 2021 USD / EUR<br>EX.RATE 1.1341164 WITH CITIBANK N.A. | -1,906,000.000     | 1 Dec 21  |                   |                   |              | 0.00              | -2,161,625.86 | -2,167,503.44                     | -5,877.58     |
| FX DEAL TRANSACTED ON 01 JUL 2021 EUR / USD<br>EX.RATE 0.8428754 WITH CITIBANK N.A. | 989,000.000        | 1 Jul 21  |                   |                   |              | 0.00              | 1,173,364.44  | 1,173,745.28                      | 380.84        |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / EUR<br>EX.RATE 1.1871913 WITH CITIBANK N.A. | -989,000.000       | 1 Jul 21  |                   |                   |              | 0.00              | -1,174,132.20 | -1,175,080.45                     | -948.25       |
| FX DEAL TRANSACTED ON 01 SEP 2021 EUR / USD<br>EX.RATE 0.8460535 WITH CITIBANK N.A. | 1,222,000.000      | 1 Sep 21  |                   |                   |              | 0.00              | 1,444,353.04  | 1,448,558.97                      | 4,205.93      |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / EUR<br>EX.RATE 1.1826985 WITH CITIBANK N.A. | -1,222,000.000     | 1 Sep 21  |                   |                   |              | 0.00              | -1,445,257.57 | -1,417,092.38                     | 28,165.19     |
| FX DEAL TRANSACTED ON 03 MAY 2021 EUR / USD<br>EX.RATE 0.8297536 WITH CITIBANK N.A. | 972,000.000        | 3 May 21  |                   |                   |              | 0.00              | 1,171,432.04  | 1,173,641.46                      | 2,209.42      |
| FX DEAL TRANSACTED ON 03 MAY 2021 USD / EUR<br>EX.RATE 1.2058573 WITH CITIBANK N.A. | -972,000.000       | 3 May 21  |                   |                   |              | 0.00              | -1,172,093.30 | -1,190,214.09                     | -18,120.79    |
| FX DEAL TRANSACTED ON 07 JAN 2021 EUR / USD<br>EX.RATE 0.8151732 WITH CITIBANK N.A. | 1,587,000.000      | 7 Jan 21  |                   |                   |              | 0.00              | 1,946,825.59  | 1,917,492.95                      | -29,332.64    |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / EUR<br>EX.RATE 1.2260664 WITH CITIBANK N.A. | -1,587,000.000     | 7 Jan 21  |                   |                   |              | 0.00              | -1,945,767.38 | -1,945,582.77                     | 184.61        |
| FX DEAL TRANSACTED ON 13 DEC 2021 USD / EUR<br>EX.RATE 1.1296776 WITH CITIBANK N.A. | -566,533.320       | 13 Dec 21 |                   |                   |              | 0.00              | -640,000.00   | -638,058.17                       | 1,941.83      |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8877999 WITH CITIBANK N.A. | 3,423,453.210    | 15 Dec 21 |                   |                   |              | 0.00              | 3,856,109.23  | 3,855,664.31                      | -444.92       |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.1291 WITH CITIBANK N.A.    | -3,423,453.210   | 15 Dec 21 |                   |                   |              | 0.00              | -3,865,421.02 | -3,899,560.27                     | -34,139.25    |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8247695 WITH CITIBANK N.A. | 2,313,518.870    | 15 Jun 21 |                   |                   |              | 0.00              | 2,805,049.09  | 2,764,192.55                      | -40,856.54    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.214565 WITH CITIBANK N.A.  | -2,313,518.870   | 15 Jun 21 |                   |                   |              | 0.00              | -2,809,919.05 | -2,712,485.32                     | 97,433.73     |
| FX DEAL TRANSACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8515929 WITH CITIBANK N.A. | 2,856,919.890    | 17 Sep 21 |                   |                   |              | 0.00              | 3,354,795.32  | 3,349,595.87                      | -5,199.45     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.1763653 WITH CITIBANK N.A. | -2,856,919.890   | 17 Sep 21 |                   |                   |              | 0.00              | -3,360,781.42 | -3,217,606.14                     | 143,175.28    |
| FX DEAL TRANSACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839067 WITH CITIBANK N.A.  | 2,313,518.870    | 18 Mar 21 |                   |                   |              | 0.00              | 2,757,251.79  | 2,737,008.54                      | -20,243.25    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.19404 WITH CITIBANK N.A.   | -2,313,518.870   | 18 Mar 21 |                   |                   |              | 0.00              | -2,762,434.07 | -2,764,192.55                     | -1,758.48     |
| FX DEAL TRANSACTED ON 20 JAN 2021 EUR / USD<br>EX.RATE 0.8253459 WITH CITIBANK N.A. | 738,000.000      | 20 Jan 21 |                   |                   |              | 0.00              | 894,170.54    | 893,349.02                        | -821.52       |
| FX DEAL TRANSACTED ON 20 JAN 2021 USD / EUR<br>EX.RATE 1.2119422 WITH CITIBANK N.A. | -738,000.000     | 20 Jan 21 |                   |                   |              | 0.00              | -894,413.34   | -891,688.59                       | 2,724.75      |
| FX DEAL TRANSACTED ON 25 JUN 2021 USD / EUR<br>EX.RATE 1.19617 WITH CITIBANK N.A.   | -543,401.020     | 25 Jun 21 |                   |                   |              | 0.00              | -650,000.00   | -637,110.55                       | 12,889.45     |
| FX DEAL TRANSACTED ON 29 DEC 2021 USD / EUR<br>EX.RATE 1.1378526 WITH CITIBANK N.A. | -615,193.920     | 29 Dec 21 |                   |                   |              | 0.00              | -700,000.00   | -700,750.27                       | -750.27       |
| <b>Hungarian forint - HUF</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2021 HUF / USD<br>EX.RATE 292.7548 WITH CITIBANK N.A.  | 9,578,937.000    | 3 Sep 21  |                   |                   |              | 0.00              | 32,720.00     | 32,399.37                         | -320.63       |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / HUF<br>EX.RATE 0.003411 WITH CITIBANK N.A.  | -9,592,437.000   | 3 Sep 21  |                   |                   |              | 0.00              | -32,720.00    | -29,932.15                        | 2,787.85      |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 SEP 2021 HUF / USD<br>EX.RATE 292.95011 WITH CITIBANK N.A. | 9,326,360.000    | 7 Sep 21  |                   |                   |              | 0.00              | 31,836.00     | 31,545.06                         | -290.94       |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / HUF<br>EX.RATE 0.0034096 WITH CITIBANK N.A. | -9,337,247.000   | 7 Sep 21  |                   |                   |              | 0.00              | -31,836.00    | -29,135.85                        | 2,700.15      |
| FX DEAL TRANSACTED ON 15 APR 2021 HUF / USD<br>EX.RATE 300.13 WITH CITIBANK N.A.    | 47,453,641.000   | 15 Apr 21 |                   |                   |              | 0.00              | 158,110.29    | 157,427.56                        | -682.73       |
| FX DEAL TRANSACTED ON 15 APR 2021 USD / HUF<br>EX.RATE 0.0033255 WITH CITIBANK N.A. | -47,453,641.000  | 15 Apr 21 |                   |                   |              | 0.00              | -157,806.09   | -158,579.96                       | -773.87       |
| <b>Japanese yen - JPY</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / JPY<br>EX.RATE 0.0090867 WITH CITIBANK N.A. | -101,458,920.000 | 7 Sep 21  |                   |                   |              | 0.00              | -921,924.70   | -929,110.99                       | -7,186.29     |
| FX DEAL TRANSACTED ON 15 DEC 2021 JPY / USD<br>EX.RATE 113.872 WITH CITIBANK N.A.   | 648,364,907.000  | 15 Dec 21 |                   |                   |              | 0.00              | 5,693,804.51  | 5,683,174.01                      | -10,630.50    |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / JPY<br>EX.RATE 0.008792 WITH CITIBANK N.A.  | -648,364,907.000 | 15 Dec 21 |                   |                   |              | 0.00              | -5,700,412.41 | -5,634,291.44                     | 66,120.97     |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.0385 WITH CITIBANK N.A.  | 91,445,100.000   | 15 Jun 21 |                   |                   |              | 0.00              | 831,028.23    | 837,409.34                        | 6,381.11      |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.114 WITH CITIBANK N.A.   | 638,351,087.000  | 15 Jun 21 |                   |                   |              | 0.00              | 5,797,183.71  | 5,761,291.40                      | -35,892.31    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090815 WITH CITIBANK N.A. | -91,445,100.000  | 15 Jun 21 |                   |                   |              | 0.00              | -830,458.43   | -825,316.79                       | 5,141.64      |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090877 WITH CITIBANK N.A. | -638,351,087.000 | 15 Jun 21 |                   |                   |              | 0.00              | -5,801,161.29 | -5,845,705.93                     | -44,544.64    |
| FX DEAL TRANSACTED ON 17 SEP 2021 JPY / USD<br>EX.RATE 109.959 WITH CITIBANK N.A.   | 648,364,907.000  | 17 Sep 21 |                   |                   |              | 0.00              | 5,896,424.19  | 5,937,407.57                      | 40,983.38     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / JPY<br>EX.RATE 0.0091004 WITH CITIBANK N.A. | -648,364,907.000 | 17 Sep 21 |                   |                   |              | 0.00              | -5,900,411.13 | -5,683,174.01                     | 217,237.12    |
| FX DEAL TRANSACTED ON 18 MAR 2021 JPY / USD<br>EX.RATE 109.014 WITH CITIBANK N.A.   | 638,351,087.000  | 18 Mar 21 |                   |                   |              | 0.00              | 5,855,679.89  | 5,866,388.71                      | 10,708.82     |

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## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / JPY<br>EX.RATE 0.0091801 WITH CITIBANK N.A. | -638,351,087.000 | 18 Mar 21 |                   |                   |              | 0.00              | -5,860,141.62 | -5,761,291.40                     | 98,850.22     |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / JPY<br>EX.RATE 0.0092063 WITH CITIBANK N.A. | -154,529,799.000 | 23 Mar 21 |                   |                   |              | 0.00              | -1,422,653.45 | -1,422,598.84                     | 54.61         |
| FX DEAL TRANSACTED ON 30 DEC 2021 JPY / USD<br>EX.RATE 115.147 WITH CITIBANK N.A.   | 3,523,734.000    | 30 Dec 21 |                   |                   |              | 0.00              | 30,602.05     | 30,600.16                         | -1.89         |
| <b>Mexican peso - MXN</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2021 MXN / USD<br>EX.RATE 21.7008 WITH CITIBANK N.A.   | 5,500,000.000    | 6 Dec 21  |                   |                   |              | 0.00              | 253,446.88    | 263,675.72                        | 10,228.84     |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / MXN<br>EX.RATE 0.0471143 WITH CITIBANK N.A. | -5,500,000.000   | 6 Dec 21  |                   |                   |              | 0.00              | -259,128.39   | -259,403.37                       | -274.98       |
| FX DEAL TRANSACTED ON 07 JAN 2021 MXN / USD<br>EX.RATE 20.2928 WITH CITIBANK N.A.   | 28,214,000.000   | 7 Jan 21  |                   |                   |              | 0.00              | 1,390,345.34  | 1,420,018.87                      | 29,673.53     |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / MXN<br>EX.RATE 0.0500075 WITH CITIBANK N.A. | -28,214,000.000  | 7 Jan 21  |                   |                   |              | 0.00              | -1,410,911.64 | -1,440,371.66                     | -29,460.02    |
| FX DEAL TRANSACTED ON 22 MAR 2021 MXN / USD<br>EX.RATE 20.9124 WITH CITIBANK N.A.   | 5,500,000.000    | 22 Mar 21 |                   |                   |              | 0.00              | 263,001.86    | 275,865.53                        | 12,863.67     |
| FX DEAL TRANSACTED ON 22 MAR 2021 USD / MXN<br>EX.RATE 0.0485201 WITH CITIBANK N.A. | -5,500,000.000   | 22 Mar 21 |                   |                   |              | 0.00              | -266,860.75   | -264,397.65                       | 2,463.10      |
| <b>Peruvian nuevo sol - PEN</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 MAR 2021 USD / PEN<br>EX.RATE 0.2726727 WITH CITIBANK N.A. | -309,015.120     | 2 Mar 21  |                   |                   |              | 0.00              | -84,260.00    | -75,340.14                        | 8,919.86      |
| FX DEAL TRANSACTED ON 02 SEP 2021 PEN / USD<br>EX.RATE 4.0988 WITH CITIBANK N.A.    | 309,015.120      | 2 Sep 21  |                   |                   |              | 0.00              | 75,391.61     | 75,340.14                         | -51.47        |
| FX DEAL TRANSACTED ON 03 DEC 2021 PEN / USD<br>EX.RATE 4.0805 WITH CITIBANK N.A.    | 1,111,369.600    | 3 Dec 21  |                   |                   |              | 0.00              | 272,361.13    | 277,474.75                        | 5,113.62      |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / PEN<br>EX.RATE 0.2439322 WITH CITIBANK N.A. | -1,111,369.600   | 3 Dec 21  |                   |                   |              | 0.00              | -271,098.82   | -277,719.04                       | -6,620.22     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 AUG 2021 PEN / USD<br>EX.RATE 4.068 WITH CITIBANK N.A.     | 960,064.980      | 5 Aug 21  |                   |                   |              | 0.00              | 236,004.17  | 235,114.12                        | -890.05       |
| FX DEAL TRANSACTED ON 05 AUG 2021 USD / PEN<br>EX.RATE 0.2453988 WITH CITIBANK N.A. | -960,064.980     | 5 Aug 21  |                   |                   |              | 0.00              | -235,598.77 | -240,231.28                       | -4,632.51     |
| FX DEAL TRANSACTED ON 13 APR 2021 PEN / USD<br>EX.RATE 3.626 WITH CITIBANK N.A.     | 1,281,510.460    | 13 Apr 21 |                   |                   |              | 0.00              | 353,422.63  | 337,279.54                        | -16,143.09    |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / PEN<br>EX.RATE 0.2754062 WITH CITIBANK N.A. | -1,281,510.460   | 13 Apr 21 |                   |                   |              | 0.00              | -352,935.96 | -323,491.22                       | 29,444.74     |
| FX DEAL TRANSACTED ON 13 OCT 2021 PEN / USD<br>EX.RATE 3.9912 WITH CITIBANK N.A.    | 1,281,510.460    | 13 Oct 21 |                   |                   |              | 0.00              | 321,084.00  | 323,491.22                        | 2,407.22      |
| FX DEAL TRANSACTED ON 16 APR 2021 USD / PEN<br>EX.RATE 0.2753077 WITH CITIBANK N.A. | -1,111,369.600   | 16 Apr 21 |                   |                   |              | 0.00              | -305,968.56 | -302,619.36                       | 3,349.20      |
| FX DEAL TRANSACTED ON 17 JUN 2021 USD / PEN<br>EX.RATE 0.2555453 WITH CITIBANK N.A. | -960,064.980     | 17 Jun 21 |                   |                   |              | 0.00              | -245,340.13 | -243,455.05                       | 1,885.08      |
| FX DEAL TRANSACTED ON 18 FEB 2021 PEN / USD<br>EX.RATE 3.6515 WITH CITIBANK N.A.    | 960,064.980      | 18 Feb 21 |                   |                   |              | 0.00              | 262,923.45  | 263,172.10                        | 248.65        |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / PEN<br>EX.RATE 0.2738976 WITH CITIBANK N.A. | -960,064.980     | 18 Feb 21 |                   |                   |              | 0.00              | -262,959.46 | -256,619.53                       | 6,339.93      |
| FX DEAL TRANSACTED ON 19 JAN 2021 PEN / USD<br>EX.RATE 3.6118 WITH CITIBANK N.A.    | 1,281,510.460    | 19 Jan 21 |                   |                   |              | 0.00              | 354,812.13  | 351,522.51                        | -3,289.62     |
| FX DEAL TRANSACTED ON 19 JAN 2021 USD / PEN<br>EX.RATE 0.2768166 WITH CITIBANK N.A. | -1,281,510.460   | 19 Jan 21 |                   |                   |              | 0.00              | -354,743.38 | -337,279.54                       | 17,463.84     |
| FX DEAL TRANSACTED ON 24 MAR 2021 PEN / USD<br>EX.RATE 3.722 WITH CITIBANK N.A.     | 1,111,369.600    | 24 Mar 21 |                   |                   |              | 0.00              | 298,594.73  | 302,619.36                        | 4,024.63      |
| FX DEAL TRANSACTED ON 24 MAR 2021 USD / PEN<br>EX.RATE 0.2683987 WITH CITIBANK N.A. | -1,111,369.600   | 24 Mar 21 |                   |                   |              | 0.00              | -298,290.19 | -277,474.75                       | 20,815.44     |
| FX DEAL TRANSACTED ON 26 MAY 2021 PEN / USD<br>EX.RATE 3.8326 WITH CITIBANK N.A.    | 960,064.980      | 26 May 21 |                   |                   |              | 0.00              | 250,499.66  | 243,455.05                        | -7,044.61     |
| FX DEAL TRANSACTED ON 26 MAY 2021 USD / PEN<br>EX.RATE 0.2609535 WITH CITIBANK N.A. | -960,064.980     | 26 May 21 |                   |                   |              | 0.00              | -250,532.34 | -235,114.12                       | 15,418.22     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 MAR 2021 PEN / USD<br>EX.RATE 3.7556 WITH CITIBANK N.A.    | 960,064.980      | 31 Mar 21 |                   |                   |              | 0.00              | 255,635.58  | 256,619.53                        | 983.95        |
| <b>Polish zloty - PLN</b>                                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 SEP 2021 PLN / USD<br>EX.RATE 3.824454 WITH CITIBANK N.A.  | 997,088.700      | 8 Sep 21  |                   |                   |              | 0.00              | 260,714.00  | 246,600.75                        | -14,113.25    |
| FX DEAL TRANSACTED ON 08 SEP 2021 USD / PLN<br>EX.RATE 0.2615311 WITH CITIBANK N.A. | -996,875.830     | 8 Sep 21  |                   |                   |              | 0.00              | -260,714.00 | -258,355.04                       | 2,358.96      |
| <b>Russian ruble - RUB</b>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2021 RUB / USD<br>EX.RATE 73.8028 WITH CITIBANK N.A.   | 47,957,576.060   | 6 Dec 21  |                   |                   |              | 0.00              | 649,807.00  | 646,982.48                        | -2,824.52     |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.0134454 WITH CITIBANK N.A. | -48,329,265.660  | 6 Dec 21  |                   |                   |              | 0.00              | -649,807.00 | -642,812.42                       | 6,994.58      |
| FX DEAL TRANSACTED ON 06 SEP 2021 RUB / USD<br>EX.RATE 74.249 WITH CITIBANK N.A.    | 10,352,208.000   | 6 Sep 21  |                   |                   |              | 0.00              | 139,425.55  | 139,658.79                        | 233.24        |
| FX DEAL TRANSACTED ON 06 SEP 2021 USD / RUB<br>EX.RATE 0.0136855 WITH CITIBANK N.A. | -10,352,208.000  | 6 Sep 21  |                   |                   |              | 0.00              | -141,675.22 | -142,207.99                       | -532.77       |
| FX DEAL TRANSACTED ON 09 FEB 2021 RUB / USD<br>EX.RATE 74.8593 WITH CITIBANK N.A.   | 7,455,470.000    | 9 Feb 21  |                   |                   |              | 0.00              | 99,593.10   | 101,351.33                        | 1,758.23      |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / RUB<br>EX.RATE 0.0134976 WITH CITIBANK N.A. | -7,455,470.000   | 9 Feb 21  |                   |                   |              | 0.00              | -100,630.74 | -101,734.22                       | -1,103.48     |
| FX DEAL TRANSACTED ON 10 MAR 2021 RUB / USD<br>EX.RATE 74.76415 WITH CITIBANK N.A.  | 6,017,859.000    | 10 Mar 21 |                   |                   |              | 0.00              | 80,491.24   | 82,436.37                         | 1,945.13      |
| FX DEAL TRANSACTED ON 10 MAR 2021 USD / RUB<br>EX.RATE 0.0135139 WITH CITIBANK N.A. | -6,017,859.000   | 10 Mar 21 |                   |                   |              | 0.00              | -81,324.51  | -81,047.24                        | 277.27        |
| FX DEAL TRANSACTED ON 11 MAR 2021 RUB / USD<br>EX.RATE 74.54825 WITH CITIBANK N.A.  | 5,861,303.000    | 11 Mar 21 |                   |                   |              | 0.00              | 78,624.29   | 80,291.77                         | 1,667.48      |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / RUB<br>EX.RATE 0.0135539 WITH CITIBANK N.A. | -5,861,303.000   | 11 Mar 21 |                   |                   |              | 0.00              | -79,443.46  | -78,938.78                        | 504.68        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 MAR 2021 RUB / USD<br>EX.RATE 74.5301 WITH CITIBANK N.A.   | 14,360,031.000   | 12 Mar 21 |                   |                   |              | 0.00              | 192,674.25    | 196,712.62                        | 4,038.37      |
| FX DEAL TRANSACTED ON 12 MAR 2021 USD / RUB<br>EX.RATE 0.0135593 WITH CITIBANK N.A. | -14,360,031.000  | 12 Mar 21 |                   |                   |              | 0.00              | -194,712.28   | -193,397.84                       | 1,314.44      |
| FX DEAL TRANSACTED ON 13 MAY 2021 RUB / USD<br>EX.RATE 75.15515 WITH CITIBANK N.A.  | 7,318,071.000    | 13 May 21 |                   |                   |              | 0.00              | 97,372.85     | 98,524.19                         | 1,151.34      |
| FX DEAL TRANSACTED ON 13 MAY 2021 USD / RUB<br>EX.RATE 0.0134726 WITH CITIBANK N.A. | -7,318,071.000   | 13 May 21 |                   |                   |              | 0.00              | -98,593.34    | -99,483.50                        | -890.16       |
| FX DEAL TRANSACTED ON 15 APR 2021 RUB / USD<br>EX.RATE 77.2419 WITH CITIBANK N.A.   | 6,126,409.000    | 15 Apr 21 |                   |                   |              | 0.00              | 79,314.58     | 82,740.39                         | 3,425.81      |
| FX DEAL TRANSACTED ON 15 APR 2021 USD / RUB<br>EX.RATE 0.0131076 WITH CITIBANK N.A. | -6,126,409.000   | 15 Apr 21 |                   |                   |              | 0.00              | -80,302.48    | -79,994.90                        | 307.58        |
| FX DEAL TRANSACTED ON 15 DEC 2021 RUB / USD<br>EX.RATE 73.88 WITH CITIBANK N.A.     | 16,095,275.160   | 15 Dec 21 |                   |                   |              | 0.00              | 217,857.00    | 217,136.93                        | -720.07       |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / RUB<br>EX.RATE 0.0132715 WITH CITIBANK N.A. | -16,415,416.020  | 15 Dec 21 |                   |                   |              | 0.00              | -217,857.00   | -215,945.00                       | 1,912.00      |
| FX DEAL TRANSACTED ON 15 FEB 2021 RUB / USD<br>EX.RATE 73.2969 WITH CITIBANK N.A.   | 7,455,470.000    | 15 Feb 21 |                   |                   |              | 0.00              | 101,716.03    | 101,734.22                        | 18.19         |
| FX DEAL TRANSACTED ON 17 DEC 2021 USD / RUB<br>EX.RATE 0.0135724 WITH CITIBANK N.A. | -74,405,059.220  | 17 Dec 21 |                   |                   |              | 0.00              | -1,009,852.99 | -1,003,778.20                     | 6,074.79      |
| FX DEAL TRANSACTED ON 17 SEP 2021 RUB / USD<br>EX.RATE 72.6479 WITH CITIBANK N.A.   | 10,352,208.000   | 17 Sep 21 |                   |                   |              | 0.00              | 142,498.38    | 142,207.99                        | -290.39       |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / RUB<br>EX.RATE 0.0135645 WITH CITIBANK N.A. | -6,036,609.000   | 18 Feb 21 |                   |                   |              | 0.00              | -81,883.86    | -81,464.33                        | 419.53        |
| FX DEAL TRANSACTED ON 18 JAN 2021 RUB / USD<br>EX.RATE 74.7331001 WITH CITIBANK     | 1,470,253.000    | 18 Jan 21 |                   |                   |              | 0.00              | 19,673.38     | 19,801.05                         | 127.67        |
| FX DEAL TRANSACTED ON 18 JAN 2021 USD / RUB<br>EX.RATE 0.0134651 WITH CITIBANK N.A. | -1,470,253.000   | 18 Jan 21 |                   |                   |              | 0.00              | -19,797.07    | -19,927.53                        | -130.46       |
| FX DEAL TRANSACTED ON 19 AUG 2021 USD / RUB<br>EX.RATE 0.0134777 WITH CITIBANK N.A. | -7,318,071.000   | 19 Aug 21 |                   |                   |              | 0.00              | -98,630.55    | -98,524.19                        | 106.36        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JAN 2021 RUB / USD<br>EX.RATE 74.335 WITH CITIBANK N.A.    | 681,190.000      | 19 Jan 21 |                   |                   |              | 0.00              | 9,163.79    | 9,174.12                          | 10.33         |
| FX DEAL TRANSACTED ON 19 JAN 2021 USD / RUB<br>EX.RATE 0.0135373 WITH CITIBANK N.A. | -681,190.000     | 19 Jan 21 |                   |                   |              | 0.00              | -9,221.47   | -9,232.72                         | -11.25        |
| FX DEAL TRANSACTED ON 19 MAR 2021 RUB / USD<br>EX.RATE 74.0456 WITH CITIBANK N.A.   | 24,087,750.000   | 19 Mar 21 |                   |                   |              | 0.00              | 325,309.67  | 324,408.68                        | -900.99       |
| FX DEAL TRANSACTED ON 20 MAY 2021 USD / RUB<br>EX.RATE 0.0135768 WITH CITIBANK N.A. | -137,399.000     | 20 May 21 |                   |                   |              | 0.00              | -1,865.44   | -1,867.83                         | -2.39         |
| FX DEAL TRANSACTED ON 21 APR 2021 RUB / USD<br>EX.RATE 76.8482 WITH CITIBANK N.A.   | 6,126,409.000    | 21 Apr 21 |                   |                   |              | 0.00              | 79,720.92   | 79,994.90                         | 273.98        |
| FX DEAL TRANSACTED ON 21 JAN 2021 USD / RUB<br>EX.RATE 0.0136 WITH CITIBANK N.A.    | -3,044,855.000   | 21 Jan 21 |                   |                   |              | 0.00              | -41,410.03  | -41,269.38                        | 140.65        |
| FX DEAL TRANSACTED ON 21 JUL 2021 USD / RUB<br>EX.RATE 0.0134503 WITH CITIBANK N.A. | -6,126,409.000   | 21 Jul 21 |                   |                   |              | 0.00              | -82,402.02  | -82,740.39                        | -338.37       |
| FX DEAL TRANSACTED ON 21 JUN 2021 USD / RUB<br>EX.RATE 0.0136918 WITH CITIBANK N.A. | -26,239,193.000  | 21 Jun 21 |                   |                   |              | 0.00              | -359,261.37 | -359,440.75                       | -179.38       |
| <i>South African rand - ZAR</i>                                                     |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / ZAR<br>EX.RATE 0.0690113 WITH CITIBANK N.A. | -713,376.390     | 3 Sep 21  |                   |                   |              | 0.00              | -49,231.00  | -44,266.06                        | 4,964.94      |
| FX DEAL TRANSACTED ON 03 SEP 2021 ZAR / USD<br>EX.RATE 14.32029 WITH CITIBANK N.A.  | 705,002.200      | 3 Sep 21  |                   |                   |              | 0.00              | 49,231.00   | 49,400.17                         | 169.17        |
| FX DEAL TRANSACTED ON 08 JUN 2021 USD / ZAR<br>EX.RATE 0.0727654 WITH CITIBANK N.A. | -2,689,933.220   | 8 Jun 21  |                   |                   |              | 0.00              | -195,734.00 | -186,444.86                       | 9,289.14      |
| FX DEAL TRANSACTED ON 08 JUN 2021 USD / ZAR<br>EX.RATE 0.0731909 WITH CITIBANK N.A. | -2,674,280.410   | 8 Jun 21  |                   |                   |              | 0.00              | -195,733.00 | -185,359.93                       | 10,373.07     |
| FX DEAL TRANSACTED ON 08 JUN 2021 ZAR / USD<br>EX.RATE 13.505 WITH CITIBANK N.A.    | 2,643,374.170    | 8 Jun 21  |                   |                   |              | 0.00              | 195,733.00  | 192,771.13                        | -2,961.87     |
| FX DEAL TRANSACTED ON 08 JUN 2021 ZAR / USD<br>EX.RATE 13.585 WITH CITIBANK N.A.    | 2,659,046.390    | 8 Jun 21  |                   |                   |              | 0.00              | 195,734.00  | 193,914.05                        | -1,819.95     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 JUN 2021 USD / ZAR<br>EX.RATE 0.0729927 WITH CITIBANK N.A. | -667,655.800     | 9 Jun 21  |                   |                   |              | 0.00              | -48,734.00    | -46,783.27                        | 1,950.73      |
| FX DEAL TRANSACTED ON 09 JUN 2021 ZAR / USD<br>EX.RATE 13.54 WITH CITIBANK N.A.     | 659,858.360      | 9 Jun 21  |                   |                   |              | 0.00              | 48,734.00     | 48,120.94                         | -613.06       |
| FX DEAL TRANSACTED ON 12 OCT 2021 USD / ZAR<br>EX.RATE 0.0657683 WITH CITIBANK N.A. | -853,199.820     | 12 Oct 21 |                   |                   |              | 0.00              | -56,113.53    | -53,117.95                        | 2,995.58      |
| FX DEAL TRANSACTED ON 12 OCT 2021 ZAR / USD<br>EX.RATE 14.932938 WITH CITIBANK N.A. | 853,199.820      | 12 Oct 21 |                   |                   |              | 0.00              | 57,135.43     | 56,979.70                         | -155.73       |
| <b>Swedish krona - SEK</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 SEK / USD<br>EX.RATE 9.1198 WITH CITIBANK N.A.    | 16,198,164.000   | 15 Dec 21 |                   |                   |              | 0.00              | 1,776,153.42  | 1,767,962.85                      | -8,190.57     |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / SEK<br>EX.RATE 0.1098479 WITH CITIBANK N.A. | -16,198,164.000  | 15 Dec 21 |                   |                   |              | 0.00              | -1,779,333.66 | -1,790,309.79                     | -10,976.13    |
| FX DEAL TRANSACTED ON 15 JUN 2021 SEK / USD<br>EX.RATE 8.33359 WITH CITIBANK N.A.   | 16,198,164.000   | 15 Jun 21 |                   |                   |              | 0.00              | 1,943,719.81  | 1,910,419.93                      | -33,299.88    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / SEK<br>EX.RATE 0.1200806 WITH CITIBANK N.A. | -16,198,164.000  | 15 Jun 21 |                   |                   |              | 0.00              | -1,945,085.22 | -1,866,685.57                     | 78,399.65     |
| FX DEAL TRANSACTED ON 17 SEP 2021 SEK / USD<br>EX.RATE 8.68005 WITH CITIBANK N.A.   | 16,198,164.000   | 17 Sep 21 |                   |                   |              | 0.00              | 1,866,137.18  | 1,866,685.57                      | 548.39        |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / SEK<br>EX.RATE 0.115286 WITH CITIBANK N.A.  | -16,198,164.000  | 17 Sep 21 |                   |                   |              | 0.00              | -1,867,421.56 | -1,767,962.85                     | 99,458.71     |
| FX DEAL TRANSACTED ON 18 MAR 2021 SEK / USD<br>EX.RATE 8.51762 WITH CITIBANK N.A.   | 16,198,164.000   | 18 Mar 21 |                   |                   |              | 0.00              | 1,901,724.19  | 1,884,241.42                      | -17,482.77    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / SEK<br>EX.RATE 0.1174994 WITH CITIBANK N.A. | -16,198,164.000  | 18 Mar 21 |                   |                   |              | 0.00              | -1,903,274.94 | -1,910,419.93                     | -7,144.99     |
| <b>Swiss franc - CHF</b>                                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 DEC 2021 EUR / CHF<br>EX.RATE 0.9372071 WITH CITIBANK N.A. | -357,445.000     | 1 Dec 21  |                   |                   |              | 0.00              | -377,076.03   | -388,844.17                       | -11,768.14    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                                |                  |          |                   |                   |              |                   |               |                                   |               |
| United States dollar - USD                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 DEC 2021 EUR / USD<br>EX.RATE 0.8830257 WITH CITIBANK N.A. | -2,158,487.630   | 1 Dec 21 |                   |                   |              | 0.00              | -2,158,487.63 | -2,158,487.63                     | 0.00          |
| FX DEAL TRANSACTED ON 01 DEC 2021 USD / EUR<br>EX.RATE 1.1341164 WITH CITIBANK N.A. | 2,161,625.860    | 1 Dec 21 |                   |                   |              | 0.00              | 2,161,625.86  | 2,161,625.86                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 EUR / USD<br>EX.RATE 0.8428754 WITH CITIBANK N.A. | -1,173,364.440   | 1 Jul 21 |                   |                   |              | 0.00              | -1,173,364.44 | -1,173,364.44                     | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / EUR<br>EX.RATE 1.1871913 WITH CITIBANK N.A. | 1,174,132.200    | 1 Jul 21 |                   |                   |              | 0.00              | 1,174,132.20  | 1,174,132.20                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 AUD / USD<br>EX.RATE 1.2930972 WITH CITIBANK N.A. | -948,884.620     | 1 Jun 21 |                   |                   |              | 0.00              | -948,884.62   | -948,884.62                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 USD / AUD<br>EX.RATE 0.7734493 WITH CITIBANK N.A. | 949,022.290      | 1 Jun 21 |                   |                   |              | 0.00              | 949,022.29    | 949,022.29                        | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 EUR / USD<br>EX.RATE 0.8460535 WITH CITIBANK N.A. | -1,444,353.040   | 1 Sep 21 |                   |                   |              | 0.00              | -1,444,353.04 | -1,444,353.04                     | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 GBP / USD<br>EX.RATE 0.7266495 WITH CITIBANK N.A. | -5,306,547.380   | 1 Sep 21 |                   |                   |              | 0.00              | -5,306,547.38 | -5,306,547.38                     | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / EUR<br>EX.RATE 1.1826985 WITH CITIBANK N.A. | 1,445,257.570    | 1 Sep 21 |                   |                   |              | 0.00              | 1,445,257.57  | 1,445,257.57                      | 0.00          |
| FX DEAL TRANSACTED ON 01 SEP 2021 USD / GBP<br>EX.RATE 1.3762847 WITH CITIBANK N.A. | 5,306,953.800    | 1 Sep 21 |                   |                   |              | 0.00              | 5,306,953.80  | 5,306,953.80                      | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 AUD / USD<br>EX.RATE 1.358959 WITH CITIBANK N.A.  | -902,897.030     | 2 Aug 21 |                   |                   |              | 0.00              | -902,897.03   | -902,897.03                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 USD / AUD<br>EX.RATE 0.7359581 WITH CITIBANK N.A. | 903,020.590      | 2 Aug 21 |                   |                   |              | 0.00              | 903,020.59    | 903,020.59                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2021 USD / PEN<br>EX.RATE 0.2726727 WITH CITIBANK N.A. | 84,260.000       | 2 Mar 21 |                   |                   |              | 0.00              | 84,260.00     | 84,260.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 SEP 2021 PEN / USD<br>EX.RATE 4.0988 WITH CITIBANK N.A.    | -75,391.610      | 2 Sep 21 |                   |                   |              | 0.00              | -75,391.61    | -75,391.61                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2021 PEN / USD<br>EX.RATE 4.0805 WITH CITIBANK N.A.    | -272,361.130     | 3 Dec 21 |                   |                   |              | 0.00              | -272,361.13   | -272,361.13                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / PEN<br>EX.RATE 0.2439322 WITH CITIBANK N.A. | 271,098.820      | 3 Dec 21 |                   |                   |              | 0.00              | 271,098.82    | 271,098.82                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2021 AUD / USD<br>EX.RATE 1.2929275 WITH CITIBANK N.A. | -954,423.230     | 3 May 21 |                   |                   |              | 0.00              | -954,423.23   | -954,423.23                       | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2021 EUR / USD<br>EX.RATE 0.8297536 WITH CITIBANK N.A. | -1,171,432.040   | 3 May 21 |                   |                   |              | 0.00              | -1,171,432.04 | -1,171,432.04                     | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2021 USD / AUD<br>EX.RATE 0.7735284 WITH CITIBANK N.A. | 954,534.050      | 3 May 21 |                   |                   |              | 0.00              | 954,534.05    | 954,534.05                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2021 USD / EUR<br>EX.RATE 1.2058573 WITH CITIBANK N.A. | 1,172,093.300    | 3 May 21 |                   |                   |              | 0.00              | 1,172,093.30  | 1,172,093.30                      | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2021 HUF / USD<br>EX.RATE 292.7548 WITH CITIBANK N.A.  | -32,720.000      | 3 Sep 21 |                   |                   |              | 0.00              | -32,720.00    | -32,720.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / HUF<br>EX.RATE 0.003411 WITH CITIBANK N.A.  | 32,720.000       | 3 Sep 21 |                   |                   |              | 0.00              | 32,720.00     | 32,720.00                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / ZAR<br>EX.RATE 0.0690113 WITH CITIBANK N.A. | 49,231.000       | 3 Sep 21 |                   |                   |              | 0.00              | 49,231.00     | 49,231.00                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2021 ZAR / USD<br>EX.RATE 14.32029 WITH CITIBANK N.A.  | -49,231.000      | 3 Sep 21 |                   |                   |              | 0.00              | -49,231.00    | -49,231.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2021 GBP / USD<br>EX.RATE 0.7203938 WITH CITIBANK N.A. | -5,151,348.950   | 4 May 21 |                   |                   |              | 0.00              | -5,151,348.95 | -5,151,348.95                     | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2021 USD / GBP<br>EX.RATE 1.3881955 WITH CITIBANK N.A. | 5,151,593.500    | 4 May 21 |                   |                   |              | 0.00              | 5,151,593.50  | 5,151,593.50                      | 0.00          |
| FX DEAL TRANSACTED ON 05 AUG 2021 PEN / USD<br>EX.RATE 4.068 WITH CITIBANK N.A.     | -236,004.170     | 5 Aug 21 |                   |                   |              | 0.00              | -236,004.17   | -236,004.17                       | 0.00          |
| FX DEAL TRANSACTED ON 05 AUG 2021 USD / PEN<br>EX.RATE 0.2453988 WITH CITIBANK N.A. | 235,598.770      | 5 Aug 21 |                   |                   |              | 0.00              | 235,598.77    | 235,598.77                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 MXN / USD<br>EX.RATE 21.7008 WITH CITIBANK N.A.   | -253,446.880     | 6 Dec 21 |                   |                   |              | 0.00              | -253,446.88   | -253,446.88                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2021 RUB / USD<br>EX.RATE 73.8028 WITH CITIBANK N.A.   | -649,807.000     | 6 Dec 21 |                   |                   |              | 0.00              | -649,807.00   | -649,807.00                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / MXN<br>EX.RATE 0.0471143 WITH CITIBANK N.A. | 259,128.390      | 6 Dec 21 |                   |                   |              | 0.00              | 259,128.39    | 259,128.39                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 USD / RUB<br>EX.RATE 0.0134454 WITH CITIBANK N.A. | 649,807.000      | 6 Dec 21 |                   |                   |              | 0.00              | 649,807.00    | 649,807.00                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2021 RUB / USD<br>EX.RATE 74.249 WITH CITIBANK N.A.    | -139,425.550     | 6 Sep 21 |                   |                   |              | 0.00              | -139,425.55   | -139,425.55                       | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2021 USD / RUB<br>EX.RATE 0.0136855 WITH CITIBANK N.A. | 141,675.220      | 6 Sep 21 |                   |                   |              | 0.00              | 141,675.22    | 141,675.22                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JAN 2021 EUR / USD<br>EX.RATE 0.8151732 WITH CITIBANK N.A. | -1,946,825.590   | 7 Jan 21 |                   |                   |              | 0.00              | -1,946,825.59 | -1,946,825.59                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JAN 2021 MXN / USD<br>EX.RATE 20.2928 WITH CITIBANK N.A.   | -1,390,345.340   | 7 Jan 21 |                   |                   |              | 0.00              | -1,390,345.34 | -1,390,345.34                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / EUR<br>EX.RATE 1.2260664 WITH CITIBANK N.A. | 1,945,767.380    | 7 Jan 21 |                   |                   |              | 0.00              | 1,945,767.38  | 1,945,767.38                      | 0.00          |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / MXN<br>EX.RATE 0.0500075 WITH CITIBANK N.A. | 1,410,911.640    | 7 Jan 21 |                   |                   |              | 0.00              | 1,410,911.64  | 1,410,911.64                      | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2021 HUF / USD<br>EX.RATE 292.95011 WITH CITIBANK N.A. | -31,836.000      | 7 Sep 21 |                   |                   |              | 0.00              | -31,836.00    | -31,836.00                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / HUF<br>EX.RATE 0.0034096 WITH CITIBANK N.A. | 31,836.000       | 7 Sep 21 |                   |                   |              | 0.00              | 31,836.00     | 31,836.00                         | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / JPY<br>EX.RATE 0.0090867 WITH CITIBANK N.A. | 921,924.700      | 7 Sep 21 |                   |                   |              | 0.00              | 921,924.70    | 921,924.70                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2021 BRL / USD<br>EX.RATE 5.0431 WITH CITIBANK N.A.    | -814,000.000     | 8 Jun 21 |                   |                   |              | 0.00              | -814,000.00   | -814,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2021 USD / ZAR<br>EX.RATE 0.0727654 WITH CITIBANK N.A. | 195,734.000      | 8 Jun 21 |                   |                   |              | 0.00              | 195,734.00    | 195,734.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2021 USD / ZAR<br>EX.RATE 0.0731909 WITH CITIBANK N.A. | 195,733.000      | 8 Jun 21 |                   |                   |              | 0.00              | 195,733.00    | 195,733.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 JUN 2021 ZAR / USD<br>EX.RATE 13.505 WITH CITIBANK N.A.    | -195,733.000     | 8 Jun 21  |                   |                   |              | 0.00              | -195,733.00 | -195,733.00                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2021 ZAR / USD<br>EX.RATE 13.585 WITH CITIBANK N.A.    | -195,734.000     | 8 Jun 21  |                   |                   |              | 0.00              | -195,734.00 | -195,734.00                       | 0.00          |
| FX DEAL TRANSACTED ON 08 SEP 2021 PLN / USD<br>EX.RATE 3.824454 WITH CITIBANK N.A.  | -260,714.000     | 8 Sep 21  |                   |                   |              | 0.00              | -260,714.00 | -260,714.00                       | 0.00          |
| FX DEAL TRANSACTED ON 08 SEP 2021 USD / PLN<br>EX.RATE 0.2615311 WITH CITIBANK N.A. | 260,714.000      | 8 Sep 21  |                   |                   |              | 0.00              | 260,714.00  | 260,714.00                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 RUB / USD<br>EX.RATE 74.8593 WITH CITIBANK N.A.   | -99,593.100      | 9 Feb 21  |                   |                   |              | 0.00              | -99,593.10  | -99,593.10                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / RUB<br>EX.RATE 0.0134976 WITH CITIBANK N.A. | 100,630.740      | 9 Feb 21  |                   |                   |              | 0.00              | 100,630.74  | 100,630.74                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JUN 2021 USD / ZAR<br>EX.RATE 0.0729927 WITH CITIBANK N.A. | 48,734.000       | 9 Jun 21  |                   |                   |              | 0.00              | 48,734.00   | 48,734.00                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JUN 2021 ZAR / USD<br>EX.RATE 13.54 WITH CITIBANK N.A.     | -48,734.000      | 9 Jun 21  |                   |                   |              | 0.00              | -48,734.00  | -48,734.00                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAR 2021 RUB / USD<br>EX.RATE 74.76415 WITH CITIBANK N.A.  | -80,491.240      | 10 Mar 21 |                   |                   |              | 0.00              | -80,491.24  | -80,491.24                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAR 2021 USD / RUB<br>EX.RATE 0.0135139 WITH CITIBANK N.A. | 81,324.510       | 10 Mar 21 |                   |                   |              | 0.00              | 81,324.51   | 81,324.51                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 RUB / USD<br>EX.RATE 74.54825 WITH CITIBANK N.A.  | -78,624.290      | 11 Mar 21 |                   |                   |              | 0.00              | -78,624.29  | -78,624.29                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / RUB<br>EX.RATE 0.0135539 WITH CITIBANK N.A. | 79,443.460       | 11 Mar 21 |                   |                   |              | 0.00              | 79,443.46   | 79,443.46                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2021 RUB / USD<br>EX.RATE 74.5301 WITH CITIBANK N.A.   | -192,674.250     | 12 Mar 21 |                   |                   |              | 0.00              | -192,674.25 | -192,674.25                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2021 USD / RUB<br>EX.RATE 0.0135593 WITH CITIBANK N.A. | 194,712.280      | 12 Mar 21 |                   |                   |              | 0.00              | 194,712.28  | 194,712.28                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2021 USD / ZAR<br>EX.RATE 0.0657683 WITH CITIBANK N.A. | 56,113.530       | 12 Oct 21 |                   |                   |              | 0.00              | 56,113.53   | 56,113.53                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 OCT 2021 ZAR / USD<br>EX.RATE 14.932938 WITH CITIBANK N.A. | -57,135.430      | 12 Oct 21 |                   |                   |              | 0.00              | -57,135.43    | -57,135.43                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2021 PEN / USD<br>EX.RATE 3.626 WITH CITIBANK N.A.     | -353,422.630     | 13 Apr 21 |                   |                   |              | 0.00              | -353,422.63   | -353,422.63                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / PEN<br>EX.RATE 0.2754062 WITH CITIBANK N.A. | 352,935.960      | 13 Apr 21 |                   |                   |              | 0.00              | 352,935.96    | 352,935.96                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2021 USD / EUR<br>EX.RATE 1.1296776 WITH CITIBANK N.A. | 640,000.000      | 13 Dec 21 |                   |                   |              | 0.00              | 640,000.00    | 640,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAY 2021 RUB / USD<br>EX.RATE 75.15515 WITH CITIBANK N.A.  | -97,372.850      | 13 May 21 |                   |                   |              | 0.00              | -97,372.85    | -97,372.85                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAY 2021 USD / RUB<br>EX.RATE 0.0134726 WITH CITIBANK N.A. | 98,593.340       | 13 May 21 |                   |                   |              | 0.00              | 98,593.34     | 98,593.34                         | 0.00          |
| FX DEAL TRANSACTED ON 13 OCT 2021 PEN / USD<br>EX.RATE 3.9912 WITH CITIBANK N.A.    | -321,084.000     | 13 Oct 21 |                   |                   |              | 0.00              | -321,084.00   | -321,084.00                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2021 USD / COP<br>EX.RATE 0.0002682 WITH CITIBANK N.A. | 1,121,470.110    | 14 May 21 |                   |                   |              | 0.00              | 1,121,470.11  | 1,121,470.11                      | 0.00          |
| FX DEAL TRANSACTED ON 14 OCT 2021 CLP / USD<br>EX.RATE 826.87 WITH CITIBANK N.A.    | -1,001,910.820   | 14 Oct 21 |                   |                   |              | 0.00              | -1,001,910.82 | -1,001,910.82                     | 0.00          |
| FX DEAL TRANSACTED ON 14 OCT 2021 USD / CLP<br>EX.RATE 0.0012279 WITH CITIBANK N.A. | 1,017,289.440    | 14 Oct 21 |                   |                   |              | 0.00              | 1,017,289.44  | 1,017,289.44                      | 0.00          |
| FX DEAL TRANSACTED ON 15 APR 2021 HUF / USD<br>EX.RATE 300.13 WITH CITIBANK N.A.    | -158,110.290     | 15 Apr 21 |                   |                   |              | 0.00              | -158,110.29   | -158,110.29                       | 0.00          |
| FX DEAL TRANSACTED ON 15 APR 2021 RUB / USD<br>EX.RATE 77.2419 WITH CITIBANK N.A.   | -79,314.580      | 15 Apr 21 |                   |                   |              | 0.00              | -79,314.58    | -79,314.58                        | 0.00          |
| FX DEAL TRANSACTED ON 15 APR 2021 USD / HUF<br>EX.RATE 0.0033255 WITH CITIBANK N.A. | 157,806.090      | 15 Apr 21 |                   |                   |              | 0.00              | 157,806.09    | 157,806.09                        | 0.00          |
| FX DEAL TRANSACTED ON 15 APR 2021 USD / RUB<br>EX.RATE 0.0131076 WITH CITIBANK N.A. | 80,302.480       | 15 Apr 21 |                   |                   |              | 0.00              | 80,302.48     | 80,302.48                         | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8877999 WITH CITIBANK N.A. | -3,856,109.230   | 15 Dec 21 |                   |                   |              | 0.00              | -3,856,109.23 | -3,856,109.23                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 JPY / USD<br>EX.RATE 113.872 WITH CITIBANK N.A.   | -5,693,804.510   | 15 Dec 21 |                   |                   |              | 0.00              | -5,693,804.51 | -5,693,804.51                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 RUB / USD<br>EX.RATE 73.88 WITH CITIBANK N.A.     | -217,857.000     | 15 Dec 21 |                   |                   |              | 0.00              | -217,857.00   | -217,857.00                       | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 SEK / USD<br>EX.RATE 9.1198 WITH CITIBANK N.A.    | -1,776,153.420   | 15 Dec 21 |                   |                   |              | 0.00              | -1,776,153.42 | -1,776,153.42                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.1291 WITH CITIBANK N.A.    | 3,865,421.020    | 15 Dec 21 |                   |                   |              | 0.00              | 3,865,421.02  | 3,865,421.02                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / JPY<br>EX.RATE 0.008792 WITH CITIBANK N.A.  | 5,700,412.410    | 15 Dec 21 |                   |                   |              | 0.00              | 5,700,412.41  | 5,700,412.41                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / RUB<br>EX.RATE 0.0132715 WITH CITIBANK N.A. | 217,857.000      | 15 Dec 21 |                   |                   |              | 0.00              | 217,857.00    | 217,857.00                        | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / SEK<br>EX.RATE 0.1098479 WITH CITIBANK N.A. | 1,779,333.660    | 15 Dec 21 |                   |                   |              | 0.00              | 1,779,333.66  | 1,779,333.66                      | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2021 RUB / USD<br>EX.RATE 73.2969 WITH CITIBANK N.A.   | -101,716.030     | 15 Feb 21 |                   |                   |              | 0.00              | -101,716.03   | -101,716.03                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8247695 WITH CITIBANK N.A. | -2,805,049.090   | 15 Jun 21 |                   |                   |              | 0.00              | -2,805,049.09 | -2,805,049.09                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.0385 WITH CITIBANK N.A.  | -831,028.230     | 15 Jun 21 |                   |                   |              | 0.00              | -831,028.23   | -831,028.23                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.114 WITH CITIBANK N.A.   | -5,797,183.710   | 15 Jun 21 |                   |                   |              | 0.00              | -5,797,183.71 | -5,797,183.71                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 SEK / USD<br>EX.RATE 8.33359 WITH CITIBANK N.A.   | -1,943,719.810   | 15 Jun 21 |                   |                   |              | 0.00              | -1,943,719.81 | -1,943,719.81                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.214565 WITH CITIBANK N.A.  | 2,809,919.050    | 15 Jun 21 |                   |                   |              | 0.00              | 2,809,919.05  | 2,809,919.05                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090815 WITH CITIBANK N.A. | 830,458.430      | 15 Jun 21 |                   |                   |              | 0.00              | 830,458.43    | 830,458.43                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090877 WITH CITIBANK N.A. | 5,801,161.290    | 15 Jun 21 |                   |                   |              | 0.00              | 5,801,161.29  | 5,801,161.29                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / SEK<br>EX.RATE 0.1200806 WITH CITIBANK N.A. | 1,945,085.220    | 15 Jun 21 |                   |                   |              | 0.00              | 1,945,085.22  | 1,945,085.22                      | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2021 USD / PEN<br>EX.RATE 0.2753077 WITH CITIBANK N.A. | 305,968.560      | 16 Apr 21 |                   |                   |              | 0.00              | 305,968.56    | 305,968.56                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2021 USD / RUB<br>EX.RATE 0.0135724 WITH CITIBANK N.A. | 1,009,852.990    | 17 Dec 21 |                   |                   |              | 0.00              | 1,009,852.99  | 1,009,852.99                      | 0.00          |
| FX DEAL TRANSACTED ON 17 JUN 2021 USD / PEN<br>EX.RATE 0.2555453 WITH CITIBANK N.A. | 245,340.130      | 17 Jun 21 |                   |                   |              | 0.00              | 245,340.13    | 245,340.13                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8515929 WITH CITIBANK N.A. | -3,354,795.320   | 17 Sep 21 |                   |                   |              | 0.00              | -3,354,795.32 | -3,354,795.32                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 JPY / USD<br>EX.RATE 109.959 WITH CITIBANK N.A.   | -5,896,424.190   | 17 Sep 21 |                   |                   |              | 0.00              | -5,896,424.19 | -5,896,424.19                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 RUB / USD<br>EX.RATE 72.6479 WITH CITIBANK N.A.   | -142,498.380     | 17 Sep 21 |                   |                   |              | 0.00              | -142,498.38   | -142,498.38                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 SEK / USD<br>EX.RATE 8.68005 WITH CITIBANK N.A.   | -1,866,137.180   | 17 Sep 21 |                   |                   |              | 0.00              | -1,866,137.18 | -1,866,137.18                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.1763653 WITH CITIBANK N.A. | 3,360,781.420    | 17 Sep 21 |                   |                   |              | 0.00              | 3,360,781.42  | 3,360,781.42                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / JPY<br>EX.RATE 0.0091004 WITH CITIBANK N.A. | 5,900,411.130    | 17 Sep 21 |                   |                   |              | 0.00              | 5,900,411.13  | 5,900,411.13                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / SEK<br>EX.RATE 0.115286 WITH CITIBANK N.A.  | 1,867,421.560    | 17 Sep 21 |                   |                   |              | 0.00              | 1,867,421.56  | 1,867,421.56                      | 0.00          |
| FX DEAL TRANSACTED ON 18 FEB 2021 PEN / USD<br>EX.RATE 3.6515 WITH CITIBANK N.A.    | -262,923.450     | 18 Feb 21 |                   |                   |              | 0.00              | -262,923.45   | -262,923.45                       | 0.00          |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / PEN<br>EX.RATE 0.2738976 WITH CITIBANK N.A. | 262,959.460      | 18 Feb 21 |                   |                   |              | 0.00              | 262,959.46    | 262,959.46                        | 0.00          |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / RUB<br>EX.RATE 0.0135645 WITH CITIBANK N.A. | 81,883.860       | 18 Feb 21 |                   |                   |              | 0.00              | 81,883.86     | 81,883.86                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2021 RUB / USD<br>EX.RATE 74.7331001 WITH CITIBANK     | -19,673.380      | 18 Jan 21 |                   |                   |              | 0.00              | -19,673.38    | -19,673.38                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 JAN 2021 USD / RUB<br>EX.RATE 0.0134651 WITH CITIBANK N.A. | 19,797.070       | 18 Jan 21 |                   |                   |              | 0.00              | 19,797.07     | 19,797.07                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839067 WITH CITIBANK N.A.  | -2,757,251.790   | 18 Mar 21 |                   |                   |              | 0.00              | -2,757,251.79 | -2,757,251.79                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 JPY / USD<br>EX.RATE 109.014 WITH CITIBANK N.A.   | -5,855,679.890   | 18 Mar 21 |                   |                   |              | 0.00              | -5,855,679.89 | -5,855,679.89                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 SEK / USD<br>EX.RATE 8.51762 WITH CITIBANK N.A.   | -1,901,724.190   | 18 Mar 21 |                   |                   |              | 0.00              | -1,901,724.19 | -1,901,724.19                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.19404 WITH CITIBANK N.A.   | 2,762,434.070    | 18 Mar 21 |                   |                   |              | 0.00              | 2,762,434.07  | 2,762,434.07                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / JPY<br>EX.RATE 0.0091801 WITH CITIBANK N.A. | 5,860,141.620    | 18 Mar 21 |                   |                   |              | 0.00              | 5,860,141.62  | 5,860,141.62                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / SEK<br>EX.RATE 0.1174994 WITH CITIBANK N.A. | 1,903,274.940    | 18 Mar 21 |                   |                   |              | 0.00              | 1,903,274.94  | 1,903,274.94                      | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2021 CLP / USD<br>EX.RATE 820.29 WITH CITIBANK N.A.    | -1,009,947.700   | 18 Oct 21 |                   |                   |              | 0.00              | -1,009,947.70 | -1,009,947.70                     | 0.00          |
| FX DEAL TRANSACTED ON 19 AUG 2021 USD / RUB<br>EX.RATE 0.0134777 WITH CITIBANK N.A. | 98,630.550       | 19 Aug 21 |                   |                   |              | 0.00              | 98,630.55     | 98,630.55                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2021 PEN / USD<br>EX.RATE 3.6118 WITH CITIBANK N.A.    | -354,812.130     | 19 Jan 21 |                   |                   |              | 0.00              | -354,812.13   | -354,812.13                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2021 RUB / USD<br>EX.RATE 74.335 WITH CITIBANK N.A.    | -9,163.790       | 19 Jan 21 |                   |                   |              | 0.00              | -9,163.79     | -9,163.79                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2021 USD / PEN<br>EX.RATE 0.2768166 WITH CITIBANK N.A. | 354,743.380      | 19 Jan 21 |                   |                   |              | 0.00              | 354,743.38    | 354,743.38                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2021 USD / RUB<br>EX.RATE 0.0135373 WITH CITIBANK N.A. | 9,221.470        | 19 Jan 21 |                   |                   |              | 0.00              | 9,221.47      | 9,221.47                          | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2021 RUB / USD<br>EX.RATE 74.0456 WITH CITIBANK N.A.   | -325,309.670     | 19 Mar 21 |                   |                   |              | 0.00              | -325,309.67   | -325,309.67                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JAN 2021 EUR / USD<br>EX.RATE 0.8253459 WITH CITIBANK N.A. | -894,170.540     | 20 Jan 21 |                   |                   |              | 0.00              | -894,170.54   | -894,170.54                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 20 JAN 2021 USD / EUR<br>EX.RATE 1.2119422 WITH CITIBANK N.A. | 894,413.340      | 20 Jan 21 |                   |                   |              | 0.00              | 894,413.34   | 894,413.34                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAY 2021 USD / RUB<br>EX.RATE 0.0135768 WITH CITIBANK N.A. | 1,865.440        | 20 May 21 |                   |                   |              | 0.00              | 1,865.44     | 1,865.44                          | 0.00          |
| FX DEAL TRANSACTED ON 21 APR 2021 RUB / USD<br>EX.RATE 76.8482 WITH CITIBANK N.A.   | -79,720.920      | 21 Apr 21 |                   |                   |              | 0.00              | -79,720.92   | -79,720.92                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JAN 2021 USD / RUB<br>EX.RATE 0.0136 WITH CITIBANK N.A.    | 41,410.030       | 21 Jan 21 |                   |                   |              | 0.00              | 41,410.03    | 41,410.03                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUL 2021 USD / RUB<br>EX.RATE 0.0134503 WITH CITIBANK N.A. | 82,402.020       | 21 Jul 21 |                   |                   |              | 0.00              | 82,402.02    | 82,402.02                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2021 USD / RUB<br>EX.RATE 0.0136918 WITH CITIBANK N.A. | 359,261.370      | 21 Jun 21 |                   |                   |              | 0.00              | 359,261.37   | 359,261.37                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2021 MXN / USD<br>EX.RATE 20.9124 WITH CITIBANK N.A.   | -263,001.860     | 22 Mar 21 |                   |                   |              | 0.00              | -263,001.86  | -263,001.86                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2021 USD / MXN<br>EX.RATE 0.0485201 WITH CITIBANK N.A. | 266,860.750      | 22 Mar 21 |                   |                   |              | 0.00              | 266,860.75   | 266,860.75                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / JPY<br>EX.RATE 0.0092063 WITH CITIBANK N.A. | 1,422,653.450    | 23 Mar 21 |                   |                   |              | 0.00              | 1,422,653.45 | 1,422,653.45                      | 0.00          |
| FX DEAL TRANSACTED ON 24 MAR 2021 PEN / USD<br>EX.RATE 3.722 WITH CITIBANK N.A.     | -298,594.730     | 24 Mar 21 |                   |                   |              | 0.00              | -298,594.73  | -298,594.73                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAR 2021 USD / PEN<br>EX.RATE 0.2683987 WITH CITIBANK N.A. | 298,290.190      | 24 Mar 21 |                   |                   |              | 0.00              | 298,290.19   | 298,290.19                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2021 USD / EUR<br>EX.RATE 1.19617 WITH CITIBANK N.A.   | 650,000.000      | 25 Jun 21 |                   |                   |              | 0.00              | 650,000.00   | 650,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAY 2021 PEN / USD<br>EX.RATE 3.8326 WITH CITIBANK N.A.    | -250,499.660     | 26 May 21 |                   |                   |              | 0.00              | -250,499.66  | -250,499.66                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAY 2021 USD / PEN<br>EX.RATE 0.2609535 WITH CITIBANK N.A. | 250,532.340      | 26 May 21 |                   |                   |              | 0.00              | 250,532.34   | 250,532.34                        | 0.00          |
| FX DEAL TRANSACTED ON 29 DEC 2021 USD / EUR<br>EX.RATE 1.1378526 WITH CITIBANK N.A. | 700,000.000      | 29 Dec 21 |                   |                   |              | 0.00              | 700,000.00   | 700,000.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                               |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 DEC 2021 JPY / USD<br>EX.RATE 115.147 WITH CITIBANK N.A.  | -30,602.050      | 30 Dec 21 |                   |                   |              | 0.00              | -30,602.05  | -30,602.05                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUN 2021 USD / BRL<br>EX.RATE 0.199912 WITH CITIBANK N.A. | 820,655.590      | 30 Jun 21 |                   |                   |              | 0.00              | 820,655.59  | 820,655.59                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAR 2021 PEN / USD<br>EX.RATE 3.7556 WITH CITIBANK N.A.   | -255,635.580     | 31 Mar 21 |                   |                   |              | 0.00              | -255,635.58 | -255,635.58                       | 0.00          |
| Total CITIBANK N.A.                                                                |                  |           |                   |                   |              |                   | .000.00     | 711,911.86                        | 711,911.86    |

*HSBC BANK USA, N.A.*

## Cash and Cash Equivalents

## Australian dollar - AUD

|                                                                                 |                |           |  |  |  |      |             |             |            |
|---------------------------------------------------------------------------------|----------------|-----------|--|--|--|------|-------------|-------------|------------|
| FX DEAL TRANSACTED ON 04 OCT 2021 AUD / USD<br>EX.RATE 1.3758623 WITH HSBC BANK | 1,227,000.000  | 4 Oct 21  |  |  |  | 0.00 | 891,804.34  | 893,440.05  | 1,635.71   |
| FX DEAL TRANSACTED ON 04 OCT 2021 USD / AUD<br>EX.RATE 0.7269052 WITH HSBC BANK | -1,227,000.000 | 4 Oct 21  |  |  |  | 0.00 | -891,912.68 | -924,483.21 | -32,570.53 |
| FX DEAL TRANSACTED ON 06 APR 2021 AUD / USD<br>EX.RATE 1.3130495 WITH HSBC BANK | 1,234,000.000  | 6 Apr 21  |  |  |  | 0.00 | 939,797.00  | 945,182.34  | 5,385.34   |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / AUD<br>EX.RATE 0.7616856 WITH HSBC BANK | -1,234,000.000 | 6 Apr 21  |  |  |  | 0.00 | -939,920.03 | -957,769.13 | -17,849.10 |
| FX DEAL TRANSACTED ON 11 MAR 2021 AUD / USD<br>EX.RATE 1.2860577 WITH HSBC BANK | 1,234,000.000  | 11 Mar 21 |  |  |  | 0.00 | 959,521.50  | 958,509.51  | -1,011.99  |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / AUD<br>EX.RATE 0.7776508 WITH HSBC BANK | -1,234,000.000 | 11 Mar 21 |  |  |  | 0.00 | -959,621.09 | -945,182.34 | 14,438.75  |

## British pound sterling - GBP

|                                                                                 |               |          |  |  |  |      |              |              |         |
|---------------------------------------------------------------------------------|---------------|----------|--|--|--|------|--------------|--------------|---------|
| FX DEAL TRANSACTED ON 01 DEC 2021 GBP / USD<br>EX.RATE 0.7508583 WITH HSBC BANK | 3,759,000.000 | 1 Dec 21 |  |  |  | 0.00 | 5,006,270.78 | 5,006,048.81 | -221.97 |
|---------------------------------------------------------------------------------|---------------|----------|--|--|--|------|--------------|--------------|---------|

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## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 DEC 2021 USD / GBP<br>EX.RATE 1.3328743 WITH HSBC BANK     | -3,759,000.000   | 1 Dec 21 |                   |                   |              | 0.00              | -5,010,274.49 | -5,091,342.81                     | -81,068.32    |
| FX DEAL TRANSACTED ON 01 FEB 2021 GBP / USD<br>EX.RATE 0.7290981 WITH HSBC BANK     | 2,474,000.000    | 1 Feb 21 |                   |                   |              | 0.00              | 3,393,233.50  | 3,380,102.81                      | -13,130.69    |
| FX DEAL TRANSACTED ON 01 FEB 2021 USD / GBP<br>EX.RATE 1.371726 WITH HSBC BANK USA, | -2,474,000.000   | 1 Feb 21 |                   |                   |              | 0.00              | -3,393,650.12 | -3,448,261.44                     | -54,611.32    |
| FX DEAL TRANSACTED ON 01 JUN 2021 GBP / USD<br>EX.RATE 0.7049154 WITH HSBC BANK     | 3,734,000.000    | 1 Jun 21 |                   |                   |              | 0.00              | 5,297,089.74  | 5,291,638.14                      | -5,451.60     |
| FX DEAL TRANSACTED ON 01 JUN 2021 USD / GBP<br>EX.RATE 1.4186629 WITH HSBC BANK     | -3,734,000.000   | 1 Jun 21 |                   |                   |              | 0.00              | -5,297,287.27 | -5,145,452.04                     | 151,835.23    |
| FX DEAL TRANSACTED ON 01 MAR 2021 GBP / USD<br>EX.RATE 0.7172186 WITH HSBC BANK     | 3,077,000.000    | 1 Mar 21 |                   |                   |              | 0.00              | 4,290,184.48  | 4,288,722.90                      | -1,461.58     |
| FX DEAL TRANSACTED ON 01 MAR 2021 USD / GBP<br>EX.RATE 1.3945767 WITH HSBC BANK     | -3,077,000.000   | 1 Mar 21 |                   |                   |              | 0.00              | -4,291,112.51 | -4,265,183.82                     | 25,928.69     |
| FX DEAL TRANSACTED ON 02 AUG 2021 GBP / USD<br>EX.RATE 0.7190841 WITH HSBC BANK     | 3,864,000.000    | 2 Aug 21 |                   |                   |              | 0.00              | 5,373,502.51  | 5,370,187.87                      | -3,314.64     |
| FX DEAL TRANSACTED ON 02 AUG 2021 USD / GBP<br>EX.RATE 1.3907454 WITH HSBC BANK     | -3,864,000.000   | 2 Aug 21 |                   |                   |              | 0.00              | -5,373,840.23 | -5,326,910.90                     | 46,929.33     |
| FX DEAL TRANSACTED ON 05 APR 2021 GBP / USD<br>EX.RATE 0.7202812 WITH HSBC BANK     | 639,000.000      | 5 Apr 21 |                   |                   |              | 0.00              | 887,153.54    | 887,794.70                        | 641.16        |
| FX DEAL TRANSACTED ON 05 APR 2021 USD / GBP<br>EX.RATE 1.3884713 WITH HSBC BANK     | -639,000.000     | 5 Apr 21 |                   |                   |              | 0.00              | -887,233.16   | -887,219.66                       | 13.50         |
| FX DEAL TRANSACTED ON 06 APR 2021 GBP / USD<br>EX.RATE 0.7229428 WITH HSBC BANK     | 3,077,000.000    | 6 Apr 21 |                   |                   |              | 0.00              | 4,256,215.02  | 4,265,183.82                      | 8,968.80      |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / GBP<br>EX.RATE 1.3833547 WITH HSBC BANK     | -3,077,000.000   | 6 Apr 21 |                   |                   |              | 0.00              | -4,256,582.41 | -4,272,261.20                     | -15,678.79    |
| FX DEAL TRANSACTED ON 07 JAN 2021 GBP / USD<br>EX.RATE 0.7364082 WITH HSBC BANK     | 2,568,000.000    | 7 Jan 21 |                   |                   |              | 0.00              | 3,487,196.60  | 3,477,842.57                      | -9,354.03     |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / GBP<br>EX.RATE 1.358136 WITH HSBC BANK USA, | -2,568,000.000   | 7 Jan 21 |                   |                   |              | 0.00              | -3,487,693.25 | -3,508,530.32                     | -20,837.07    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 MAR 2021 USD / GBP<br>EX.RATE 1.39263 WITH HSBC BANK USA,  | -714,697.000     | 10 Mar 21 |                   |                   |              | 0.00              | -995,308.48   | -980,635.83                       | 14,672.65     |
| FX DEAL TRANSACTED ON 18 MAR 2021 GBP / USD<br>EX.RATE 0.7181329 WITH HSBC BANK     | 714,697.000      | 18 Mar 21 |                   |                   |              | 0.00              | 995,215.57    | 980,635.83                        | -14,579.74    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / GBP<br>EX.RATE 1.39289 WITH HSBC BANK USA,  | -714,697.000     | 18 Mar 21 |                   |                   |              | 0.00              | -995,494.30   | -998,360.32                       | -2,866.02     |
| FX DEAL TRANSACTED ON 23 FEB 2021 GBP / USD<br>EX.RATE 0.7098411 WITH HSBC BANK     | 471,000.000      | 23 Feb 21 |                   |                   |              | 0.00              | 663,528.79    | 664,345.55                        | 816.76        |
| FX DEAL TRANSACTED ON 23 FEB 2021 USD / GBP<br>EX.RATE 1.408799 WITH HSBC BANK USA, | -471,000.000     | 23 Feb 21 |                   |                   |              | 0.00              | -663,544.33   | -656,479.85                       | 7,064.48      |
| FX DEAL TRANSACTED ON 29 MAR 2021 GBP / USD<br>EX.RATE 0.7257947 WITH HSBC BANK     | 873,819.000      | 29 Mar 21 |                   |                   |              | 0.00              | 1,203,947.82  | 1,220,637.86                      | 16,690.04     |
| Canadian dollar - CAD                                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 MAR 2021 USD / CAD<br>EX.RATE 0.7922687 WITH HSBC BANK     | -905,019.000     | 3 Mar 21  |                   |                   |              | 0.00              | -717,018.25   | -720,958.34                       | -3,940.09     |
| FX DEAL TRANSACTED ON 15 DEC 2021 CAD / USD<br>EX.RATE 1.2908 WITH HSBC BANK USA,   | 3,356,002.000    | 15 Dec 21 |                   |                   |              | 0.00              | 2,599,939.57  | 2,595,515.86                      | -4,423.71     |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / CAD<br>EX.RATE 0.7748304 WITH HSBC BANK     | -3,356,002.000   | 15 Dec 21 |                   |                   |              | 0.00              | -2,600,332.40 | -2,656,250.10                     | -55,917.70    |
| FX DEAL TRANSACTED ON 15 JUN 2021 CAD / USD<br>EX.RATE 1.21803 WITH HSBC BANK USA,  | 3,356,002.000    | 15 Jun 21 |                   |                   |              | 0.00              | 2,755,270.40  | 2,731,899.55                      | -23,370.85    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CAD<br>EX.RATE 0.8209709 WITH HSBC BANK     | -3,356,002.000   | 15 Jun 21 |                   |                   |              | 0.00              | -2,755,179.92 | -2,614,523.22                     | 140,656.70    |
| FX DEAL TRANSACTED ON 17 SEP 2021 CAD / USD<br>EX.RATE 1.2748 WITH HSBC BANK USA,   | 3,356,002.000    | 17 Sep 21 |                   |                   |              | 0.00              | 2,632,571.38  | 2,614,523.22                      | -18,048.16    |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / CAD<br>EX.RATE 0.7843322 WITH HSBC BANK     | -3,356,002.000   | 17 Sep 21 |                   |                   |              | 0.00              | -2,632,220.37 | -2,595,515.86                     | 36,704.51     |
| FX DEAL TRANSACTED ON 18 MAR 2021 CAD / USD<br>EX.RATE 1.24925 WITH HSBC BANK USA,  | 3,356,002.000    | 18 Mar 21 |                   |                   |              | 0.00              | 2,686,413.45  | 2,673,466.10                      | -12,947.35    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>HSBC BANK USA, N.A.</b>                                                         |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / CAD<br>EX.RATE 0.8005892 WITH HSBC BANK    | -3,356,002.000     | 18 Mar 21 |                   |                   |              | 0.00              | -2,686,779.07 | -2,731,899.55                     | -45,120.48    |
| <b>Colombian peso - COP</b>                                                        |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2021 COP / USD<br>EX.RATE 3857.97 WITH HSBC BANK USA, | 4,180,941,485.840  | 21 Sep 21 |                   |                   |              | 0.00              | 1,083,715.40  | 1,059,874.89                      | -23,840.51    |
| FX DEAL TRANSACTED ON 21 SEP 2021 USD / COP<br>EX.RATE 0.0002601 WITH HSBC BANK    | -4,180,941,485.840 | 21 Sep 21 |                   |                   |              | 0.00              | -1,087,450.19 | -1,089,638.13                     | -2,187.94     |
| FX DEAL TRANSACTED ON 26 OCT 2021 COP / USD<br>EX.RATE 3799.22 WITH HSBC BANK USA, | 4,180,941,485.840  | 26 Oct 21 |                   |                   |              | 0.00              | 1,100,473.65  | 1,023,667.86                      | -76,805.79    |
| FX DEAL TRANSACTED ON 26 OCT 2021 USD / COP<br>EX.RATE 0.0002646 WITH HSBC BANK    | -4,180,941,485.840 | 26 Oct 21 |                   |                   |              | 0.00              | -1,106,069.18 | -1,059,874.89                     | 46,194.29     |
| FX DEAL TRANSACTED ON 27 SEP 2021 COP / USD<br>EX.RATE 3844.88 WITH HSBC BANK USA, | 4,180,941,485.840  | 27 Sep 21 |                   |                   |              | 0.00              | 1,087,404.93  | 1,089,638.13                      | 2,233.20      |
| <b>Danish krone - DKK</b>                                                          |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 DKK / USD<br>EX.RATE 6.60126 WITH HSBC BANK USA, | 10,437,688.000     | 15 Dec 21 |                   |                   |              | 0.00              | 1,581,166.02  | 1,580,809.21                      | -356.81       |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / DKK<br>EX.RATE 0.1518486 WITH HSBC BANK    | -10,437,688.000    | 15 Dec 21 |                   |                   |              | 0.00              | -1,584,947.80 | -1,598,668.85                     | -13,721.05    |
| FX DEAL TRANSACTED ON 15 JUN 2021 DKK / USD<br>EX.RATE 6.13294 WITH HSBC BANK USA, | 10,437,688.000     | 15 Jun 21 |                   |                   |              | 0.00              | 1,701,906.10  | 1,677,019.90                      | -24,886.20    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / DKK<br>EX.RATE 0.1633309 WITH HSBC BANK    | -10,437,688.000    | 15 Jun 21 |                   |                   |              | 0.00              | -1,704,797.03 | -1,645,700.05                     | 59,096.98     |
| FX DEAL TRANSACTED ON 17 SEP 2021 DKK / USD<br>EX.RATE 6.3329 WITH HSBC BANK USA,  | 10,437,688.000     | 17 Sep 21 |                   |                   |              | 0.00              | 1,648,168.77  | 1,645,700.05                      | -2,468.72     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / DKK<br>EX.RATE 0.1581628 WITH HSBC BANK    | -10,437,688.000    | 17 Sep 21 |                   |                   |              | 0.00              | -1,650,853.76 | -1,580,809.21                     | 70,044.55     |
| FX DEAL TRANSACTED ON 18 MAR 2021 DKK / USD<br>EX.RATE 6.2395 WITH HSBC BANK USA,  | 10,437,688.000     | 18 Mar 21 |                   |                   |              | 0.00              | 1,672,840.45  | 1,660,624.30                      | -12,216.15    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>HSBC BANK USA, N.A.</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / DKK<br>EX.RATE 0.1605203 WITH HSBC BANK     | -10,437,688.000  | 18 Mar 21 |                   |                   |              | 0.00              | -1,675,461.26 | -1,677,019.90                     | -1,558.64     |
| <b>Euro - EUR</b>                                                                   |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2021 EUR / USD<br>EX.RATE 0.817977 WITH HSBC BANK USA, | 994,000.000      | 1 Jun 21  |                   |                   |              | 0.00              | 1,215,193.13  | 1,217,153.09                      | 1,959.96      |
| FX DEAL TRANSACTED ON 01 JUN 2021 USD / EUR<br>EX.RATE 1.2232304 WITH HSBC BANK     | -994,000.000     | 1 Jun 21  |                   |                   |              | 0.00              | -1,215,891.02 | -1,179,679.28                     | 36,211.74     |
| FX DEAL TRANSACTED ON 01 MAR 2021 EUR / USD<br>EX.RATE 0.8296248 WITH HSBC BANK     | 1,676,000.000    | 1 Mar 21  |                   |                   |              | 0.00              | 2,020,190.23  | 2,019,831.47                      | -358.76       |
| FX DEAL TRANSACTED ON 01 MAR 2021 USD / EUR<br>EX.RATE 1.2063705 WITH HSBC BANK     | -1,676,000.000   | 1 Mar 21  |                   |                   |              | 0.00              | -2,021,876.96 | -1,984,216.48                     | 37,660.48     |
| FX DEAL TRANSACTED ON 01 NOV 2021 EUR / USD<br>EX.RATE 0.8637127 WITH HSBC BANK     | 1,929,000.000    | 1 Nov 21  |                   |                   |              | 0.00              | 2,233,381.54  | 2,186,328.70                      | -47,052.84    |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / EUR<br>EX.RATE 1.1571285 WITH HSBC BANK     | -1,929,000.000   | 1 Nov 21  |                   |                   |              | 0.00              | -2,232,100.88 | -2,235,807.58                     | -3,706.70     |
| FX DEAL TRANSACTED ON 01 OCT 2021 EUR / USD<br>EX.RATE 0.8624891 WITH HSBC BANK     | 1,373,000.000    | 1 Oct 21  |                   |                   |              | 0.00              | 1,591,904.26  | 1,591,375.74                      | -528.52       |
| FX DEAL TRANSACTED ON 01 OCT 2021 USD / EUR<br>EX.RATE 1.1588093 WITH HSBC BANK     | -1,373,000.000   | 1 Oct 21  |                   |                   |              | 0.00              | -1,591,045.17 | -1,592,199.54                     | -1,154.37     |
| FX DEAL TRANSACTED ON 04 MAY 2021 USD / EUR<br>EX.RATE 1.2035112 WITH HSBC BANK     | -701,400.000     | 4 May 21  |                   |                   |              | 0.00              | -844,142.76   | -838,032.78                       | 6,109.98      |
| FX DEAL TRANSACTED ON 06 APR 2021 EUR / USD<br>EX.RATE 0.8470947 WITH HSBC BANK     | 1,750,000.000    | 6 Apr 21  |                   |                   |              | 0.00              | 2,065,884.63  | 2,071,825.09                      | 5,940.46      |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / EUR<br>EX.RATE 1.1811585 WITH HSBC BANK     | -1,750,000.000   | 6 Apr 21  |                   |                   |              | 0.00              | -2,067,027.38 | -2,113,037.61                     | -46,010.23    |
| FX DEAL TRANSACTED ON 06 DEC 2021 EUR / USD<br>EX.RATE 0.8862184 WITH HSBC BANK     | 584,904.160      | 6 Dec 21  |                   |                   |              | 0.00              | 660,000.00    | 658,748.33                        | -1,251.67     |
| FX DEAL TRANSACTED ON 09 JUL 2021 EUR / USD<br>EX.RATE 0.841561 WITH HSBC BANK USA, | 645,000.000      | 9 Jul 21  |                   |                   |              | 0.00              | 766,432.86    | 756,230.28                        | -10,202.58    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 10 MAR 2021 EUR / USD<br>EX.RATE 0.8385674 WITH HSBC BANK     | 727,500.000      | 10 Mar 21 |                   |                   |              | 0.00              | 867,551.03     | 860,668.89                        | -6,882.14     |
| FX DEAL TRANSACTED ON 13 APR 2021 EUR / USD<br>EX.RATE 0.8404596 WITH HSBC BANK     | 651,000.000      | 13 Apr 21 |                   |                   |              | 0.00              | 774,576.21     | 786,049.99                        | 11,473.78     |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / EUR<br>EX.RATE 1.1893471 WITH HSBC BANK     | -651,000.000     | 13 Apr 21 |                   |                   |              | 0.00              | -774,264.96    | -776,350.11                       | -2,085.15     |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8878235 WITH HSBC BANK     | 7,392,378.360    | 15 Dec 21 |                   |                   |              | 0.00              | 8,326,405.37   | 8,325,666.42                      | -738.95       |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.129126 WITH HSBC BANK USA, | -7,392,378.360   | 15 Dec 21 |                   |                   |              | 0.00              | -8,346,926.61  | -8,420,452.45                     | -73,525.84    |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8247015 WITH HSBC BANK     | 9,218,290.970    | 15 Jun 21 |                   |                   |              | 0.00              | 11,177,730.90  | 11,014,014.85                     | -163,716.05   |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.21468 WITH HSBC BANK USA,  | -9,218,290.970   | 15 Jun 21 |                   |                   |              | 0.00              | -11,197,273.68 | -10,807,985.71                    | 389,287.97    |
| FX DEAL TRANSACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8520791 WITH HSBC BANK     | 8,573,290.970    | 17 Sep 21 |                   |                   |              | 0.00              | 10,061,614.28  | 10,051,755.43                     | -9,858.85     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.1757 WITH HSBC BANK USA,   | -8,573,290.970   | 17 Sep 21 |                   |                   |              | 0.00              | -10,079,618.19 | -9,655,669.29                     | 423,948.90    |
| FX DEAL TRANSACTED ON 18 JAN 2021 EUR / USD<br>EX.RATE 0.828319 WITH HSBC BANK USA, | 1,828,000.000    | 18 Jan 21 |                   |                   |              | 0.00              | 2,206,879.14   | 2,207,310.13                      | 430.99        |
| FX DEAL TRANSACTED ON 18 JAN 2021 USD / EUR<br>EX.RATE 1.2076354 WITH HSBC BANK     | -1,828,000.000   | 18 Jan 21 |                   |                   |              | 0.00              | -2,207,557.51  | -2,208,681.23                     | -1,123.72     |
| FX DEAL TRANSACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839067 WITH HSBC BANK USA, | 10,366,590.970   | 18 Mar 21 |                   |                   |              | 0.00              | 12,354,903.12  | 12,264,195.62                     | -90,707.50    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.1941 WITH HSBC BANK USA,   | -10,366,590.970  | 18 Mar 21 |                   |                   |              | 0.00              | -12,378,746.28 | -12,386,003.79                    | -7,257.51     |
| FX DEAL TRANSACTED ON 20 JUL 2021 EUR / USD<br>EX.RATE 0.8476096 WITH HSBC BANK     | 199,000.000      | 20 Jul 21 |                   |                   |              | 0.00              | 234,777.91     | 234,073.75                        | -704.16       |
| FX DEAL TRANSACTED ON 20 JUL 2021 USD / EUR<br>EX.RATE 1.1800858 WITH HSBC BANK     | -199,000.000     | 20 Jul 21 |                   |                   |              | 0.00              | -234,837.07    | -236,441.87                       | -1,604.80     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                         |                    |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2021 EUR / USD<br>EX.RATE 0.8514406 WITH HSBC BANK    | 596,008.450        | 21 Sep 21 |                   |                   |              | 0.00              | 700,000.00   | 671,254.54                        | -28,745.46    |
| FX DEAL TRANSACTED ON 25 JAN 2021 EUR / USD<br>EX.RATE 0.8225277 WITH HSBC BANK    | 779,000.000        | 25 Jan 21 |                   |                   |              | 0.00              | 947,080.62   | 944,927.01                        | -2,153.61     |
| FX DEAL TRANSACTED ON 25 JAN 2021 USD / EUR<br>EX.RATE 1.2159589 WITH HSBC BANK    | -779,000.000       | 25 Jan 21 |                   |                   |              | 0.00              | -947,231.98  | -941,226.85                       | 6,005.13      |
| FX DEAL TRANSACTED ON 28 JAN 2021 EUR / USD<br>EX.RATE 0.8238793 WITH HSBC BANK    | 605,600.000        | 28 Jan 21 |                   |                   |              | 0.00              | 735,059.11   | 716,455.09                        | -18,604.02    |
| FX DEAL TRANSACTED ON 29 MAR 2021 EUR / USD<br>EX.RATE 0.84763 WITH HSBC BANK USA, | 1,849,700.000      | 29 Mar 21 |                   |                   |              | 0.00              | 2,182,202.07 | 2,210,021.72                      | 27,819.65     |
| Indian rupee - INR                                                                 |                    |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 15 MAR 2021 USD / INR<br>EX.RATE 0.0137533 WITH HSBC BANK    | -50,436,487.500    | 15 Mar 21 |                   |                   |              | 0.00              | -693,669.31  | -695,124.38                       | -1,455.07     |
| Indonesian rupiah - IDR                                                            |                    |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 02 DEC 2021 IDR / USD<br>EX.RATE 14515.5 WITH HSBC BANK USA, | 5,957,059,592.000  | 2 Dec 21  |                   |                   |              | 0.00              | 410,393.00   | 418,006.15                        | 7,613.15      |
| FX DEAL TRANSACTED ON 02 DEC 2021 USD / IDR<br>EX.RATE 0.0000692 WITH HSBC BANK    | -5,932,230,815.000 | 2 Dec 21  |                   |                   |              | 0.00              | -410,393.00  | -413,900.63                       | -3,507.63     |
| FX DEAL TRANSACTED ON 03 SEP 2021 IDR / USD<br>EX.RATE 14393.0 WITH HSBC BANK USA, | 1,004,904,867.000  | 3 Sep 21  |                   |                   |              | 0.00              | 69,819.00    | 70,113.72                         | 294.72        |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / IDR<br>EX.RATE 0.0000702 WITH HSBC BANK    | -995,200,026.000   | 3 Sep 21  |                   |                   |              | 0.00              | -69,819.00   | -69,850.85                        | -31.85        |
| FX DEAL TRANSACTED ON 13 DEC 2021 IDR / USD<br>EX.RATE 14346.0 WITH HSBC BANK USA, | 5,932,230,815.000  | 13 Dec 21 |                   |                   |              | 0.00              | 413,511.14   | 413,900.63                        | 389.49        |
| FX DEAL TRANSACTED ON 13 DEC 2021 USD / IDR<br>EX.RATE 0.0000697 WITH HSBC BANK    | -1,004,904,867.000 | 13 Dec 21 |                   |                   |              | 0.00              | -70,047.74   | -70,113.72                        | -65.98        |
| FX DEAL TRANSACTED ON 13 SEP 2021 IDR / USD<br>EX.RATE 14260.0 WITH HSBC BANK USA, | 995,200,026.000    | 13 Sep 21 |                   |                   |              | 0.00              | 69,789.62    | 69,850.85                         | 61.23         |

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## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|---------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                         |                     |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 MAR 2021 USD / IDR<br>EX.RATE 0.0000694 WITH HSBC BANK    | -10,293,488,600.000 | 15 Mar 21 |                   |                   |              | 0.00              | -713,933.18   | -714,329.54                       | -396.36       |
| Japanese yen - JPY                                                                 |                     |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / JPY<br>EX.RATE 0.0089681 WITH HSBC BANK    | -70,995,880.000     | 1 Jul 21  |                   |                   |              | 0.00              | -636,700.66   | -650,145.42                       | -13,444.76    |
| FX DEAL TRANSACTED ON 10 DEC 2021 JPY / USD<br>EX.RATE 113.45024 WITH HSBC BANK    | 87,774,181.000      | 10 Dec 21 |                   |                   |              | 0.00              | 773,679.99    | 769,375.30                        | -4,304.69     |
| FX DEAL TRANSACTED ON 10 JUN 2021 USD / JPY<br>EX.RATE 0.0091296 WITH HSBC BANK    | -72,238,666.000     | 10 Jun 21 |                   |                   |              | 0.00              | -659,509.07   | -651,973.52                       | 7,535.55      |
| FX DEAL TRANSACTED ON 15 DEC 2021 JPY / USD<br>EX.RATE 113.868 WITH HSBC BANK USA, | 265,048,930.000     | 15 Dec 21 |                   |                   |              | 0.00              | 2,327,685.83  | 2,323,258.36                      | -4,427.47     |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / JPY<br>EX.RATE 0.0087927 WITH HSBC BANK    | -265,048,930.000    | 15 Dec 21 |                   |                   |              | 0.00              | -2,330,497.95 | -2,303,275.37                     | 27,222.58     |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.093 WITH HSBC BANK USA, | 382,658,960.000     | 15 Jun 21 |                   |                   |              | 0.00              | 3,475,779.20  | 3,453,600.72                      | -22,178.48    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090897 WITH HSBC BANK    | -382,658,960.000    | 15 Jun 21 |                   |                   |              | 0.00              | -3,478,243.51 | -3,504,202.93                     | -25,959.42    |
| FX DEAL TRANSACTED ON 17 SEP 2021 JPY / USD<br>EX.RATE 109.97 WITH HSBC BANK USA,  | 453,654,840.000     | 17 Sep 21 |                   |                   |              | 0.00              | 4,125,259.98  | 4,154,348.35                      | 29,088.37     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / JPY<br>EX.RATE 0.0090996 WITH HSBC BANK    | -453,654,840.000    | 17 Sep 21 |                   |                   |              | 0.00              | -4,128,075.34 | -3,976,463.51                     | 151,611.83    |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / JPY<br>EX.RATE 0.0094666 WITH HSBC BANK    | -82,659,621.000     | 18 Feb 21 |                   |                   |              | 0.00              | -782,502.21   | -759,634.44                       | 22,867.77     |
| FX DEAL TRANSACTED ON 18 MAR 2021 JPY / USD<br>EX.RATE 109.0 WITH HSBC BANK USA,   | 389,115,187.000     | 18 Mar 21 |                   |                   |              | 0.00              | 3,569,864.10  | 3,575,933.35                      | 6,069.25      |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / JPY<br>EX.RATE 0.0091817 WITH HSBC BANK    | -389,115,187.000    | 18 Mar 21 |                   |                   |              | 0.00              | -3,572,748.52 | -3,511,869.92                     | 60,878.60     |
| FX DEAL TRANSACTED ON 19 MAR 2021 USD / JPY<br>EX.RATE 0.0091912 WITH HSBC BANK    | -84,647,397.000     | 19 Mar 21 |                   |                   |              | 0.00              | -778,009.16   | -763,965.68                       | 14,043.48     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 MAR 2021 JPY / USD<br>EX.RATE 109.677 WITH HSBC BANK USA,  | 163,342,290.000  | 29 Mar 21 |                   |                   |              | 0.00              | 1,489,303.04 | 1,474,208.39                      | -15,094.65    |
| FX DEAL TRANSACTED ON 29 OCT 2021 JPY / USD<br>EX.RATE 113.86102 WITH HSBC BANK     | 100,831,729.000  | 29 Oct 21 |                   |                   |              | 0.00              | 885,568.47   | 883,829.86                        | -1,738.61     |
| <i>Mexican peso - MXN</i>                                                           |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 13 SEP 2021 MXN / USD<br>EX.RATE 19.901702 WITH HSBC BANK     | 5,500,000.000    | 13 Sep 21 |                   |                   |              | 0.00              | 276,358.27   | 268,054.05                        | -8,304.22     |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / MXN<br>EX.RATE 0.0503579 WITH HSBC BANK     | -5,500,000.000   | 13 Sep 21 |                   |                   |              | 0.00              | -276,968.34  | -275,592.52                       | 1,375.82      |
| <i>New Israeli shekel - ILS</i>                                                     |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 08 FEB 2021 ILS / USD<br>EX.RATE 3.275986 WITH HSBC BANK USA, | 85,513.060       | 8 Feb 21  |                   |                   |              | 0.00              | 26,103.00    | 26,015.93                         | -87.07        |
| FX DEAL TRANSACTED ON 08 FEB 2021 USD / ILS<br>EX.RATE 0.3046389 WITH HSBC BANK     | -85,685.060      | 8 Feb 21  |                   |                   |              | 0.00              | -26,103.00   | -26,324.54                        | -221.54       |
| FX DEAL TRANSACTED ON 08 JUL 2021 ILS / USD<br>EX.RATE 3.279264 WITH HSBC BANK USA, | 319,547.880      | 8 Jul 21  |                   |                   |              | 0.00              | 97,445.00    | 99,061.58                         | 1,616.58      |
| FX DEAL TRANSACTED ON 08 JUL 2021 USD / ILS<br>EX.RATE 0.3048502 WITH HSBC BANK     | -319,648.830     | 8 Jul 21  |                   |                   |              | 0.00              | -97,445.00   | -97,453.91                        | -8.91         |
| FX DEAL TRANSACTED ON 09 FEB 2021 ILS / USD<br>EX.RATE 3.248867 WITH HSBC BANK USA, | 129,568.000      | 9 Feb 21  |                   |                   |              | 0.00              | 39,880.98    | 39,418.91                         | -462.07       |
| FX DEAL TRANSACTED ON 09 FEB 2021 ILS / USD<br>EX.RATE 3.2526 WITH HSBC BANK USA,   | 114,856.000      | 9 Feb 21  |                   |                   |              | 0.00              | 35,312.06    | 34,943.03                         | -369.03       |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / ILS<br>EX.RATE 0.3068426 WITH HSBC BANK     | -114,856.000     | 9 Feb 21  |                   |                   |              | 0.00              | -35,242.71   | -35,286.56                        | -43.85        |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / ILS<br>EX.RATE 0.3072008 WITH HSBC BANK     | -129,568.000     | 9 Feb 21  |                   |                   |              | 0.00              | -39,803.39   | -39,806.45                        | -3.06         |
| FX DEAL TRANSACTED ON 15 DEC 2021 ILS / USD<br>EX.RATE 3.1357 WITH HSBC BANK USA,   | 1,778,164.000    | 15 Dec 21 |                   |                   |              | 0.00              | 567,070.83   | 561,874.43                        | -5,196.40     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / ILS<br>EX.RATE 0.3192777 WITH HSBC BANK     | -1,778,164.000   | 15 Dec 21 |                   |                   |              | 0.00              | -567,728.05 | -571,737.94                       | -4,009.89     |
| FX DEAL TRANSACTED ON 15 JUN 2021 ILS / USD<br>EX.RATE 3.2409 WITH HSBC BANK USA,   | 1,778,164.000    | 15 Jun 21 |                   |                   |              | 0.00              | 548,663.64  | 546,874.98                        | -1,788.66     |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / ILS<br>EX.RATE 0.3087697 WITH HSBC BANK     | -1,778,164.000   | 15 Jun 21 |                   |                   |              | 0.00              | -549,043.12 | -554,601.71                       | -5,558.59     |
| FX DEAL TRANSACTED ON 17 SEP 2021 ILS / USD<br>EX.RATE 3.2054 WITH HSBC BANK USA,   | 1,778,164.000    | 17 Sep 21 |                   |                   |              | 0.00              | 554,740.13  | 554,601.71                        | -138.42       |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / ILS<br>EX.RATE 0.3122322 WITH HSBC BANK     | -1,778,164.000   | 17 Sep 21 |                   |                   |              | 0.00              | -555,199.99 | -561,874.43                       | -6,674.44     |
| FX DEAL TRANSACTED ON 18 MAR 2021 ILS / USD<br>EX.RATE 3.2935 WITH HSBC BANK USA,   | 1,778,164.000    | 18 Mar 21 |                   |                   |              | 0.00              | 539,901.02  | 538,193.38                        | -1,707.64     |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / ILS<br>EX.RATE 0.30398 WITH HSBC BANK USA,  | -1,778,164.000   | 18 Mar 21 |                   |                   |              | 0.00              | -540,526.31 | -546,874.98                       | -6,348.67     |
| <i>Polish zloty - PLN</i>                                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 APR 2021 PLN / USD<br>EX.RATE 3.829895 WITH HSBC BANK USA, | 1,684,491.230    | 13 Apr 21 |                   |                   |              | 0.00              | 439,827.00  | 436,560.69                        | -3,266.31     |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / PLN<br>EX.RATE 0.260913 WITH HSBC BANK USA, | -1,685,722.740   | 13 Apr 21 |                   |                   |              | 0.00              | -439,827.00 | -444,125.50                       | -4,298.50     |
| FX DEAL TRANSACTED ON 15 JAN 2021 PLN / USD<br>EX.RATE 3.740752 WITH HSBC BANK USA, | 1,590,975.490    | 15 Jan 21 |                   |                   |              | 0.00              | 425,309.00  | 419,163.11                        | -6,145.89     |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / PLN<br>EX.RATE 0.2670987 WITH HSBC BANK     | -1,592,328.830   | 15 Jan 21 |                   |                   |              | 0.00              | -425,309.00 | -426,960.77                       | -1,651.77     |
| <i>Russian ruble - RUB</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 DEC 2021 RUB / USD<br>EX.RATE 75.298 WITH HSBC BANK USA,   | 3,118,993.760    | 2 Dec 21  |                   |                   |              | 0.00              | 41,422.00   | 41,030.40                         | -391.60       |
| FX DEAL TRANSACTED ON 02 DEC 2021 USD / RUB<br>EX.RATE 0.013541 WITH HSBC BANK USA, | -3,059,014.700   | 2 Dec 21  |                   |                   |              | 0.00              | -41,422.00  | -41,268.33                        | 153.67        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2021 RUB / USD<br>EX.RATE 75.306 WITH HSBC BANK USA,   | 3,967,421.300    | 3 Dec 21  |                   |                   |              | 0.00              | 52,684.00   | 52,191.48                         | -492.52       |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / RUB<br>EX.RATE 0.0135391 WITH HSBC BANK     | -3,891,240.240   | 3 Dec 21  |                   |                   |              | 0.00              | -52,684.00  | -52,495.65                        | 188.35        |
| FX DEAL TRANSACTED ON 08 FEB 2021 RUB / USD<br>EX.RATE 74.69 WITH HSBC BANK USA,    | 39,592,975.000   | 8 Feb 21  |                   |                   |              | 0.00              | 530,097.40  | 533,229.74                        | 3,132.34      |
| FX DEAL TRANSACTED ON 08 FEB 2021 USD / RUB<br>EX.RATE 0.0134386 WITH HSBC BANK     | -39,592,975.000  | 8 Feb 21  |                   |                   |              | 0.00              | -532,074.25 | -540,269.13                       | -8,194.88     |
| FX DEAL TRANSACTED ON 09 FEB 2021 RUB / USD<br>EX.RATE 74.91705 WITH HSBC BANK USA, | 7,555,252.000    | 9 Feb 21  |                   |                   |              | 0.00              | 100,848.23  | 102,707.79                        | 1,859.56      |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / RUB<br>EX.RATE 0.0134867 WITH HSBC BANK     | -7,555,252.000   | 9 Feb 21  |                   |                   |              | 0.00              | -101,895.52 | -103,095.80                       | -1,200.28     |
| FX DEAL TRANSACTED ON 11 FEB 2021 RUB / USD<br>EX.RATE 74.62132 WITH HSBC BANK USA, | 7,559,766.000    | 11 Feb 21 |                   |                   |              | 0.00              | 101,308.39  | 102,769.16                        | 1,460.77      |
| FX DEAL TRANSACTED ON 11 FEB 2021 USD / RUB<br>EX.RATE 0.013536 WITH HSBC BANK USA, | -7,559,766.000   | 11 Feb 21 |                   |                   |              | 0.00              | -102,328.64 | -102,019.41                       | 309.23        |
| FX DEAL TRANSACTED ON 11 MAR 2021 RUB / USD<br>EX.RATE 74.40033 WITH HSBC BANK USA, | 6,354,088.000    | 11 Mar 21 |                   |                   |              | 0.00              | 85,404.03   | 87,042.24                         | 1,638.21      |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / RUB<br>EX.RATE 0.0135828 WITH HSBC BANK     | -6,354,088.000   | 11 Mar 21 |                   |                   |              | 0.00              | -86,306.53  | -85,575.50                        | 731.03        |
| FX DEAL TRANSACTED ON 11 NOV 2021 RUB / USD<br>EX.RATE 72.4755 WITH HSBC BANK USA,  | 8,437,887.610    | 11 Nov 21 |                   |                   |              | 0.00              | 116,424.00  | 111,734.94                        | -4,689.06     |
| FX DEAL TRANSACTED ON 11 NOV 2021 USD / RUB<br>EX.RATE 0.0140489 WITH HSBC BANK     | -8,287,060.320   | 11 Nov 21 |                   |                   |              | 0.00              | -116,424.00 | -112,898.88                       | 3,525.12      |
| FX DEAL TRANSACTED ON 12 MAY 2021 RUB / USD<br>EX.RATE 75.12607 WITH HSBC BANK USA, | 8,286,729.000    | 12 May 21 |                   |                   |              | 0.00              | 110,304.31  | 111,565.36                        | 1,261.05      |
| FX DEAL TRANSACTED ON 12 MAY 2021 USD / RUB<br>EX.RATE 0.0134775 WITH HSBC BANK     | -8,286,729.000   | 12 May 21 |                   |                   |              | 0.00              | -111,684.64 | -112,651.66                       | -967.02       |
| FX DEAL TRANSACTED ON 13 AUG 2021 RUB / USD<br>EX.RATE 74.694 WITH HSBC BANK USA,   | 1,184,048.000    | 13 Aug 21 |                   |                   |              | 0.00              | 15,851.98   | 16,130.90                         | 278.92        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 AUG 2021 USD / RUB<br>EX.RATE 0.0136044 WITH HSBC BANK     | -1,184,048.000   | 13 Aug 21 |                   |                   |              | 0.00              | -16,108.29  | -15,941.00                        | 167.29        |
| FX DEAL TRANSACTED ON 13 MAY 2021 RUB / USD<br>EX.RATE 75.46076 WITH HSBC BANK USA, | 8,227,258.000    | 13 May 21 |                   |                   |              | 0.00              | 109,026.97  | 110,764.69                        | 1,737.72      |
| FX DEAL TRANSACTED ON 13 MAY 2021 USD / RUB<br>EX.RATE 0.0134181 WITH HSBC BANK     | -8,227,258.000   | 13 May 21 |                   |                   |              | 0.00              | -110,394.08 | -111,843.19                       | -1,449.11     |
| FX DEAL TRANSACTED ON 14 JAN 2021 RUB / USD<br>EX.RATE 73.9276 WITH HSBC BANK USA,  | 2,123,367.000    | 14 Jan 21 |                   |                   |              | 0.00              | 28,722.25   | 28,597.05                         | -125.20       |
| FX DEAL TRANSACTED ON 14 JAN 2021 RUB / USD<br>EX.RATE 73.9646 WITH HSBC BANK USA,  | 2,124,661.000    | 14 Jan 21 |                   |                   |              | 0.00              | 28,725.38   | 28,614.48                         | -110.90       |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / RUB<br>EX.RATE 0.013604 WITH HSBC BANK USA, | -2,124,661.000   | 14 Jan 21 |                   |                   |              | 0.00              | -28,903.81  | -28,797.25                        | 106.56        |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / RUB<br>EX.RATE 0.0136107 WITH HSBC BANK     | -2,123,367.000   | 14 Jan 21 |                   |                   |              | 0.00              | -28,900.51  | -28,779.71                        | 120.80        |
| FX DEAL TRANSACTED ON 14 JUL 2021 RUB / USD<br>EX.RATE 75.377 WITH HSBC BANK USA,   | 4,005,330.000    | 14 Jul 21 |                   |                   |              | 0.00              | 53,137.30   | 56,301.57                         | 3,164.27      |
| FX DEAL TRANSACTED ON 14 JUL 2021 USD / RUB<br>EX.RATE 0.0134713 WITH HSBC BANK     | -4,005,330.000   | 14 Jul 21 |                   |                   |              | 0.00              | -53,956.92  | -54,094.10                        | -137.18       |
| FX DEAL TRANSACTED ON 15 FEB 2021 RUB / USD<br>EX.RATE 73.2969 WITH HSBC BANK USA,  | 29,518,343.730   | 15 Feb 21 |                   |                   |              | 0.00              | 402,722.95  | 402,794.94                        | 71.99         |
| FX DEAL TRANSACTED ON 15 JAN 2021 RUB / USD<br>EX.RATE 73.8543 WITH HSBC BANK USA,  | 2,127,096.000    | 15 Jan 21 |                   |                   |              | 0.00              | 28,801.25   | 28,647.28                         | -153.97       |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / RUB<br>EX.RATE 0.0136252 WITH HSBC BANK     | -2,127,096.000   | 15 Jan 21 |                   |                   |              | 0.00              | -28,982.16  | -28,830.25                        | 151.91        |
| FX DEAL TRANSACTED ON 15 JUN 2021 RUB / USD<br>EX.RATE 73.24246 WITH HSBC BANK USA, | 8,121,048.000    | 15 Jun 21 |                   |                   |              | 0.00              | 110,878.96  | 111,558.60                        | 679.64        |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / RUB<br>EX.RATE 0.0138373 WITH HSBC BANK     | -8,121,048.000   | 15 Jun 21 |                   |                   |              | 0.00              | -112,373.34 | -111,247.16                       | 1,126.18      |
| FX DEAL TRANSACTED ON 17 DEC 2021 RUB / USD<br>EX.RATE 73.6791 WITH HSBC BANK USA,  | 6,950,254.940    | 17 Dec 21 |                   |                   |              | 0.00              | 94,331.43   | 93,763.98                         | -567.45       |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / RUB<br>EX.RATE 0.013765 WITH HSBC BANK USA, | -8,121,048.000   | 17 Sep 21 |                   |                   |              | 0.00              | -111,786.41 | -111,558.60                       | 227.81        |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / RUB<br>EX.RATE 0.0135645 WITH HSBC BANK     | -5,534,387.000   | 18 Feb 21 |                   |                   |              | 0.00              | -75,071.44  | -74,686.82                        | 384.62        |
| FX DEAL TRANSACTED ON 19 AUG 2021 USD / RUB<br>EX.RATE 0.0134777 WITH HSBC BANK     | -15,329,939.000  | 19 Aug 21 |                   |                   |              | 0.00              | -206,611.86 | -206,389.05                       | 222.81        |
| FX DEAL TRANSACTED ON 19 MAR 2021 USD / RUB<br>EX.RATE 0.0135052 WITH HSBC BANK     | -39,614,011.000  | 19 Mar 21 |                   |                   |              | 0.00              | -534,994.80 | -533,513.05                       | 1,481.75      |
| FX DEAL TRANSACTED ON 19 NOV 2021 RUB / USD<br>EX.RATE 72.9 WITH HSBC BANK USA,     | 7,103,012.320    | 19 Nov 21 |                   |                   |              | 0.00              | 97,435.01   | 96,767.99                         | -667.02       |
| FX DEAL TRANSACTED ON 20 MAY 2021 RUB / USD<br>EX.RATE 73.6552 WITH HSBC BANK USA,  | 1,398,969.000    | 20 May 21 |                   |                   |              | 0.00              | 18,993.49   | 19,017.90                         | 24.41         |
| FX DEAL TRANSACTED ON 21 JAN 2021 RUB / USD<br>EX.RATE 73.5294 WITH HSBC BANK USA,  | 6,375,124.000    | 21 Jan 21 |                   |                   |              | 0.00              | 86,701.70   | 86,407.21                         | -294.49       |
| FX DEAL TRANSACTED ON 21 JUL 2021 RUB / USD<br>EX.RATE 74.3478 WITH HSBC BANK USA,  | 4,005,330.000    | 21 Jul 21 |                   |                   |              | 0.00              | 53,872.88   | 54,094.10                         | 221.22        |
| FX DEAL TRANSACTED ON 21 JUN 2021 RUB / USD<br>EX.RATE 73.0365 WITH HSBC BANK USA,  | 1,766,960.000    | 21 Jun 21 |                   |                   |              | 0.00              | 24,192.84   | 24,204.92                         | 12.08         |
| FX DEAL TRANSACTED ON 21 OCT 2021 USD / RUB<br>EX.RATE 0.014077 WITH HSBC BANK USA, | -4,005,330.000   | 21 Oct 21 |                   |                   |              | 0.00              | -56,383.00  | -56,301.57                        | 81.43         |
| <i>South African rand - ZAR</i>                                                     |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / ZAR<br>EX.RATE 0.0690819 WITH HSBC BANK     | -719,247.250     | 7 Sep 21  |                   |                   |              | 0.00              | -49,687.00  | -44,630.36                        | 5,056.64      |
| FX DEAL TRANSACTED ON 07 SEP 2021 ZAR / USD<br>EX.RATE 14.301662 WITH HSBC BANK     | 710,606.680      | 7 Sep 21  |                   |                   |              | 0.00              | 49,687.00   | 49,792.88                         | 105.88        |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / ZAR<br>EX.RATE 0.0647229 WITH HSBC BANK     | -3,680,000.000   | 15 Jan 21 |                   |                   |              | 0.00              | -238,180.35 | -268,368.28                       | -30,187.93    |
| FX DEAL TRANSACTED ON 15 JAN 2021 ZAR / USD<br>EX.RATE 15.1706 WITH HSBC BANK USA,  | 3,680,000.000    | 15 Jan 21 |                   |                   |              | 0.00              | 242,574.45  | 242,544.08                        | -30.37        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| Swiss franc - CHF                                                                   |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 JUN 2021 CHF / USD<br>EX.RATE 0.89764 WITH HSBC BANK USA,  | 685,171.000      | 2 Jun 21 |                   |                   |              | 0.00              | 763,302.66    | 747,269.06                        | -16,033.60    |
| United States dollar - USD                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 DEC 2021 GBP / USD<br>EX.RATE 0.7508583 WITH HSBC BANK     | -5,006,270.780   | 1 Dec 21 |                   |                   |              | 0.00              | -5,006,270.78 | -5,006,270.78                     | 0.00          |
| FX DEAL TRANSACTED ON 01 DEC 2021 USD / GBP<br>EX.RATE 1.3328743 WITH HSBC BANK     | 5,010,274.490    | 1 Dec 21 |                   |                   |              | 0.00              | 5,010,274.49  | 5,010,274.49                      | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2021 GBP / USD<br>EX.RATE 0.7290981 WITH HSBC BANK     | -3,393,233.500   | 1 Feb 21 |                   |                   |              | 0.00              | -3,393,233.50 | -3,393,233.50                     | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2021 USD / GBP<br>EX.RATE 1.371726 WITH HSBC BANK USA, | 3,393,650.120    | 1 Feb 21 |                   |                   |              | 0.00              | 3,393,650.12  | 3,393,650.12                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUL 2021 USD / JPY<br>EX.RATE 0.0089681 WITH HSBC BANK     | 636,700.660      | 1 Jul 21 |                   |                   |              | 0.00              | 636,700.66    | 636,700.66                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 EUR / USD<br>EX.RATE 0.817977 WITH HSBC BANK USA, | -1,215,193.130   | 1 Jun 21 |                   |                   |              | 0.00              | -1,215,193.13 | -1,215,193.13                     | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 GBP / USD<br>EX.RATE 0.7049154 WITH HSBC BANK     | -5,297,089.740   | 1 Jun 21 |                   |                   |              | 0.00              | -5,297,089.74 | -5,297,089.74                     | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 USD / EUR<br>EX.RATE 1.2232304 WITH HSBC BANK     | 1,215,891.020    | 1 Jun 21 |                   |                   |              | 0.00              | 1,215,891.02  | 1,215,891.02                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2021 USD / GBP<br>EX.RATE 1.4186629 WITH HSBC BANK     | 5,297,287.270    | 1 Jun 21 |                   |                   |              | 0.00              | 5,297,287.27  | 5,297,287.27                      | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2021 EUR / USD<br>EX.RATE 0.8296248 WITH HSBC BANK     | -2,020,190.230   | 1 Mar 21 |                   |                   |              | 0.00              | -2,020,190.23 | -2,020,190.23                     | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2021 GBP / USD<br>EX.RATE 0.7172186 WITH HSBC BANK     | -4,290,184.480   | 1 Mar 21 |                   |                   |              | 0.00              | -4,290,184.48 | -4,290,184.48                     | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2021 USD / EUR<br>EX.RATE 1.2063705 WITH HSBC BANK     | 2,021,876.960    | 1 Mar 21 |                   |                   |              | 0.00              | 2,021,876.96  | 2,021,876.96                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 MAR 2021 USD / GBP<br>EX.RATE 1.3945767 WITH HSBC BANK     | 4,291,112.510    | 1 Mar 21 |                   |                   |              | 0.00              | 4,291,112.51  | 4,291,112.51                      | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 EUR / USD<br>EX.RATE 0.8637127 WITH HSBC BANK     | -2,233,381.540   | 1 Nov 21 |                   |                   |              | 0.00              | -2,233,381.54 | -2,233,381.54                     | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2021 USD / EUR<br>EX.RATE 1.1571285 WITH HSBC BANK     | 2,232,100.880    | 1 Nov 21 |                   |                   |              | 0.00              | 2,232,100.88  | 2,232,100.88                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2021 EUR / USD<br>EX.RATE 0.8624891 WITH HSBC BANK     | -1,591,904.260   | 1 Oct 21 |                   |                   |              | 0.00              | -1,591,904.26 | -1,591,904.26                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2021 USD / EUR<br>EX.RATE 1.1588093 WITH HSBC BANK     | 1,591,045.170    | 1 Oct 21 |                   |                   |              | 0.00              | 1,591,045.17  | 1,591,045.17                      | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 GBP / USD<br>EX.RATE 0.7190841 WITH HSBC BANK     | -5,373,502.510   | 2 Aug 21 |                   |                   |              | 0.00              | -5,373,502.51 | -5,373,502.51                     | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2021 USD / GBP<br>EX.RATE 1.3907454 WITH HSBC BANK     | 5,373,840.230    | 2 Aug 21 |                   |                   |              | 0.00              | 5,373,840.23  | 5,373,840.23                      | 0.00          |
| FX DEAL TRANSACTED ON 02 DEC 2021 IDR / USD<br>EX.RATE 14515.5 WITH HSBC BANK USA,  | -410,393.000     | 2 Dec 21 |                   |                   |              | 0.00              | -410,393.00   | -410,393.00                       | 0.00          |
| FX DEAL TRANSACTED ON 02 DEC 2021 RUB / USD<br>EX.RATE 75.298 WITH HSBC BANK USA,   | -41,422.000      | 2 Dec 21 |                   |                   |              | 0.00              | -41,422.00    | -41,422.00                        | 0.00          |
| FX DEAL TRANSACTED ON 02 DEC 2021 USD / IDR<br>EX.RATE 0.0000692 WITH HSBC BANK     | 410,393.000      | 2 Dec 21 |                   |                   |              | 0.00              | 410,393.00    | 410,393.00                        | 0.00          |
| FX DEAL TRANSACTED ON 02 DEC 2021 USD / RUB<br>EX.RATE 0.013541 WITH HSBC BANK USA, | 41,422.000       | 2 Dec 21 |                   |                   |              | 0.00              | 41,422.00     | 41,422.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUN 2021 CHF / USD<br>EX.RATE 0.89764 WITH HSBC BANK USA,  | -763,302.660     | 2 Jun 21 |                   |                   |              | 0.00              | -763,302.66   | -763,302.66                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 RUB / USD<br>EX.RATE 75.306 WITH HSBC BANK USA,   | -52,684.000      | 3 Dec 21 |                   |                   |              | 0.00              | -52,684.00    | -52,684.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2021 USD / RUB<br>EX.RATE 0.0135391 WITH HSBC BANK     | 52,684.000       | 3 Dec 21 |                   |                   |              | 0.00              | 52,684.00     | 52,684.00                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAR 2021 USD / CAD<br>EX.RATE 0.7922687 WITH HSBC BANK     | 717,018.250      | 3 Mar 21 |                   |                   |              | 0.00              | 717,018.25    | 717,018.25                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                         |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2021 IDR / USD<br>EX.RATE 14393.0 WITH HSBC BANK USA, | -69,819.000      | 3 Sep 21 |                   |                   |              | 0.00              | -69,819.00    | -69,819.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2021 USD / IDR<br>EX.RATE 0.0000702 WITH HSBC BANK    | 69,819.000       | 3 Sep 21 |                   |                   |              | 0.00              | 69,819.00     | 69,819.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2021 USD / EUR<br>EX.RATE 1.2035112 WITH HSBC BANK    | 844,142.760      | 4 May 21 |                   |                   |              | 0.00              | 844,142.76    | 844,142.76                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2021 AUD / USD<br>EX.RATE 1.3758623 WITH HSBC BANK    | -891,804.340     | 4 Oct 21 |                   |                   |              | 0.00              | -891,804.34   | -891,804.34                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2021 USD / AUD<br>EX.RATE 0.7269052 WITH HSBC BANK    | 891,912.680      | 4 Oct 21 |                   |                   |              | 0.00              | 891,912.68    | 891,912.68                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2021 GBP / USD<br>EX.RATE 0.7202812 WITH HSBC BANK    | -887,153.540     | 5 Apr 21 |                   |                   |              | 0.00              | -887,153.54   | -887,153.54                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2021 USD / GBP<br>EX.RATE 1.3884713 WITH HSBC BANK    | 887,233.160      | 5 Apr 21 |                   |                   |              | 0.00              | 887,233.16    | 887,233.16                        | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 AUD / USD<br>EX.RATE 1.3130495 WITH HSBC BANK    | -939,797.000     | 6 Apr 21 |                   |                   |              | 0.00              | -939,797.00   | -939,797.00                       | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 EUR / USD<br>EX.RATE 0.8470947 WITH HSBC BANK    | -2,065,884.630   | 6 Apr 21 |                   |                   |              | 0.00              | -2,065,884.63 | -2,065,884.63                     | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 GBP / USD<br>EX.RATE 0.7229428 WITH HSBC BANK    | -4,256,215.020   | 6 Apr 21 |                   |                   |              | 0.00              | -4,256,215.02 | -4,256,215.02                     | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / AUD<br>EX.RATE 0.7616856 WITH HSBC BANK    | 939,920.030      | 6 Apr 21 |                   |                   |              | 0.00              | 939,920.03    | 939,920.03                        | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / EUR<br>EX.RATE 1.1811585 WITH HSBC BANK    | 2,067,027.380    | 6 Apr 21 |                   |                   |              | 0.00              | 2,067,027.38  | 2,067,027.38                      | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2021 USD / GBP<br>EX.RATE 1.3833547 WITH HSBC BANK    | 4,256,582.410    | 6 Apr 21 |                   |                   |              | 0.00              | 4,256,582.41  | 4,256,582.41                      | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2021 EUR / USD<br>EX.RATE 0.8862184 WITH HSBC BANK    | -660,000.000     | 6 Dec 21 |                   |                   |              | 0.00              | -660,000.00   | -660,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JAN 2021 GBP / USD<br>EX.RATE 0.7364082 WITH HSBC BANK    | -3,487,196.600   | 7 Jan 21 |                   |                   |              | 0.00              | -3,487,196.60 | -3,487,196.60                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 07 JAN 2021 USD / GBP<br>EX.RATE 1.358136 WITH HSBC BANK USA, | 3,487,693.250    | 7 Jan 21 |                   |                   |              | 0.00              | 3,487,693.25 | 3,487,693.25                      | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2021 USD / ZAR<br>EX.RATE 0.0690819 WITH HSBC BANK     | 49,687.000       | 7 Sep 21 |                   |                   |              | 0.00              | 49,687.00    | 49,687.00                         | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2021 ZAR / USD<br>EX.RATE 14.301662 WITH HSBC BANK     | -49,687.000      | 7 Sep 21 |                   |                   |              | 0.00              | -49,687.00   | -49,687.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2021 ILS / USD<br>EX.RATE 3.275986 WITH HSBC BANK USA, | -26,103.000      | 8 Feb 21 |                   |                   |              | 0.00              | -26,103.00   | -26,103.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2021 RUB / USD<br>EX.RATE 74.69 WITH HSBC BANK USA,    | -530,097.400     | 8 Feb 21 |                   |                   |              | 0.00              | -530,097.40  | -530,097.40                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2021 USD / ILS<br>EX.RATE 0.3046389 WITH HSBC BANK     | 26,103.000       | 8 Feb 21 |                   |                   |              | 0.00              | 26,103.00    | 26,103.00                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2021 USD / RUB<br>EX.RATE 0.0134386 WITH HSBC BANK     | 532,074.250      | 8 Feb 21 |                   |                   |              | 0.00              | 532,074.25   | 532,074.25                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUL 2021 ILS / USD<br>EX.RATE 3.279264 WITH HSBC BANK USA, | -97,445.000      | 8 Jul 21 |                   |                   |              | 0.00              | -97,445.00   | -97,445.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUL 2021 USD / ILS<br>EX.RATE 0.3048502 WITH HSBC BANK     | 97,445.000       | 8 Jul 21 |                   |                   |              | 0.00              | 97,445.00    | 97,445.00                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 ILS / USD<br>EX.RATE 3.248867 WITH HSBC BANK USA, | -39,880.980      | 9 Feb 21 |                   |                   |              | 0.00              | -39,880.98   | -39,880.98                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 ILS / USD<br>EX.RATE 3.2526 WITH HSBC BANK USA,   | -35,312.060      | 9 Feb 21 |                   |                   |              | 0.00              | -35,312.06   | -35,312.06                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 RUB / USD<br>EX.RATE 74.91705 WITH HSBC BANK USA, | -100,848.230     | 9 Feb 21 |                   |                   |              | 0.00              | -100,848.23  | -100,848.23                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / ILS<br>EX.RATE 0.3068426 WITH HSBC BANK     | 35,242.710       | 9 Feb 21 |                   |                   |              | 0.00              | 35,242.71    | 35,242.71                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / ILS<br>EX.RATE 0.3072008 WITH HSBC BANK     | 39,803.390       | 9 Feb 21 |                   |                   |              | 0.00              | 39,803.39    | 39,803.39                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2021 USD / RUB<br>EX.RATE 0.0134867 WITH HSBC BANK     | 101,895.520      | 9 Feb 21 |                   |                   |              | 0.00              | 101,895.52   | 101,895.52                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 JUL 2021 EUR / USD<br>EX.RATE 0.841561 WITH HSBC BANK USA, | -766,432.860     | 9 Jul 21  |                   |                   |              | 0.00              | -766,432.86 | -766,432.86                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2021 JPY / USD<br>EX.RATE 113.45024 WITH HSBC BANK     | -773,679.990     | 10 Dec 21 |                   |                   |              | 0.00              | -773,679.99 | -773,679.99                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JUN 2021 USD / JPY<br>EX.RATE 0.0091296 WITH HSBC BANK     | 659,509.070      | 10 Jun 21 |                   |                   |              | 0.00              | 659,509.07  | 659,509.07                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAR 2021 EUR / USD<br>EX.RATE 0.8385674 WITH HSBC BANK     | -867,551.030     | 10 Mar 21 |                   |                   |              | 0.00              | -867,551.03 | -867,551.03                       | 0.00          |
| FX DEAL TRANSACTED ON 10 MAR 2021 USD / GBP<br>EX.RATE 1.39263 WITH HSBC BANK USA,  | 995,308.480      | 10 Mar 21 |                   |                   |              | 0.00              | 995,308.48  | 995,308.48                        | 0.00          |
| FX DEAL TRANSACTED ON 11 FEB 2021 RUB / USD<br>EX.RATE 74.62132 WITH HSBC BANK USA, | -101,308.390     | 11 Feb 21 |                   |                   |              | 0.00              | -101,308.39 | -101,308.39                       | 0.00          |
| FX DEAL TRANSACTED ON 11 FEB 2021 USD / RUB<br>EX.RATE 0.013536 WITH HSBC BANK USA, | 102,328.640      | 11 Feb 21 |                   |                   |              | 0.00              | 102,328.64  | 102,328.64                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 AUD / USD<br>EX.RATE 1.2860577 WITH HSBC BANK     | -959,521.500     | 11 Mar 21 |                   |                   |              | 0.00              | -959,521.50 | -959,521.50                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 RUB / USD<br>EX.RATE 74.40033 WITH HSBC BANK USA, | -85,404.030      | 11 Mar 21 |                   |                   |              | 0.00              | -85,404.03  | -85,404.03                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / AUD<br>EX.RATE 0.7776508 WITH HSBC BANK     | 959,621.090      | 11 Mar 21 |                   |                   |              | 0.00              | 959,621.09  | 959,621.09                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR 2021 USD / RUB<br>EX.RATE 0.0135828 WITH HSBC BANK     | 86,306.530       | 11 Mar 21 |                   |                   |              | 0.00              | 86,306.53   | 86,306.53                         | 0.00          |
| FX DEAL TRANSACTED ON 11 NOV 2021 RUB / USD<br>EX.RATE 72.4755 WITH HSBC BANK USA,  | -116,424.000     | 11 Nov 21 |                   |                   |              | 0.00              | -116,424.00 | -116,424.00                       | 0.00          |
| FX DEAL TRANSACTED ON 11 NOV 2021 USD / RUB<br>EX.RATE 0.0140489 WITH HSBC BANK     | 116,424.000      | 11 Nov 21 |                   |                   |              | 0.00              | 116,424.00  | 116,424.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAY 2021 RUB / USD<br>EX.RATE 75.12607 WITH HSBC BANK USA, | -110,304.310     | 12 May 21 |                   |                   |              | 0.00              | -110,304.31 | -110,304.31                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAY 2021 USD / RUB<br>EX.RATE 0.0134775 WITH HSBC BANK     | 111,684.640      | 12 May 21 |                   |                   |              | 0.00              | 111,684.64  | 111,684.64                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 APR 2021 EUR / USD<br>EX.RATE 0.8404596 WITH HSBC BANK     | -774,576.210     | 13 Apr 21 |                   |                   |              | 0.00              | -774,576.21 | -774,576.21                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2021 PLN / USD<br>EX.RATE 3.829895 WITH HSBC BANK USA, | -439,827.000     | 13 Apr 21 |                   |                   |              | 0.00              | -439,827.00 | -439,827.00                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / EUR<br>EX.RATE 1.1893471 WITH HSBC BANK     | 774,264.960      | 13 Apr 21 |                   |                   |              | 0.00              | 774,264.96  | 774,264.96                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2021 USD / PLN<br>EX.RATE 0.260913 WITH HSBC BANK USA, | 439,827.000      | 13 Apr 21 |                   |                   |              | 0.00              | 439,827.00  | 439,827.00                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2021 RUB / USD<br>EX.RATE 74.694 WITH HSBC BANK USA,   | -15,851.980      | 13 Aug 21 |                   |                   |              | 0.00              | -15,851.98  | -15,851.98                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2021 USD / RUB<br>EX.RATE 0.0136044 WITH HSBC BANK     | 16,108.290       | 13 Aug 21 |                   |                   |              | 0.00              | 16,108.29   | 16,108.29                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2021 IDR / USD<br>EX.RATE 14346.0 WITH HSBC BANK USA,  | -413,511.140     | 13 Dec 21 |                   |                   |              | 0.00              | -413,511.14 | -413,511.14                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2021 USD / IDR<br>EX.RATE 0.0000697 WITH HSBC BANK     | 70,047.740       | 13 Dec 21 |                   |                   |              | 0.00              | 70,047.74   | 70,047.74                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAY 2021 RUB / USD<br>EX.RATE 75.46076 WITH HSBC BANK USA, | -109,026.970     | 13 May 21 |                   |                   |              | 0.00              | -109,026.97 | -109,026.97                       | 0.00          |
| FX DEAL TRANSACTED ON 13 MAY 2021 USD / RUB<br>EX.RATE 0.0134181 WITH HSBC BANK     | 110,394.080      | 13 May 21 |                   |                   |              | 0.00              | 110,394.08  | 110,394.08                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 IDR / USD<br>EX.RATE 14260.0 WITH HSBC BANK USA,  | -69,789.620      | 13 Sep 21 |                   |                   |              | 0.00              | -69,789.62  | -69,789.62                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 MXN / USD<br>EX.RATE 19.901702 WITH HSBC BANK     | -276,358.270     | 13 Sep 21 |                   |                   |              | 0.00              | -276,358.27 | -276,358.27                       | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / MXN<br>EX.RATE 0.0503579 WITH HSBC BANK     | 276,968.340      | 13 Sep 21 |                   |                   |              | 0.00              | 276,968.34  | 276,968.34                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 RUB / USD<br>EX.RATE 73.9276 WITH HSBC BANK USA,  | -28,722.250      | 14 Jan 21 |                   |                   |              | 0.00              | -28,722.25  | -28,722.25                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 RUB / USD<br>EX.RATE 73.9646 WITH HSBC BANK USA,  | -28,725.380      | 14 Jan 21 |                   |                   |              | 0.00              | -28,725.38  | -28,725.38                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / RUB<br>EX.RATE 0.013604 WITH HSBC BANK USA, | 28,903.810       | 14 Jan 21 |                   |                   |              | 0.00              | 28,903.81     | 28,903.81                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JAN 2021 USD / RUB<br>EX.RATE 0.0136107 WITH HSBC BANK     | 28,900.510       | 14 Jan 21 |                   |                   |              | 0.00              | 28,900.51     | 28,900.51                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUL 2021 RUB / USD<br>EX.RATE 75.377 WITH HSBC BANK USA,   | -53,137.300      | 14 Jul 21 |                   |                   |              | 0.00              | -53,137.30    | -53,137.30                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUL 2021 USD / RUB<br>EX.RATE 0.0134713 WITH HSBC BANK     | 53,956.920       | 14 Jul 21 |                   |                   |              | 0.00              | 53,956.92     | 53,956.92                         | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 CAD / USD<br>EX.RATE 1.2908 WITH HSBC BANK USA,   | -2,599,939.570   | 15 Dec 21 |                   |                   |              | 0.00              | -2,599,939.57 | -2,599,939.57                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 DKK / USD<br>EX.RATE 6.60126 WITH HSBC BANK USA,  | -1,581,166.020   | 15 Dec 21 |                   |                   |              | 0.00              | -1,581,166.02 | -1,581,166.02                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8878235 WITH HSBC BANK     | -8,326,405.370   | 15 Dec 21 |                   |                   |              | 0.00              | -8,326,405.37 | -8,326,405.37                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 ILS / USD<br>EX.RATE 3.1357 WITH HSBC BANK USA,   | -567,070.830     | 15 Dec 21 |                   |                   |              | 0.00              | -567,070.83   | -567,070.83                       | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 JPY / USD<br>EX.RATE 113.868 WITH HSBC BANK USA,  | -2,327,685.830   | 15 Dec 21 |                   |                   |              | 0.00              | -2,327,685.83 | -2,327,685.83                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / CAD<br>EX.RATE 0.7748304 WITH HSBC BANK     | 2,600,332.400    | 15 Dec 21 |                   |                   |              | 0.00              | 2,600,332.40  | 2,600,332.40                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / DKK<br>EX.RATE 0.1518486 WITH HSBC BANK     | 1,584,947.800    | 15 Dec 21 |                   |                   |              | 0.00              | 1,584,947.80  | 1,584,947.80                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.129126 WITH HSBC BANK USA, | 8,346,926.610    | 15 Dec 21 |                   |                   |              | 0.00              | 8,346,926.61  | 8,346,926.61                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / ILS<br>EX.RATE 0.3192777 WITH HSBC BANK     | 567,728.050      | 15 Dec 21 |                   |                   |              | 0.00              | 567,728.05    | 567,728.05                        | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / JPY<br>EX.RATE 0.0087927 WITH HSBC BANK     | 2,330,497.950    | 15 Dec 21 |                   |                   |              | 0.00              | 2,330,497.95  | 2,330,497.95                      | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2021 RUB / USD<br>EX.RATE 73.2969 WITH HSBC BANK USA,  | -402,722.950     | 15 Feb 21 |                   |                   |              | 0.00              | -402,722.95   | -402,722.95                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 15 JAN 2021 PLN / USD<br>EX.RATE 3.740752 WITH HSBC BANK USA, | -425,309.000     | 15 Jan 21 |                   |                   |              | 0.00              | -425,309.00    | -425,309.00                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 RUB / USD<br>EX.RATE 73.8543 WITH HSBC BANK USA,  | -28,801.250      | 15 Jan 21 |                   |                   |              | 0.00              | -28,801.25     | -28,801.25                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / PLN<br>EX.RATE 0.2670987 WITH HSBC BANK     | 425,309.000      | 15 Jan 21 |                   |                   |              | 0.00              | 425,309.00     | 425,309.00                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / RUB<br>EX.RATE 0.0136252 WITH HSBC BANK     | 28,982.160       | 15 Jan 21 |                   |                   |              | 0.00              | 28,982.16      | 28,982.16                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / ZAR<br>EX.RATE 0.0647229 WITH HSBC BANK     | 238,180.350      | 15 Jan 21 |                   |                   |              | 0.00              | 238,180.35     | 238,180.35                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 ZAR / USD<br>EX.RATE 15.1706 WITH HSBC BANK USA,  | -242,574.450     | 15 Jan 21 |                   |                   |              | 0.00              | -242,574.45    | -242,574.45                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 CAD / USD<br>EX.RATE 1.21803 WITH HSBC BANK USA,  | -2,755,270.400   | 15 Jun 21 |                   |                   |              | 0.00              | -2,755,270.40  | -2,755,270.40                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 DKK / USD<br>EX.RATE 6.13294 WITH HSBC BANK USA,  | -1,701,906.100   | 15 Jun 21 |                   |                   |              | 0.00              | -1,701,906.10  | -1,701,906.10                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8247015 WITH HSBC BANK     | -11,177,730.900  | 15 Jun 21 |                   |                   |              | 0.00              | -11,177,730.90 | -11,177,730.90                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 ILS / USD<br>EX.RATE 3.2409 WITH HSBC BANK USA,   | -548,663.640     | 15 Jun 21 |                   |                   |              | 0.00              | -548,663.64    | -548,663.64                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 JPY / USD<br>EX.RATE 110.093 WITH HSBC BANK USA,  | -3,475,779.200   | 15 Jun 21 |                   |                   |              | 0.00              | -3,475,779.20  | -3,475,779.20                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 RUB / USD<br>EX.RATE 73.24246 WITH HSBC BANK USA, | -110,878.960     | 15 Jun 21 |                   |                   |              | 0.00              | -110,878.96    | -110,878.96                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CAD<br>EX.RATE 0.8209709 WITH HSBC BANK     | 2,755,179.920    | 15 Jun 21 |                   |                   |              | 0.00              | 2,755,179.92   | 2,755,179.92                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / DKK<br>EX.RATE 0.1633309 WITH HSBC BANK     | 1,704,797.030    | 15 Jun 21 |                   |                   |              | 0.00              | 1,704,797.03   | 1,704,797.03                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.21468 WITH HSBC BANK USA,  | 11,197,273.680   | 15 Jun 21 |                   |                   |              | 0.00              | 11,197,273.68  | 11,197,273.68                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                        |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANACTED ON 15 JUN 2021 USD / ILS<br>EX.RATE 0.3087697 WITH HSBC BANK    | 549,043.120      | 15 Jun 21 |                   |                   |              | 0.00              | 549,043.12     | 549,043.12                        | 0.00          |
| FX DEAL TRANACTED ON 15 JUN 2021 USD / JPY<br>EX.RATE 0.0090897 WITH HSBC BANK    | 3,478,243.510    | 15 Jun 21 |                   |                   |              | 0.00              | 3,478,243.51   | 3,478,243.51                      | 0.00          |
| FX DEAL TRANACTED ON 15 JUN 2021 USD / RUB<br>EX.RATE 0.0138373 WITH HSBC BANK    | 112,373.340      | 15 Jun 21 |                   |                   |              | 0.00              | 112,373.34     | 112,373.34                        | 0.00          |
| FX DEAL TRANACTED ON 15 MAR 2021 USD / IDR<br>EX.RATE 0.0000694 WITH HSBC BANK    | 713,933.180      | 15 Mar 21 |                   |                   |              | 0.00              | 713,933.18     | 713,933.18                        | 0.00          |
| FX DEAL TRANACTED ON 15 MAR 2021 USD / INR<br>EX.RATE 0.0137533 WITH HSBC BANK    | 693,669.310      | 15 Mar 21 |                   |                   |              | 0.00              | 693,669.31     | 693,669.31                        | 0.00          |
| FX DEAL TRANACTED ON 17 DEC 2021 RUB / USD<br>EX.RATE 73.6791 WITH HSBC BANK USA, | -94,331.430      | 17 Dec 21 |                   |                   |              | 0.00              | -94,331.43     | -94,331.43                        | 0.00          |
| FX DEAL TRANACTED ON 17 SEP 2021 CAD / USD<br>EX.RATE 1.2748 WITH HSBC BANK USA,  | -2,632,571.380   | 17 Sep 21 |                   |                   |              | 0.00              | -2,632,571.38  | -2,632,571.38                     | 0.00          |
| FX DEAL TRANACTED ON 17 SEP 2021 DKK / USD<br>EX.RATE 6.3329 WITH HSBC BANK USA,  | -1,648,168.770   | 17 Sep 21 |                   |                   |              | 0.00              | -1,648,168.77  | -1,648,168.77                     | 0.00          |
| FX DEAL TRANACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8520791 WITH HSBC BANK    | -10,061,614.280  | 17 Sep 21 |                   |                   |              | 0.00              | -10,061,614.28 | -10,061,614.28                    | 0.00          |
| FX DEAL TRANACTED ON 17 SEP 2021 ILS / USD<br>EX.RATE 3.2054 WITH HSBC BANK USA,  | -554,740.130     | 17 Sep 21 |                   |                   |              | 0.00              | -554,740.13    | -554,740.13                       | 0.00          |
| FX DEAL TRANACTED ON 17 SEP 2021 JPY / USD<br>EX.RATE 109.97 WITH HSBC BANK USA,  | -4,125,259.980   | 17 Sep 21 |                   |                   |              | 0.00              | -4,125,259.98  | -4,125,259.98                     | 0.00          |
| FX DEAL TRANACTED ON 17 SEP 2021 USD / CAD<br>EX.RATE 0.7843322 WITH HSBC BANK    | 2,632,220.370    | 17 Sep 21 |                   |                   |              | 0.00              | 2,632,220.37   | 2,632,220.37                      | 0.00          |
| FX DEAL TRANACTED ON 17 SEP 2021 USD / DKK<br>EX.RATE 0.1581628 WITH HSBC BANK    | 1,650,853.760    | 17 Sep 21 |                   |                   |              | 0.00              | 1,650,853.76   | 1,650,853.76                      | 0.00          |
| FX DEAL TRANACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.1757 WITH HSBC BANK USA,  | 10,079,618.190   | 17 Sep 21 |                   |                   |              | 0.00              | 10,079,618.19  | 10,079,618.19                     | 0.00          |
| FX DEAL TRANACTED ON 17 SEP 2021 USD / ILS<br>EX.RATE 0.3122322 WITH HSBC BANK    | 555,199.990      | 17 Sep 21 |                   |                   |              | 0.00              | 555,199.99     | 555,199.99                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / JPY<br>EX.RATE 0.0090996 WITH HSBC BANK     | 4,128,075.340    | 17 Sep 21 |                   |                   |              | 0.00              | 4,128,075.34   | 4,128,075.34                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / RUB<br>EX.RATE 0.013765 WITH HSBC BANK USA, | 111,786.410      | 17 Sep 21 |                   |                   |              | 0.00              | 111,786.41     | 111,786.41                        | 0.00          |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / JPY<br>EX.RATE 0.0094666 WITH HSBC BANK     | 782,502.210      | 18 Feb 21 |                   |                   |              | 0.00              | 782,502.21     | 782,502.21                        | 0.00          |
| FX DEAL TRANSACTED ON 18 FEB 2021 USD / RUB<br>EX.RATE 0.0135645 WITH HSBC BANK     | 75,071.440       | 18 Feb 21 |                   |                   |              | 0.00              | 75,071.44      | 75,071.44                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2021 EUR / USD<br>EX.RATE 0.828319 WITH HSBC BANK USA, | -2,206,879.140   | 18 Jan 21 |                   |                   |              | 0.00              | -2,206,879.14  | -2,206,879.14                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2021 USD / EUR<br>EX.RATE 1.2076354 WITH HSBC BANK     | 2,207,557.510    | 18 Jan 21 |                   |                   |              | 0.00              | 2,207,557.51   | 2,207,557.51                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 CAD / USD<br>EX.RATE 1.24925 WITH HSBC BANK USA,  | -2,686,413.450   | 18 Mar 21 |                   |                   |              | 0.00              | -2,686,413.45  | -2,686,413.45                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 DKK / USD<br>EX.RATE 6.2395 WITH HSBC BANK USA,   | -1,672,840.450   | 18 Mar 21 |                   |                   |              | 0.00              | -1,672,840.45  | -1,672,840.45                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839067 WITH HSBC BANK USA, | -12,354,903.120  | 18 Mar 21 |                   |                   |              | 0.00              | -12,354,903.12 | -12,354,903.12                    | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 GBP / USD<br>EX.RATE 0.7181329 WITH HSBC BANK     | -995,215.570     | 18 Mar 21 |                   |                   |              | 0.00              | -995,215.57    | -995,215.57                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 ILS / USD<br>EX.RATE 3.2935 WITH HSBC BANK USA,   | -539,901.020     | 18 Mar 21 |                   |                   |              | 0.00              | -539,901.02    | -539,901.02                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 JPY / USD<br>EX.RATE 109.0 WITH HSBC BANK USA,    | -3,569,864.100   | 18 Mar 21 |                   |                   |              | 0.00              | -3,569,864.10  | -3,569,864.10                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / CAD<br>EX.RATE 0.8005892 WITH HSBC BANK     | 2,686,779.070    | 18 Mar 21 |                   |                   |              | 0.00              | 2,686,779.07   | 2,686,779.07                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / DKK<br>EX.RATE 0.1605203 WITH HSBC BANK     | 1,675,461.260    | 18 Mar 21 |                   |                   |              | 0.00              | 1,675,461.26   | 1,675,461.26                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.1941 WITH HSBC BANK USA,   | 12,378,746.280   | 18 Mar 21 |                   |                   |              | 0.00              | 12,378,746.28  | 12,378,746.28                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / GBP<br>EX.RATE 1.39289 WITH HSBC BANK USA,  | 995,494.300      | 18 Mar 21 |                   |                   |              | 0.00              | 995,494.30    | 995,494.30                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / ILS<br>EX.RATE 0.30398 WITH HSBC BANK USA,  | 540,526.310      | 18 Mar 21 |                   |                   |              | 0.00              | 540,526.31    | 540,526.31                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / JPY<br>EX.RATE 0.0091817 WITH HSBC BANK     | 3,572,748.520    | 18 Mar 21 |                   |                   |              | 0.00              | 3,572,748.52  | 3,572,748.52                      | 0.00          |
| FX DEAL TRANSACTED ON 19 AUG 2021 USD / RUB<br>EX.RATE 0.0134777 WITH HSBC BANK     | 206,611.860      | 19 Aug 21 |                   |                   |              | 0.00              | 206,611.86    | 206,611.86                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2021 USD / JPY<br>EX.RATE 0.0091912 WITH HSBC BANK     | 778,009.160      | 19 Mar 21 |                   |                   |              | 0.00              | 778,009.16    | 778,009.16                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2021 USD / RUB<br>EX.RATE 0.0135052 WITH HSBC BANK     | 534,994.800      | 19 Mar 21 |                   |                   |              | 0.00              | 534,994.80    | 534,994.80                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2021 RUB / USD<br>EX.RATE 72.9 WITH HSBC BANK USA,     | -97,435.010      | 19 Nov 21 |                   |                   |              | 0.00              | -97,435.01    | -97,435.01                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2021 EUR / USD<br>EX.RATE 0.8476096 WITH HSBC BANK     | -234,777.910     | 20 Jul 21 |                   |                   |              | 0.00              | -234,777.91   | -234,777.91                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2021 USD / EUR<br>EX.RATE 1.1800858 WITH HSBC BANK     | 234,837.070      | 20 Jul 21 |                   |                   |              | 0.00              | 234,837.07    | 234,837.07                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAY 2021 RUB / USD<br>EX.RATE 73.6552 WITH HSBC BANK USA,  | -18,993.490      | 20 May 21 |                   |                   |              | 0.00              | -18,993.49    | -18,993.49                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JAN 2021 RUB / USD<br>EX.RATE 73.5294 WITH HSBC BANK USA,  | -86,701.700      | 21 Jan 21 |                   |                   |              | 0.00              | -86,701.70    | -86,701.70                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUL 2021 RUB / USD<br>EX.RATE 74.3478 WITH HSBC BANK USA,  | -53,872.880      | 21 Jul 21 |                   |                   |              | 0.00              | -53,872.88    | -53,872.88                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2021 RUB / USD<br>EX.RATE 73.0365 WITH HSBC BANK USA,  | -24,192.840      | 21 Jun 21 |                   |                   |              | 0.00              | -24,192.84    | -24,192.84                        | 0.00          |
| FX DEAL TRANSACTED ON 21 OCT 2021 USD / RUB<br>EX.RATE 0.014077 WITH HSBC BANK USA, | 56,383.000       | 21 Oct 21 |                   |                   |              | 0.00              | 56,383.00     | 56,383.00                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2021 COP / USD<br>EX.RATE 3857.97 WITH HSBC BANK USA,  | -1,083,715.400   | 21 Sep 21 |                   |                   |              | 0.00              | -1,083,715.40 | -1,083,715.40                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>HSBC BANK USA, N.A.</i>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2021 EUR / USD<br>EX.RATE 0.8514406 WITH HSBC BANK     | -700,000.000     | 21 Sep 21 |                   |                   |              | 0.00              | -700,000.00   | -700,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2021 USD / COP<br>EX.RATE 0.0002601 WITH HSBC BANK     | 1,087,450.190    | 21 Sep 21 |                   |                   |              | 0.00              | 1,087,450.19  | 1,087,450.19                      | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2021 GBP / USD<br>EX.RATE 0.7098411 WITH HSBC BANK     | -663,528.790     | 23 Feb 21 |                   |                   |              | 0.00              | -663,528.79   | -663,528.79                       | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2021 USD / GBP<br>EX.RATE 1.408799 WITH HSBC BANK USA, | 663,544.330      | 23 Feb 21 |                   |                   |              | 0.00              | 663,544.33    | 663,544.33                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2021 EUR / USD<br>EX.RATE 0.8225277 WITH HSBC BANK     | -947,080.620     | 25 Jan 21 |                   |                   |              | 0.00              | -947,080.62   | -947,080.62                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2021 USD / EUR<br>EX.RATE 1.2159589 WITH HSBC BANK     | 947,231.980      | 25 Jan 21 |                   |                   |              | 0.00              | 947,231.98    | 947,231.98                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2021 COP / USD<br>EX.RATE 3799.22 WITH HSBC BANK USA,  | -1,100,473.650   | 26 Oct 21 |                   |                   |              | 0.00              | -1,100,473.65 | -1,100,473.65                     | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2021 USD / COP<br>EX.RATE 0.0002646 WITH HSBC BANK     | 1,106,069.180    | 26 Oct 21 |                   |                   |              | 0.00              | 1,106,069.18  | 1,106,069.18                      | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2021 COP / USD<br>EX.RATE 3844.88 WITH HSBC BANK USA,  | -1,087,404.930   | 27 Sep 21 |                   |                   |              | 0.00              | -1,087,404.93 | -1,087,404.93                     | 0.00          |
| FX DEAL TRANSACTED ON 28 JAN 2021 EUR / USD<br>EX.RATE 0.8238793 WITH HSBC BANK     | -735,059.110     | 28 Jan 21 |                   |                   |              | 0.00              | -735,059.11   | -735,059.11                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2021 EUR / USD<br>EX.RATE 0.84763 WITH HSBC BANK USA,  | -2,182,202.070   | 29 Mar 21 |                   |                   |              | 0.00              | -2,182,202.07 | -2,182,202.07                     | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2021 GBP / USD<br>EX.RATE 0.7257947 WITH HSBC BANK     | -1,203,947.820   | 29 Mar 21 |                   |                   |              | 0.00              | -1,203,947.82 | -1,203,947.82                     | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2021 JPY / USD<br>EX.RATE 109.677 WITH HSBC BANK USA,  | -1,489,303.040   | 29 Mar 21 |                   |                   |              | 0.00              | -1,489,303.04 | -1,489,303.04                     | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2021 JPY / USD<br>EX.RATE 113.86102 WITH HSBC BANK     | -885,568.470     | 29 Oct 21 |                   |                   |              | 0.00              | -885,568.47   | -885,568.47                       | 0.00          |
| Total HSBC BANK USA, N.A.                                                           |                  |           |                   |                   |              |                   | .000.00       | 628,777.94                        | 628,777.94    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 GBP / USD<br>EX.RATE 0.7264058 WITH JPMORGAN      | 471,808.000      | 1 Jul 21  |                   |                   |              | 0.00              | 649,510.24    | 643,687.67                        | -5,822.57     |
| FX DEAL TRANSACTED ON 07 DEC 2021 USD / GBP<br>EX.RATE 1.321943 WITH JPMORGAN CHASE | -478,689.000     | 7 Dec 21  |                   |                   |              | 0.00              | -632,799.57   | -633,425.30                       | -625.73       |
| FX DEAL TRANSACTED ON 12 NOV 2021 USD / GBP<br>EX.RATE 1.338347 WITH JPMORGAN CHASE | -580,346.000     | 12 Nov 21 |                   |                   |              | 0.00              | -776,704.33   | -767,942.94                       | 8,761.39      |
| FX DEAL TRANSACTED ON 15 DEC 2021 GBP / USD<br>EX.RATE 0.7565155 WITH JPMORGAN      | 5,769,949.000    | 15 Dec 21 |                   |                   |              | 0.00              | 7,627,007.09  | 7,635,085.98                      | 8,078.89      |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / GBP<br>EX.RATE 1.322248 WITH JPMORGAN CHASE | -5,769,949.000   | 15 Dec 21 |                   |                   |              | 0.00              | -7,629,303.53 | -7,812,307.19                     | -183,003.66   |
| FX DEAL TRANSACTED ON 15 JUN 2021 GBP / USD<br>EX.RATE 0.7098043 WITH JPMORGAN      | 159,122.000      | 15 Jun 21 |                   |                   |              | 0.00              | 224,177.28    | 217,090.15                        | -7,087.13     |
| FX DEAL TRANSACTED ON 15 JUN 2021 GBP / USD<br>EX.RATE 0.7098844 WITH JPMORGAN      | 5,341,844.000    | 15 Jun 21 |                   |                   |              | 0.00              | 7,524,948.81  | 7,462,022.48                      | -62,926.33    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / GBP<br>EX.RATE 1.40868 WITH JPMORGAN CHASE  | -159,122.000     | 15 Jun 21 |                   |                   |              | 0.00              | -224,151.98   | -222,277.54                       | 1,874.44      |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / GBP<br>EX.RATE 1.408839 WITH JPMORGAN CHASE | -5,341,844.000   | 15 Jun 21 |                   |                   |              | 0.00              | -7,525,798.16 | -7,287,877.95                     | 237,920.21    |
| FX DEAL TRANSACTED ON 17 SEP 2021 GBP / USD<br>EX.RATE 0.7273785 WITH JPMORGAN      | 4,710,914.000    | 17 Sep 21 |                   |                   |              | 0.00              | 6,476,564.57  | 6,427,100.13                      | -49,464.44    |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / GBP<br>EX.RATE 1.374972 WITH JPMORGAN CHASE | -4,710,914.000   | 17 Sep 21 |                   |                   |              | 0.00              | -6,477,374.84 | -6,233,717.74                     | 243,657.10    |
| FX DEAL TRANSACTED ON 18 MAR 2021 GBP / USD<br>EX.RATE 0.7180761 WITH JPMORGAN      | 5,341,844.000    | 18 Mar 21 |                   |                   |              | 0.00              | 7,439,105.37  | 7,329,544.69                      | -109,560.68   |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / GBP<br>EX.RATE 1.392885 WITH JPMORGAN CHASE | -5,341,844.000   | 18 Mar 21 |                   |                   |              | 0.00              | -7,440,574.38 | -7,462,022.48                     | -21,448.10    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / GBP<br>EX.RATE 1.378017 WITH JPMORGAN CHASE | -923,351.220     | 23 Mar 21 |                   |                   |              | 0.00              | -1,272,393.68 | -1,273,486.01                     | -1,092.33     |
| FX DEAL TRANSACTED ON 29 DEC 2021 USD / GBP<br>EX.RATE 1.348031 WITH JPMORGAN CHASE | -491,411.000     | 29 Dec 21 |                   |                   |              | 0.00              | -662,437.26   | -665,353.14                       | -2,915.88     |
| FX DEAL TRANSACTED ON 30 NOV 2021 GBP / USD<br>EX.RATE 0.7517327 WITH JPMORGAN      | 113,911.970      | 30 Nov 21 |                   |                   |              | 0.00              | 151,532.54    | 151,702.28                        | 169.74        |
| <i>Euro - EUR</i>                                                                   |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / EUR<br>EX.RATE 1.18083 WITH JPMORGAN CHASE  | -398,416.080     | 13 Sep 21 |                   |                   |              | 0.00              | -470,461.66   | -470,987.59                       | -525.93       |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8878156 WITH JPMORGAN      | 3,793,181.000    | 15 Dec 21 |                   |                   |              | 0.00              | 4,272,487.35  | 4,272,070.25                      | -417.10       |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.129121 WITH JPMORGAN CHASE | -3,793,181.000   | 15 Dec 21 |                   |                   |              | 0.00              | -4,282,960.32 | -4,320,706.91                     | -37,746.59    |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / EUR<br>EX.RATE 1.208932 WITH JPMORGAN CHASE | -1,020,000.000   | 15 Jan 21 |                   |                   |              | 0.00              | -1,233,110.64 | -1,231,650.07                     | 1,460.57      |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8246811 WITH JPMORGAN      | 4,588,390.000    | 15 Jun 21 |                   |                   |              | 0.00              | 5,563,835.83  | 5,482,208.77                      | -81,627.06    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.214714 WITH JPMORGAN CHASE | -4,588,390.000   | 15 Jun 21 |                   |                   |              | 0.00              | -5,573,581.57 | -5,379,658.09                     | 193,923.48    |
| FX DEAL TRANSACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8519847 WITH JPMORGAN      | 4,588,390.000    | 17 Sep 21 |                   |                   |              | 0.00              | 5,385,530.99  | 5,379,658.09                      | -5,872.90     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.175819 WITH JPMORGAN CHASE | -4,588,390.000   | 17 Sep 21 |                   |                   |              | 0.00              | -5,395,116.14 | -5,167,674.42                     | 227,441.72    |
| FX DEAL TRANSACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839081 WITH JPMORGAN CHASE | 3,979,290.000    | 18 Mar 21 |                   |                   |              | 0.00              | 4,742,438.24  | 4,707,699.10                      | -34,739.14    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.193968 WITH JPMORGAN CHASE | -3,979,290.000   | 18 Mar 21 |                   |                   |              | 0.00              | -4,751,144.92 | -4,754,456.04                     | -3,311.12     |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / EUR<br>EX.RATE 1.187367 WITH JPMORGAN CHASE | -2,326,379.700   | 23 Mar 21 |                   |                   |              | 0.00              | -2,762,266.49 | -2,761,878.17                     | 388.32        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 MAY 2021 USD / EUR<br>EX.RATE 1.222937 WITH JPMORGAN CHASE | -609,100.000     | 24 May 21 |                   |                   |              | 0.00              | -744,890.93 | -727,752.73                       | 17,138.20     |
| FX DEAL TRANSACTED ON 29 NOV 2021 EUR / USD<br>EX.RATE 0.8873201 WITH JPMORGAN      | 795,209.000      | 29 Nov 21 |                   |                   |              | 0.00              | 896,191.80  | 895,604.17                        | -587.63       |
| Japanese yen - JPY                                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 DEC 2021 USD / JPY<br>EX.RATE 0.0088215 WITH JPMORGAN      | -49,671,661.000  | 9 Dec 21  |                   |                   |              | 0.00              | -438,176.26 | -437,925.16                       | 251.10        |
| FX DEAL TRANSACTED ON 14 MAY 2021 JPY / USD<br>EX.RATE 109.3687 WITH JPMORGAN CHASE | 91,445,100.000   | 14 May 21 |                   |                   |              | 0.00              | 836,117.65  | 825,316.79                        | -10,800.86    |
| New Israeli shekel - ILS                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 JUN 2021 ILS / USD<br>EX.RATE 3.2482066 WITH JPMORGAN      | 468,000.000      | 7 Jun 21  |                   |                   |              | 0.00              | 144,079.51  | 142,682.93                        | -1,396.58     |
| FX DEAL TRANSACTED ON 07 JUN 2021 USD / ILS<br>EX.RATE 0.3077801 WITH JPMORGAN      | -468,000.000     | 7 Jun 21  |                   |                   |              | 0.00              | -144,041.11 | -144,155.24                       | -114.13       |
| FX DEAL TRANSACTED ON 12 MAY 2021 ILS / USD<br>EX.RATE 3.2838339 WITH JPMORGAN      | 468,000.000      | 12 May 21 |                   |                   |              | 0.00              | 142,516.34  | 144,155.24                        | 1,638.90      |
| FX DEAL TRANSACTED ON 12 MAY 2021 USD / ILS<br>EX.RATE 0.304479 WITH JPMORGAN CHASE | -468,000.000     | 12 May 21 |                   |                   |              | 0.00              | -142,496.17 | -142,381.24                       | 114.93        |
| FX DEAL TRANSACTED ON 13 OCT 2021 ILS / USD<br>EX.RATE 3.2302038 WITH JPMORGAN      | 63,000.000       | 13 Oct 21 |                   |                   |              | 0.00              | 19,503.41   | 20,198.78                         | 695.37        |
| FX DEAL TRANSACTED ON 13 OCT 2021 USD / ILS<br>EX.RATE 0.3094949 WITH JPMORGAN      | -63,000.000      | 13 Oct 21 |                   |                   |              | 0.00              | -19,498.18  | -19,496.80                        | 1.38          |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / ILS<br>EX.RATE 0.3120206 WITH JPMORGAN      | -94,000.000      | 13 Sep 21 |                   |                   |              | 0.00              | -29,329.94  | -29,274.37                        | 55.57         |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| Norwegian krone - NOK                                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / NOK<br>EX.RATE 0.116321 WITH JPMORGAN CHASE | -2,053,331.710   | 6 Oct 21  |                   |                   |              | 0.00              | -238,845.60   | -239,718.38                       | -872.78       |
| FX DEAL TRANSACTED ON 15 DEC 2021 NOK / USD<br>EX.RATE 9.07167 WITH JPMORGAN CHASE  | 12,225,004.000   | 15 Dec 21 |                   |                   |              | 0.00              | 1,347,602.37  | 1,362,565.30                      | 14,962.93     |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / NOK<br>EX.RATE 0.1101162 WITH JPMORGAN      | -12,225,004.000  | 15 Dec 21 |                   |                   |              | 0.00              | -1,346,171.57 | -1,384,266.99                     | -38,095.42    |
| FX DEAL TRANSACTED ON 15 JUN 2021 NOK / USD<br>EX.RATE 8.33746 WITH JPMORGAN CHASE  | 12,225,004.000   | 15 Jun 21 |                   |                   |              | 0.00              | 1,466,274.38  | 1,437,212.81                      | -29,061.57    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / NOK<br>EX.RATE 0.1199681 WITH JPMORGAN      | -12,225,004.000  | 15 Jun 21 |                   |                   |              | 0.00              | -1,466,611.07 | -1,406,846.54                     | 59,764.53     |
| FX DEAL TRANSACTED ON 17 SEP 2021 NOK / USD<br>EX.RATE 8.68183 WITH JPMORGAN CHASE  | 12,225,004.000   | 17 Sep 21 |                   |                   |              | 0.00              | 1,408,113.73  | 1,406,846.54                      | -1,267.19     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / NOK<br>EX.RATE 0.1151129 WITH JPMORGAN      | -12,225,004.000  | 17 Sep 21 |                   |                   |              | 0.00              | -1,407,256.26 | -1,362,565.30                     | 44,690.96     |
| FX DEAL TRANSACTED ON 18 MAR 2021 NOK / USD<br>EX.RATE 8.49972 WITH JPMORGAN CHASE  | 12,225,004.000   | 18 Mar 21 |                   |                   |              | 0.00              | 1,438,283.14  | 1,427,545.97                      | -10,737.17    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / NOK<br>EX.RATE 0.1176315 WITH JPMORGAN      | -12,225,004.000  | 18 Mar 21 |                   |                   |              | 0.00              | -1,438,046.11 | -1,437,212.81                     | 833.30        |
| Singapore dollar - SGD                                                              |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 SGD / USD<br>EX.RATE 1.36867 WITH JPMORGAN CHASE  | 1,138,909.000    | 15 Dec 21 |                   |                   |              | 0.00              | 832,128.27    | 833,998.98                        | 1,870.71      |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / SGD<br>EX.RATE 0.7302794 WITH JPMORGAN      | -1,138,909.000   | 15 Dec 21 |                   |                   |              | 0.00              | -831,721.73   | -844,454.92                       | -12,733.19    |
| FX DEAL TRANSACTED ON 15 JUN 2021 SGD / USD<br>EX.RATE 1.32776 WITH JPMORGAN CHASE  | 1,138,909.000    | 15 Jun 21 |                   |                   |              | 0.00              | 857,767.22    | 847,087.39                        | -10,679.83    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / SGD<br>EX.RATE 0.7529553 WITH JPMORGAN      | -1,138,909.000   | 15 Jun 21 |                   |                   |              | 0.00              | -857,547.62   | -841,952.39                       | 15,595.23     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>JPMORGAN CHASE BANK, N.A.</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2021 SGD / USD<br>EX.RATE 1.34858 WITH JPMORGAN CHASE  | 1,138,909.000    | 17 Sep 21 |                   |                   |              | 0.00              | 844,524.61    | 841,952.39                        | -2,572.22     |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / SGD<br>EX.RATE 0.7413618 WITH JPMORGAN      | -1,138,909.000   | 17 Sep 21 |                   |                   |              | 0.00              | -844,343.67   | -833,998.98                       | 10,344.69     |
| FX DEAL TRANSACTED ON 18 MAR 2021 SGD / USD<br>EX.RATE 1.34413 WITH JPMORGAN CHASE  | 1,138,909.000    | 18 Mar 21 |                   |                   |              | 0.00              | 847,320.57    | 846,646.60                        | -673.97       |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / SGD<br>EX.RATE 0.7435895 WITH JPMORGAN      | -1,138,909.000   | 18 Mar 21 |                   |                   |              | 0.00              | -846,880.79   | -847,087.39                       | -206.60       |
| <b>South African rand - ZAR</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 JUN 2021 USD / ZAR<br>EX.RATE 0.067491 WITH JPMORGAN CHASE | -1,953,000.000   | 22 Jun 21 |                   |                   |              | 0.00              | -131,810.00   | -121,588.58                       | 10,221.42     |
| FX DEAL TRANSACTED ON 22 JUN 2021 ZAR / USD<br>EX.RATE 14.352535 WITH JPMORGAN      | 1,953,000.000    | 22 Jun 21 |                   |                   |              | 0.00              | 136,073.52    | 135,949.30                        | -124.22       |
| <b>Swiss franc - CHF</b>                                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 DEC 2021 CHF / USD<br>EX.RATE 0.92633 WITH JPMORGAN CHASE  | 1,663,133.000    | 15 Dec 21 |                   |                   |              | 0.00              | 1,795,400.13  | 1,797,690.10                      | 2,289.97      |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / CHF<br>EX.RATE 1.0828933 WITH JPMORGAN      | -1,663,133.000   | 15 Dec 21 |                   |                   |              | 0.00              | -1,800,995.61 | -1,829,144.51                     | -28,148.90    |
| FX DEAL TRANSACTED ON 15 JUN 2021 CHF / USD<br>EX.RATE 0.896481 WITH JPMORGAN CHASE | 685,171.000      | 15 Jun 21 |                   |                   |              | 0.00              | 764,289.48    | 742,451.10                        | -21,838.38    |
| FX DEAL TRANSACTED ON 15 JUN 2021 CHF / USD<br>EX.RATE 0.89854 WITH JPMORGAN CHASE  | 2,348,304.000    | 15 Jun 21 |                   |                   |              | 0.00              | 2,613,466.29  | 2,561,134.26                      | -52,332.03    |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CHF<br>EX.RATE 1.1129165 WITH JPMORGAN      | -685,171.000     | 15 Jun 21 |                   |                   |              | 0.00              | -762,538.12   | -747,269.06                       | 15,269.06     |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CHF<br>EX.RATE 1.1154726 WITH JPMORGAN      | -2,348,304.000   | 15 Jun 21 |                   |                   |              | 0.00              | -2,619,468.79 | -2,544,621.55                     | 74,847.24     |
| FX DEAL TRANSACTED ON 17 SEP 2021 CHF / USD<br>EX.RATE 0.93114 WITH JPMORGAN CHASE  | 1,663,133.000    | 17 Sep 21 |                   |                   |              | 0.00              | 1,786,125.61  | 1,802,170.45                      | 16,044.84     |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>JPMORGAN CHASE BANK, N.A.</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / CHF<br>EX.RATE 1.0763625 WITH JPMORGAN      | -1,663,133.000   | 17 Sep 21 |                   |                   |              | 0.00              | -1,790,134.06 | -1,797,690.10                     | -7,556.04     |
| FX DEAL TRANSACTED ON 18 MAR 2021 CHF / USD<br>EX.RATE 0.92809 WITH JPMORGAN CHASE  | 2,848,079.000    | 18 Mar 21 |                   |                   |              | 0.00              | 3,068,753.03  | 3,044,933.98                      | -23,819.05    |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / CHF<br>EX.RATE 1.0800687 WITH JPMORGAN      | -2,848,079.000   | 18 Mar 21 |                   |                   |              | 0.00              | -3,076,121.08 | -3,106,204.60                     | -30,083.52    |
| FX DEAL TRANSACTED ON 24 MAY 2021 CHF / USD<br>EX.RATE 0.895495 WITH JPMORGAN CHASE | 499,775.000      | 24 May 21 |                   |                   |              | 0.00              | 558,099.15    | 545,070.35                        | -13,028.80    |
| <b>United States dollar - USD</b>                                                   |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUL 2021 GBP / USD<br>EX.RATE 0.7264058 WITH JPMORGAN      | -649,510.240     | 1 Jul 21  |                   |                   |              | 0.00              | -649,510.24   | -649,510.24                       | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2021 USD / NOK<br>EX.RATE 0.116321 WITH JPMORGAN CHASE | 238,845.600      | 6 Oct 21  |                   |                   |              | 0.00              | 238,845.60    | 238,845.60                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2021 USD / GBP<br>EX.RATE 1.321943 WITH JPMORGAN CHASE | 632,799.570      | 7 Dec 21  |                   |                   |              | 0.00              | 632,799.57    | 632,799.57                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2021 ILS / USD<br>EX.RATE 3.2482066 WITH JPMORGAN      | -144,079.510     | 7 Jun 21  |                   |                   |              | 0.00              | -144,079.51   | -144,079.51                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2021 USD / ILS<br>EX.RATE 0.3077801 WITH JPMORGAN      | 144,041.110      | 7 Jun 21  |                   |                   |              | 0.00              | 144,041.11    | 144,041.11                        | 0.00          |
| FX DEAL TRANSACTED ON 09 DEC 2021 USD / JPY<br>EX.RATE 0.0088215 WITH JPMORGAN      | 438,176.260      | 9 Dec 21  |                   |                   |              | 0.00              | 438,176.26    | 438,176.26                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAY 2021 ILS / USD<br>EX.RATE 3.2838339 WITH JPMORGAN      | -142,516.340     | 12 May 21 |                   |                   |              | 0.00              | -142,516.34   | -142,516.34                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAY 2021 USD / ILS<br>EX.RATE 0.304479 WITH JPMORGAN CHASE | 142,496.170      | 12 May 21 |                   |                   |              | 0.00              | 142,496.17    | 142,496.17                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2021 USD / GBP<br>EX.RATE 1.338347 WITH JPMORGAN CHASE | 776,704.330      | 12 Nov 21 |                   |                   |              | 0.00              | 776,704.33    | 776,704.33                        | 0.00          |
| FX DEAL TRANSACTED ON 13 OCT 2021 ILS / USD<br>EX.RATE 3.2302038 WITH JPMORGAN      | -19,503.410      | 13 Oct 21 |                   |                   |              | 0.00              | -19,503.41    | -19,503.41                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>JPMORGAN CHASE BANK, N.A.</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 OCT 2021 USD / ILS<br>EX.RATE 0.3094949 WITH JPMORGAN      | 19,498.180       | 13 Oct 21 |                   |                   |              | 0.00              | 19,498.18     | 19,498.18                         | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / EUR<br>EX.RATE 1.18083 WITH JPMORGAN CHASE  | 470,461.660      | 13 Sep 21 |                   |                   |              | 0.00              | 470,461.66    | 470,461.66                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2021 USD / ILS<br>EX.RATE 0.3120206 WITH JPMORGAN      | 29,329.940       | 13 Sep 21 |                   |                   |              | 0.00              | 29,329.94     | 29,329.94                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2021 JPY / USD<br>EX.RATE 109.3687 WITH JPMORGAN CHASE | -836,117.650     | 14 May 21 |                   |                   |              | 0.00              | -836,117.65   | -836,117.65                       | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 CHF / USD<br>EX.RATE 0.92633 WITH JPMORGAN CHASE  | -1,795,400.130   | 15 Dec 21 |                   |                   |              | 0.00              | -1,795,400.13 | -1,795,400.13                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 EUR / USD<br>EX.RATE 0.8878156 WITH JPMORGAN      | -4,272,487.350   | 15 Dec 21 |                   |                   |              | 0.00              | -4,272,487.35 | -4,272,487.35                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 GBP / USD<br>EX.RATE 0.7565155 WITH JPMORGAN      | -7,627,007.090   | 15 Dec 21 |                   |                   |              | 0.00              | -7,627,007.09 | -7,627,007.09                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 NOK / USD<br>EX.RATE 9.07167 WITH JPMORGAN CHASE  | -1,347,602.370   | 15 Dec 21 |                   |                   |              | 0.00              | -1,347,602.37 | -1,347,602.37                     | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 SGD / USD<br>EX.RATE 1.36867 WITH JPMORGAN CHASE  | -832,128.270     | 15 Dec 21 |                   |                   |              | 0.00              | -832,128.27   | -832,128.27                       | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / CHF<br>EX.RATE 1.0828933 WITH JPMORGAN      | 1,800,995.610    | 15 Dec 21 |                   |                   |              | 0.00              | 1,800,995.61  | 1,800,995.61                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / EUR<br>EX.RATE 1.129121 WITH JPMORGAN CHASE | 4,282,960.320    | 15 Dec 21 |                   |                   |              | 0.00              | 4,282,960.32  | 4,282,960.32                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / GBP<br>EX.RATE 1.322248 WITH JPMORGAN CHASE | 7,629,303.530    | 15 Dec 21 |                   |                   |              | 0.00              | 7,629,303.53  | 7,629,303.53                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / NOK<br>EX.RATE 0.1101162 WITH JPMORGAN      | 1,346,171.570    | 15 Dec 21 |                   |                   |              | 0.00              | 1,346,171.57  | 1,346,171.57                      | 0.00          |
| FX DEAL TRANSACTED ON 15 DEC 2021 USD / SGD<br>EX.RATE 0.7302794 WITH JPMORGAN      | 831,721.730      | 15 Dec 21 |                   |                   |              | 0.00              | 831,721.73    | 831,721.73                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2021 USD / EUR<br>EX.RATE 1.208932 WITH JPMORGAN CHASE | 1,233,110.640    | 15 Jan 21 |                   |                   |              | 0.00              | 1,233,110.64  | 1,233,110.64                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 JUN 2021 CHF / USD<br>EX.RATE 0.896481 WITH JPMORGAN CHASE | -764,289.480     | 15 Jun 21 |                   |                   |              | 0.00              | -764,289.48   | -764,289.48                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 CHF / USD<br>EX.RATE 0.89854 WITH JPMORGAN CHASE  | -2,613,466.290   | 15 Jun 21 |                   |                   |              | 0.00              | -2,613,466.29 | -2,613,466.29                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD<br>EX.RATE 0.8246811 WITH JPMORGAN      | -5,563,835.830   | 15 Jun 21 |                   |                   |              | 0.00              | -5,563,835.83 | -5,563,835.83                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 GBP / USD<br>EX.RATE 0.7098043 WITH JPMORGAN      | -224,177.280     | 15 Jun 21 |                   |                   |              | 0.00              | -224,177.28   | -224,177.28                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 GBP / USD<br>EX.RATE 0.7098844 WITH JPMORGAN      | -7,524,948.810   | 15 Jun 21 |                   |                   |              | 0.00              | -7,524,948.81 | -7,524,948.81                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 NOK / USD<br>EX.RATE 8.33746 WITH JPMORGAN CHASE  | -1,466,274.380   | 15 Jun 21 |                   |                   |              | 0.00              | -1,466,274.38 | -1,466,274.38                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 SGD / USD<br>EX.RATE 1.32776 WITH JPMORGAN CHASE  | -857,767.220     | 15 Jun 21 |                   |                   |              | 0.00              | -857,767.22   | -857,767.22                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CHF<br>EX.RATE 1.1129165 WITH JPMORGAN      | 762,538.120      | 15 Jun 21 |                   |                   |              | 0.00              | 762,538.12    | 762,538.12                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / CHF<br>EX.RATE 1.1154726 WITH JPMORGAN      | 2,619,468.790    | 15 Jun 21 |                   |                   |              | 0.00              | 2,619,468.79  | 2,619,468.79                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / EUR<br>EX.RATE 1.214714 WITH JPMORGAN CHASE | 5,573,581.570    | 15 Jun 21 |                   |                   |              | 0.00              | 5,573,581.57  | 5,573,581.57                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / GBP<br>EX.RATE 1.40868 WITH JPMORGAN CHASE  | 224,151.980      | 15 Jun 21 |                   |                   |              | 0.00              | 224,151.98    | 224,151.98                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / GBP<br>EX.RATE 1.408839 WITH JPMORGAN CHASE | 7,525,798.160    | 15 Jun 21 |                   |                   |              | 0.00              | 7,525,798.16  | 7,525,798.16                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / NOK<br>EX.RATE 0.1199681 WITH JPMORGAN      | 1,466,611.070    | 15 Jun 21 |                   |                   |              | 0.00              | 1,466,611.07  | 1,466,611.07                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2021 USD / SGD<br>EX.RATE 0.7529553 WITH JPMORGAN      | 857,547.620      | 15 Jun 21 |                   |                   |              | 0.00              | 857,547.62    | 857,547.62                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 CHF / USD<br>EX.RATE 0.93114 WITH JPMORGAN CHASE  | -1,786,125.610   | 17 Sep 21 |                   |                   |              | 0.00              | -1,786,125.61 | -1,786,125.61                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>JPMORGAN CHASE BANK, N.A.</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2021 EUR / USD<br>EX.RATE 0.8519847 WITH JPMORGAN      | -5,385,530.990   | 17 Sep 21 |                   |                   |              | 0.00              | -5,385,530.99 | -5,385,530.99                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 GBP / USD<br>EX.RATE 0.7273785 WITH JPMORGAN      | -6,476,564.570   | 17 Sep 21 |                   |                   |              | 0.00              | -6,476,564.57 | -6,476,564.57                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 NOK / USD<br>EX.RATE 8.68183 WITH JPMORGAN CHASE  | -1,408,113.730   | 17 Sep 21 |                   |                   |              | 0.00              | -1,408,113.73 | -1,408,113.73                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 SGD / USD<br>EX.RATE 1.34858 WITH JPMORGAN CHASE  | -844,524.610     | 17 Sep 21 |                   |                   |              | 0.00              | -844,524.61   | -844,524.61                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / CHF<br>EX.RATE 1.0763625 WITH JPMORGAN      | 1,790,134.060    | 17 Sep 21 |                   |                   |              | 0.00              | 1,790,134.06  | 1,790,134.06                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / EUR<br>EX.RATE 1.175819 WITH JPMORGAN CHASE | 5,395,116.140    | 17 Sep 21 |                   |                   |              | 0.00              | 5,395,116.14  | 5,395,116.14                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / GBP<br>EX.RATE 1.374972 WITH JPMORGAN CHASE | 6,477,374.840    | 17 Sep 21 |                   |                   |              | 0.00              | 6,477,374.84  | 6,477,374.84                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / NOK<br>EX.RATE 0.1151129 WITH JPMORGAN      | 1,407,256.260    | 17 Sep 21 |                   |                   |              | 0.00              | 1,407,256.26  | 1,407,256.26                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2021 USD / SGD<br>EX.RATE 0.7413618 WITH JPMORGAN      | 844,343.670      | 17 Sep 21 |                   |                   |              | 0.00              | 844,343.67    | 844,343.67                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 CHF / USD<br>EX.RATE 0.92809 WITH JPMORGAN CHASE  | -3,068,753.030   | 18 Mar 21 |                   |                   |              | 0.00              | -3,068,753.03 | -3,068,753.03                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 EUR / USD<br>EX.RATE 0.839081 WITH JPMORGAN CHASE | -4,742,438.240   | 18 Mar 21 |                   |                   |              | 0.00              | -4,742,438.24 | -4,742,438.24                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 GBP / USD<br>EX.RATE 0.7180761 WITH JPMORGAN      | -7,439,105.370   | 18 Mar 21 |                   |                   |              | 0.00              | -7,439,105.37 | -7,439,105.37                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 NOK / USD<br>EX.RATE 8.49972 WITH JPMORGAN CHASE  | -1,438,283.140   | 18 Mar 21 |                   |                   |              | 0.00              | -1,438,283.14 | -1,438,283.14                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 SGD / USD<br>EX.RATE 1.34413 WITH JPMORGAN CHASE  | -847,320.570     | 18 Mar 21 |                   |                   |              | 0.00              | -847,320.57   | -847,320.57                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / CHF<br>EX.RATE 1.0800687 WITH JPMORGAN      | 3,076,121.080    | 18 Mar 21 |                   |                   |              | 0.00              | 3,076,121.08  | 3,076,121.08                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <i>JPMORGAN CHASE BANK, N.A.</i>                                                    |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / EUR<br>EX.RATE 1.193968 WITH JPMORGAN CHASE | 4,751,144.920    | 18 Mar 21 |                   |                   |              | 0.00              | 4,751,144.92 | 4,751,144.92                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / GBP<br>EX.RATE 1.392885 WITH JPMORGAN CHASE | 7,440,574.380    | 18 Mar 21 |                   |                   |              | 0.00              | 7,440,574.38 | 7,440,574.38                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / NOK<br>EX.RATE 0.1176315 WITH JPMORGAN      | 1,438,046.110    | 18 Mar 21 |                   |                   |              | 0.00              | 1,438,046.11 | 1,438,046.11                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR 2021 USD / SGD<br>EX.RATE 0.7435895 WITH JPMORGAN      | 846,880.790      | 18 Mar 21 |                   |                   |              | 0.00              | 846,880.79   | 846,880.79                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2021 USD / ZAR<br>EX.RATE 0.067491 WITH JPMORGAN CHASE | 131,810.000      | 22 Jun 21 |                   |                   |              | 0.00              | 131,810.00   | 131,810.00                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2021 ZAR / USD<br>EX.RATE 14.352535 WITH JPMORGAN      | -136,073.520     | 22 Jun 21 |                   |                   |              | 0.00              | -136,073.52  | -136,073.52                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / EUR<br>EX.RATE 1.187367 WITH JPMORGAN CHASE | 2,762,266.490    | 23 Mar 21 |                   |                   |              | 0.00              | 2,762,266.49 | 2,762,266.49                      | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2021 USD / GBP<br>EX.RATE 1.378017 WITH JPMORGAN CHASE | 1,272,393.680    | 23 Mar 21 |                   |                   |              | 0.00              | 1,272,393.68 | 1,272,393.68                      | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2021 CHF / USD<br>EX.RATE 0.895495 WITH JPMORGAN CHASE | -558,099.150     | 24 May 21 |                   |                   |              | 0.00              | -558,099.15  | -558,099.15                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2021 USD / EUR<br>EX.RATE 1.222937 WITH JPMORGAN CHASE | 744,890.930      | 24 May 21 |                   |                   |              | 0.00              | 744,890.93   | 744,890.93                        | 0.00          |
| FX DEAL TRANSACTED ON 29 DEC 2021 USD / GBP<br>EX.RATE 1.348031 WITH JPMORGAN CHASE | 662,437.260      | 29 Dec 21 |                   |                   |              | 0.00              | 662,437.26   | 662,437.26                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2021 EUR / USD<br>EX.RATE 0.8873201 WITH JPMORGAN      | -896,191.800     | 29 Nov 21 |                   |                   |              | 0.00              | -896,191.80  | -896,191.80                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2021 GBP / USD<br>EX.RATE 0.7517327 WITH JPMORGAN      | -151,532.540     | 30 Nov 21 |                   |                   |              | 0.00              | -151,532.54  | -151,532.54                       | 0.00          |
| Total JPMORGAN CHASE BANK, N.A.                                                     |                  |           |                   |                   |              |                   | .000.00      | 305,389.42                        | 305,389.42    |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

# 5500 Supplemental Schedules

1 JAN 21 - 31 DEC 21

Account number XPOPEN  
Account Name XPO PENSION ONLY ACCOUNTS

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## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                                           |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset  | Current Value of Asset on Transaction |
|---------------------------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|----------------|---------------------------------------|
|                                                                           |                    |                        | Acquisition Price     | Disposition Price |              |                   |                |                                       |
| COLTV SHORT TERM INVT FD CUSIP: 66586U452                                 | Total acquisitions | 117                    | 151,005,430.64        |                   |              | 0.00              | 151,005,430.64 | 151,005,430.64                        |
|                                                                           | Total dispositions | 67                     |                       | 149,644,878.91    |              | 0.00              | 149,644,878.91 | 149,644,878.91                        |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES APRIL SEDOL: BN4NPC2      | Total acquisitions | 2                      | 63,520,312.50         |                   |              | 0.00              | 63,520,312.50  | 63,520,312.50                         |
|                                                                           | Total dispositions | 2                      |                       | 63,473,437.50     |              | 0.00              | 63,520,312.50  | 63,473,437.50                         |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JUNE SEDOL: BJXBL65       | Total acquisitions | 13                     | 63,524,107.83         |                   |              | 0.00              | 63,524,107.83  | 63,524,107.83                         |
|                                                                           | Total dispositions | 13                     |                       | 63,412,117.99     |              | 0.00              | 63,524,107.83  | 63,412,117.99                         |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MARCH SEDOL: BG034M0      | Total acquisitions | 3                      | 67,175,887.50         |                   |              | 0.00              | 67,175,887.50  | 67,175,887.50                         |
|                                                                           | Total dispositions | 2                      |                       | 63,619,921.88     |              | 0.00              | 63,651,562.50  | 63,619,921.88                         |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MAY SEDOL: BJXBL43        | Total acquisitions | 2                      | 63,754,687.50         |                   |              | 0.00              | 63,754,687.50  | 63,754,687.50                         |
|                                                                           | Total dispositions | 2                      |                       | 63,761,718.75     |              | 0.00              | 63,754,687.50  | 63,761,718.75                         |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1 | Total acquisitions | 4                      | 41,353,106.25         |                   |              | 0.00              | 41,353,106.25  | 41,353,106.25                         |
|                                                                           | Total dispositions | 5                      |                       | 79,081,325.78     |              | 0.00              | 79,005,668.75  | 79,081,325.78                         |
| MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613                     | Total acquisitions | 128                    | 142,503,216.45        |                   |              | 0.00              | 142,503,216.45 | 142,503,216.45                        |
|                                                                           | Total dispositions | 94                     |                       | 137,100,000.00    |              | 0.00              | 137,104,871.29 | 137,100,000.00                        |
| UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840         | Total acquisitions | 32                     | 151,482,676.92        |                   |              | 0.00              | 151,482,676.92 | 151,482,676.92                        |
|                                                                           | Total dispositions | 32                     |                       | 151,559,250.00    |              | 0.00              | 150,465,282.69 | 151,559,250.00                        |
| UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21          | Total acquisitions | 47                     | 166,991,170.15        |                   |              | 0.00              | 166,991,170.15 | 166,991,170.15                        |
|                                                                           | Total dispositions | 47                     |                       | 156,439,696.92    |              | 0.00              | 156,412,282.86 | 156,439,696.92                        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                                  |                    | Number of Transactions | Transaction Aggregate<br>Acquisition PriceDisposition Price |                  | Lease Rental | Expenses Incurred | Cost of Asset    | Current Value of Asset on Transaction |
|----------------------------------------------------------------------------------|--------------------|------------------------|-------------------------------------------------------------|------------------|--------------|-------------------|------------------|---------------------------------------|
| UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% 03-31-2026 SEDOL: BMDNPN7  | Total acquisitions | 50                     | 403,276,384.90                                              |                  |              | 0.00              | 403,276,384.90   | 403,276,384.90                        |
|                                                                                  | Total dispositions | 44                     |                                                             | 387,145,867.97   |              | 0.00              | 386,981,562.04   | 387,145,867.97                        |
| UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625% 08-15-2030 SEDOL: BMDNWC5 | Total acquisitions | 39                     | 90,775,641.45                                               |                  |              | 0.00              | 90,775,641.45    | 90,775,641.45                         |
|                                                                                  | Total dispositions | 41                     |                                                             | 93,148,758.46    |              | 0.00              | 93,321,285.23    | 93,148,758.46                         |
| UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6          | Total acquisitions | 150                    | 314,839,226.49                                              |                  |              | 0.00              | 314,839,226.49   | 314,839,226.49                        |
|                                                                                  | Total dispositions | 91                     |                                                             | 339,795,603.48   |              | 0.00              | 343,582,841.73   | 339,795,603.48                        |
| UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5          | Total acquisitions | 147                    | 170,509,893.29                                              |                  |              | 0.00              | 170,509,893.29   | 170,509,893.29                        |
|                                                                                  | Total dispositions | 137                    |                                                             | 173,056,268.02   |              | 0.00              | 175,986,829.84   | 173,056,268.02                        |
| UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3                         | Total acquisitions | 13                     | 101,887,518.28                                              |                  |              | 0.00              | 101,887,518.28   | 101,887,518.28                        |
|                                                                                  | Total dispositions | 10                     |                                                             | 101,736,837.51   |              | 0.00              | 103,418,153.40   | 101,736,837.51                        |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8                 | Total acquisitions | 163                    | 306,415,714.02                                              |                  |              | 0.00              | 306,415,714.02   | 306,415,714.02                        |
|                                                                                  | Total dispositions | 111                    |                                                             | 300,052,577.32   |              | 0.00              | 298,449,395.99   | 300,052,577.32                        |
| UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8                  | Total acquisitions | 118                    | 416,767,419.97                                              |                  |              | 0.00              | 416,767,419.97   | 416,767,419.97                        |
|                                                                                  | Total dispositions | 95                     |                                                             | 399,207,831.68   |              | 0.00              | 398,597,651.72   | 399,207,831.68                        |
| UNITED STATES TREAS NTS 1.375% 11-15-203 1 SEDOL: BMCNFW7                        | Total acquisitions | 22                     | 64,533,762.84                                               |                  |              | 0.00              | 64,533,762.84    | 64,533,762.84                         |
|                                                                                  | Total dispositions | 18                     |                                                             | 49,786,162.28    |              | 0.00              | 49,711,803.48    | 49,786,162.28                         |
| UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG SEDOL: BM9WFM7                    | Total acquisitions | 132                    | 1,090,889,601.90                                            |                  |              | 0.00              | 1,090,889,601.90 | 1,090,889,601.90                      |
|                                                                                  | Total dispositions | 115                    |                                                             | 1,079,033,377.87 |              | 0.00              | 1,078,824,849.83 | 1,079,033,377.87                      |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                         |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset  | Current Value of Asset on Transaction |
|---------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|----------------|---------------------------------------|
|                                                         |                    |                        | Acquisition Price     | Disposition Price |              |                   |                |                                       |
| US TREASURY N/B 1.25% DUE 08-15-2031 REG SEDOL: BMWVP09 | Total acquisitions | 93                     | 559,761,832.66        |                   |              | 0.00              | 559,761,832.66 | 559,761,832.66                        |
|                                                         | Total dispositions | 77                     |                       | 546,947,596.88    |              | 0.00              | 547,255,512.03 | 546,947,596.88                        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 2,106,103,291.48

**SCHEDULE SB  
(Form 5500)**Department of the Treasury  
Internal Revenue ServiceDepartment of Labor  
Employee Benefits Security Administration  
Pension Benefit Guaranty Corporation**Single-Employer Defined Benefit Plan  
Actuarial Information**

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

► **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

**2021****This Form is Open to Public  
Inspection**

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

► **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.

|                                                                                                                                                                                                                                                                                                   |  |                                                             |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|-------------------------------------------------------------|
| <b>A</b> Name of plan<br>XPO LOGISTICS PENSION PLAN                                                                                                                                                                                                                                               |  | <b>B</b> Three-digit plan number (PN) ► 005                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>XPO LOGISTICS, INC.                                                                                                                                                                                                   |  | <b>D</b> Employer Identification Number (EIN)<br>94-1444798 |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |  |                                                             |

**Part I Basic Information**

|                                                                                                                                                                                                                 |                            |                           |                          |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|--------------------------|
| <b>1</b> Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2021</u>                                                                                                                               |                            |                           |                          |
| <b>2</b> Assets:                                                                                                                                                                                                |                            |                           |                          |
| <b>a</b> Market value .....                                                                                                                                                                                     |                            | <b>2a</b>                 | 2,062,009,008            |
| <b>b</b> Actuarial value .....                                                                                                                                                                                  |                            | <b>2b</b>                 | 1,855,808,108            |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                             | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment .....                                                                                                                                     | 11,756                     | 857,642,347               | 857,642,347              |
| <b>b</b> For terminated vested participants .....                                                                                                                                                               | 5,293                      | 225,974,772               | 225,974,772              |
| <b>c</b> For active participants .....                                                                                                                                                                          | 6,207                      | 294,240,678               | 310,643,065              |
| <b>d</b> Total .....                                                                                                                                                                                            | 23,256                     | 1,377,857,797             | 1,394,260,184            |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b) <input type="checkbox"/>                                                                                                |                            |                           |                          |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                       |                            | <b>4a</b>                 |                          |
| <b>b</b> Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor ..... |                            | <b>4b</b>                 |                          |
| <b>5</b> Effective interest rate .....                                                                                                                                                                          | <b>5</b>                   |                           | 5.58%                    |
| <b>6</b> Target normal cost .....                                                                                                                                                                               |                            |                           |                          |
| <b>a</b> Present value of current plan year accruals .....                                                                                                                                                      | <b>6a</b>                  | 0                         |                          |
| <b>b</b> Expected plan-related expenses .....                                                                                                                                                                   | <b>6b</b>                  | 2,800,000                 |                          |
| <b>c</b> Total (line 6a + line 6b) .....                                                                                                                                                                        | <b>6c</b>                  | 2,800,000                 |                          |

**Statement by Enrolled Actuary**

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

**SIGN  
HERE**

B.K.

Signature of actuary

BRYAN KOZLAK FSA EA MAAA

Type or print name of actuary

MERCER

Firm name

501 MERRITT 7

NORWALK CT 06856

Address of the firm

09/29/2022

Date

2008399

Most recent enrollment number

203-229-6000

Telephone number (including area code)

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 ☐**For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.****Schedule SB (Form 5500) 2021  
v. 201209**

**Part II Beginning of Year Carryover and Prefunding Balances**

|                                                                                                                                                                      | (a) Carryover balance | (b) Prefunding balance |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b> Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                             | 0                     | 0                      |
| <b>8</b> Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                          | 0                     | 0                      |
| <b>9</b> Amount remaining (line 7 minus line 8) .....                                                                                                                | 0                     | 0                      |
| <b>10</b> Interest on line 9 using prior year's actual return of <u>15.21</u> % .....                                                                                | 0                     | 0                      |
| <b>11</b> Prior year's excess contributions to be added to prefunding balance:                                                                                       |                       |                        |
| <b>a</b> Present value of excess contributions (line 38a from prior year) .....                                                                                      |                       | 0                      |
| <b>b(1)</b> Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.38</u> % ..... |                       | 0                      |
| <b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       |                        |
| <b>c</b> Total available at beginning of current plan year to add to prefunding balance .....                                                                        |                       | 0                      |
| <b>d</b> Portion of (c) to be added to prefunding balance .....                                                                                                      |                       |                        |
| <b>12</b> Other reductions in balances due to elections or deemed elections .....                                                                                    | 0                     | 0                      |
| <b>13</b> Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) .....                                                                         | 0                     | 0                      |

**Part III Funding Percentages**

|                                                                                                                                                                            |           |         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>14</b> Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 133.10% |
| <b>15</b> Adjusted funding target attainment percentage .....                                                                                                              | <b>15</b> | 133.10% |
| <b>16</b> Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 119.91% |
| <b>17</b> If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage .....                                        | <b>17</b> | %       |

**Part IV Contributions and Liquidity Shortfalls**

| (a) Date<br>(MM-DD-YYYY)                                                                                                                                                         | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
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|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
| <b>Totals ►</b>                                                                                                                                                                  |                                   |                                 | <b>18(b)</b>             | 0                                 | <b>18(c)</b>                    |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |
| <b>19</b> Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:                                             |                                   |                                 |                          |                                   |                                 |
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years .....                                                                             |                                   |                                 |                          | <b>19a</b>                        | 0                               |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                                                                               |                                   |                                 |                          | <b>19b</b>                        | 0                               |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date .....                                                          |                                   |                                 |                          | <b>19c</b>                        | 0                               |
| <b>20</b> Quarterly contributions and liquidity shortfalls:                                                                                                                      |                                   |                                 |                          |                                   |                                 |
| <b>a</b> Did the plan have a "funding shortfall" for the prior year? ..... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                   |                                   |                                 |                          |                                   |                                 |
| <b>b</b> If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ..... <input type="checkbox"/> Yes <input type="checkbox"/> No |                                   |                                 |                          |                                   |                                 |
| <b>c</b> If line 20a is "Yes," see instructions and complete the following table as applicable:                                                                                  |                                   |                                 |                          |                                   |                                 |
| Liquidity shortfall as of end of quarter of this plan year                                                                                                                       |                                   |                                 |                          |                                   |                                 |
| (1) 1st                                                                                                                                                                          | (2) 2nd                           | (3) 3rd                         | (4) 4th                  |                                   |                                 |
|                                                                                                                                                                                  |                                   |                                 |                          |                                   |                                 |

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

|                                                 |                                                                                                                                              |                        |                        |                                                     |
|-------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|------------------------|------------------------|-----------------------------------------------------|
| <b>21</b> Discount rate:                        |                                                                                                                                              |                        |                        |                                                     |
| <b>a</b> Segment rates:                         | 1st segment:<br>4.75 %                                                                                                                       | 2nd segment:<br>5.36 % | 3rd segment:<br>6.11 % | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b> Applicable month (enter code) .....    |                                                                                                                                              |                        |                        | <b>21b</b> 4                                        |
| <b>22</b> Weighted average retirement age ..... |                                                                                                                                              |                        |                        | <b>22</b> 62                                        |
| <b>23</b> Mortality table(s) (see instructions) | <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute |                        |                        |                                                     |

**Part VI Miscellaneous Items**

|                                                                                                                                                                       |                                                                     |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|
| <b>24</b> Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment..... | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>25</b> Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.....                                      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>26</b> Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.....                            | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>27</b> If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....                                   | <b>27</b>                                                           |

**Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years**

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

**Part VIII Minimum Required Contribution For Current Year**

| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                                                                                                                                                                                                                                                                                                                               |                   |                    |  |                     |             |                                                       |   |   |                                                |   |   |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|--------------------|--|---------------------|-------------|-------------------------------------------------------|---|---|------------------------------------------------|---|---|
| <b>a</b> Target normal cost (line 6c).....                                                                                                                                           | <b>31a</b>                                                                                                                                                                                                                                                                                                                    | 2,800,000         |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           | <b>31b</b>                                                                                                                                                                                                                                                                                                                    | 2,800,000         |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>32</b> Amortization installments:                                                                                                                                                 | <table border="1"> <thead> <tr> <th></th> <th>Outstanding Balance</th> <th>Installment</th> </tr> </thead> <tbody> <tr> <td><b>a</b> Net shortfall amortization installment .....</td> <td>0</td> <td>0</td> </tr> <tr> <td><b>b</b> Waiver amortization installment .....</td> <td>0</td> <td>0</td> </tr> </tbody> </table> |                   |                    |  | Outstanding Balance | Installment | <b>a</b> Net shortfall amortization installment ..... | 0 | 0 | <b>b</b> Waiver amortization installment ..... | 0 | 0 |
|                                                                                                                                                                                      | Outstanding Balance                                                                                                                                                                                                                                                                                                           | Installment       |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>a</b> Net shortfall amortization installment .....                                                                                                                                | 0                                                                                                                                                                                                                                                                                                                             | 0                 |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       | 0                                                                                                                                                                                                                                                                                                                             | 0                 |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>33</b> If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount ..... | <b>33</b>                                                                                                                                                                                                                                                                                                                     |                   |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....                                                          | <b>34</b>                                                                                                                                                                                                                                                                                                                     | 0                 |                    |  |                     |             |                                                       |   |   |                                                |   |   |
|                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                                               | Carryover balance | Prefunding balance |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               |                                                                                                                                                                                                                                                                                                                               |                   | 0                  |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                  | <b>36</b>                                                                                                                                                                                                                                                                                                                     | 0                 |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                  | <b>37</b>                                                                                                                                                                                                                                                                                                                     | 0                 |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                                                                                                                                                                                                                                                                                                                               |                   |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                       | <b>38a</b>                                                                                                                                                                                                                                                                                                                    | 0                 |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>                                                                                                                                                                                                                                                                                                                    |                   |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                      | <b>39</b>                                                                                                                                                                                                                                                                                                                     | 0                 |                    |  |                     |             |                                                       |   |   |                                                |   |   |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                  | <b>40</b>                                                                                                                                                                                                                                                                                                                     | 0                 |                    |  |                     |             |                                                       |   |   |                                                |   |   |

**Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)**

|                                                                                  |                                                                                                                         |
|----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------|
| <b>41</b> If an election was made to use PRA 2010 funding relief for this plan:  |                                                                                                                         |
| <b>a</b> Schedule elected .....                                                  | <input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years                                               |
| <b>b</b> Eligible plan year(s) for which the election in line 41a was made ..... | <input type="checkbox"/> 2008 <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011 |