

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2022 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
	☐ a single-employer plan ☒ a DFE (specify) <u>M</u>
B This return/report is:	☐ the first return/report ☐ the final return/report
	☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☐ Form 5558 ☐ automatic extension ☐ the DFVC program
	☐ special extension (enter description)
E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here.	☐

Part II	Basic Plan Information —enter all requested information
1a Name of plan BASF CORPORATION PENSION MASTER TRUST	1b Three-digit plan number (PN) ▶ 101
	1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) BASF CORPORATION 100 PARK AVENUE FLORHAM PARK, NJ 07932	2b Employer Identification Number (EIN) 16-1090809
	2c Plan Sponsor's telephone number 973-245-6000
	2d Business code (see instructions)

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2023	MARY JAKUBOWSKI
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2022)
v. 220413

3a Plan administrator's name and address ☒ Same as Plan Sponsor		3b Administrator's EIN
		3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name		4b EIN 4d PN
5 Total number of participants at the beginning of the plan year		5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).		
a(1) Total number of active participants at the beginning of the plan year		6a(1)
a(2) Total number of active participants at the end of the plan year		6a(2)
b Retired or separated participants receiving benefits		6b
c Other retired or separated participants entitled to future benefits.....		6c
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e
f Total. Add lines 6d and 6e		6f
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item).....		6g
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....		6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)		7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:		
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:		
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor
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) ☐ 0 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 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2022
		This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022	
A Name of plan BASF CORPORATION PENSION MASTER TRUST	B Three-digit plan number (PN) ▶ 101
C Plan sponsor's name as shown on line 2a of Form 5500 BASF CORPORATION	D Employer Identification Number (EIN) 16-1090809

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
WELLINGTON TRUST COMPANY
04-2755549

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
JP MORGAN ASSET MGMT
13-3200244

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
BLACKROCK INSTITUTIONAL TRUST CO
94-3112180

(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)

FID INV INST OPS CO

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	CONSULTING	1721570	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WALTER SCOTT GLOBAL

76-6192146

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	671758	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WASATCH ADVISORS INC.

26-1547715

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	663455	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

DOUBLELINE CAPITAL LP

30-0596331

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	531112	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	528247	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL ASSET MANAGEMENT

12-2373453

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	447746	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

JP MORGAN INVESTMENT ADVISORS

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 28 50 51	TRUSTEE/INV MGMT	433039	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RIVER ROAD ASSET MGMT, LLC

43-2076925

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	428694	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRIMECAP MANAGEMENT CO.

95-3901534

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MANGEMENT	371510	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

WILLIS TOWERS WATSON

23-1159360

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	ACTUARY	316332	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

T ROWE PRICE ADVISORY SERVICES

52-2269240

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	280228	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ROCATON ADVISORS

04-3638035

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	CONSULTING	208333	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BLACKROCK INSTITUTIONAL TRUST CO

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	183447	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	73209	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

COHNREZNICK LLP

22-1478099

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	AUDITOR	47250	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

COMPLEMENTA GMBH

LANDSBERGER STRASSE 302
MUNICH, BAVARIA 80687 DE

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	37500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SPRUCEGROVE INV MGMT LTD

11-3238890

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	35021	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLOOMBERG INC.

13-3105107

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	INFORMATION MGMT	25803	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2022 This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022		
A Name of plan BASF CORPORATION PENSION MASTER TRUST	B Three-digit plan number (PN) ►	101
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 BASF CORPORATION	D Employer Identification Number (EIN) 16-1090809	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: MAGNITUDE INST LTD CL B SERIES Y			
b Name of sponsor of entity listed in (a): MAGNITUDE CAPITAL, LLC			
c EIN-PN 02-0696120-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 155934519	
a Name of MTIA, CCT, PSA, or 103-12 IE: WTF-CIF EMERGING MKTS DBT PORTFOLIO			
b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA			
c EIN-PN 04-2767481-018	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 99448154	
a Name of MTIA, CCT, PSA, or 103-12 IE: HILDENE OPPS OFFSHORE FUND, LTD			
b Name of sponsor of entity listed in (a): HILDENE CAPITAL MANAGEMENT			
c EIN-PN 26-1550255-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 26565687	
a Name of MTIA, CCT, PSA, or 103-12 IE: INTERMEDIATE GOVT BOND IDX NL FD			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO, NA			
c EIN-PN 26-3774255-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 105411080	
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI EAFE EQY IDX NL FD			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO, NA			
c EIN-PN 26-3816145-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 58380487	
a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS EQUITY TRUST			
b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY			
c EIN-PN 52-1309931-006	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 88583110	
a Name of MTIA, CCT, PSA, or 103-12 IE: NCS GROUP TRUST INTERNATIONAL FUND			
b Name of sponsor of entity listed in (a): BNYM INV MGMT CAYMAN LTD			
c EIN-PN 76-6192146-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 61627873	

a Name of MTIA, CCT, PSA, or 103-12 IE: US STRIPS 20PLUS YR BOND IDX NL FD

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO, NA

c EIN-PN 82-2249590-011	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 79284283
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a Name of MTIA, CCT, PSA, or 103-12 IE: OAKTREE EXPANDED HIGH YIELD FUND

b Name of sponsor of entity listed in (a): OAKTREE CAPITAL MANAGEMENT, LP

c EIN-PN 95-4740204-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 82749133
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a Name of MTIA, CCT, PSA, or 103-12 IE: SPRUCEGROVE US INTL POOLED FUND

b Name of sponsor of entity listed in (a): SPRUCEGROVE INV MGMT LTD

c EIN-PN 98-0399967-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 66189510
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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)
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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)
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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)
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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)
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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)
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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)
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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)
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[illegible]

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2022 This Form is Open to Public Inspection
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>		
A Name of plan <u>BASF CORPORATION PENSION MASTER TRUST</u>	B Three-digit plan number (PN) ►	<u>101</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>BASF CORPORATION</u>	D Employer Identification Number (EIN) <u>16-1090809</u>	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	31170953	18815276
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	86526461	60466578
(2) U.S. Government securities	1c(2)	468091016	374465710
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	9829662	3526628
(B) All other	1c(3)(B)	430429688	254380999
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	2454893	1773924
(B) Common.....	1c(4)(B)	374196130	236986728
(5) Partnership/joint venture interests	1c(5)	228302153	279645122
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants).....	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	981227073	741424703
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	132846078	82749133
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	160571161	88408919
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	51060963	31399542

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	2956706231	2174043262

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	94869104	62579102
k Total liabilities (add all amounts in lines 1g through 1j)	1k	94869104	62579102

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	2861837127	2111464160
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	992529	
(B) U.S. Government securities	2b(1)(B)	5271195	
(C) Corporate debt instruments	2b(1)(C)	15763188	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	15213911	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		37240823
(2) Dividends: (A) Preferred stock	2b(2)(A)	118991	
(B) Common stock	2b(2)(B)	3048891	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	3327447	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		6495329
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	2771569085	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	2895140212	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-123571127
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-237457695	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-237457695

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-134612451
(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)		-36623870
c Other income	2c		8132
d Total income. Add all income amounts in column (b) and enter total	2d		-488520859
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	316332	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	4212159	
(4) Other	2i(4)	14478381	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		19006872
j Total expenses. Add all expense amounts in column (b) and enter total	2j		19006872
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		-507527731
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		242845236

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

	Yes	No	Amount
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.)			
4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)			
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)			
4d		X	
e Was this plan covered by a fidelity bond?	X		5000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k			
l Has the plan failed to provide any benefit when due under the plan?			
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

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

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

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

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

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

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2022		PAGE 117 C 09109 DECEMBER 31, 2021
DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED 912810TA6 UNITED STATES OF AMERICA BOND FIXED 1.75% SEMI-ANN. 1.750% 08/15/2041 BROKER 0015875 CSFB/IPE				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,861,837,127 COST OF ASSET	5% VALUE OF CURRENT VALUE	143,091,856 NET GAIN OR (LOSS)
900,000 01/03/22 S SELL 51045				96.1563	0	870,477	865,406	(5,071)
900,000 01/03/22 B BUY 51046				96.1471	0	865,324	865,324	0
3,700,000 01/03/22 S SELL 63696				96.1563	0	3,590,219	3,557,781	(32,438)
3,700,000 01/03/22 B BUY 63697				96.1471	0	3,557,443	3,557,443	0
1,100,000 01/05/22 S SELL 51109				94.4688	0	1,062,199	1,039,156	(23,042)
1,100,000 01/05/22 B BUY 51112				94.4051	0	1,038,456	1,038,456	0
3,700,000 01/05/22 B BUY 63736				94.4051	0	3,492,990	3,492,990	0
3,700,000 01/05/22 S SELL 63737				94.4688	0	3,537,934	3,495,344	(42,591)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
200,000 01/07/22 S SELL 51202				93.8125	0	191,688	187,625	(4,063)
200,000 01/07/22 B BUY 51203				93.7807	0	187,561	187,561	0
BROKER 0015875 CSFB/IPE								
2,000,000 01/11/22 S SELL 51281				93.5313	0	1,914,380	1,870,625	(43,755)
2,000,000 01/11/22 B BUY 51282				93.4994	0	1,869,989	1,869,989	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
2,200,000 01/18/22 S SELL 51489				92.4063	0	2,076,224	2,032,938	(43,286)
2,200,000 01/18/22 B BUY 51490				92.4017	0	2,032,838	2,032,838	0
BROKER 0015875 CSFB/IPE								
3,300,000 01/19/22 S SELL 51567				92.1875	0	3,070,950	3,042,188	(28,762)
3,300,000 01/19/22 B BUY 51570				92.1555	0	3,041,131	3,041,131	0
3,700,000 01/19/22 S SELL 64132				92.1875	0	3,537,934	3,410,938	(126,997)
3,700,000 01/19/22 B BUY 64134				92.1555	0	3,409,753	3,409,753	0
1,100,000 01/26/22 S SELL 51812				93.0313	0	1,013,710	1,023,344	9,634
1,100,000 01/26/22 B BUY 51813				93.0221	0	1,023,243	1,023,243	0
3,700,000 01/26/22 S SELL 64393				93.0313	0	3,451,703	3,442,156	(9,547)
3,700,000 01/26/22 B BUY 64394				93.0221	0	3,441,816	3,441,816	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
200,000 01/27/22 S SELL 51850				93.1563	0	184,889	186,313	1,424
200,000 01/27/22 B BUY 51851				93.0926	0	186,185	186,185	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
3,700,000 01/27/22 S SELL 64438				93.4375	0	3,445,052	3,457,188	12,136
3,700,000 01/27/22 B BUY 64439				93.0553	0	3,443,045	3,443,045	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
1,100,000 01/28/22 S SELL 51872				92.7188	0	1,017,320	1,019,906	2,586
1,100,000 01/28/22 B BUY 51873				92.6867	0	1,019,554	1,019,554	0
BROKER 0015875 CSFB/IPE								
700,000 02/02/22 S SELL 51997				93.4063	0	647,859	653,844	5,984
700,000 02/02/22 B BUY 51998				93.3741	0	653,618	653,618	0
1,300,000 02/04/22 B BUY 52079				91.9550	0	1,195,415	1,195,415	0
1,300,000 02/04/22 S SELL 52080				91.9688	0	1,202,604	1,195,594	(7,010)
2,400,000 02/07/22 S SELL 52141				91.5313	0	2,220,192	2,196,750	(23,442)
2,400,000 02/07/22 B BUY 52142				91.4990	0	2,195,977	2,195,977	0
3,300,000 02/14/22 S SELL 52310				90.8750	0	3,028,549	2,998,875	(29,674)
3,300,000 02/14/22 B BUY 52311				90.8378	0	2,997,648	2,997,648	0
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		PAGE 118 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022	
DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856	
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
BROKER 0006429 UBS SECURITIES LLC (WARBURG)		SELLING PRICE				OR (LOSS)	
1,800,000	02/15/22 S SELL	64922	89.7188	0	1,675,314	1,614,938	(60,377)
1,800,000	02/15/22 B BUY	64924	89.5423	0	1,611,762	1,611,762	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
3,300,000	02/22/22 S SELL	52492	90.6250	0	2,997,648	2,990,625	(7,023)
3,300,000	02/22/22 B BUY	52493	90.6157	0	2,990,318	2,990,318	0
BROKER 0015875 CSFB/IPE							
3,300,000	02/24/22 S SELL	52572	91.7813	0	2,990,318	3,028,781	38,464
3,300,000	02/24/22 B BUY	52574	91.7487	0	3,027,706	3,027,706	0
3,300,000	03/03/22 S SELL	52779	90.5000	0	3,027,706	2,986,500	(41,206)
3,300,000	03/03/22 B BUY	52780	90.4677	0	2,985,436	2,985,436	0
3,300,000	03/10/22 S SELL	52955	89.0625	0	2,985,436	2,939,063	(46,373)
3,300,000	03/10/22 B BUY	52957	89.0438	0	2,938,444	2,938,444	0
3,300,000	03/14/22 S SELL	53010	87.8750	0	2,938,444	2,899,875	(38,569)
3,300,000	03/14/22 B BUY	53011	87.8612	0	2,899,418	2,899,418	0
3,300,000	03/17/22 S SELL	53152	87.6563	0	2,899,418	2,892,656	(6,762)
3,300,000	03/17/22 B BUY	53154	87.6279	0	2,891,720	2,891,720	0
3,300,000	03/24/22 S SELL	53315	85.6875	0	2,891,720	2,827,688	(64,032)
3,300,000	03/24/22 B BUY	53316	85.6432	0	2,826,227	2,826,227	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)							
1,800,000	03/25/22 S SELL	65876	85.0625	0	1,654,515	1,531,125	(123,390)
1,800,000	03/25/22 B BUY	65877	84.9497	0	1,529,094	1,529,094	0
BROKER 0015875 CSFB/IPE							
3,300,000	04/04/22 S SELL	53612	86.0000	0	2,826,227	2,838,000	11,773
3,300,000	04/04/22 B BUY	53613	85.9715	0	2,837,060	2,837,060	0
3,300,000	04/11/22 S SELL	53916	81.7813	0	2,837,060	2,698,781	(138,279)
3,300,000	04/11/22 B BUY	53917	81.7730	0	2,698,510	2,698,510	0
3,300,000	04/13/22 S SELL	53967	81.3750	0	2,698,510	2,685,375	(13,135)
3,300,000	04/13/22 B BUY	53968	81.3462	0	2,684,426	2,684,426	0
3,300,000	04/20/22 S SELL	54120	79.7813	0	2,684,426	2,632,781	(51,645)
3,300,000	04/20/22 B BUY	54122	79.7771	0	2,632,644	2,632,644	0
3,300,000	04/21/22 S SELL	54169	79.5000	0	2,632,644	2,623,500	(9,144)
3,300,000	04/21/22 B BUY	54173	79.4958	0	2,623,362	2,623,362	0
3,300,000	04/22/22 S SELL	54204	80.0000	0	2,623,362	2,640,000	16,638
3,300,000	04/22/22 B BUY	54207	79.9876	0	2,639,590	2,639,590	0
3,300,000	04/25/22 S SELL	54243	80.2500	0	2,639,590	2,648,250	8,660
3,300,000	04/25/22 B BUY	54246	80.2212	0	2,647,299	2,647,299	0
1,800,000	04/25/22 S SELL	66653	80.2500	0	1,613,469	1,444,500	(168,969)
1,800,000	04/25/22 B BUY	66656	80.2212	0	1,443,981	1,443,981	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)							
3,700,000	04/27/22 B BUY	66747	80.0907	0	2,963,357	2,963,357	0
3,700,000	04/27/22 S SELL	66748	80.2188	0	3,106,356	2,968,094	(138,262)
500,000	04/29/22 S SELL	66854	79.4375	0	419,778	397,188	(22,590)
500,000	04/29/22 B BUY	66855	79.3468	0	396,734	396,734	0
BROKER 0015875 CSFB/IPE							
3,300,000	05/02/22 S SELL	54460	78.2188	0	2,647,299	2,581,219	(66,080)
3,300,000	05/02/22 B BUY	54461	78.2147	0	2,581,084	2,581,084	0
JPMorgan Investor Services				J.P.Morgan			

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		PAGE 119 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022	
DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856	
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
		SELLING PRICE				OR (LOSS)	
	1,300,000 05/02/22 S SELL	66885 78.2188	0	1,085,976	1,016,844	(69,132)	
	1,300,000 05/02/22 B BUY	66886 78.2147	0	1,016,791	1,016,791	0	
	3,300,000 05/03/22 S SELL	54489 78.9688	0	2,581,084	2,605,969	24,885	
	3,300,000 05/03/22 B BUY	54490 78.9459	0	2,605,214	2,605,214	0	
	1,300,000 05/05/22 S SELL	66962 77.5625	0	1,069,623	1,008,313	(61,310)	
	1,300,000 05/05/22 B BUY	66965 77.5473	0	1,008,115	1,008,115	0	
	3,300,000 05/10/22 S SELL	54674 77.6875	0	2,605,214	2,563,688	(41,526)	
	3,300,000 05/10/22 B BUY	54677 77.6663	0	2,562,987	2,562,987	0	
BROKER	0000505 MORGAN STANLEY & CO. INCORPORATED						
	1,300,000 05/10/22 S SELL	67061 77.4688	0	1,055,085	1,007,094	(47,991)	
	1,300,000 05/10/22 B BUY	67062 77.4256	0	1,006,533	1,006,533	0	
BROKER	0015875 CSFB/IPE						
	3,300,000 05/17/22 S SELL	54896 77.0313	0	2,562,987	2,542,031	(20,955)	
	3,300,000 05/17/22 B BUY	54899 77.0099	0	2,541,327	2,541,327	0	
	3,300,000 05/24/22 S SELL	55086 78.6250	0	2,541,327	2,594,625	53,298	
	3,300,000 05/24/22 B BUY	55089 78.5829	0	2,593,234	2,593,234	0	
	1,800,000 06/01/22 S SELL	67571 78.2813	0	1,444,997	1,409,063	(35,934)	
	1,800,000 06/01/22 B BUY	67572 78.2601	0	1,408,682	1,408,682	0	
BROKER	0006429 UBS SECURITIES LLC (WARBURG)						
	3,700,000 06/06/22 B BUY	67742 76.0932	0	2,815,448	2,815,448	0	
	3,700,000 06/06/22 S SELL	67743 76.2188	0	2,893,401	2,820,094	(73,307)	
BROKER	0015875 CSFB/IPE						
	3,300,000 06/07/22 S SELL	55429 76.3750	0	2,593,234	2,520,375	(72,859)	
	3,300,000 06/07/22 B BUY	55434 76.3536	0	2,519,668	2,519,668	0	
BROKER	0006429 UBS SECURITIES LLC (WARBURG)						
	1,800,000 06/09/22 S SELL	67954 76.4063	0	1,407,600	1,375,313	(32,288)	
	1,800,000 06/09/22 B BUY	67955 76.3379	0	1,374,082	1,374,082	0	
BROKER	0072561 BARCLAYS CAP INC/BARCLAYS CAP INC						
	3,300,000 06/14/22 S SELL	55613 73.9375	0	2,519,668	2,439,938	(79,730)	
	3,300,000 06/14/22 B BUY	55614 73.9225	0	2,439,442	2,439,442	0	
BROKER	0015875 CSFB/IPE						
	3,300,000 06/21/22 S SELL	55787 73.6875	0	2,439,442	2,431,688	(7,755)	
	3,300,000 06/21/22 B BUY	55790 73.6761	0	2,431,310	2,431,310	0	
	3,300,000 06/28/22 S SELL	55943 73.9063	0	2,431,310	2,438,906	7,597	
	3,300,000 06/28/22 B BUY	55944 73.8955	0	2,438,550	2,438,550	0	
	3,300,000 07/05/22 S SELL	56117 77.1250	0	2,438,550	2,545,125	106,575	
	3,300,000 07/05/22 B BUY	56122 77.1222	0	2,545,034	2,545,034	0	
	3,300,000 07/07/22 S SELL	56178 76.3750	0	2,545,034	2,520,375	(24,659)	
	3,300,000 07/07/22 B BUY	56179 76.3648	0	2,520,040	2,520,040	0	
	100,000 07/11/22 S SELL	68658 75.5000	0	77,591	75,500	(2,091)	
	100,000 07/11/22 B BUY	68660 75.4897	0	75,490	75,490	0	
	3,300,000 07/14/22 S SELL	56335 76.4688	0	2,520,040	2,523,469	3,429	
	3,300,000 07/14/22 B BUY	56337 76.4588	0	2,523,140	2,523,140	0	
BROKER	0006429 UBS SECURITIES LLC (WARBURG)						
	100,000 07/14/22 S SELL	68744 76.7813	0	77,552	76,781	(771)	
	100,000 07/14/22 B BUY	68745 76.7813	0	76,781	76,781	0	
BROKER	0015875 CSFB/IPE						
JPMorgan Investor Services				J.P.Morgan			

DESCRIPTION OF ASSET					BASED ON MARKET VALUE OF		2,861,837,127	5% VALUE OF	143,091,856	
PURCHASE PRICE					EXPENSES		COST OF ASSET	CURRENT VALUE	NET GAIN	
IDENTITY OF PARTY INVOLVED					SELLING PRICE				OR (LOSS)	
	3,300,000	07/21/22	S	SELL	56478	75.8438	0	2,523,140	2,502,844	(20,296)
	3,300,000	07/21/22	B	BUY	56479	75.8336	0	2,502,509	2,502,509	0
	3,300,000	07/28/22	S	SELL	56663	78.5000	0	2,502,509	2,590,500	87,991
	3,300,000	07/28/22	B	BUY	56664	78.5024	0	2,590,579	2,590,579	0
	3,300,000	08/04/22	S	SELL	56888	79.3438	0	2,590,579	2,618,344	27,765
	3,300,000	08/04/22	B	BUY	56893	79.3464	0	2,618,431	2,618,431	0
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS								
	1,100,000	08/11/22	S	SELL	57046	76.9688	0	872,810	846,656	(26,154)
	1,100,000	08/11/22	B	BUY	57047	76.9757	0	846,732	846,732	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)								
	5,400,000	08/11/22	B	BUY	69403	76.9439	0	4,154,970	4,154,970	0
	5,400,000	08/11/22	S	SELL	69407	76.9375	0	4,171,169	4,154,625	(16,544)
	5,400,000	09/12/22	S	SELL	70041	72.8750	0	4,171,169	3,935,250	(235,919)
	5,400,000	09/12/22	B	BUY	70044	72.9055	0	3,936,898	3,936,898	0
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC								
	1,600,000	10/12/22	S	SELL	58411	67.0000	0	1,256,898	1,072,000	(184,898)
	1,600,000	10/12/22	B	BUY	58412	67.0074	0	1,072,118	1,072,118	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)								
	5,500,000	10/13/22	S	SELL	70765	66.9063	0	4,014,141	3,679,844	(334,298)
	5,500,000	10/13/22	B	BUY	70766	66.9554	0	3,682,544	3,682,544	0
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC								
	1,400,000	11/04/22	B	BUY	59383	64.9801	0	909,721	909,721	0
	1,400,000	11/04/22	S	SELL	59384	64.9688	0	987,627	909,563	(78,065)
	3,335,000	11/09/22	S	SELL	59464	64.6875	0	2,352,670	2,157,328	(195,342)
	3,335,000	11/09/22	B	BUY	59465	64.7029	0	2,157,843	2,157,843	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)								
	5,500,000	11/14/22	S	SELL	71776	66.9063	0	3,682,544	3,679,844	(2,701)
	5,500,000	11/14/22	B	BUY	71779	67.0774	0	3,689,260	3,689,260	0
BROKER	0025684	BANK OF NEW YORK/TORONTO DOMINION								
	3,335,000	11/16/22	S	SELL	59627	67.9375	0	2,157,843	2,265,716	107,872
	3,335,000	11/16/22	B	BUY	59628	68.1189	0	2,271,765	2,271,765	0
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	187,570,000	69	TOTAL BUYS				0	152,435,396	152,435,396	0
	187,570,000	69	TOTAL SELLS				0	155,025,937	152,472,615	(2,553,328)
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	375,140,000	SECURITY TOTAL					0	307,461,333	304,908,011	(2,553,328)
912810SW9 UNITED STATES OF AMERICA BOND FIXED 1.875%										
SEMI-ANN. 1.875% 02/15/2041										
BROKER	0015875	CSFB/IPE								
	3,310,000	01/03/22	S	SELL	51041	98.7188	0	3,287,110	3,267,591	(19,519)
	3,310,000	01/03/22	B	BUY	51042	98.6452	0	3,265,157	3,265,157	0
	3,900,000	01/07/22	S	SELL	51200	96.1563	0	3,861,155	3,750,094	(111,061)
	3,900,000	01/07/22	B	BUY	51201	96.0872	0	3,747,400	3,747,400	0
	3,310,000	01/18/22	S	SELL	51487	94.7188	0	3,224,808	3,135,191	(89,618)
	3,310,000	01/18/22	B	BUY	51488	94.6844	0	3,134,053	3,134,053	0
	1,300,000	01/19/22	S	SELL	64129	94.3125	0	1,289,031	1,226,063	(62,968)

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2022		PAGE 121 C 09109 DECEMBER 31, 2021
DESCRIPTION OF ASSET		BASED ON MARKET PURCHASE PRICE		VALUE OF	2,861,837,127	5% VALUE OF	143,091,856	
IDENTITY OF PARTY INVOLVED		SELLING PRICE		EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
							OR (LOSS)	
1,300,000 01/19/22 B BUY		64130	94.2781	0	1,225,616	1,225,616	0	
3,900,000 01/21/22 S SELL		51664	95.6563	0	3,750,532	3,730,594	(19,938)	
3,900,000 01/21/22 B BUY		51665	95.6365	0	3,729,824	3,729,824	0	
7,210,000 01/25/22 S SELL		51769	95.5938	0	6,912,968	6,892,309	(20,659)	
7,210,000 01/25/22 B BUY		51771	95.5839	0	6,891,598	6,891,598	0	
1,200,000 01/26/22 S SELL		64397	95.2813	0	1,172,259	1,143,375	(28,884)	
1,200,000 01/26/22 B BUY		64398	95.2471	0	1,142,965	1,142,965	0	
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
7,210,000 01/27/22 S SELL		51854	94.9688	0	6,891,598	6,847,247	(44,351)	
7,210,000 01/27/22 B BUY		51855	94.9346	0	6,844,783	6,844,783	0	
BROKER 0015875 CSFB/IPE								
1,400,000 02/02/22 S SELL		64589	95.6250	0	1,358,142	1,338,750	(19,392)	
1,400,000 02/02/22 B BUY		64590	95.5905	0	1,338,266	1,338,266	0	
7,210,000 02/03/22 S SELL		52037	95.3125	0	6,844,783	6,872,031	27,248	
7,210,000 02/03/22 B BUY		52038	95.2432	0	6,867,038	6,867,038	0	
1,331,000 02/08/22 S SELL		64768	93.3125	0	1,285,081	1,241,989	(43,092)	
1,331,000 02/08/22 B BUY		64769	93.2428	0	1,241,061	1,241,061	0	
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED								
1,400,000 02/09/22 S SELL		64795	93.6563	0	1,337,435	1,311,188	(26,248)	
1,400,000 02/09/22 B BUY		64796	93.6218	0	1,310,705	1,310,705	0	
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
1,400,000 02/15/22 S SELL		64921	91.8750	0	1,328,773	1,286,250	(42,523)	
1,400,000 02/15/22 B BUY		64923	91.6852	0	1,283,592	1,283,592	0	
BROKER 0015875 CSFB/IPE								
7,210,000 02/17/22 S SELL		52423	92.4063	0	6,867,038	6,662,491	(204,547)	
7,210,000 02/17/22 B BUY		52424	92.4012	0	6,662,128	6,662,128	0	
7,210,000 02/18/22 B BUY		52442	92.8238	0	6,692,593	6,692,593	0	
7,210,000 02/18/22 S SELL		52443	92.8438	0	6,677,360	6,694,034	16,674	
7,210,000 02/22/22 S SELL		52488	92.9375	0	6,677,360	6,700,794	23,433	
7,210,000 02/22/22 B BUY		52490	92.9275	0	6,700,073	6,700,073	0	
1,331,000 02/22/22 S SELL		65035	92.9375	0	1,249,363	1,236,998	(12,365)	
1,331,000 02/22/22 B BUY		65038	92.9275	0	1,236,865	1,236,865	0	
7,210,000 02/24/22 S SELL		52571	94.0313	0	6,700,073	6,779,653	79,580	
7,210,000 02/24/22 B BUY		52576	93.9963	0	6,777,131	6,777,131	0	
1,331,000 02/24/22 S SELL		65131	94.0313	0	1,245,512	1,251,556	6,044	
1,331,000 02/24/22 B BUY		65134	93.9963	0	1,251,090	1,251,090	0	
7,210,000 03/03/22 S SELL		52772	93.0625	0	6,777,131	6,709,806	(67,325)	
7,210,000 03/03/22 B BUY		52777	93.0279	0	6,707,310	6,707,310	0	
7,210,000 03/10/22 S SELL		52945	91.5938	0	6,707,310	6,603,909	(103,400)	
7,210,000 03/10/22 B BUY		52948	91.5736	0	6,602,460	6,602,460	0	
200,000 03/10/22 S SELL		65524	91.5938	0	187,413	183,188	(4,225)	
200,000 03/10/22 B BUY		65526	91.5736	0	183,147	183,147	0	
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
1,431,000 03/10/22 S SELL		65529	91.1250	0	1,339,524	1,303,999	(35,526)	
1,431,000 03/10/22 B BUY		65532	90.9852	0	1,301,998	1,301,998	0	
BROKER 0015875 CSFB/IPE								
7,210,000 03/14/22 S SELL		53008	90.4375	0	6,602,460	6,520,544	(81,916)	
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2022		PAGE 122 C 09109 DECEMBER 31, 2021
DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,861,837,127 COST OF ASSET	5% VALUE OF CURRENT VALUE	143,091,856 NET GAIN OR (LOSS)
7,210,000 03/14/22 B BUY 53009				90.4275	0	6,519,826	6,519,826	0
7,210,000 03/16/22 S SELL 53112				89.3750	0	6,519,826	6,443,938	(75,888)
7,210,000 03/16/22 B BUY 53113				89.3700	0	6,443,575	6,443,575	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS INC./SALOMON								
1,600,000 03/16/22 S SELL 65649				89.7383	0	1,483,823	1,435,813	(48,010)
BROKER 0015875 CSFB/IPE								
7,210,000 03/17/22 S SELL 53150				90.0000	0	6,443,575	6,489,000	45,425
7,210,000 03/17/22 B BUY 53155				89.9694	0	6,486,790	6,486,790	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
111,000 03/17/22 B BUY 65675				89.9063	0	99,796	99,796	0
111,000 03/17/22 S SELL 65677				89.9016	0	102,817	99,791	(3,026)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
111,000 03/17/22 B BUY 65682				89.7500	0	99,623	99,623	0
111,000 03/17/22 S SELL 65683				89.7025	0	102,692	99,570	(3,122)
BROKER 0015875 CSFB/IPE								
7,210,000 03/24/22 S SELL 53327				88.3438	0	6,486,790	6,369,584	(117,206)
7,210,000 03/24/22 B BUY 53328				88.2960	0	6,366,140	6,366,140	0
7,210,000 04/04/22 S SELL 53614				88.8125	0	6,366,140	6,403,381	37,242
7,210,000 04/04/22 B BUY 53615				88.7818	0	6,401,167	6,401,167	0
1,289,000 04/04/22 S SELL 66128				88.8125	0	1,192,519	1,144,793	(47,725)
1,289,000 04/04/22 B BUY 66129				88.7818	0	1,144,397	1,144,397	0
7,210,000 04/11/22 S SELL 53908				84.0000	0	6,401,167	6,056,400	(344,767)
7,210,000 04/11/22 B BUY 53910				83.9380	0	6,051,928	6,051,928	0
1,289,000 04/11/22 S SELL 66358				84.0000	0	1,169,714	1,082,760	(86,954)
1,289,000 04/11/22 B BUY 66360				83.9380	0	1,081,961	1,081,961	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
1,431,000 04/11/22 S SELL 66367				83.7813	0	1,252,406	1,198,910	(53,496)
1,431,000 04/11/22 B BUY 66368				83.6547	0	1,197,099	1,197,099	0
BROKER 0015875 CSFB/IPE								
7,210,000 04/25/22 S SELL 54241				82.7188	0	6,051,928	5,964,022	(87,906)
7,210,000 04/25/22 B BUY 54248				82.6877	0	5,961,780	5,961,780	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
1,289,000 04/27/22 S SELL 66746				82.6875	0	1,101,918	1,065,842	(36,076)
1,289,000 04/27/22 B BUY 66749				82.5477	0	1,064,040	1,064,040	0
BROKER 0015875 CSFB/IPE								
7,210,000 05/02/22 S SELL 54427				80.8750	0	5,961,780	5,831,088	(130,693)
7,210,000 05/02/22 B BUY 54428				80.8617	0	5,830,128	5,830,128	0
7,210,000 05/05/22 S SELL 54550				80.3438	0	5,830,128	5,792,784	(37,344)
7,210,000 05/05/22 B BUY 54553				80.3204	0	5,791,099	5,791,099	0
7,210,000 05/12/22 S SELL 54739				81.5313	0	5,791,099	5,878,403	87,305
7,210,000 05/12/22 B BUY 54740				81.5079	0	5,876,720	5,876,720	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
1,431,000 05/12/22 B BUY 67112				81.1258	0	1,160,910	1,160,910	0
1,431,000 05/12/22 S SELL 67113				81.2187	0	1,188,740	1,162,240	(26,499)
BROKER 0015875 CSFB/IPE								
7,210,000 05/19/22 S SELL 54956				81.5625	0	5,876,720	5,880,656	3,936
7,210,000 05/19/22 B BUY 54957				81.5393	0	5,878,985	5,878,985	0
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2021 DECEMBER 31, 2022		PAGE 123 C 09109
DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
7,210,000 05/26/22 S SELL 55165				81.4688	0	5,878,985	5,873,897	(5,088)
7,210,000 05/26/22 B BUY 55166				81.4456	0	5,872,225	5,872,225	0
7,210,000 06/02/22 B BUY 55326				80.2579	0	5,786,593	5,786,593	0
7,210,000 06/02/22 S SELL 55327				80.2813	0	5,829,409	5,788,278	(41,131)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
1,289,000 06/06/22 S SELL 67745				79.7500	0	1,070,779	1,027,978	(42,802)
1,289,000 06/06/22 B BUY 67746				79.6106	0	1,026,181	1,026,181	0
BROKER 0015875 CSFB/IPE								
7,210,000 06/09/22 S SELL 55493				78.3750	0	5,829,409	5,650,838	(178,572)
7,210,000 06/09/22 B BUY 55494				78.3513	0	5,649,131	5,649,131	0
7,210,000 06/16/22 B BUY 55698				75.2679	0	5,426,814	5,426,814	0
7,210,000 06/16/22 S SELL 55700				75.2813	0	5,537,972	5,427,778	(110,194)
7,210,000 06/23/22 S SELL 55835				77.9063	0	5,537,972	5,617,041	79,068
7,210,000 06/23/22 B BUY 55838				77.8814	0	5,615,249	5,615,249	0
7,210,000 07/07/22 S SELL 56181				78.6563	0	5,615,249	5,671,116	55,867
7,210,000 07/07/22 B BUY 56182				78.6322	0	5,669,382	5,669,382	0
7,210,000 07/21/22 S SELL 56472				78.3438	0	5,669,382	5,648,584	(20,798)
7,210,000 07/21/22 B BUY 56476				78.3317	0	5,647,712	5,647,712	0
7,210,000 07/28/22 S SELL 56660				80.5313	0	5,647,712	5,806,303	158,591
7,210,000 07/28/22 B BUY 56661				80.5317	0	5,806,336	5,806,336	0
7,210,000 08/04/22 S SELL 56887				81.6250	0	5,806,336	5,885,163	78,827
7,210,000 08/04/22 B BUY 56892				81.6263	0	5,885,255	5,885,255	0
7,210,000 08/11/22 S SELL 57032				80.3125	0	5,885,255	5,790,531	(94,724)
7,210,000 08/11/22 B BUY 57033				80.3130	0	5,790,564	5,790,564	0
5,800,000 08/18/22 S SELL 57212				79.1563	0	4,658,152	4,591,063	(67,089)
5,800,000 08/18/22 B BUY 57213				79.1566	0	4,591,083	4,591,083	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
5,600,000 08/24/22 S SELL 57347				76.5313	0	4,445,434	4,285,750	(159,684)
5,600,000 08/24/22 B BUY 57348				76.5293	0	4,285,641	4,285,641	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED								
800,000 08/24/22 S SELL 69639				76.5625	0	651,447	612,500	(38,947)
800,000 08/24/22 B BUY 69640				76.5612	0	612,489	612,489	0
BROKER 0015875 CSFB/IPE								
5,200,000 09/08/22 S SELL 57674				76.0000	0	4,012,657	3,952,000	(60,657)
5,200,000 09/08/22 B BUY 57681				75.9987	0	3,951,931	3,951,931	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED								
800,000 09/12/22 S SELL 57717				75.1367	0	610,594	601,094	(9,500)
BROKER 0015875 CSFB/IPE								
2,100,000 09/15/22 S SELL 57810				74.1875	0	1,602,809	1,557,938	(44,871)
2,100,000 09/15/22 B BUY 57814				74.1854	0	1,557,893	1,557,893	0
2,600,000 09/22/22 S SELL 57983				73.9063	0	1,966,211	1,921,563	(44,649)
2,600,000 09/22/22 B BUY 57984				73.9111	0	1,921,688	1,921,688	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
2,400,000 09/23/22 S SELL 58039				73.0625	0	1,798,294	1,753,500	(44,794)
2,400,000 09/23/22 B BUY 58040				73.0707	0	1,753,697	1,753,697	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
800,000 09/30/22 S SELL 58212				71.9375	0	593,865	575,500	(18,365)
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		PAGE 124 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022		
DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
800,000 09/30/22 B BUY 58213				71.9407	0	575,525	575,525	0
3,200,000 10/03/22 S SELL 58243				71.9688	0	2,366,306	2,303,000	(63,306)
3,200,000 10/03/22 B BUY 58244				71.9777	0	2,303,288	2,303,288	0
BROKER 0015875 CSFB/IPE								
1,200,000 10/04/22 S SELL 58268				72.3750	0	875,567	868,500	(7,067)
1,200,000 10/04/22 B BUY 58270				72.3843	0	868,611	868,611	0
3,300,000 10/11/22 S SELL 58387				69.9063	0	2,404,229	2,306,906	(97,323)
3,300,000 10/11/22 B BUY 58391				69.9130	0	2,307,130	2,307,130	0
2,500,000 10/18/22 S SELL 58565				69.0000	0	1,783,515	1,725,000	(58,515)
2,500,000 10/18/22 B BUY 58566				69.0061	0	1,725,153	1,725,153	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,400,000 10/19/22 B BUY 58590				68.2245	0	955,144	955,144	0
1,400,000 10/19/22 S SELL 58591				68.2188	0	980,487	955,063	(25,424)
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
2,000,000 10/25/22 S SELL 58688				66.4688	0	1,400,695	1,329,375	(71,320)
2,000,000 10/25/22 B BUY 58689				66.4738	0	1,329,475	1,329,475	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
1,700,000 10/26/22 S SELL 58738				67.8125	0	1,171,703	1,152,813	(18,890)
1,700,000 10/26/22 B BUY 58739				67.8183	0	1,152,912	1,152,912	0
BROKER 0015875 CSFB/IPE								
900,000 11/01/22 S SELL 59183				69.0313	0	617,675	621,281	3,606
900,000 11/01/22 B BUY 59184				69.0331	0	621,298	621,298	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,900,000 11/02/22 S SELL 59215				68.1875	0	1,305,054	1,295,563	(9,492)
1,900,000 11/02/22 B BUY 59216				68.2021	0	1,295,840	1,295,840	0
4,510,000 11/03/22 S SELL 59329				67.0625	0	3,091,303	3,024,519	(66,785)
4,510,000 11/03/22 B BUY 59330				67.2351	0	3,032,301	3,032,301	0
BROKER 0000059 GOLDMAN SACHS								
1,900,000 11/22/22 S SELL 71979				71.4219	0	1,519,974	1,357,016	(162,959)

299,194,000 70 TOTAL BUYS					0	252,609,358	252,609,358	0
303,494,000 73 TOTAL SELLS					0	259,062,432	256,066,070	(2,996,369)

602,688,000 SECURITY TOTAL					0	511,671,790	508,675,428	(2,996,369)
912810SY5 UNITED STATES OF AMERICA BOND FIXED 2.25% SEMI-ANN. 2.250% 05/15/2041								
BROKER 0833467 NESBITT BURNS SECURITIES								
1,000,000 01/06/22 S SELL 7568				102.0938	0	1,066,758	1,020,938	(45,820)
BROKER 0015875 CSFB/IPE								
600,000 01/13/22 S SELL 63965				101.9688	0	630,061	611,813	(18,249)
600,000 01/13/22 B BUY 63966				101.9627	0	611,776	611,776	0
700,000 01/14/22 S SELL 64026				101.9375	0	731,072	713,563	(17,509)
700,000 01/14/22 B BUY 64027				101.9133	0	713,393	713,393	0
900,000 01/18/22 S SELL 64071				100.5313	0	934,977	904,781	(30,196)
900,000 01/18/22 B BUY 64072				100.4893	0	904,404	904,404	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED								
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2021 DECEMBER 31, 2022		PAGE 125 C 09109
DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
700,000 01/25/22 S SELL 64321				101.5938	0	720,517	711,156	(9,360)
700,000 01/25/22 B BUY 64323				101.5516	0	710,861	710,861	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
400,000 01/27/22 S SELL 64436				101.4688	0	410,517	405,875	(4,642)
400,000 01/27/22 B BUY 64437				100.9654	0	403,862	403,862	0
BROKER 0015875 CSFB/IPE								
1,000,000 02/01/22 S SELL 64509				101.3438	0	1,024,212	1,013,438	(10,775)
1,000,000 02/01/22 B BUY 64510				101.3318	0	1,013,318	1,013,318	0
1,000,000 02/03/22 S SELL 64631				100.8750	0	1,020,808	1,008,750	(12,058)
1,000,000 02/03/22 B BUY 64632				100.8510	0	1,008,510	1,008,510	0
800,000 02/04/22 S SELL 64662				99.8750	0	813,572	799,000	(14,572)
800,000 02/04/22 B BUY 64663				99.7907	0	798,326	798,326	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
2,000,000 02/07/22 S SELL 64715				99.5313	0	2,024,401	1,990,625	(33,776)
2,000,000 02/07/22 B BUY 64716				99.4891	0	1,989,782	1,989,782	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
1,100,000 02/09/22 S SELL 52228				99.2813	0	1,138,730	1,092,094	(46,636)
1,100,000 02/09/22 B BUY 52229				99.2391	0	1,091,630	1,091,630	0
BROKER 0015875 CSFB/IPE								
2,000,000 02/14/22 S SELL 64889				98.5938	0	2,002,764	1,971,875	(30,889)
2,000,000 02/14/22 B BUY 64890				98.5460	0	1,970,920	1,970,920	0
1,100,000 02/17/22 S SELL 52421				98.0938	0	1,091,630	1,079,031	(12,599)
1,100,000 02/17/22 B BUY 52422				98.0877	0	1,078,965	1,078,965	0
1,100,000 02/18/22 S SELL 52440				98.5625	0	1,078,965	1,084,188	5,223
1,100,000 02/18/22 B BUY 52441				98.5384	0	1,083,923	1,083,923	0
800,000 02/18/22 S SELL 65008				98.5625	0	793,145	788,500	(4,645)
800,000 02/18/22 B BUY 65009				98.5384	0	788,307	788,307	0
1,100,000 02/22/22 S SELL 52489				98.5938	0	1,083,923	1,084,531	609
1,100,000 02/22/22 B BUY 52491				98.5817	0	1,084,399	1,084,399	0
2,800,000 02/22/22 B BUY 65036				98.5817	0	2,760,288	2,760,288	0
2,800,000 02/22/22 S SELL 65037				98.5938	0	2,766,414	2,760,625	(5,789)
1,100,000 02/24/22 S SELL 52573				99.8750	0	1,084,399	1,098,625	14,226
1,100,000 02/24/22 B BUY 52575				99.8329	0	1,098,161	1,098,161	0
2,800,000 02/24/22 S SELL 65132				99.8750	0	2,766,414	2,796,500	30,086
2,800,000 02/24/22 B BUY 65133				99.8329	0	2,795,320	2,795,320	0
1,100,000 03/03/22 S SELL 52773				98.6875	0	1,098,161	1,085,563	(12,599)
1,100,000 03/03/22 B BUY 52776				98.6457	0	1,085,103	1,085,103	0
2,800,000 03/03/22 S SELL 65362				98.6875	0	2,791,707	2,763,250	(28,457)
2,800,000 03/03/22 B BUY 65363				98.6457	0	2,762,080	2,762,080	0
1,100,000 03/10/22 S SELL 52946				97.0938	0	1,085,103	1,068,031	(17,072)
1,100,000 03/10/22 B BUY 52952				97.0695	0	1,067,765	1,067,765	0
2,800,000 03/10/22 S SELL 65523				97.0938	0	2,765,784	2,718,625	(47,159)
2,800,000 03/10/22 B BUY 65527				97.0695	0	2,717,947	2,717,947	0
1,100,000 03/14/22 S SELL 53016				95.7188	0	1,067,765	1,052,906	(14,859)
1,100,000 03/14/22 B BUY 53018				95.7008	0	1,052,709	1,052,709	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED								
2,800,000 03/14/22 S SELL 65575				95.6875	0	2,723,927	2,679,250	(44,677)
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY					BASF MASTER		PAGE 126 C 09109 DECEMBER 31, 2021 DECEMBER 31, 2022	
					BASE CURRENCY:	USD	THROUGH	
					BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,861,837,127 COST OF ASSET	5% VALUE OF CURRENT VALUE
								143,091,856 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED								
BROKER	0015875	2,800,000 03/14/22 B BUY	65576	95.6695	0	2,678,746	2,678,746	0
		CSFB/IPE						
		2,800,000 03/17/22 S SELL	65676	95.5000	0	2,684,393	2,674,000	(10,393)
		2,800,000 03/17/22 B BUY	65678	95.4625	0	2,672,949	2,672,949	0
		1,100,000 03/24/22 S SELL	53319	93.4688	0	1,052,709	1,028,156	(24,553)
		1,100,000 03/24/22 B BUY	53320	93.4102	0	1,027,512	1,027,512	0
		2,800,000 03/24/22 S SELL	65837	93.4688	0	2,674,380	2,617,125	(57,255)
		2,800,000 03/24/22 B BUY	65838	93.4102	0	2,615,485	2,615,485	0
		2,800,000 04/04/22 S SELL	66126	93.7188	0	2,622,847	2,624,125	1,278
		2,800,000 04/04/22 B BUY	66127	93.6811	0	2,623,072	2,623,072	0
		1,100,000 04/11/22 S SELL	53907	89.1563	0	1,027,512	980,719	(46,793)
		1,100,000 04/11/22 B BUY	53912	89.0804	0	979,885	979,885	0
		2,800,000 04/11/22 S SELL	66359	89.1563	0	2,623,043	2,496,375	(126,668)
		2,800,000 04/11/22 B BUY	66361	89.0804	0	2,494,252	2,494,252	0
		1,100,000 04/25/22 S SELL	54242	87.7500	0	979,885	965,250	(14,635)
		1,100,000 04/25/22 B BUY	54247	87.7120	0	964,832	964,832	0
		2,800,000 04/25/22 S SELL	66652	87.7500	0	2,510,351	2,457,000	(53,351)
		2,800,000 04/25/22 B BUY	66655	87.7120	0	2,455,936	2,455,936	0
		1,100,000 05/02/22 S SELL	54435	85.6563	0	964,832	942,219	(22,613)
		1,100,000 05/02/22 B BUY	54438	85.6400	0	942,040	942,040	0
		3,200,000 05/02/22 S SELL	66879	85.6563	0	2,814,558	2,741,000	(73,558)
		3,200,000 05/02/22 B BUY	66880	85.6400	0	2,740,480	2,740,480	0
		1,100,000 05/05/22 S SELL	54557	84.9063	0	942,040	933,969	(8,071)
		1,100,000 05/05/22 B BUY	54559	84.8851	0	933,736	933,736	0
		3,200,000 05/05/22 S SELL	66963	84.9063	0	2,740,480	2,717,000	(23,480)
		3,200,000 05/05/22 B BUY	66964	84.8851	0	2,716,323	2,716,323	0
		1,100,000 05/10/22 B BUY	54672	84.4391	0	928,830	928,830	0
		1,100,000 05/10/22 S SELL	54673	84.4688	0	931,283	929,156	(2,127)
		3,200,000 05/10/22 S SELL	67059	84.4688	0	2,716,323	2,703,000	(13,323)
		3,200,000 05/10/22 B BUY	67060	84.4391	0	2,702,050	2,702,050	0
		1,100,000 05/17/22 S SELL	54897	84.3750	0	931,283	928,125	(3,158)
		1,100,000 05/17/22 B BUY	54901	84.3458	0	927,804	927,804	0
		3,200,000 05/17/22 S SELL	67224	84.3750	0	2,702,050	2,700,000	(2,050)
		3,200,000 05/17/22 B BUY	67225	84.3458	0	2,699,066	2,699,066	0
		1,100,000 05/24/22 S SELL	55088	85.9375	0	927,804	945,313	17,508
		1,100,000 05/24/22 B BUY	55091	85.8797	0	944,676	944,676	0
		3,200,000 05/24/22 S SELL	67393	85.9375	0	2,699,066	2,750,000	50,934
		3,200,000 05/24/22 B BUY	67394	85.8797	0	2,748,149	2,748,149	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)						
		3,200,000 06/06/22 S SELL	67744	83.5000	0	2,748,149	2,672,000	(76,149)
		3,200,000 06/06/22 B BUY	67747	83.3073	0	2,665,834	2,665,834	0
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
		1,000,000 08/16/22 S SELL	69492	84.5625	0	833,073	845,625	12,552
		1,000,000 08/16/22 B BUY	69493	84.5474	0	845,474	845,474	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)						
		100,000 09/30/22 S SELL	70565	76.3438	0	83,695	76,344	(7,351)
		100,000 09/30/22 B BUY	70566	76.3673	0	76,367	76,367	0
JPMorgan Investor Services					J.P.Morgan			

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		PAGE 127 C 09109 DECEMBER 31, 2021 DECEMBER 31, 2022		
DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC				SELLING PRICE				OR (LOSS)
1,600,000 10/04/22 S SELL 70609				77.2813	0	1,335,454	1,236,500	(98,954)
1,600,000 10/04/22 B BUY 70610				77.2870	0	1,236,592	1,236,592	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
800,000 10/13/22 S SELL 70763				73.1250	0	643,011	585,000	(58,011)
800,000 10/13/22 B BUY 70764				73.1264	0	585,011	585,011	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
3,200,000 11/17/22 S SELL 71868				76.1250	0	2,514,045	2,436,000	(78,045)
3,200,000 11/17/22 B BUY 71869				76.2775	0	2,440,879	2,440,879	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED								
200,000 12/12/22 S SELL 60160				78.5703	0	171,759	157,141	(14,619)
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82,400,000 48 TOTAL BUYS				0	75,237,729	75,237,729	0	
83,600,000 50 TOTAL SELLS				0	77,589,751	76,444,675	(1,145,079)	
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166,000,000 SECURITY TOTAL				0	152,827,480	151,682,404	(1,145,079)	
912810SX7 UNITED STATES OF AMERICA BOND FIXED 2.375% SEMI-ANN. 2.375% 05/15/2051								
BROKER 0015875 CSFB/IPE								
4,500,000 01/05/22 B BUY 51110				107.0185	0	4,815,830	4,815,830	0
4,500,000 01/05/22 S SELL 51111				107.0625	0	4,876,310	4,817,813	(58,497)
BROKER 9002979 UNPUBLISHED								
2,800,000 01/06/22 S SELL 7566				106.3086	0	2,870,508	2,976,641	106,133
BROKER 0006304 BNP PARIBAS SECURITIES CORP.								
800,000 01/07/22 S SELL 51205				105.6133	0	866,900	844,906	(21,993)
1,000,000 01/07/22 S SELL 63818				105.6133	0	1,130,098	1,056,133	(73,965)
BROKER 0015875 CSFB/IPE								
800,000 01/10/22 S SELL 51233				105.5495	0	866,900	844,396	(22,504)
800,000 01/10/22 B BUY 51234				105.5625	0	844,500	844,500	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED								
400,000 01/10/22 S SELL 63861				105.6172	0	452,039	422,469	(29,570)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED								
700,000 01/11/22 S SELL 63900				106.5703	0	791,069	745,992	(45,076)
BROKER 0833467 NESBITT BURNS SECURITIES								
800,000 01/12/22 S SELL 7642				106.2578	0	820,145	850,063	29,917
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
2,400,000 01/12/22 B BUY 51317				106.9115	0	2,565,876	2,565,876	0
2,400,000 01/12/22 S SELL 51318				107.0000	0	2,578,185	2,568,000	(10,185)
328,000 01/12/22 B BUY 63921				106.7813	0	350,243	350,243	0
328,000 01/12/22 S SELL 63922				106.7747	0	369,884	350,221	(19,663)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
328,000 01/12/22 B BUY 63926				106.7188	0	350,038	350,038	0
328,000 01/12/22 S SELL 63927				106.4482	0	369,118	349,150	(19,968)
BROKER 0052639 ABN AMRO SECURITIES/EQUITY FINANCE								
325,000 01/12/22 S SELL 63930				106.5352	0	365,742	346,239	(19,503)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
JPMorgan Investor Services				J.P.Morgan				

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				BASE CURRENCY:	USD	THROUGH			
				BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	2,861,837,127 COST OF ASSET	5% VALUE OF CURRENT VALUE	143,091,856 NET GAIN OR (LOSS)	
IDENTITY OF PARTY INVOLVED				SELLING PRICE					
	325,000	01/13/22	S SELL	63963	106.6497	0	365,742	346,612	(19,130)
	325,000	01/13/22	B BUY	63964	106.6562	0	346,633	346,633	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)							
	325,000	01/13/22	S SELL	63976	106.3294	0	364,950	345,571	(19,380)
	325,000	01/13/22	B BUY	63977	106.5938	0	346,430	346,430	0
BROKER	9002979	UNPUBLISHED							
	900,000	01/24/22	S SELL	7842	106.7344	0	922,663	960,609	37,946
	1,000,000	01/25/22	S SELL	7867	105.5781	0	1,025,181	1,055,781	30,600
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
	3,700,000	01/26/22	B BUY	51814	105.5495	0	3,905,331	3,905,331	0
	3,700,000	01/26/22	S SELL	51815	105.5938	0	3,940,016	3,906,969	(33,047)
BROKER	0015875	CSFB/IPE							
	3,700,000	02/02/22	S SELL	51999	105.5313	0	3,940,016	3,904,656	(35,360)
	3,700,000	02/02/22	B BUY	52000	105.4996	0	3,903,486	3,903,486	0
BROKER	0004861	HSBC SECURITIES (USA) INC. (FIXED							
	500,000	02/03/22	S SELL	52051	104.8555	0	527,498	524,277	(3,221)
	600,000	02/03/22	S SELL	64642	104.8555	0	672,339	629,133	(43,206)
BROKER	0015875	CSFB/IPE							
	500,000	02/04/22	S SELL	52077	105.2930	0	527,498	526,465	(1,033)
	500,000	02/04/22	B BUY	52078	105.3125	0	526,563	526,563	0
BROKER	0052225	NOMURA SECURITIES/FIXED INCOME							
	600,000	02/04/22	S SELL	64660	104.0429	0	672,339	624,257	(48,081)
	600,000	02/04/22	B BUY	64661	104.0625	0	624,375	624,375	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)							
	600,000	02/04/22	B BUY	64670	103.6875	0	622,125	622,125	0
	600,000	02/04/22	S SELL	64671	103.5741	0	664,832	621,445	(43,387)
BROKER	0015875	CSFB/IPE							
	3,200,000	02/07/22	S SELL	52143	103.4375	0	3,375,052	3,310,000	(65,052)
	3,200,000	02/07/22	B BUY	52144	103.3928	0	3,308,569	3,308,569	0
BROKER	0000059	GOLDMAN SACHS							
	300,000	02/07/22	S SELL	52148	102.9727	0	310,178	308,918	(1,260)
BROKER	0015875	CSFB/IPE							
	300,000	02/08/22	B BUY	52189	102.9688	0	308,906	308,906	0
	300,000	02/08/22	S SELL	52192	102.9296	0	310,059	308,789	(1,270)
BROKER	0005736	DEUTSCHE BANK SECURITIES INC.							
	400,000	02/09/22	S SELL	52230	103.1250	0	413,412	412,500	(912)
	600,000	02/09/22	S SELL	64799	103.1250	0	664,832	618,750	(46,082)
BROKER	0015875	CSFB/IPE							
	400,000	02/10/22	B BUY	52253	103.0000	0	412,000	412,000	0
	400,000	02/10/22	S SELL	52254	102.9739	0	413,217	411,895	(1,322)
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
	600,000	02/10/22	B BUY	64822	103.0625	0	618,375	618,375	0
	600,000	02/10/22	S SELL	64827	103.0559	0	660,985	618,336	(42,650)
BROKER	0006429	UBS SECURITIES LLC (WARBURG)							
	600,000	02/10/22	B BUY	64829	101.5313	0	609,188	609,188	0
	600,000	02/10/22	S SELL	64831	101.4430	0	656,697	608,658	(48,039)
BROKER	0005736	DEUTSCHE BANK SECURITIES INC.							
JPMorgan Investor Services					J.P.Morgan				

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DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
500,000 02/11/22 S SELL 52290				100.6758	0	516,522	503,379	(13,143)
700,000 02/11/22 S SELL 64863				100.6758	0	766,146	704,730	(61,416)
BROKER 0015875 CSFB/IPE								
2,000,000 02/14/22 S SELL 52316				101.9375	0	2,066,087	2,038,750	(27,337)
2,000,000 02/14/22 B BUY 52317				101.8871	0	2,037,741	2,037,741	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
700,000 02/14/22 B BUY 64888				102.2031	0	715,422	715,422	0
700,000 02/14/22 S SELL 64892				102.1966	0	760,805	715,376	(45,429)
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
700,000 02/15/22 B BUY 64917				100.7500	0	705,250	705,250	0
700,000 02/15/22 S SELL 64918				100.7435	0	754,954	705,204	(49,750)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
700,000 02/15/22 S SELL 64919				100.1620	0	754,954	701,134	(53,820)
700,000 02/15/22 B BUY 64920				100.2188	0	701,531	701,531	0
BROKER 0015875 CSFB/IPE								
2,000,000 02/22/22 S SELL 52486				102.2500	0	2,037,741	2,045,000	7,259
2,000,000 02/22/22 B BUY 52487				102.2373	0	2,044,746	2,044,746	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
2,000,000 02/24/22 S SELL 52577				103.4375	0	2,044,746	2,068,750	24,004
2,000,000 02/24/22 B BUY 52579				103.3932	0	2,067,864	2,067,864	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
5,947,000 02/24/22 S SELL 65140				102.5313	0	6,360,451	6,097,533	(262,918)
5,947,000 02/24/22 B BUY 65141				102.2822	0	6,082,722	6,082,722	0
BROKER 9002979 UNPUBLISHED								
800,000 03/03/22 S SELL 8603				102.7305	0	820,145	821,844	1,699
BROKER 0015875 CSFB/IPE								
2,000,000 03/03/22 S SELL 52778				102.3750	0	2,067,864	2,047,500	(20,364)
2,000,000 03/03/22 B BUY 52781				102.3309	0	2,046,618	2,046,618	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED								
700,000 03/03/22 S SELL 65366				102.8438	0	715,975	719,906	3,931
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
700,000 03/04/22 S SELL 65388				103.8518	0	715,975	726,962	10,987
700,000 03/04/22 B BUY 65389				103.8906	0	727,234	727,234	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
700,000 03/09/22 B BUY 65505				101.7500	0	712,250	712,250	0
700,000 03/09/22 S SELL 65506				101.5779	0	716,862	711,045	(5,817)
BROKER 9002979 UNPUBLISHED								
2,200,000 03/10/22 S SELL 8683				99.4570	0	2,255,399	2,188,055	(67,344)
BROKER 0015875 CSFB/IPE								
2,000,000 03/10/22 S SELL 52953				100.2188	0	2,046,618	2,004,375	(42,243)
2,000,000 03/10/22 B BUY 52956				100.1932	0	2,003,864	2,003,864	0
2,000,000 03/14/22 S SELL 53014				98.3125	0	2,003,864	1,966,250	(37,614)
2,000,000 03/14/22 B BUY 53019				98.2936	0	1,965,871	1,965,871	0
2,000,000 03/17/22 S SELL 53151				98.5000	0	1,965,871	1,970,000	4,129
2,000,000 03/17/22 B BUY 53158				98.4603	0	1,969,205	1,969,205	0
BROKER 0000059 GOLDMAN SACHS								
300,000 03/23/22 S SELL 53285				95.3281	0	295,381	285,984	(9,396)
JPMorgan Investor Services				J.P.Morgan				

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DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,861,837,127 COST OF ASSET	5% VALUE OF CURRENT VALUE	143,091,856 NET GAIN OR (LOSS)
500,000 03/23/22 S SELL 65799				95.3281	0	512,044	476,641	(35,404)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
1,700,000 03/24/22 B BUY 53329				95.7959	0	1,628,531	1,628,531	0
1,700,000 03/24/22 S SELL 53330				95.8750	0	1,651,178	1,629,875	(21,303)
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME								
500,000 03/24/22 B BUY 65835				96.0156	0	480,078	480,078	0
500,000 03/24/22 S SELL 65836				96.0097	0	508,998	480,048	(28,950)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
500,000 03/24/22 S SELL 65843				96.7290	0	508,998	483,645	(25,353)
500,000 03/24/22 B BUY 65844				96.8125	0	484,063	484,063	0
BROKER 0015875 CSFB/IPE								
1,700,000 04/07/22 S SELL 53737				94.0313	0	1,651,178	1,598,531	(52,646)
1,700,000 04/07/22 B BUY 53739				93.9512	0	1,597,171	1,597,171	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC								
500,000 04/07/22 S SELL 53774				93.5977	0	469,756	467,988	(1,768)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
4,747,000 04/07/22 S SELL 66242				93.4063	0	4,807,493	4,433,995	(373,499)
4,747,000 04/07/22 B BUY 66243				93.1892	0	4,423,692	4,423,692	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC								
300,000 04/07/22 S SELL 66282				93.5977	0	279,568	280,793	1,225
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
300,000 04/11/22 B BUY 66362				90.9063	0	272,719	272,719	0
300,000 04/11/22 S SELL 66363				90.7092	0	279,135	272,128	(7,007)
BROKER 0015875 CSFB/IPE								
500,000 04/12/22 B BUY 53942				91.2813	0	456,406	456,406	0
500,000 04/12/22 S SELL 53943				91.2280	0	465,830	456,140	(9,690)
1,200,000 04/21/22 S SELL 54170				88.2500	0	1,117,991	1,059,000	(58,991)
1,200,000 04/21/22 B BUY 54176				88.2442	0	1,058,930	1,058,930	0
1,200,000 04/22/22 S SELL 54203				89.0625	0	1,058,930	1,068,750	9,820
1,200,000 04/22/22 B BUY 54206				89.0451	0	1,068,542	1,068,542	0
1,200,000 04/25/22 S SELL 54250				89.4375	0	1,068,542	1,073,250	4,708
1,200,000 04/25/22 B BUY 54251				89.3972	0	1,072,766	1,072,766	0
1,200,000 05/02/22 S SELL 54434				86.7500	0	1,072,766	1,041,000	(31,766)
1,200,000 05/02/22 B BUY 54439				86.7327	0	1,040,793	1,040,793	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
600,000 05/04/22 S SELL 54521				87.0898	0	520,396	522,539	2,143
700,000 05/04/22 S SELL 66937				87.0898	0	651,315	609,629	(41,686)
BROKER 0015875 CSFB/IPE								
600,000 05/05/22 S SELL 54555				85.7813	0	520,396	514,688	(5,709)
600,000 05/05/22 B BUY 54558				85.7585	0	514,551	514,551	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME								
700,000 05/05/22 B BUY 66957				87.0000	0	609,000	609,000	0
700,000 05/05/22 S SELL 66960				86.9952	0	644,654	608,966	(35,687)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
700,000 05/05/22 B BUY 66966				84.0313	0	588,219	588,219	0
700,000 05/05/22 S SELL 66967				83.9611	0	635,770	587,728	(48,043)
BROKER 0015875 CSFB/IPE								
JPMorgan Investor Services				J.P.Morgan				

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DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,861,837,127 COST OF ASSET	5% VALUE OF CURRENT VALUE	143,091,856 NET GAIN OR (LOSS)
600,000 05/10/22 S SELL 54675				85.7188	0	514,551	514,313	(238)
600,000 05/10/22 B BUY 54678				85.6870	0	514,122	514,122	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
3,747,000 05/18/22 S SELL 67255				85.1563	0	3,403,188	3,190,805	(212,384)
3,747,000 05/18/22 B BUY 67256				85.0066	0	3,185,196	3,185,196	0
3,747,000 06/22/22 S SELL 68233				82.7187	0	3,185,196	3,099,472	(85,724)
3,747,000 06/22/22 B BUY 68234				82.6109	0	3,095,429	3,095,429	0
3,747,000 08/01/22 S SELL 69144				88.2500	0	3,095,429	3,306,728	211,298
3,747,000 08/01/22 B BUY 69145				88.2155	0	3,305,437	3,305,437	0
BROKER 0002865 SG AMERICAS SECURITIES, LLC (SGAS).								
500,000 08/04/22 S SELL 56901				87.8047	0	428,435	439,023	10,588
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
3,747,000 09/14/22 B BUY 70104				79.2793	0	2,970,596	2,970,596	0
3,747,000 09/14/22 S SELL 70105				79.2813	0	3,138,016	2,970,668	(167,348)
3,747,000 10/05/22 S SELL 70627				74.7813	0	3,138,016	2,802,053	(335,963)
3,747,000 10/05/22 B BUY 70630				74.8065	0	2,803,001	2,803,001	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS INC./SALOMON								
100,000 11/10/22 S SELL 59486				71.1055	0	85,687	71,105	(14,582)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
3,747,000 11/17/22 S SELL 71874				73.5313	0	2,803,001	2,755,216	(47,785)
3,747,000 11/17/22 B BUY 71877				73.6462	0	2,759,524	2,759,524	0
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86,482,000 51 TOTAL BUYS					0	82,167,552	82,167,552	0
106,007,000 78 TOTAL SELLS					0	104,667,221	102,052,138	(2,615,086)
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192,489,000 SECURITY TOTAL					0	186,834,773	184,219,690	(2,615,086)
912810TF5 UNITED STATES OF AMERICA BOND FIXED 2.375% SEMI-ANN. 2.375% 02/15/2042								
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED								
900,000 02/17/22 B BUY 64988				100.7656	0	906,891	906,891	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.								
800,000 03/02/22 B BUY 52744				101.8047	0	814,438	814,438	0
1,000,000 03/02/22 B BUY 65340				101.8047	0	1,018,047	1,018,047	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,900,000 03/03/22 S SELL 65360				100.7188	0	1,924,938	1,913,656	(11,281)
1,900,000 03/03/22 B BUY 65361				100.7124	0	1,913,535	1,913,535	0
1,900,000 03/04/22 S SELL 65386				102.5625	0	1,913,535	1,948,688	35,153
1,900,000 03/04/22 B BUY 65387				102.5301	0	1,948,072	1,948,072	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
700,000 03/07/22 B BUY 52850				101.8516	0	712,961	712,961	0
800,000 03/07/22 B BUY 65421				101.8516	0	814,813	814,813	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
2,700,000 03/09/22 B BUY 65488				100.1186	0	2,703,201	2,703,201	0
2,700,000 03/09/22 S SELL 65489				100.1250	0	2,733,043	2,703,375	(29,668)
1,500,000 03/10/22 S SELL 52950				99.3438	0	1,527,398	1,490,156	(37,242)
1,500,000 03/10/22 B BUY 52951				99.2980	0	1,489,470	1,489,470	0
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2022		PAGE 132 C 09109 DECEMBER 31, 2021
DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856		
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN		
		SELLING PRICE				OR (LOSS)		
2,700,000 03/10/22 S SELL 65525		99.3438	0	2,733,043	2,682,281	(50,762)		
2,700,000 03/10/22 B BUY 65528		99.2980	0	2,681,046	2,681,046	0		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
1,500,000 03/17/22 B BUY 53159		97.4451	0	1,461,677	1,461,677	0		
1,500,000 03/17/22 S SELL 53160		97.4688	0	1,475,573	1,462,031	(13,542)		
BROKER 0671040 MARKETAXESS CORP								
380,000 03/18/22 B BUY 36923		97.4375	0	370,263	370,263	0		
BROKER 0000059 GOLDMAN SACHS								
825,000 03/18/22 B BUY 36926		97.4375	0	803,859	803,859	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
2,700,000 03/18/22 S SELL 65708		97.5938	0	2,681,046	2,635,031	(46,015)		
2,700,000 03/18/22 B BUY 65709		97.5765	0	2,634,566	2,634,566	0		
BROKER 0000059 GOLDMAN SACHS								
1,205,000 03/21/22 S SELL 36947		95.6445	0	1,174,122	1,152,517	(21,605)		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
2,700,000 03/21/22 S SELL 65747		96.9688	0	2,634,566	2,618,156	(16,410)		
2,700,000 03/21/22 B BUY 65748		96.9628	0	2,617,995	2,617,995	0		
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED								
2,700,000 03/22/22 S SELL 65774		95.0625	0	2,617,995	2,566,688	(51,308)		
2,700,000 03/22/22 B BUY 65775		95.0565	0	2,566,526	2,566,526	0		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
1,500,000 03/23/22 S SELL 53283		94.7188	0	1,475,573	1,420,781	(54,792)		
1,500,000 03/23/22 B BUY 53284		94.7125	0	1,420,687	1,420,687	0		
2,700,000 03/23/22 S SELL 65797		94.7188	0	2,566,526	2,557,406	(9,120)		
2,700,000 03/23/22 B BUY 65798		94.7125	0	2,557,236	2,557,236	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,500,000 03/24/22 S SELL 53313		95.2500	0	1,420,687	1,428,750	8,063		
1,500,000 03/24/22 B BUY 53318		95.2426	0	1,428,640	1,428,640	0		
2,700,000 03/24/22 S SELL 65833		95.2500	0	2,557,236	2,571,750	14,514		
2,700,000 03/24/22 B BUY 65834		95.2426	0	2,571,551	2,571,551	0		
2,700,000 03/25/22 S SELL 65873		95.9063	0	2,571,551	2,589,469	17,917		
2,700,000 03/25/22 B BUY 65874		95.8846	0	2,588,883	2,588,883	0		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
2,700,000 03/28/22 S SELL 65942		94.6563	0	2,588,883	2,555,719	(33,164)		
2,700,000 03/28/22 B BUY 65943		94.6493	0	2,555,530	2,555,530	0		
2,700,000 03/29/22 B BUY 65961		94.3989	0	2,548,770	2,548,770	0		
2,700,000 03/29/22 S SELL 65962		94.4063	0	2,552,150	2,548,969	(3,182)		
BROKER 9002979 UNPUBLISHED								
300,000 03/30/22 B BUY 53446		96.2251	3	288,678	288,675	0		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
2,700,000 03/30/22 S SELL 65978		95.5938	0	2,552,150	2,581,031	28,881		
2,700,000 03/30/22 B BUY 65979		95.5863	0	2,580,829	2,580,829	0		
BROKER 9002979 UNPUBLISHED								
300,000 03/30/22 B BUY 65984		96.2251	3	288,678	288,675	0		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
3,000,000 03/31/22 B BUY 66021		96.5256	0	2,895,767	2,895,767	0		
3,000,000 03/31/22 S SELL 66022		96.5313	0	2,882,637	2,895,938	13,301		
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2021 DECEMBER 31, 2022		PAGE 133 C 09109
DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856		
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC		SELLING PRICE				OR (LOSS)		
3,000,000 04/01/22 S SELL 66058		95.4688	0	2,882,637	2,864,063	(18,574)		
3,000,000 04/01/22 B BUY 66059		95.4452	0	2,863,355	2,863,355	0		
BROKER 0833467 NESBITT BURNS SECURITIES								
5,000,000 04/04/22 B BUY 9063		96.2539	0	4,812,695	4,812,695	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,800,000 04/04/22 S SELL 53593		96.2188	0	1,717,318	1,731,938	14,619		
1,800,000 04/04/22 B BUY 53596		96.2071	0	1,731,727	1,731,727	0		
3,000,000 04/05/22 S SELL 66159		95.2500	0	2,863,355	2,857,500	(5,855)		
3,000,000 04/05/22 B BUY 66160		95.2441	0	2,857,324	2,857,324	0		
BROKER 0015875 CSFB/IPE								
1,800,000 04/06/22 S SELL 53692		93.1875	0	1,731,727	1,677,375	(54,352)		
1,800,000 04/06/22 B BUY 53695		93.1816	0	1,677,269	1,677,269	0		
BROKER 9002979 UNPUBLISHED								
500,000 04/06/22 B BUY 53711		93.5456	5	467,733	467,728	0		
BROKER 0015875 CSFB/IPE								
3,000,000 04/06/22 S SELL 66192		93.1875	0	2,857,324	2,795,625	(61,699)		
3,000,000 04/06/22 B BUY 66195		93.1816	0	2,795,448	2,795,448	0		
BROKER 9002979 UNPUBLISHED								
1,100,000 04/06/22 B BUY 66211		93.5456	11	1,029,013	1,029,002	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
2,300,000 04/07/22 S SELL 53732		93.3438	0	2,145,002	2,146,906	1,904		
2,300,000 04/07/22 B BUY 53734		93.3378	0	2,146,770	2,146,770	0		
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.								
1,000,000 04/07/22 B BUY 53748		92.4961	0	924,961	924,961	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,100,000 04/07/22 S SELL 66232		93.3438	0	3,824,461	3,827,094	2,633		
4,100,000 04/07/22 B BUY 66233		93.3378	0	3,826,850	3,826,850	0		
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.								
1,100,000 04/07/22 B BUY 66256		92.4961	0	1,017,457	1,017,457	0		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
3,300,000 04/08/22 B BUY 53879		92.5701	0	3,054,813	3,054,813	0		
3,300,000 04/08/22 S SELL 53880		92.5938	0	3,063,272	3,055,594	(7,678)		
5,200,000 04/08/22 B BUY 66339		92.5701	0	4,813,645	4,813,645	0		
5,200,000 04/08/22 S SELL 66340		92.5938	0	4,828,976	4,814,875	(14,101)		
BROKER 9002979 UNPUBLISHED								
4,000,000 04/11/22 S SELL 9148		90.3945	0	3,850,156	3,615,781	(234,375)		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
3,300,000 04/12/22 S SELL 53944		90.8438	0	3,063,272	2,997,844	(65,428)		
3,300,000 04/12/22 B BUY 53945		90.8378	0	2,997,648	2,997,648	0		
5,200,000 04/12/22 S SELL 66396		90.8438	0	4,828,976	4,723,875	(105,101)		
5,200,000 04/12/22 B BUY 66397		90.8378	0	4,723,567	4,723,567	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
3,300,000 04/13/22 S SELL 53963		90.5625	0	2,997,648	2,988,563	(9,086)		
3,300,000 04/13/22 B BUY 53964		90.5318	0	2,987,551	2,987,551	0		
5,200,000 04/13/22 S SELL 66413		90.5625	0	4,723,567	4,709,250	(14,317)		
5,200,000 04/13/22 B BUY 66414		90.5318	0	4,707,656	4,707,656	0		
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2021 DECEMBER 31, 2022		PAGE 134 C 09109
DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856		
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN		
BROKER 9002979 UNPUBLISHED		SELLING PRICE				OR (LOSS)		
1,000,000	04/18/22 S SELL 9224	88.8438	0	962,539	888,438	(74,102)		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
3,300,000	04/18/22 S SELL 54045	89.1250	0	2,987,551	2,941,125	(46,426)		
3,300,000	04/18/22 B BUY 54046	89.1190	0	2,940,928	2,940,928	0		
5,200,000	04/18/22 B BUY 66477	89.1190	0	4,634,190	4,634,190	0		
5,200,000	04/18/22 S SELL 66478	89.1250	0	4,670,923	4,634,500	(36,423)		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
3,300,000	04/19/22 B BUY 54072	88.4879	0	2,920,101	2,920,101	0		
3,300,000	04/19/22 S SELL 54073	88.5000	0	2,930,515	2,920,500	(10,015)		
5,200,000	04/19/22 B BUY 66507	88.4879	0	4,601,372	4,601,372	0		
5,200,000	04/19/22 S SELL 66508	88.5000	0	4,636,147	4,602,000	(34,147)		
3,300,000	04/21/22 S SELL 54167	89.5938	0	2,930,515	2,956,594	26,079		
3,300,000	04/21/22 B BUY 54168	89.5691	0	2,955,781	2,955,781	0		
5,200,000	04/21/22 S SELL 66588	89.5938	0	4,636,147	4,658,875	22,728		
5,200,000	04/21/22 B BUY 66589	89.5691	0	4,657,594	4,657,594	0		
BROKER 9002979 UNPUBLISHED								
1,500,000	04/25/22 B BUY 9317	89.5938	0	1,343,906	1,343,906	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
3,300,000	04/25/22 S SELL 54253	89.6563	0	2,955,781	2,958,656	2,876		
3,300,000	04/25/22 B BUY 54254	89.6502	0	2,958,456	2,958,456	0		
5,200,000	04/25/22 S SELL 66657	89.6563	0	4,657,594	4,662,125	4,531		
5,200,000	04/25/22 B BUY 66658	89.6502	0	4,661,810	4,661,810	0		
3,300,000	04/26/22 S SELL 54295	90.0000	0	2,958,456	2,970,000	11,544		
3,300,000	04/26/22 B BUY 54296	89.9940	0	2,969,802	2,969,802	0		
BROKER 0006510 CALYON SECURITIES (USA) INC.								
700,000	04/26/22 B BUY 54303	90.2773	0	631,941	631,941	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
5,200,000	04/26/22 S SELL 66715	90.0000	0	4,661,810	4,680,000	18,190		
5,200,000	04/26/22 B BUY 66716	89.9940	0	4,679,688	4,679,688	0		
BROKER 0006510 CALYON SECURITIES (USA) INC.								
900,000	04/26/22 B BUY 66721	90.2773	0	812,496	812,496	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,000,000	04/27/22 S SELL 54326	90.1250	0	3,601,743	3,605,000	3,257		
4,000,000	04/27/22 B BUY 54327	90.1130	0	3,604,519	3,604,519	0		
6,100,000	04/27/22 S SELL 66742	90.1250	0	5,492,184	5,497,625	5,441		
6,100,000	04/27/22 B BUY 66744	90.1130	0	5,496,892	5,496,892	0		
BROKER 9002979 UNPUBLISHED								
300,000	04/29/22 B BUY 9443	88.7148	0	266,145	266,145	0		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
4,000,000	04/29/22 S SELL 54397	89.3125	0	3,604,519	3,572,500	(32,019)		
4,000,000	04/29/22 B BUY 54398	89.2947	0	3,571,788	3,571,788	0		
6,100,000	04/29/22 S SELL 66850	89.3125	0	5,496,892	5,448,063	(48,830)		
6,100,000	04/29/22 B BUY 66851	89.2947	0	5,446,976	5,446,976	0		
BROKER 0015875 CSFB/IPE								
4,000,000	05/02/22 S SELL 54419	87.5625	0	3,571,788	3,502,500	(69,288)		
4,000,000	05/02/22 B BUY 54420	87.5567	0	3,502,270	3,502,270	0		
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2021 DECEMBER 31, 2022		PAGE 135 C 09109
DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
6,100,000 05/02/22 S SELL 66872				87.5625	0	5,446,976	5,341,313	(105,663)
6,100,000 05/02/22 B BUY 66873				87.5567	0	5,340,962	5,340,962	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
4,000,000 05/03/22 S SELL 54493				87.8125	0	3,502,270	3,512,500	10,230
4,000,000 05/03/22 B BUY 54494				87.8067	0	3,512,270	3,512,270	0
6,100,000 05/03/22 S SELL 66914				87.8125	0	5,340,962	5,356,563	15,601
6,100,000 05/03/22 B BUY 66915				87.8067	0	5,356,212	5,356,212	0
BROKER 9002979 UNPUBLISHED								
1,000,000 05/04/22 B BUY 9516				87.3281	0	873,281	873,281	0
BROKER 0015875 CSFB/IPE								
4,000,000 05/04/22 S SELL 54513				87.8438	0	3,512,270	3,513,750	1,480
4,000,000 05/04/22 B BUY 54514				87.8379	0	3,513,517	3,513,517	0
6,100,000 05/04/22 S SELL 66930				87.8438	0	5,356,212	5,358,469	2,257
6,100,000 05/04/22 B BUY 66932				87.8379	0	5,358,113	5,358,113	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,000,000 05/05/22 S SELL 54548				87.6250	0	3,513,517	3,505,000	(8,517)
4,000,000 05/05/22 B BUY 54551				87.6065	0	3,504,260	3,504,260	0
6,100,000 05/05/22 S SELL 66958				87.6250	0	5,358,113	5,345,125	(12,988)
6,100,000 05/05/22 B BUY 66959				87.6065	0	5,343,996	5,343,996	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
4,000,000 05/09/22 S SELL 54624				84.1875	0	3,504,260	3,367,500	(136,760)
4,000,000 05/09/22 B BUY 54625				84.1778	0	3,367,111	3,367,111	0
6,100,000 05/09/22 S SELL 67022				84.1875	0	5,343,996	5,135,438	(208,559)
6,100,000 05/09/22 B BUY 67023				84.1778	0	5,134,844	5,134,844	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,000,000 05/10/22 S SELL 54691				86.3750	0	3,367,111	3,455,000	87,889
4,000,000 05/10/22 B BUY 54692				86.3409	0	3,453,636	3,453,636	0
6,100,000 05/10/22 S SELL 67073				86.3750	0	5,134,844	5,268,875	134,031
6,100,000 05/10/22 B BUY 67074				86.3409	0	5,266,795	5,266,795	0
BROKER 0833467 NESBITT BURNS SECURITIES								
1,500,000 05/11/22 B BUY 9621				86.7852	0	1,301,777	1,301,777	0
BROKER 9002979 UNPUBLISHED								
1,500,000 05/11/22 S SELL 9623				87.0352	0	1,320,387	1,305,527	(14,860)
2,000,000 05/16/22 B BUY 9674				86.5391	0	1,730,781	1,730,781	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
600,000 05/17/22 B BUY 67228				85.6563	0	513,938	513,938	0
4,000,000 05/18/22 S SELL 54923				85.3750	0	3,453,636	3,415,000	(38,636)
4,000,000 05/18/22 B BUY 54925				85.3510	0	3,414,041	3,414,041	0
6,700,000 05/18/22 S SELL 67245				85.3750	0	5,780,733	5,720,125	(60,608)
6,700,000 05/18/22 B BUY 67246				85.3510	0	5,718,519	5,718,519	0
BROKER 9002979 UNPUBLISHED								
1,000,000 05/23/22 S SELL 9753				86.8516	0	874,063	868,516	(5,548)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,000,000 05/23/22 S SELL 55049				87.4688	0	3,414,041	3,498,750	84,709
4,000,000 05/23/22 B BUY 55050				87.4593	0	3,498,374	3,498,374	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED								
5,500,000 05/23/22 S SELL 67356				87.5625	0	4,694,307	4,815,938	121,631
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2022		PAGE 136 C 09109 DECEMBER 31, 2021
DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,861,837,127 COST OF ASSET	5% VALUE OF CURRENT VALUE	143,091,856 NET GAIN OR (LOSS)
5,500,000 05/23/22 B BUY 67357				87.5202	0	4,813,612	4,813,612	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,200,000 05/23/22 S SELL 67358				87.0000	0	1,045,580	1,044,000	(1,580)
1,200,000 05/23/22 B BUY 67359				86.9621	0	1,043,545	1,043,545	0
BROKER 9002979 UNPUBLISHED								
16,000,000 05/24/22 B BUY 9773				88.2031	0	14,112,500	14,112,500	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,000,000 05/25/22 S SELL 55118				88.6563	0	3,498,374	3,546,250	47,876
4,000,000 05/25/22 B BUY 55119				88.6282	0	3,545,128	3,545,128	0
BROKER 9002979 UNPUBLISHED								
19,800,000 05/31/22 S SELL 9929				86.8047	0	17,433,940	17,187,328	(246,612)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
2,200,000 05/31/22 S SELL 55225				86.7813	0	1,949,820	1,909,188	(40,633)
2,200,000 05/31/22 B BUY 55226				86.7678	0	1,908,891	1,908,891	0
BROKER 0015875 CSFB/IPE								
1,800,000 06/01/22 S SELL 55254				86.6563	0	1,576,889	1,559,813	(17,077)
1,800,000 06/01/22 B BUY 55255				86.6243	0	1,559,237	1,559,237	0
6,700,000 06/01/22 S SELL 67567				86.6563	0	5,835,789	5,805,969	(29,820)
6,700,000 06/01/22 B BUY 67568				86.6243	0	5,803,825	5,803,825	0
2,200,000 06/03/22 S SELL 55366				86.2813	0	1,917,600	1,898,188	(19,413)
2,200,000 06/03/22 B BUY 55367				86.2535	0	1,897,577	1,897,577	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,800,000 06/08/22 S SELL 55457				85.1875	0	1,559,935	1,533,375	(26,560)
1,800,000 06/08/22 B BUY 55460				85.1549	0	1,532,789	1,532,789	0
6,700,000 06/08/22 S SELL 67799				85.1875	0	5,803,825	5,707,563	(96,262)
6,700,000 06/08/22 B BUY 67800				85.1549	0	5,705,381	5,705,381	0
2,200,000 06/09/22 S SELL 55489				84.7813	0	1,891,657	1,865,188	(26,469)
2,200,000 06/09/22 B BUY 55491				84.7481	0	1,864,459	1,864,459	0
BROKER 0015875 CSFB/IPE								
1,800,000 06/15/22 S SELL 55641				82.0625	0	1,535,480	1,477,125	(58,355)
1,800,000 06/15/22 B BUY 55642				82.0578	0	1,477,040	1,477,040	0
6,700,000 06/15/22 S SELL 68058				82.0625	0	5,705,381	5,498,188	(207,194)
6,700,000 06/15/22 B BUY 68059				82.0578	0	5,497,871	5,497,871	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
4,000,000 06/16/22 S SELL 55703				81.1875	0	3,353,738	3,247,500	(106,238)
4,000,000 06/16/22 B BUY 55704				81.1721	0	3,246,885	3,246,885	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED								
6,700,000 06/16/22 S SELL 68110				81.2188	0	5,497,871	5,441,656	(56,215)
6,700,000 06/16/22 B BUY 68111				81.1302	0	5,435,725	5,435,725	0
BROKER 0015875 CSFB/IPE								
4,000,000 06/21/22 S SELL 55785				82.3750	0	3,246,885	3,295,000	48,115
4,000,000 06/21/22 B BUY 55786				82.3688	0	3,294,752	3,294,752	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,000,000 06/23/22 B BUY 55839				84.1407	0	3,365,627	3,365,627	0
4,000,000 06/23/22 S SELL 55840				84.1563	0	3,330,190	3,366,250	36,060
4,000,000 06/27/22 S SELL 55905				82.7813	0	3,330,190	3,311,250	(18,940)
4,000,000 06/27/22 B BUY 55906				82.7604	0	3,310,415	3,310,415	0
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2022		PAGE 137 C 09109 DECEMBER 31, 2021
DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856		
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS		SELLING PRICE				OR (LOSS)		
4,000,000	07/05/22 S SELL 56115	85.2500	0	3,310,415	3,410,000	99,585		
4,000,000	07/05/22 B BUY 56116	85.2297	0	3,409,188	3,409,188	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,000,000	07/11/22 S SELL 56251	84.9688	0	3,409,188	3,398,750	(10,438)		
4,000,000	07/11/22 B BUY 56252	84.9287	0	3,397,148	3,397,148	0		
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
6,700,000	07/14/22 S SELL 68742	85.4688	0	5,435,725	5,726,406	290,681		
6,700,000	07/14/22 B BUY 68743	85.3965	0	5,721,567	5,721,567	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,000,000	07/26/22 B BUY 56611	87.2092	0	3,488,369	3,488,369	0		
4,000,000	07/26/22 S SELL 56612	87.2188	0	3,442,758	3,488,750	45,992		
4,000,000	08/02/22 S SELL 56759	89.4375	0	3,442,758	3,577,500	134,742		
4,000,000	08/02/22 B BUY 56760	89.4277	0	3,577,109	3,577,109	0		
4,000,000	08/15/22 S SELL 57106	86.3125	0	3,577,109	3,452,500	(124,609)		
4,000,000	08/15/22 B BUY 57107	86.2926	0	3,451,702	3,451,702	0		
4,000,000	09/08/22 S SELL 57682	81.7188	0	3,451,702	3,268,750	(182,952)		
4,000,000	09/08/22 B BUY 57683	81.7023	0	3,268,091	3,268,091	0		
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
6,700,000	09/14/22 S SELL 70099	80.5313	0	5,721,567	5,395,594	(325,973)		
6,700,000	09/14/22 B BUY 70102	80.5304	0	5,395,537	5,395,537	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,000,000	09/21/22 S SELL 57955	80.0625	0	3,268,091	3,202,500	(65,591)		
4,000,000	09/21/22 B BUY 57956	80.0680	0	3,202,721	3,202,721	0		
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
6,700,000	10/05/22 S SELL 70631	76.6875	0	5,395,537	5,138,063	(257,475)		
6,700,000	10/05/22 B BUY 70632	76.7200	0	5,140,242	5,140,242	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,000,000	10/06/22 S SELL 58314	76.9375	0	3,202,721	3,077,500	(125,221)		
4,000,000	10/06/22 B BUY 58315	76.9394	0	3,077,576	3,077,576	0		
4,000,000	10/19/22 B BUY 58595	73.3739	0	2,934,955	2,934,955	0		
4,000,000	10/19/22 S SELL 58596	73.3750	0	3,006,266	2,935,000	(71,266)		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
4,000,000	10/27/22 S SELL 58761	73.1250	0	3,006,266	2,925,000	(81,266)		
4,000,000	10/27/22 B BUY 58762	73.1245	0	2,924,979	2,924,979	0		
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED								
300,000	11/01/22 S SELL 59190	73.4922	0	219,373	220,477	1,103		
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
300,000	11/02/22 S SELL 59212	73.5935	0	219,373	220,780	1,407		
300,000	11/02/22 B BUY 59213	73.5938	0	220,781	220,781	0		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
3,700,000	11/03/22 S SELL 59327	72.4375	0	2,707,013	2,680,188	(26,826)		
3,700,000	11/03/22 B BUY 59328	72.4456	0	2,680,487	2,680,487	0		
3,700,000	11/09/22 S SELL 59460	72.2500	0	2,680,487	2,673,250	(7,237)		
3,700,000	11/09/22 B BUY 59462	72.2588	0	2,673,574	2,673,574	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
3,700,000	11/16/22 S SELL 59630	75.7500	0	2,673,574	2,802,750	129,176		
JPMorgan Investor Services				J.P.Morgan				

DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856	
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
IDENTITY OF PARTY INVOLVED				SELLING PRICE				OR (LOSS)	
	3,700,000	11/16/22	B BUY	59631	75.7627	0	2,803,221	2,803,221	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)							
	6,700,000	11/17/22	S SELL	71875	77.0625	0	5,140,242	5,163,188	22,945
	6,700,000	11/17/22	B BUY	71876	77.2115	0	5,173,167	5,173,167	0
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
	3,700,000	11/23/22	B BUY	59775	77.0114	0	2,849,420	2,849,420	0
	3,700,000	11/23/22	S SELL	59776	77.0000	0	2,826,320	2,849,000	22,680
BROKER	0025684	BANK OF NEW YORK/TORONTO DOMINION							
	1,200,000	11/29/22	S SELL	59869	78.0313	0	916,644	936,375	19,731
	1,200,000	11/29/22	B BUY	59870	78.1600	0	937,920	937,920	0
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
	2,500,000	12/01/22	S SELL	59958	78.8438	0	1,924,051	1,971,094	47,042
	2,500,000	12/01/22	B BUY	59959	78.8586	0	1,971,465	1,971,465	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED							
	500,000	12/16/22	S SELL	60315	80.6445	0	391,217	403,223	12,005
BROKER	0001875	J.P. MORGAN SECURITIES INC., - FIXED							
	1,000,000	12/16/22	S SELL	60316	80.6289	0	782,435	806,289	23,854
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED							
	700,000	12/16/22	S SELL	72601	80.6445	0	540,480	564,512	24,032
BROKER	0006304	BNP PARIBAS SECURITIES CORP.							
	1,400,000	12/16/22	S SELL	72602	80.6289	0	1,080,960	1,128,805	47,844
BROKER	0006429	UBS SECURITIES LLC (WARBURG)							
	2,100,000	12/19/22	B BUY	72638	79.4375	0	1,668,188	1,668,188	0
	2,100,000	12/19/22	S SELL	72639	79.5234	0	1,636,093	1,669,992	33,900
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	417,405,000	122	TOTAL BUYS		22	364,859,839	364,859,817	0	
	410,605,000	110	TOTAL SELLS		0	359,554,654	357,190,632	(2,364,039)	
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	828,010,000	SECURITY TOTAL			22	724,414,493	722,050,449	(2,364,039)	
912810TG3 UNITED STATES OF AMERICA BOND FIXED 2.875% SEMI-ANN. 2.875% 05/15/2052									
BROKER	9002979	UNPUBLISHED							
	40,000,000	05/24/22	B BUY	9774	98.1875	0	39,275,000	39,275,000	0
	2,000,000	05/26/22	B BUY	9843	97.9063	0	1,958,125	1,958,125	0
	1,700,000	05/31/22	S SELL	9928	96.6055	0	1,668,960	1,642,293	(26,667)
	2,000,000	06/22/22	S SELL	10208	92.8203	0	1,963,482	1,856,406	(107,076)
	257,000	07/05/22	B BUY	56133	96.3130	3	247,527	247,525	0
	1,100,000	07/15/22	B BUY	56358	95.7294	11	1,053,034	1,053,023	0
	300,000	07/15/22	B BUY	68767	95.7294	3	287,191	287,188	0
BROKER	0015875	CSFB/IPE							
	100,000	07/19/22	S SELL	56426	94.6250	0	95,841	94,625	(1,216)
	100,000	07/19/22	B BUY	56427	94.5994	0	94,599	94,599	0
	1,257,000	07/21/22	S SELL	56468	94.1562	0	1,203,571	1,183,544	(20,026)
	1,257,000	07/21/22	B BUY	56470	94.1303	0	1,183,218	1,183,218	0
BROKER	0002741	CITIGROUP GLOBAL MARKETS INC./SALOMON							
	1,000,000	07/21/22	B BUY	68894	96.1719	0	961,719	961,719	0

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER		PAGE 139 C 09109 DECEMBER 31, 2021 DECEMBER 31, 2022	
				BASE CURRENCY:	USD	THROUGH	
				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE
				SELLING PRICE			143,091,856
DESCRIPTION OF ASSET							NET GAIN
IDENTITY OF PARTY INVOLVED							OR (LOSS)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
1,300,000	07/22/22 S SELL	68928	97.3438	0	1,248,910	1,265,469	16,559
1,300,000	07/22/22 B BUY	68929	97.3226	0	1,265,194	1,265,194	0
BROKER 9002979	UNPUBLISHED						
50,000	07/27/22 B BUY	10659	97.6797	0	48,840	48,840	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
1,357,000	07/28/22 S SELL	56669	97.3125	0	1,278,967	1,320,531	41,564
1,357,000	07/28/22 B BUY	56670	97.3022	0	1,320,390	1,320,390	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
1,300,000	07/28/22 S SELL	69113	97.1250	0	1,265,194	1,262,625	(2,569)
1,300,000	07/28/22 B BUY	69114	97.1146	0	1,262,490	1,262,490	0
BROKER 9002979	UNPUBLISHED						
800,000	08/01/22 B BUY	10695	98.7344	0	789,875	789,875	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
1,300,000	08/03/22 S SELL	69258	97.6563	0	1,262,490	1,269,531	7,042
1,300,000	08/03/22 B BUY	69259	97.6463	0	1,269,402	1,269,402	0
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION						
1,357,000	08/04/22 S SELL	56885	98.8438	0	1,320,390	1,341,310	20,919
1,357,000	08/04/22 B BUY	56886	98.8383	0	1,341,235	1,341,235	0
BROKER 0015875	CSFB/IPE						
1,357,000	08/08/22 S SELL	56957	96.8438	0	1,341,235	1,314,170	(27,065)
1,357,000	08/08/22 B BUY	56958	96.8392	0	1,314,107	1,314,107	0
BROKER 0002865	SG AMERICAS SECURITIES, LLC (SGAS).						
800,000	08/08/22 B BUY	56962	97.5977	0	780,781	780,781	0
BROKER 0015875	CSFB/IPE						
2,157,000	08/11/22 S SELL	57030	97.0625	0	2,094,889	2,093,638	(1,251)
2,157,000	08/11/22 B BUY	57035	97.0519	0	2,093,410	2,093,410	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						
1,300,000	08/11/22 S SELL	69402	95.3750	0	1,269,402	1,239,875	(29,527)
1,300,000	08/11/22 B BUY	69406	95.3231	0	1,239,201	1,239,201	0
BROKER 0833467	NESBITT BURNS SECURITIES						
39,150,000	08/15/22 S SELL	10952	95.5781	0	38,439,398	37,418,836	(1,020,562)
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
480,000	08/15/22 B BUY	19289	95.8438	0	460,050	460,050	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
600,000	08/15/22 B BUY	19292	95.6888	0	574,133	574,133	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
325,000	08/15/22 B BUY	39083	95.8438	0	311,492	311,492	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
405,000	08/15/22 B BUY	39085	95.6888	0	387,540	387,540	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
2,157,000	08/17/22 S SELL	57191	94.5938	0	2,093,410	2,040,387	(53,022)
2,157,000	08/17/22 B BUY	57192	94.5708	0	2,039,891	2,039,891	0
BROKER 0000059	GOLDMAN SACHS						
200,000	08/19/22 B BUY	57243	93.2305	0	186,461	186,461	0
500,000	08/30/22 B BUY	57478	92.9375	0	464,688	464,688	0
700,000	08/30/22 B BUY	69815	92.9375	0	650,563	650,563	0
JPMorgan Investor Services				J.P.Morgan			

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		PAGE 140 C 09109 DECEMBER 31, 2021 DECEMBER 31, 2022	
				2,861,837,127	5% VALUE OF	143,091,856	
DESCRIPTION OF ASSET				VALUE OF	CURRENT VALUE	NET GAIN	
IDENTITY OF PARTY INVOLVED				COST OF ASSET		OR (LOSS)	
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
1,300,000	09/01/22	S SELL	57575	1,224,484	1,174,875	(49,609)	
1,300,000	09/01/22	B BUY	57576	1,174,519	1,174,519	0	
BROKER 0000059 GOLDMAN SACHS							
1,080,000	09/07/22	S SELL	19732	1,034,183	961,833	(72,350)	
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
1,557,000	09/07/22	S SELL	57656	1,439,325	1,401,787	(37,539)	
1,557,000	09/07/22	B BUY	57657	1,401,563	1,401,563	0	
700,000	09/07/22	S SELL	69983	661,417	630,219	(31,198)	
700,000	09/07/22	B BUY	69984	630,118	630,118	0	
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
1,300,000	09/13/22	S SELL	70066	1,208,002	1,154,563	(53,439)	
1,300,000	09/13/22	B BUY	70069	1,154,376	1,154,376	0	
BROKER 0006429 UBS SECURITIES LLC (WARBURG)							
700,000	09/14/22	S SELL	70098	631,693	620,594	(11,100)	
700,000	09/14/22	B BUY	70100	620,492	620,492	0	
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
2,857,000	09/15/22	S SELL	57816	2,603,312	2,525,767	(77,545)	
2,857,000	09/15/22	B BUY	57817	2,525,309	2,525,309	0	
2,857,000	09/23/22	S SELL	58037	2,525,309	2,477,555	(47,754)	
2,857,000	09/23/22	B BUY	58038	2,477,372	2,477,372	0	
BROKER 0006429 UBS SECURITIES LLC (WARBURG)							
1,300,000	09/27/22	S SELL	70460	1,165,864	1,079,406	(86,458)	
1,300,000	09/27/22	B BUY	70461	1,079,156	1,079,156	0	
BROKER 0000059 GOLDMAN SACHS							
250,000	09/28/22	S SELL	58134	216,781	213,281	(3,500)	
350,000	09/28/22	S SELL	70479	298,713	298,594	(119)	
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION							
250,000	09/29/22	B BUY	58164	209,531	209,531	0	
250,000	09/29/22	S SELL	58165	216,147	209,529	(6,618)	
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
250,000	09/29/22	B BUY	58166	212,109	212,109	0	
250,000	09/29/22	S SELL	58167	215,793	212,093	(3,700)	
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED							
350,000	09/29/22	B BUY	70507	293,344	293,344	0	
350,000	09/29/22	S SELL	70508	297,773	293,340	(4,433)	
BROKER 0006429 UBS SECURITIES LLC (WARBURG)							
350,000	09/29/22	S SELL	70509	297,773	297,370	(403)	
350,000	09/29/22	B BUY	70510	297,391	297,391	0	
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
2,607,000	10/11/22	S SELL	58385	2,250,292	2,133,667	(116,626)	
2,607,000	10/11/22	B BUY	58390	2,133,537	2,133,537	0	
2,607,000	10/18/22	S SELL	58563	2,133,537	2,080,712	(52,825)	
2,607,000	10/18/22	B BUY	58564	2,080,374	2,080,374	0	
BROKER 0006429 UBS SECURITIES LLC (WARBURG)							
1,650,000	10/27/22	S SELL	71129	1,403,405	1,286,484	(116,920)	
1,650,000	10/27/22	B BUY	71132	1,286,597	1,286,597	0	
JPMorgan Investor Services				J.P.Morgan			

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		PAGE 141 C 09109 DECEMBER 31, 2021 DECEMBER 31, 2022		
				2,861,837,127	5% VALUE OF	143,091,856		
DESCRIPTION OF ASSET				VALUE OF	CURRENT VALUE	NET GAIN		
PURCHASE PRICE				COST OF ASSET		OR (LOSS)		
SELLING PRICE								
IDENTITY OF PARTY INVOLVED								
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
2,607,000	11/01/22	S SELL	59181	79.0625	0	2,080,374	2,061,159	(19,215)
2,607,000	11/01/22	B BUY	59182	79.0644	0	2,061,209	2,061,209	0
2,607,000	11/08/22	S SELL	59437	75.9063	0	2,061,209	1,978,876	(82,333)
2,607,000	11/08/22	B BUY	59438	77.3466	0	2,016,426	2,016,426	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
200,000	11/14/22	S SELL	59528	79.0313	0	154,693	158,063	3,369
200,000	11/14/22	B BUY	59529	79.0337	0	158,067	158,067	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
730,000	11/14/22	S SELL	71778	78.9375	0	570,151	576,244	6,093
730,000	11/14/22	B BUY	71780	79.0008	0	576,706	576,706	0
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91,238,000	46	TOTAL BUYS		17	85,248,352	85,248,336		0
86,251,000	36	TOTAL SELLS		0	81,236,369	79,169,251		(2,067,119)
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177,489,000	SECURITY TOTAL			17	166,484,721	164,417,587		(2,067,119)
912810SZ2 UNITED STATES OF AMERICA BOND FIXED 2% 15/AUG/2051								
SEMI-ANN. 2.000% 08/15/2051								
BROKER 0015875 CSFB/IPE								
2,752,000	01/12/22	S SELL	51315	98.4375	0	2,860,709	2,709,000	(151,709)
2,752,000	01/12/22	B BUY	51316	98.4322	0	2,708,855	2,708,855	0
2,298,000	01/12/22	S SELL	63919	98.4375	0	2,375,810	2,262,094	(113,716)
2,298,000	01/12/22	B BUY	63920	98.4322	0	2,261,973	2,261,973	0
2,752,000	01/13/22	B BUY	51355	98.1245	0	2,700,385	2,700,385	0
2,752,000	01/13/22	S SELL	51356	98.1563	0	2,704,620	2,701,260	(3,360)
2,298,000	01/13/22	S SELL	63961	98.1563	0	2,318,492	2,255,631	(62,861)
2,298,000	01/13/22	B BUY	63962	98.1245	0	2,254,900	2,254,900	0
BROKER 9002979 UNPUBLISHED								
1,300,000	01/19/22	B BUY	7734	96.2422	0	1,251,148	1,251,148	0
BROKER 0015875 CSFB/IPE								
2,752,000	01/19/22	S SELL	51568	96.1563	0	2,704,620	2,646,220	(58,400)
2,752,000	01/19/22	B BUY	51569	96.1455	0	2,645,925	2,645,925	0
2,298,000	01/19/22	S SELL	64131	96.1563	0	2,286,473	2,209,671	(76,803)
2,298,000	01/19/22	B BUY	64133	96.1455	0	2,209,425	2,209,425	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
2,752,000	01/21/22	S SELL	51662	98.0313	0	2,645,925	2,697,820	51,895
2,752,000	01/21/22	B BUY	51663	98.0097	0	2,697,228	2,697,228	0
2,298,000	01/21/22	S SELL	64224	98.0313	0	2,247,679	2,252,758	5,079
2,298,000	01/21/22	B BUY	64225	98.0097	0	2,252,264	2,252,264	0
2,752,000	01/25/22	B BUY	51773	97.9936	0	2,696,784	2,696,784	0
2,752,000	01/25/22	S SELL	51774	98.0313	0	2,697,006	2,697,820	814
2,298,000	01/25/22	S SELL	64326	98.0313	0	2,249,987	2,252,758	2,771
2,298,000	01/25/22	B BUY	64327	97.9936	0	2,251,893	2,251,893	0
BROKER 9002979 UNPUBLISHED								
1,800,000	01/28/22	B BUY	7993	98.0820	0	1,765,477	1,765,477	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								

JPMorgan Investor Services

J.P.Morgan

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD			THROUGH DECEMBER 31, 2021 DECEMBER 31, 2022		PAGE 142 C 09109
DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856	
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
2,752,000 02/01/22 B BUY 51925				98.3061	0	2,705,384	2,705,384	0	
2,752,000 02/01/22 S SELL 51926				98.3438	0	2,701,195	2,706,420	5,225	
2,298,000 02/01/22 B BUY 64515				98.3061	0	2,259,074	2,259,074	0	
2,298,000 02/01/22 S SELL 64516				98.3438	0	2,253,668	2,259,939	6,271	
BROKER 0015875 CSFB/IPE									
2,752,000 02/08/22 S SELL 52190				94.8438	0	2,701,195	2,610,100	(91,095)	
2,752,000 02/08/22 B BUY 52191				94.8384	0	2,609,953	2,609,953	0	
2,298,000 02/08/22 S SELL 64760				94.8438	0	2,253,668	2,179,509	(74,159)	
2,298,000 02/08/22 B BUY 64761				94.8384	0	2,179,386	2,179,386	0	
2,752,000 02/09/22 S SELL 52226				95.0000	0	2,609,953	2,614,400	4,447	
2,752,000 02/09/22 B BUY 52227				94.9893	0	2,614,107	2,614,107	0	
2,298,000 02/09/22 S SELL 64793				95.0000	0	2,216,267	2,183,100	(33,167)	
2,298,000 02/09/22 B BUY 64794				94.9893	0	2,182,855	2,182,855	0	
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC									
2,752,000 02/10/22 S SELL 52258				92.8438	0	2,614,107	2,555,060	(59,047)	
2,752,000 02/10/22 B BUY 52259				92.7675	0	2,552,961	2,552,961	0	
2,298,000 02/10/22 S SELL 64830				92.8438	0	2,199,444	2,133,549	(65,895)	
2,298,000 02/10/22 B BUY 64832				92.7675	0	2,131,797	2,131,797	0	
BROKER 0833467 NESBITT BURNS SECURITIES									
350,000 02/11/22 S SELL 8197				92.5469	0	350,021	323,914	(26,107)	
BROKER 0006429 UBS SECURITIES LLC (WARBURG)									
4,564,000 02/24/22 S SELL 65142				94.3125	0	4,300,613	4,304,423	3,809	
4,564,000 02/24/22 B BUY 65143				94.1047	0	4,294,937	4,294,937	0	
BROKER 0015875 CSFB/IPE									
2,752,000 02/25/22 S SELL 52613				93.6250	0	2,552,961	2,576,560	23,599	
2,752,000 02/25/22 B BUY 52614				93.6038	0	2,575,978	2,575,978	0	
1,500,000 03/01/22 S SELL 52670				96.4688	0	1,404,058	1,447,031	42,974	
1,500,000 03/01/22 B BUY 52671				96.4529	0	1,446,794	1,446,794	0	
BROKER 9002979 UNPUBLISHED									
2,000,000 03/02/22 B BUY 8584				95.4297	0	1,908,594	1,908,594	0	
BROKER 0015875 CSFB/IPE									
1,252,000 03/03/22 S SELL 52770				94.2500	0	1,191,362	1,180,010	(11,352)	
1,252,000 03/03/22 B BUY 52771				94.2286	0	1,179,743	1,179,743	0	
1,500,000 03/04/22 S SELL 52816				96.2188	0	1,421,018	1,443,281	22,264	
1,500,000 03/04/22 B BUY 52817				96.1975	0	1,442,963	1,442,963	0	
1,252,000 03/07/22 B BUY 52848				95.2132	0	1,192,069	1,192,069	0	
1,252,000 03/07/22 S SELL 52849				95.2500	0	1,194,812	1,192,530	(2,282)	
1,500,000 03/08/22 S SELL 52877				94.2813	0	1,431,484	1,414,219	(17,265)	
1,500,000 03/08/22 B BUY 52878				94.2706	0	1,414,059	1,414,059	0	
BROKER 9002979 UNPUBLISHED									
800,000 03/10/22 S SELL 8684				91.2969	0	794,046	730,375	(63,671)	
BROKER 0015875 CSFB/IPE									
1,500,000 03/10/22 S SELL 52954				91.9688	0	1,421,986	1,379,531	(42,455)	
1,500,000 03/10/22 B BUY 52958				91.9473	0	1,379,209	1,379,209	0	
2,752,000 03/14/22 S SELL 53015				90.1563	0	2,566,094	2,481,100	(84,994)	
2,752,000 03/14/22 B BUY 53017				90.1404	0	2,480,663	2,480,663	0	
2,752,000 03/17/22 S SELL 53153				90.4375	0	2,480,663	2,488,840	8,177	
JPMorgan Investor Services				J.P.Morgan					

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2022		PAGE 143 C 09109 DECEMBER 31, 2021
DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,861,837,127 COST OF ASSET	5% VALUE OF CURRENT VALUE	143,091,856 NET GAIN OR (LOSS)
2,752,000 03/17/22 B BUY 53157				90.4045	0	2,487,931	2,487,931	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
2,752,000 03/24/22 B BUY 53331				87.9968	0	2,421,673	2,421,673	0
2,752,000 03/24/22 S SELL 53332				88.0625	0	2,454,802	2,423,480	(31,322)
BROKER 9002979 UNPUBLISHED								
11,400,000 03/28/22 S SELL 8949				87.9258	0	11,315,154	10,023,539	(1,291,615)
BROKER 0015875 CSFB/IPE								
2,752,000 04/07/22 S SELL 53736				86.3438	0	2,454,802	2,376,180	(78,622)
2,752,000 04/07/22 B BUY 53738				86.2772	0	2,374,348	2,374,348	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
4,564,000 04/07/22 S SELL 66244				85.7500	0	4,294,937	3,913,630	(381,307)
4,564,000 04/07/22 B BUY 66245				85.5705	0	3,905,438	3,905,438	0
BROKER 0015875 CSFB/IPE								
2,752,000 04/21/22 S SELL 54171				80.9375	0	2,374,348	2,227,400	(146,948)
2,752,000 04/21/22 B BUY 54175				80.9327	0	2,227,267	2,227,267	0
2,752,000 04/22/22 S SELL 54205				81.7500	0	2,227,267	2,249,760	22,493
2,752,000 04/22/22 B BUY 54210				81.7355	0	2,249,362	2,249,362	0
2,752,000 04/25/22 S SELL 54249				82.0938	0	2,249,362	2,259,220	9,858
2,752,000 04/25/22 B BUY 54252				82.0602	0	2,258,297	2,258,297	0
2,752,000 05/02/22 S SELL 54436				79.5938	0	2,258,297	2,190,420	(67,877)
2,752,000 05/02/22 B BUY 54437				79.5794	0	2,190,024	2,190,024	0
2,752,000 05/05/22 S SELL 54556				78.7188	0	2,190,024	2,166,340	(23,684)
2,752,000 05/05/22 B BUY 54560				78.7003	0	2,165,831	2,165,831	0
2,752,000 05/10/22 S SELL 54671				78.0313	0	2,165,831	2,147,420	(18,411)
2,752,000 05/10/22 B BUY 54676				78.0051	0	2,146,700	2,146,700	0
2,752,000 05/17/22 S SELL 54898				77.3438	0	2,146,700	2,128,500	(18,200)
2,752,000 05/17/22 B BUY 54900				77.3176	0	2,127,781	2,127,781	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
4,564,000 05/18/22 S SELL 67251				77.9063	0	3,905,438	3,555,641	(349,797)
4,564,000 05/18/22 B BUY 67253				77.7830	0	3,550,017	3,550,017	0
BROKER 0015875 CSFB/IPE								
2,752,000 05/24/22 S SELL 55087				79.4375	0	2,127,781	2,186,120	58,339
2,752,000 05/24/22 B BUY 55090				79.3860	0	2,184,702	2,184,702	0
2,752,000 06/07/22 S SELL 55430				77.0625	0	2,184,702	2,120,760	(63,942)
2,752,000 06/07/22 B BUY 55432				77.0364	0	2,120,041	2,120,041	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
2,752,000 06/14/22 S SELL 55612				74.5000	0	2,120,041	2,050,240	(69,801)
2,752,000 06/14/22 B BUY 55615				74.4803	0	2,049,699	2,049,699	0
BROKER 0015875 CSFB/IPE								
2,752,000 06/21/22 S SELL 55788				73.9688	0	2,049,699	2,035,620	(14,079)
2,752,000 06/21/22 B BUY 55791				73.9526	0	2,035,175	2,035,175	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
4,564,000 06/22/22 S SELL 68231				75.7813	0	3,550,017	3,458,656	(91,361)
4,564,000 06/22/22 B BUY 68236				75.6988	0	3,454,893	3,454,893	0
BROKER 0015875 CSFB/IPE								
2,752,000 06/28/22 S SELL 55942				74.5625	0	2,035,175	2,051,960	16,785
2,752,000 06/28/22 B BUY 55945				74.5471	0	2,051,536	2,051,536	0
JPMorgan Investor Services				J.P.Morgan				

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DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
2,752,000 07/05/22 S SELL 56118				78.6875	0	2,051,536	2,165,480	113,944
2,752,000 07/05/22 B BUY 56121				78.6835	0	2,165,370	2,165,370	0
2,752,000 07/07/22 S SELL 56175				77.9688	0	2,165,370	2,145,700	(19,670)
2,752,000 07/07/22 B BUY 56176				77.9543	0	2,145,302	2,145,302	0
2,752,000 07/14/22 S SELL 56336				77.9688	0	2,145,302	2,145,700	398
2,752,000 07/14/22 B BUY 56338				77.9544	0	2,145,306	2,145,306	0
2,752,000 07/21/22 S SELL 56477				77.0000	0	2,145,306	2,119,040	(26,266)
2,752,000 07/21/22 B BUY 56480				76.9854	0	2,118,638	2,118,638	0
2,752,000 07/28/22 S SELL 56662				79.8125	0	2,118,638	2,196,440	77,802
2,752,000 07/28/22 B BUY 56665				79.8107	0	2,196,391	2,196,391	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
4,564,000 08/01/22 S SELL 69148				80.9375	0	3,454,893	3,693,988	239,095
4,564,000 08/01/22 B BUY 69149				80.9254	0	3,693,433	3,693,433	0
BROKER 0015875 CSFB/IPE								
2,752,000 08/04/22 S SELL 56889				80.8750	0	2,196,391	2,225,680	29,289
2,752,000 08/04/22 B BUY 56896				80.8736	0	2,225,640	2,225,640	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
4,564,000 09/14/22 S SELL 70096				72.2500	0	3,693,433	3,297,490	(395,943)
4,564,000 09/14/22 B BUY 70103				72.2567	0	3,297,795	3,297,795	0
4,564,000 10/05/22 S SELL 70628				68.2500	0	3,297,795	3,114,930	(182,865)
4,564,000 10/05/22 B BUY 70629				68.2934	0	3,116,911	3,116,911	0
BROKER 0000059 GOLDMAN SACHS								
700,000 10/17/22 S SELL 58508				64.8359	0	566,115	453,852	(112,263)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
4,564,000 11/17/22 S SELL 71870				67.0625	0	3,116,911	3,060,733	(56,179)
4,564,000 11/17/22 B BUY 71871				67.2025	0	3,067,124	3,067,124	0

158,862,000 58 TOTAL BUYS					0	136,419,408	136,419,408	0
167,012,000 59 TOTAL SELLS					0	146,806,003	143,072,842	(3,733,162)

325,874,000 SECURITY TOTAL					0	283,225,411	279,492,250	(3,733,162)
912810TH1 UNITED STATES OF AMERICA BOND FIXED 3.25% SEMI-ANN. 3.250% 05/15/2042								
BROKER 9002979 UNPUBLISHED								
21,500,000 05/31/22 B BUY 9930				99.8438	0	21,466,406	21,466,406	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
1,300,000 05/31/22 B BUY 55229				99.8398	0	1,297,918	1,297,918	0
800,000 05/31/22 B BUY 67552				99.8398	0	798,719	798,719	0
BROKER 0015875 CSFB/IPE								
1,300,000 06/07/22 S SELL 55431				97.9063	0	1,297,918	1,272,781	(25,137)
1,300,000 06/07/22 B BUY 55433				97.8603	0	1,272,183	1,272,183	0
BROKER 9002979 UNPUBLISHED								
3,000,000 06/09/22 S SELL 10060				97.8125	0	2,995,313	2,934,375	(60,938)
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
1,300,000 06/14/22 B BUY 55616				94.9860	0	1,234,818	1,234,818	0
1,300,000 06/14/22 S SELL 55617				95.0000	0	1,253,501	1,235,000	(18,501)
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2022		PAGE 145 C 09109 DECEMBER 31, 2021
DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856		
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN		
		SELLING PRICE				OR (LOSS)		
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
1,300,000	06/16/22 S SELL 55702	93.7500	0	1,253,501	1,218,750	(34,751)		
1,300,000	06/16/22 B BUY 55705	93.7143	0	1,218,286	1,218,286	0		
BROKER 0000059	GOLDMAN SACHS							
800,000	06/21/22 B BUY 68184	94.9219	0	759,375	759,375	0		
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION							
1,600,000	06/22/22 S SELL 68229	96.5000	0	1,558,094	1,544,000	(14,094)		
1,600,000	06/22/22 B BUY 68230	96.4759	0	1,543,614	1,543,614	0		
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
1,300,000	06/23/22 S SELL 55833	96.8125	0	1,218,286	1,258,563	40,276		
1,300,000	06/23/22 B BUY 55836	96.7862	0	1,258,220	1,258,220	0		
BROKER 9002979	UNPUBLISHED							
2,000,000	06/27/22 S SELL 10250	95.2852	0	1,996,875	1,905,703	(91,172)		
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
1,600,000	06/27/22 B BUY 68326	95.5831	0	1,529,330	1,529,330	0		
1,600,000	06/27/22 S SELL 68327	95.6250	0	1,536,472	1,530,000	(6,472)		
1,300,000	06/28/22 S SELL 55948	94.8750	0	1,258,220	1,233,375	(24,845)		
1,300,000	06/28/22 B BUY 55949	94.8599	0	1,233,178	1,233,178	0		
BROKER 9002979	UNPUBLISHED							
2,000,000	06/29/22 S SELL 10295	96.8867	0	1,996,875	1,937,734	(59,141)		
1,000,000	06/29/22 S SELL 10298	96.8711	0	998,438	968,711	(29,727)		
BROKER 0015875	CSFB/IPE							
1,300,000	07/01/22 S SELL 56025	97.8438	0	1,233,178	1,271,969	38,791		
1,300,000	07/01/22 B BUY 56026	97.8165	0	1,271,614	1,271,614	0		
1,300,000	07/07/22 S SELL 56171	97.2813	0	1,271,614	1,264,656	(6,958)		
1,300,000	07/07/22 B BUY 56172	97.2489	0	1,264,236	1,264,236	0		
1,600,000	07/11/22 S SELL 68659	96.7813	0	1,536,472	1,548,500	12,028		
1,600,000	07/11/22 B BUY 68661	96.7495	0	1,547,992	1,547,992	0		
BROKER 9002979	UNPUBLISHED							
1,000,000	07/14/22 B BUY 10511	98.3789	0	983,789	983,789	0		
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
1,300,000	07/14/22 S SELL 56333	98.5938	0	1,264,236	1,281,719	17,483		
1,300,000	07/14/22 B BUY 56334	98.5618	0	1,281,303	1,281,303	0		
1,600,000	07/18/22 S SELL 68804	98.3438	0	1,547,992	1,573,500	25,508		
1,600,000	07/18/22 B BUY 68805	98.3119	0	1,572,991	1,572,991	0		
1,300,000	07/21/22 S SELL 56467	97.2813	0	1,281,303	1,264,656	(16,647)		
1,300,000	07/21/22 B BUY 56469	97.2485	0	1,264,231	1,264,231	0		
BROKER 9002979	UNPUBLISHED							
1,500,000	07/21/22 B BUY 56492	98.7810	15	1,481,730	1,481,715	0		
1,000,000	07/22/22 S SELL 10595	100.5703	0	997,427	1,005,703	8,276		
1,500,000	07/27/22 B BUY 10660	100.1914	0	1,502,871	1,502,871	0		
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
2,800,000	07/28/22 S SELL 56657	99.4063	0	2,745,961	2,783,375	37,414		
2,800,000	07/28/22 B BUY 56668	99.3957	0	2,783,080	2,783,080	0		
BROKER 0015875	CSFB/IPE							
1,700,000	08/01/22 S SELL 56715	100.5000	0	1,689,727	1,708,500	18,773		
1,700,000	08/01/22 B BUY 56716	100.4954	0	1,708,421	1,708,421	0		
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2021 DECEMBER 31, 2022		PAGE 146 C 09109	
DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856	
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
	1,500,000	08/03/22	S SELL	56854	100.0625	0	1,500,951	1,500,938	(13)
	1,500,000	08/03/22	B BUY	56855	100.0510	0	1,500,764	1,500,764	0
BROKER	9002979	UNPUBLISHED							
	1,800,000	08/04/22	S SELL	10838	101.0703	0	1,796,177	1,819,266	23,089
	3,600,000	08/04/22	B BUY	56917	101.3148	36	3,647,368	3,647,332	0
	1,900,000	08/04/22	B BUY	69280	101.3148	19	1,925,000	1,924,981	0
BROKER	0015875	CSFB/IPE							
	700,000	08/09/22	S SELL	56982	100.0938	0	705,355	700,656	(4,698)
	700,000	08/09/22	B BUY	56983	100.0778	0	700,545	700,545	0
	3,900,000	08/11/22	S SELL	57029	99.9375	0	3,926,902	3,897,563	(29,339)
	3,900,000	08/11/22	B BUY	57034	99.9211	0	3,896,923	3,896,923	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)							
	2,300,000	08/11/22	S SELL	69404	98.6875	0	2,298,680	2,269,813	(28,867)
	2,300,000	08/11/22	B BUY	69405	98.6100	0	2,268,031	2,268,031	0
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
	500,000	08/15/22	S SELL	57105	99.3438	0	501,107	496,719	(4,388)
	500,000	08/15/22	B BUY	57108	99.2910	0	496,455	496,455	0
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
	5,900,000	08/18/22	B BUY	57216	98.6382	0	5,819,651	5,819,651	0
	5,900,000	08/18/22	S SELL	57217	98.6563	0	5,866,023	5,820,719	(45,305)
	5,900,000	08/24/22	S SELL	57342	95.4375	0	5,866,023	5,630,813	(235,211)
	5,900,000	08/24/22	B BUY	57343	95.4012	0	5,628,668	5,628,668	0
BROKER	9002979	UNPUBLISHED							
	1,000,000	08/25/22	S SELL	11088	96.4492	0	997,876	964,492	(33,384)
BROKER	0015875	CSFB/IPE							
	6,400,000	09/08/22	S SELL	57677	94.6875	0	6,125,789	6,060,000	(65,789)
	6,400,000	09/08/22	B BUY	57679	94.6689	0	6,058,807	6,058,807	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)							
	2,300,000	09/12/22	S SELL	70042	93.9063	0	2,278,539	2,159,844	(118,695)
	2,300,000	09/12/22	B BUY	70043	93.8639	0	2,158,870	2,158,870	0
BROKER	0015875	CSFB/IPE							
	6,400,000	09/15/22	S SELL	57811	92.7188	0	6,058,807	5,934,000	(124,807)
	6,400,000	09/15/22	B BUY	57815	92.6992	0	5,932,752	5,932,752	0
BROKER	0025684	BANK OF NEW YORK/TORONTO DOMINION							
	6,400,000	09/22/22	S SELL	57985	92.5938	0	5,932,752	5,926,000	(6,752)
	6,400,000	09/22/22	B BUY	57986	92.5890	0	5,925,699	5,925,699	0
	6,400,000	09/26/22	S SELL	58071	89.5313	0	5,925,699	5,730,000	(195,699)
	6,400,000	09/26/22	B BUY	58072	89.5236	0	5,729,510	5,729,510	0
BROKER	9002979	UNPUBLISHED							
	12,200,000	10/03/22	S SELL	11671	89.7773	0	12,174,087	10,952,836	(1,221,251)
BROKER	0015875	CSFB/IPE							
	6,400,000	10/04/22	S SELL	58269	90.4375	0	5,729,510	5,788,000	58,491
	6,400,000	10/04/22	B BUY	58271	90.4300	0	5,787,521	5,787,521	0
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
	6,400,000	10/12/22	S SELL	58410	86.8750	0	5,787,521	5,560,000	(227,521)
	6,400,000	10/12/22	B BUY	58413	86.8665	0	5,559,457	5,559,457	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)							
JPMorgan Investor Services				J.P.Morgan					

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2021 DECEMBER 31, 2022		PAGE 147 C 09109
DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
3,500,000	10/13/22	S SELL	70767	86.8125	0	3,347,673	3,038,438	(309,236)
3,500,000	10/13/22	B BUY	70768	88.4190	0	3,094,664	3,094,664	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
6,400,000	10/19/22	S SELL	58587	85.4063	0	5,559,457	5,466,000	(93,457)
6,400,000	10/19/22	B BUY	58588	85.3872	0	5,464,783	5,464,783	0
6,400,000	11/02/22	S SELL	59214	85.1250	0	5,464,783	5,448,000	(16,783)
6,400,000	11/02/22	B BUY	59217	85.1267	0	5,448,108	5,448,108	0
6,400,000	11/09/22	S SELL	59463	83.6875	0	5,448,108	5,356,000	(92,108)
6,400,000	11/09/22	B BUY	59466	83.6892	0	5,356,108	5,356,108	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
1,600,000	11/14/22	S SELL	71782	86.3438	0	1,414,703	1,381,500	(33,203)
1,600,000	11/14/22	B BUY	71783	86.3962	0	1,382,339	1,382,339	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
6,400,000	11/16/22	B BUY	59626	87.6989	0	5,612,729	5,612,729	0
6,400,000	11/16/22	S SELL	59629	87.6250	0	5,484,418	5,608,000	123,582
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148,600,000	44	TOTAL BUYS		70		139,669,057	139,668,987	0
138,700,000	43	TOTAL SELLS		0		131,122,343	128,251,167	(2,871,178)
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287,300,000	SECURITY TOTAL			70		270,791,400	267,920,154	(2,871,178)
91282CDY4 UNITED STATES OF AMERICA NOTES FIXED 1.875% SEMI-ANN. 1.875% 02/15/2032								
BROKER 9002979 UNPUBLISHED								
3,000,000	03/28/22	B BUY	8953	94.8203	0	2,844,609	2,844,609	0
BROKER 0052639 ABN AMRO SECURITIES/EQUITY FINANCE								
600,000	04/07/22	B BUY	53775	93.3359	0	560,016	560,016	0
BROKER 0833467 NESBITT BURNS SECURITIES								
3,000,000	04/11/22	S SELL	9147	92.1719	0	2,844,609	2,765,156	(79,453)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
600,000	04/13/22	S SELL	53965	92.6563	0	560,016	555,938	(4,078)
600,000	04/13/22	B BUY	53966	92.6510	0	555,906	555,906	0
BROKER 9002979 UNPUBLISHED								
10,000,000	04/18/22	B BUY	9228	91.7773	0	9,177,734	9,177,734	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
600,000	04/18/22	S SELL	54049	91.8125	0	555,906	550,875	(5,031)
600,000	04/18/22	B BUY	54050	91.8081	0	550,848	550,848	0
BROKER 0000059 GOLDMAN SACHS								
1,500,000	04/18/22	B BUY	66480	91.5781	0	1,373,672	1,373,672	0
BROKER 0015875 CSFB/IPE								
600,000	04/19/22	S SELL	54074	91.3750	0	550,848	548,250	(2,598)
600,000	04/19/22	B BUY	54075	91.3706	0	548,224	548,224	0
1,500,000	04/19/22	B BUY	66509	91.3706	0	1,370,559	1,370,559	0
1,500,000	04/19/22	S SELL	66510	91.3750	0	1,372,115	1,370,625	(1,490)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
600,000	04/20/22	S SELL	54116	91.5938	0	548,224	549,563	1,339
600,000	04/20/22	B BUY	54117	91.5893	0	549,536	549,536	0
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER		PAGE 148 C 09109 DECEMBER 31, 2021 DECEMBER 31, 2022	
				BASE CURRENCY:	USD	THROUGH	
				BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	2,861,837,127 COST OF ASSET	5% VALUE OF CURRENT VALUE
				SELLING PRICE			143,091,856 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED							
1,500,000 04/20/22 S SELL 66549				91.5938	0	1,372,115	1,373,906 1,791
1,500,000 04/20/22 B BUY 66550				91.5893	0	1,373,839	1,373,839 0
600,000 04/21/22 S SELL 54161				91.5000	0	549,536	549,000 (536)
600,000 04/21/22 B BUY 54162				91.4954	0	548,972	548,972 0
1,500,000 04/21/22 S SELL 66586				91.5000	0	1,373,839	1,372,500 (1,339)
1,500,000 04/21/22 B BUY 66587				91.4954	0	1,372,431	1,372,431 0
600,000 04/22/22 S SELL 54211				91.0938	0	548,972	546,563 (2,410)
600,000 04/22/22 B BUY 54212				91.0801	0	546,481	546,481 0
1,500,000 04/22/22 S SELL 66614				91.0938	0	1,372,431	1,366,406 (6,024)
1,500,000 04/22/22 B BUY 66615				91.0801	0	1,366,202	1,366,202 0
BROKER 0833467 NESBITT BURNS SECURITIES							
5,000,000 04/25/22 S SELL 9315				91.8828	0	4,588,867	4,594,141 5,273
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
600,000 04/25/22 S SELL 54239				91.8750	0	546,481	551,250 4,769
600,000 04/25/22 B BUY 54244				91.8705	0	551,223	551,223 0
1,500,000 04/25/22 S SELL 66651				91.8750	0	1,366,202	1,378,125 11,923
1,500,000 04/25/22 B BUY 66654				91.8705	0	1,378,057	1,378,057 0
1,500,000 04/26/22 B BUY 66717				92.1829	0	1,382,743	1,382,743 0
1,500,000 04/26/22 S SELL 66718				92.1875	0	1,380,400	1,382,813 2,412
BROKER 0015875 CSFB/IPE							
1,500,000 04/27/22 S SELL 66741				92.3438	0	1,380,400	1,385,156 4,756
1,500,000 04/27/22 B BUY 66743				92.3392	0	1,385,087	1,385,087 0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
1,500,000 04/28/22 S SELL 66785				91.9688	0	1,385,087	1,379,531 (5,556)
1,500,000 04/28/22 B BUY 66786				91.9506	0	1,379,259	1,379,259 0
BROKER 9002979 UNPUBLISHED							
1,000,000 04/29/22 B BUY 9440				91.4883	0	914,883	914,883 0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
600,000 04/29/22 S SELL 54393				91.5938	0	551,223	549,563 (1,660)
600,000 04/29/22 B BUY 54394				91.5803	0	549,482	549,482 0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
600,000 05/02/22 S SELL 54416				91.2188	0	549,482	547,313 (2,169)
600,000 05/02/22 B BUY 54417				91.2141	0	547,285	547,285 0
1,500,000 05/02/22 S SELL 66869				91.2188	0	1,379,259	1,368,281 (10,978)
1,500,000 05/02/22 B BUY 66870				91.2141	0	1,368,212	1,368,212 0
600,000 05/03/22 S SELL 54491				90.7813	0	547,285	544,688 (2,597)
600,000 05/03/22 B BUY 54492				90.7766	0	544,660	544,660 0
1,500,000 05/03/22 S SELL 66912				90.7813	0	1,368,212	1,361,719 (6,493)
1,500,000 05/03/22 B BUY 66913				90.7766	0	1,361,649	1,361,649 0
BROKER 9002979 UNPUBLISHED							
2,000,000 05/04/22 S SELL 9515				90.6250	0	1,834,583	1,812,500 (22,083)
BROKER 0015875 CSFB/IPE							
600,000 05/04/22 B BUY 54516				90.8705	0	545,223	545,223 0
600,000 05/04/22 S SELL 54517				90.8750	0	544,941	545,250 309
BROKER 9002979 UNPUBLISHED							
2,000,000 05/04/22 B BUY 54518				90.5078	0	1,810,156	1,810,156 0
BROKER 0015875 CSFB/IPE							
JPMorgan Investor Services				J.P.Morgan			

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2021 DECEMBER 31, 2022		PAGE 149 C 09109
DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,861,837,127 COST OF ASSET	5% VALUE OF CURRENT VALUE	143,091,856 NET GAIN OR (LOSS)
1,500,000 05/04/22 S SELL 66934				90.8750	0	1,361,649	1,363,125	1,476
1,500,000 05/04/22 B BUY 66935				90.8705	0	1,363,057	1,363,057	0
BROKER 9002979 UNPUBLISHED								
3,000,000 05/04/22 B BUY 66936				90.5078	0	2,715,234	2,715,234	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
2,600,000 05/05/22 S SELL 54545				91.0625	0	2,355,097	2,367,625	12,528
2,600,000 05/05/22 B BUY 54546				91.0592	0	2,367,539	2,367,539	0
4,500,000 05/05/22 S SELL 66954				91.0625	0	4,078,291	4,097,813	19,521
4,500,000 05/05/22 B BUY 66955				91.0592	0	4,097,664	4,097,664	0
2,600,000 05/06/22 S SELL 54587				89.8125	0	2,367,539	2,335,125	(32,414)
2,600,000 05/06/22 B BUY 54588				89.8026	0	2,334,868	2,334,868	0
4,500,000 05/06/22 S SELL 66995				89.8125	0	4,097,664	4,041,563	(56,102)
4,500,000 05/06/22 B BUY 66996				89.8026	0	4,041,117	4,041,117	0
2,600,000 05/09/22 S SELL 54619				89.2188	0	2,334,868	2,319,688	(15,180)
2,600,000 05/09/22 B BUY 54620				89.2154	0	2,319,599	2,319,599	0
4,500,000 05/09/22 B BUY 67017				89.2154	0	4,014,691	4,014,691	0
4,500,000 05/09/22 S SELL 67018				89.2188	0	4,027,904	4,014,844	(13,060)
2,600,000 05/10/22 S SELL 54669				90.4063	0	2,319,599	2,350,563	30,963
2,600,000 05/10/22 B BUY 54670				90.4028	0	2,350,474	2,350,474	0
4,500,000 05/10/22 B BUY 67057				90.4028	0	4,068,128	4,068,128	0
4,500,000 05/10/22 S SELL 67058				90.4063	0	4,048,016	4,068,281	20,265
2,600,000 05/11/22 S SELL 54711				91.2500	0	2,350,474	2,372,500	22,026
2,600,000 05/11/22 B BUY 54712				91.2467	0	2,372,414	2,372,414	0
4,500,000 05/11/22 S SELL 67092				91.2500	0	4,048,016	4,106,250	58,234
4,500,000 05/11/22 B BUY 67093				91.2467	0	4,106,101	4,106,101	0
2,600,000 05/12/22 S SELL 54735				91.7813	0	2,372,414	2,386,313	13,899
2,600,000 05/12/22 B BUY 54737				91.7780	0	2,386,227	2,386,227	0
4,500,000 05/12/22 S SELL 67108				91.7813	0	4,106,101	4,130,156	24,056
4,500,000 05/12/22 B BUY 67110				91.7780	0	4,130,008	4,130,008	0
2,600,000 05/13/22 S SELL 54792				91.2813	0	2,386,227	2,373,313	(12,915)
2,600,000 05/13/22 B BUY 54793				91.2717	0	2,373,064	2,373,064	0
4,500,000 05/13/22 B BUY 67151				91.2717	0	4,107,225	4,107,225	0
4,500,000 05/13/22 S SELL 67152				91.2813	0	4,118,617	4,107,656	(10,961)
BROKER 9002979 UNPUBLISHED								
4,000,000 05/16/22 S SELL 9676				91.4453	0	3,669,167	3,657,813	(11,354)
BROKER 0015875 CSFB/IPE								
1,400,000 05/16/22 S SELL 54822				91.2188	0	1,277,803	1,277,063	(741)
1,400,000 05/16/22 B BUY 54823				91.2126	0	1,276,977	1,276,977	0
4,500,000 05/16/22 S SELL 67173				91.2188	0	4,118,617	4,104,844	(13,773)
4,500,000 05/16/22 B BUY 67174				91.2126	0	4,104,568	4,104,568	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
1,200,000 05/17/22 S SELL 54902				90.9688	0	1,094,879	1,091,625	(3,254)
1,200,000 05/17/22 B BUY 54903				90.9465	0	1,091,358	1,091,358	0
1,400,000 05/17/22 S SELL 54905				90.6875	0	1,275,463	1,269,625	(5,838)
1,400,000 05/17/22 B BUY 54906				90.6416	0	1,268,982	1,268,982	0
4,500,000 05/17/22 S SELL 67229				90.6875	0	4,104,568	4,080,938	(23,630)
4,500,000 05/17/22 B BUY 67230				90.6416	0	4,078,871	4,078,871	0
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2021 DECEMBER 31, 2022		PAGE 150 C 09109
DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856		
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC		SELLING PRICE				OR (LOSS)		
1,200,000 05/24/22 S SELL 55092		92.0625	0	1,090,263	1,104,750	14,487		
1,200,000 05/24/22 B BUY 55093		92.0560	0	1,104,672	1,104,672	0		
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
1,200,000 05/26/22 S SELL 55169		92.6250	0	1,096,913	1,111,500	14,587		
1,200,000 05/26/22 B BUY 55170		92.6027	0	1,111,232	1,111,232	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,400,000 06/01/22 S SELL 55258		91.6875	0	1,287,442	1,283,625	(3,817)		
1,400,000 06/01/22 B BUY 55259		91.6712	0	1,283,397	1,283,397	0		
4,500,000 06/01/22 S SELL 67569		91.6875	0	4,078,871	4,125,938	47,067		
4,500,000 06/01/22 B BUY 67570		91.6712	0	4,125,204	4,125,204	0		
1,200,000 06/02/22 S SELL 55331		91.2500	0	1,101,655	1,095,000	(6,655)		
1,200,000 06/02/22 B BUY 55332		91.2271	0	1,094,726	1,094,726	0		
1,400,000 06/06/22 S SELL 55399		90.7813	0	1,281,533	1,270,938	(10,595)		
1,400,000 06/06/22 B BUY 55400		90.7585	0	1,270,619	1,270,619	0		
4,500,000 06/06/22 S SELL 67740		90.7813	0	4,125,204	4,085,156	(40,048)		
4,500,000 06/06/22 B BUY 67741		90.7585	0	4,084,132	4,084,132	0		
1,200,000 06/09/22 B BUY 55490		90.0084	0	1,080,101	1,080,101	0		
1,200,000 06/09/22 S SELL 55492		90.0313	0	1,089,214	1,080,375	(8,839)		
4,500,000 06/13/22 S SELL 68011		88.3438	0	4,084,132	3,975,469	(108,663)		
4,500,000 06/13/22 B BUY 68012		88.3371	0	3,975,169	3,975,169	0		
1,400,000 06/14/22 B BUY 55606		88.0791	0	1,233,107	1,233,107	0		
1,400,000 06/14/22 S SELL 55607		88.0938	0	1,257,574	1,233,313	(24,262)		
1,200,000 06/15/22 S SELL 55643		87.5117	0	1,077,921	1,050,141	(27,780)		
4,500,000 06/15/22 S SELL 68060		87.6563	0	3,975,169	3,944,531	(30,638)		
4,500,000 06/15/22 B BUY 68061		87.6439	0	3,943,973	3,943,973	0		
1,600,000 06/15/22 S SELL 68064		87.5117	0	1,402,302	1,400,188	(2,114)		
1,600,000 06/16/22 B BUY 68114		87.7500	0	1,404,000	1,404,000	0		
1,600,000 06/16/22 S SELL 68115		87.7395	0	1,402,906	1,403,833	927		
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
1,400,000 06/21/22 S SELL 55789		88.3125	0	1,257,574	1,236,375	(21,199)		
1,400,000 06/21/22 B BUY 55792		88.3015	0	1,236,221	1,236,221	0		
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME								
2,900,000 06/22/22 S SELL 68225		89.0625	0	2,542,766	2,582,813	40,046		
2,900,000 06/22/22 B BUY 68226		89.0549	0	2,582,593	2,582,593	0		
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED								
2,900,000 06/24/22 S SELL 68296		89.7813	0	2,582,593	2,603,656	21,064		
2,900,000 06/24/22 B BUY 68297		89.7619	0	2,603,094	2,603,094	0		
BROKER 0015875 CSFB/IPE								
1,400,000 06/28/22 S SELL 55946		88.7500	0	1,236,221	1,242,500	6,279		
1,400,000 06/28/22 B BUY 55947		88.7412	0	1,242,377	1,242,377	0		
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,400,000 07/05/22 S SELL 56119		91.9375	0	1,242,377	1,287,125	44,748		
1,400,000 07/05/22 B BUY 56120		91.9299	0	1,287,018	1,287,018	0		
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
2,900,000 07/08/22 B BUY 68629		90.6164	0	2,627,875	2,627,875	0		
2,900,000 07/08/22 S SELL 68630		90.6250	0	2,615,484	2,628,125	12,641		
JPMorgan Investor Services				J.P.Morgan				

DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,861,837,127	5% VALUE OF	143,091,856	
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
BROKER	0015875	CSFB/IPE							
	1,400,000	07/12/22	S SELL	56276	91.3438	0	1,287,018	1,278,813	(8,206)
	1,400,000	07/12/22	B BUY	56277	91.3358	0	1,278,701	1,278,701	0
BROKER	0002741	CITIGROUP GLOBAL MARKETS INC./SALOMON							
	679,000	07/12/22	S SELL	56278	91.1992	0	620,170	619,243	(927)
	1,494,000	07/12/22	S SELL	68688	91.1992	0	1,347,425	1,362,516	15,091
BROKER	0015875	CSFB/IPE							
	679,000	07/13/22	S SELL	56316	90.9606	0	620,170	617,623	(2,548)
	679,000	07/13/22	B BUY	56317	90.9687	0	617,678	617,678	0
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
	1,494,000	07/13/22	B BUY	68725	91.0625	0	1,360,474	1,360,474	0
	1,494,000	07/13/22	S SELL	68726	91.0611	0	1,354,148	1,360,454	6,306
BROKER	0006429	UBS SECURITIES LLC (WARBURG)							
	1,494,000	07/13/22	B BUY	68727	91.1875	0	1,362,341	1,362,341	0
	1,494,000	07/13/22	S SELL	68728	91.1807	0	1,358,369	1,362,239	3,870
BROKER	0015875	CSFB/IPE							
	721,000	07/19/22	S SELL	56428	90.6250	0	656,039	653,406	(2,633)
	721,000	07/19/22	B BUY	56429	90.6168	0	653,347	653,347	0
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
	721,000	07/28/22	S SELL	56666	93.3750	0	653,347	673,234	19,886
	721,000	07/28/22	B BUY	56667	93.3814	0	673,280	673,280	0
	721,000	08/04/22	S SELL	56882	93.3438	0	673,280	673,008	(272)
	721,000	08/04/22	B BUY	56883	93.3502	0	673,055	673,055	0
	1,400,000	08/04/22	S SELL	69275	93.3164	0	1,272,902	1,306,430	33,527
	1,400,000	08/05/22	B BUY	69311	93.1563	0	1,304,188	1,304,188	0
	1,400,000	08/05/22	S SELL	69312	93.1580	0	1,304,054	1,304,212	158
BROKER	0006429	UBS SECURITIES LLC (WARBURG)							
	1,400,000	08/05/22	B BUY	69315	91.8438	0	1,285,813	1,285,813	0
	1,400,000	08/05/22	S SELL	69316	91.8423	0	1,285,890	1,285,792	(98)
BROKER	0015875	CSFB/IPE							
	721,000	08/11/22	B BUY	57038	92.8499	0	669,448	669,448	0
	721,000	08/11/22	S SELL	57039	92.8438	0	671,251	669,403	(1,848)
	721,000	08/18/22	S SELL	57214	91.8750	0	671,251	662,419	(8,832)
	721,000	08/18/22	B BUY	57215	91.8784	0	662,443	662,443	0
BROKER	0002741	CITIGROUP GLOBAL MARKETS INC./SALOMON							
	721,000	08/18/22	S SELL	57219	91.7812	0	662,443	661,743	(701)
BROKER	0015875	CSFB/IPE							
	721,000	08/19/22	B BUY	57240	91.0625	0	656,561	656,561	0
	721,000	08/19/22	S SELL	57241	91.0644	0	656,561	656,574	13
BROKER	0000059	GOLDMAN SACHS							
	6,000	10/19/22	S SELL	70884	82.8008	0	5,511	4,968	(543)
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	160,593,000	78	TOTAL BUYS			0	145,911,953	145,911,953	0
	160,593,000	82	TOTAL SELLS			0	145,911,949	145,763,263	(148,698)
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	321,186,000		SECURITY TOTAL			0	291,823,902	291,675,216	(148,698)

IDENTITY OF ISSUE, BORROWER, LESSOR INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD) -----	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CCBCYDUS4 CASH COLLATERAL DOM MSF BCY USD	1,137,000.000	(1,137,000)	1,137,000
CCCSNDUS0 CREDIT SUISSE AG	1,990,000.000	(1,990,000)	1,990,000
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)		(3,127,000)	3,127,000
CORPORATE DEBT INSTRUMENTS -----			
037833DY3 APPLE INC CALLABLE NOTES FIXED 1.25% 20/	SEMI-ANN. 1.250% 08/20/2030 215,000.000	(165,984)	165,077
06051GKK4 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 02/04/2033 800,000.000	(800,000)	654,448
06055HAB9 BANK OF AMERICA CORP CALLABLE NOTES VARI	QUARTERLY FLOATING 12/31/2164 300,000.000	(300,000)	298,050
071813CP2 BAXTER INTERNATIONAL INC NOTES FIXED 2.2	SEMI-ANN. 2.272% 12/01/2028 200,000.000	(200,000)	162,726
084664DB4 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 3.850% 03/15/2052 760,000.000	(757,317)	747,232
10373QBT6 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 2.721% 01/12/2032 200,000.000	(200,000)	189,555
808513CB9 CHARLES SCHWAB CORP/THE CALLABLE BOND VA	QUARTERLY FLOATING 12/31/2164 400,000.000	(400,000)	373,200
17327CAQ6 CITIGROUP INC CALLABLE NOTES VARIABLE 25	SEMI-ANN. FLOATING 01/25/2033 400,000.000	(312,597)	329,160
172967BU4 CITIGROUP INC NOTES FIXED 5.875% 22/FEB/	SEMI-ANN. 5.875% 02/22/2033 280,000.000	(266,318)	266,297
74977RDP6 COOPERATIEVE RABOBANK UA CALLABLE MEDIUM	SEMI-ANN. FLOATING 04/06/2033 700,000.000	(649,908)	609,980
21871XAL3 COREBRIDGE FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 4.400% 04/05/2052 300,000.000	(299,949)	242,307

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 96 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
225401AZ1 CREDIT SUISSE GROUP AG CALLABLE NOTES VA		SEMI-ANN. FLOATING 08/12/2033		(1,800,000)		1,587,546	
		1,800,000.000					
26442UAP9 DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN. 4.000% 04/01/2052		(297,402)		279,213	
		300,000.000					
278062AJ3 EATON CORP CALLABLE NOTES FIXED 4.7% 23/		SEMI-ANN. 4.700% 08/23/2052		(136,901)		137,087	
		160,000.000					
29444UBU9 EQUINIX INC CALLABLE NOTES FIXED 3.9% 15		SEMI-ANN. 3.900% 04/15/2032		(198,948)		172,774	
		200,000.000					
31620MBY1 FIDELITY NATIONAL INFORMATION SERVICES I		SEMI-ANN. 5.100% 07/15/2032		(199,876)		203,054	
		200,000.000					
69377FAC0 FREEPORT INDONESIA PT CALLABLE NOTES FIX		SEMI-ANN. 6.200% 04/14/2052		(313,985)		319,410	
		420,000.000					
39538BAA2 GREENPOINT MORTGAGE FUNDING TRUST SERIES		MONTHLY FLOATING 10/25/2046		(1)		1	
		1.230					
36264FAD3 HALEON US CAPITAL LLC CALLABLE NOTES FIX		SEMI-ANN. 3.625% 03/24/2032		(499,250)		474,320	
		500,000.000					
458140BW9 INTEL CORP CALLABLE NOTES FIXED 3.05% 12		SEMI-ANN. 3.050% 08/12/2051		(192,931)		196,353	
		320,000.000					
46647PCU8 JPMORGAN CHASE & CO CALLABLE NOTES VARIA		SEMI-ANN. FLOATING 01/25/2033		(500,000)		411,410	
		500,000.000					
482480AM2 KLA CORP CALLABLE NOTES FIXED 4.95% 15/J		SEMI-ANN. 4.950% 07/15/2052		(198,414)		177,361	
		200,000.000					
50077LAZ9 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE		SEMI-ANN. 4.875% 10/01/2049		(167,140)		169,056	
		200,000.000					
548661EJ2 LOWE'S COS INC CALLABLE NOTES FIXED 4.25		SEMI-ANN. 4.250% 04/01/2052		(159,891)		163,118	
		160,000.000					
548661EF0 LOWE'S COS INC CALLABLE NOTES FIXED 4.45		SEMI-ANN. 4.450% 04/01/2062		(199,850)		204,192	
		200,000.000					
552081AM3 LYONDELLBASELL INDUSTRIES NV CALLABLE BO		SEMI-ANN. 4.625% 02/26/2055		(200,691)		184,124	
		180,000.000					
606822CD4 MITSUBISHI UFJ FINANCIAL GROUP INC CALLA		SEMI-ANN. FLOATING 01/19/2033		(300,000)		244,743	
		300,000.000					
JPMorgan Investor Services		J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASE MASTER BASE CURRENCY: USD		PAGE 97 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
606822CK8 MITSUBISHI UFJ FINANCIAL GROUP INC CALLA		SEMI-ANN. FLOATING 07/20/2033 600,000.000		(600,000)		591,204	
637432NY7 NATIONAL RURAL UTILITIES COOPERATIVE FIN		SEMI-ANN. 2.750% 04/15/2032 200,000.000		(199,268)		185,849	
65473PAM7 NISOURCE INC CALLABLE NOTES FIXED 5% 15/		SEMI-ANN. 5.000% 06/15/2052 300,000.000		(298,842)		295,314	
65535HBA6 NOMURA HOLDINGS INC NOTES FIXED 2.999% 2		SEMI-ANN. 2.999% 01/22/2032 600,000.000		(600,000)		464,790	
670346AW5 NUCOR CORP CALLABLE NOTES FIXED 3.85% 01		SEMI-ANN. 3.850% 04/01/2052 165,000.000		(163,457)		162,051	
70450YAN3 PAYPAL HOLDINGS INC CALLABLE NOTES FIXED		SEMI-ANN. 5.250% 06/01/2062 300,000.000		(301,644)		307,581	
740816AQ6 PRESIDENT AND FELLOWS OF HARVARD COLLEGE		SEMI-ANN. 3.745% 11/15/2052 290,000.000		(227,546)		227,546	
845437BT8 SOUTHWESTERN ELECTRIC POWER CO CALLABLE		SEMI-ANN. 3.250% 11/01/2051 100,000.000		(94,901)		76,071	
87264ACT0 T-MOBILE USA INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.400% 10/15/2052 575,000.000		(526,994)		390,718	
88444NAS7 THOMAS JEFFERSON UNIVERSITY CALLABLE BON		SEMI-ANN. 3.847% 11/01/2057 400,000.000		(400,000)		367,248	
89114TZV7 TORONTO-DOMINION BANK/THE CALLABLE MEDIU		SEMI-ANN. 3.200% 03/10/2032 200,000.000		(199,610)		179,980	
902613AJ7 UBS GROUP AG CALLABLE NOTES VARIABLE USD		SEMI-ANN. FLOATING 12/31/2164 400,000.000		(400,000)		344,000	
91913YBE9 VALERO ENERGY CORP CALLABLE NOTES FIXED		SEMI-ANN. 4.000% 06/01/2052 600,000.000		(589,566)		493,536	
927804GF5 VIRGINIA ELECTRIC AND POWER CO CALLABLE		SEMI-ANN. 2.950% 11/15/2051 400,000.000		(389,508)		362,292	
940663AD9 WASHINGTON UNIVERSITY/THE CALLABLE BOND		SEMI-ANN. 4.349% 04/15/2122 160,000.000		(114,762)		116,037	
TOTAL CORPORATE DEBT INSTRUMENTS				(14,823,450)		13,526,012	
JPMorgan Investor Services		J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 98 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR COMMON -----		DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
05722G100 BAKER HUGHES CO COMMON STOCK USD 0.0001		3,236.000	(117,006)	78,423	
189054109 CLOROX CO/THE COMMON STOCK USD 1		162.000	(25,520)	23,357	
26441C204 DUKE ENERGY CORP COMMON STOCK USD 0.001		459.000	(52,339)	50,686	
29082K105 EMBECTA CORP COMMON STOCK USD 0.01		380.000	(9,252)	9,655	
194014502 ENOVIS CORP COMMON STOCK USD 0.001		3,715.660	(167,925)	184,651	
33616C100 FIRST REPUBLIC BANK/CA COMMON STOCK USD		1,183.000	(183,447)	134,014	
368736104 GENERAC HOLDINGS INC COMMON STOCK USD 0.		837.000	(230,794)	108,204	
N6596X109 NXP SEMICONDUCTORS NV COMMON STOCK USD		539.000	(86,646)	89,020	
682189105 ON SEMICONDUCTOR CORP COMMON STOCK USD 0		3,144.000	(224,639)	211,583	
70614W100 PELOTON INTERACTIVE INC COMMON STOCK USD		3,858.000	(113,265)	30,159	
74762E102 QUANTA SERVICES INC COMMON STOCK USD 0.0		1,840.000	(192,873)	235,167	
771049103 ROBLOX CORP COMMON STOCK USD 0.0001		4,090.000	(100,234)	173,167	
86614U100 SUMMIT MATERIALS INC COMMON STOCK USD 0.		5,793.000	(143,277)	183,892	
87807B107 TC ENERGY CORP COMMON STOCK CAD 0		1,097.000	(45,687)	46,796	
879369106 TELEFLEX INC COMMON STOCK USD 1		532.000	(146,744)	128,595	
JPMorgan Investor Services		J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD				PAGE 99 C 09109 DECEMBER 31,2021 THROUGH DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR 934423104 WARNER BROS DISCOVERY INC COMMON STOCK				DESCRIPTION OF INVESTMENT SHARES / PAR 1,379.890				COST OF ACQUISITION (45,028) 33,518	
TOTAL COMMON RIGHTS, WARRANTS AND SUBSCRIPTIONS -----								(1,884,674) 1,720,886	
M9E8B29	10 YEAR US TREASURY NOTES CA	129.00	CALL SCTY 4098846 EX 02/18/2022 100000	6.000				1,748	(1)
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS OTHER SECURITIES -----								1,748 (1)	
012001XF	BOND OPTION - BOP	.97	PUT SCTY SWP-USD EX 04/06/2022	1	800,000.000			3,031	0
012002XF	BOND OPTION - BOP	.97	PUT SCTY SWP-USD EX 04/06/2022	1	600,000.000			2,273	0
012005XF	BOND OPTION - BOP	.97	PUT SCTY SWP-USD EX 04/06/2022	1	100,000.000			375	0
012007XF	BOND OPTION - BOP	.97	PUT SCTY SWP-USD EX 04/06/2022	1	100,000.000			375	0
012052XF	BOND OPTION - BOP	.97	PUT SCTY SWP-USD EX 06/06/2022	1	300,000.000			1,641	0
012053XF	BOND OPTION - BOP	.97	PUT SCTY SWP-USD EX 06/06/2022	1	400,000.000			2,188	0
012058XF	BOND OPTION - BOP	.97	PUT SCTY SWP-USD EX 06/06/2022	1	100,000.000			594	0
012059XF	BOND OPTION - BOP	.97	PUT SCTY SWP-USD EX 06/06/2022	1	100,000.000			594	0
011942XF	BOND OPTION - BOP	.98	PUT SCTY SWP-USD EX 04/06/2022	1	200,000.000			813	0
011943XF	BOND OPTION - BOP	.98	PUT SCTY SWP-USD EX 04/06/2022	1	200,000.000			813	0
JPMorgan Investor Services				J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 100 C 09109 DECEMBER 31,2021 THROUGH DECEMBER 31,2022		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
011950XF	BOND OPTION - BOP	.98	PUT	SCTY	SWP-USD EX 04/06/2022	1	2,031	0
					500,000.000			
011952XF	BOND OPTION - BOP	.98	PUT	SCTY	SWP-USD EX 04/06/2022	1	1,625	0
					400,000.000			
011960XF	BOND OPTION - BOP	.98	PUT	SCTY	SWP-USD EX 04/06/2022	1	758	0
					200,000.000			
011962XF	BOND OPTION - BOP	.98	PUT	SCTY	SWP-USD EX 04/06/2022	1	758	0
					200,000.000			
011978XF	BOND OPTION - BOP	.98	PUT	SCTY	SWP-USD EX 04/06/2022	1	3,000	0
					800,000.000			
011979XF	BOND OPTION - BOP	.98	PUT	SCTY	SWP-USD EX 04/06/2022	1	2,625	0
					700,000.000			
012022XF	BOND OPTION - BOP	.98	CALL	SCTY	SWP-USD EX 05/05/2022	1	438	(31)
					100,000.000			
012023XF	BOND OPTION - BOP	.98	CALL	SCTY	SWP-USD EX 05/05/2022	1	875	(63)
					200,000.000			
012036XF	BOND OPTION - BOP	.98	CALL	SCTY	SWP-USD EX 05/05/2022	1	461	(31)
					100,000.000			
012037XF	BOND OPTION - BOP	.98	CALL	SCTY	SWP-USD EX 05/05/2022	1	461	(31)
					100,000.000			
012038XF	BOND OPTION - BOP	.98	CALL	SCTY	SWP-USD EX 05/05/2022	1	461	(31)
					100,000.000			
012039XF	BOND OPTION - BOP	.98	CALL	SCTY	SWP-USD EX 05/05/2022	1	461	(31)
					100,000.000			
011999XF	BOND OPTION - BOP	.99	CALL	SCTY	SWP-USD EX 04/06/2022	1	3,188	(94)
					1,200,000.000			
012000XF	BOND OPTION - BOP	.99	CALL	SCTY	SWP-USD EX 04/06/2022	1	2,391	(70)
					900,000.000			
012003XF	BOND OPTION - BOP	.99	CALL	SCTY	SWP-USD EX 04/06/2022	1	2,125	(63)
					800,000.000			
012004XF	BOND OPTION - BOP	.99	CALL	SCTY	SWP-USD EX 04/06/2022	1	1,594	(47)
					600,000.000			
JPMorgan Investor Services			J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 101 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012006XF	BOND OPTION - BOP	.99	CALL SCTY SWP-USD EX 04/06/2022	1	100,000.000	250	(8)
012008XF	BOND OPTION - BOP	.99	CALL SCTY SWP-USD EX 04/06/2022	1	100,000.000	250	(8)
012018XF	BOND OPTION - BOP	.99	PUT SCTY SWP-USD EX 05/05/2022	1	100,000.000	531	0
012021XF	BOND OPTION - BOP	.99	PUT SCTY SWP-USD EX 05/05/2022	1	100,000.000	531	0
012048XF	BOND OPTION - BOP	.99	PUT SCTY SWP-USD EX 05/05/2022	1	200,000.000	938	0
012050XF	BOND OPTION - BOP	.99	CALL SCTY SWP-USD EX 06/06/2022	1	400,000.000	1,938	(109)
012051XF	BOND OPTION - BOP	.99	CALL SCTY SWP-USD EX 06/06/2022	1	300,000.000	1,453	(82)
012056XF	BOND OPTION - BOP	.99	PUT SCTY SWP-USD EX 06/06/2022	1	100,000.000	422	0
012057XF	BOND OPTION - BOP	.99	PUT SCTY SWP-USD EX 06/06/2022	1	100,000.000	422	0
012060XF	BOND OPTION - BOP	.99	CALL SCTY SWP-USD EX 06/06/2022	1	100,000.000	445	(31)
012061XF	BOND OPTION - BOP	.99	CALL SCTY SWP-USD EX 06/06/2022	1	100,000.000	445	(31)
012072XF	BOND OPTION - BOP	.99	PUT SCTY SWP-USD EX 07/07/2022	1	300,000.000	2,156	0
012073XF	BOND OPTION - BOP	.99	PUT SCTY SWP-USD EX 07/07/2022	1	200,000.000	1,438	0
011940XF	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD EX 04/06/2022	1	200,000.000	539	0
011941XF	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD EX 04/06/2022	1	200,000.000	539	0
011951XF	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD EX 04/06/2022	1	500,000.000	1,641	(146)
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 102 C 09109 DECEMBER 31,2021 THROUGH DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
011953XF	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD EX 04/06/2022	1	400,000.000	1,313	(117)
011961XF	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD EX 04/06/2022	1	200,000.000	586	(39)
011963XF	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD EX 04/06/2022	1	200,000.000	586	(39)
011965XF	BOND OPTION - BOP	1.00	PUT SCTY SWP-USD EX 04/06/2022	1	200,000.000	625	0
011967XF	BOND OPTION - BOP	1.00	PUT SCTY SWP-USD EX 04/06/2022	1	200,000.000	625	0
011980XF	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD EX 04/06/2022	1	800,000.000	2,313	(156)
011981XF	BOND OPTION - BOP	1.00	CALL SCTY SWP-USD EX 04/06/2022	1	700,000.000	2,023	(137)
012017XF	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD EX 05/05/2022	1	100,000.000	375	(31)
012020XF	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD EX 05/05/2022	1	100,000.000	375	(31)
012049XF	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD EX 05/05/2022	1	200,000.000	750	(63)
012054XF	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD EX 06/06/2022	1	100,000.000	297	(23)
012055XF	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD EX 06/06/2022	1	100,000.000	297	(23)
012074XF	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD EX 07/07/2022	1	200,000.000	992	(63)
012075XF	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD EX 07/07/2022	1	300,000.000	1,488	(94)
011964XF	BOND OPTION - BOP	1.02	CALL SCTY SWP-USD EX 04/06/2022	1	200,000.000	438	(31)
011966XF	BOND OPTION - BOP	1.02	CALL SCTY SWP-USD EX 04/06/2022	1	200,000.000	438	(31)
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD		PAGE 103 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
011944XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.37-V@1	%USD 20/DEC/2026	0	0	
		1,400,000.000				
011945XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.37-V@1	%USD 20/DEC/2026	0	0	
		1,800,000.000				
011954XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.37-V@1	%USD 20/DEC/2026	0	0	
		900,000.000				
011955XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.37-V@1	%USD 20/DEC/2026	0	0	
		700,000.000				
012093XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.38-V@1	%USD 20/JUN/2027	0	0	
		3,000,000.000				
012094XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.38-V@1	%USD 20/JUN/2027	0	0	
		2,400,000.000				
012095XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.38-V@1	%USD 20/JUN/2027	0	0	
		3,000,000.000				
012096XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.38-V@1	%USD 20/JUN/2027	0	0	
		2,300,000.000				
011883XF	INTEREST RATE SWAP - IRS	1.7975 /LIBOR 0.0000	USD 06/Jan/2052	0	0	
		400,000.000				
011892XF	INTEREST RATE SWAP - IRS	1.7975 /LIBOR 0.0000	USD 06/Jan/2052	0	0	
		500,000.000				
011900XF	INTEREST RATE SWAP - IRS	1.825 /LIBOR 0.0000	USD 11/Jan/2052	0	0	
		100,000.000				
011901XF	INTEREST RATE SWAP - IRS	1.825 /LIBOR 0.0000	USD 11/Jan/2052	0	0	
		200,000.000				
011902XF	INTEREST RATE SWAP - IRS	1.763 /LIBOR 0.0000	USD 12/Jan/2032	0	0	
		300,000.000				
011903XF	INTEREST RATE SWAP - IRS	1.763 /LIBOR 0.0000	USD 12/Jan/2032	0	0	
		300,000.000				
011904XF	INTEREST RATE SWAP - IRS	1.8375 /LIBOR 0.0000	USD 12/Jan/2052	0	0	
		300,000.000				
011905XF	INTEREST RATE SWAP - IRS	1.8375 /LIBOR 0.0000	USD 12/Jan/2052	0	0	
		200,000.000				
JPMorgan Investor Services			J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASE MASTER BASE CURRENCY: USD			PAGE 104 C 09109 DECEMBER 31,2021 THROUGH DECEMBER 31,2022		
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
011912XF	INTEREST RATE SWAP - IRS	1.805	/LIBOR	0.0000 USD 18/Jan/2052	0	0		
				200,000.000				
011913XF	INTEREST RATE SWAP - IRS	1.805	/LIBOR	0.0000 USD 18/Jan/2052	0	0		
				200,000.000				
011914XF	INTEREST RATE SWAP - IRS	1.685	/LIBOR	0.0000 USD 18/Jan/2032	0	0		
				400,000.000				
011915XF	INTEREST RATE SWAP - IRS	1.685	/LIBOR	0.0000 USD 18/Jan/2032	0	0		
				300,000.000				
011922XF	INTEREST RATE SWAP - IRS	1.8325	/LIBOR	0.0000 USD 18/Jan/2052	0	0		
				100,000.000				
011923XF	INTEREST RATE SWAP - IRS	1.685	/LIBOR	0.0000 USD 18/Jan/2032	0	0		
				400,000.000				
011924XF	INTEREST RATE SWAP - IRS	1.685	/LIBOR	0.0000 USD 18/Jan/2032	0	0		
				300,000.000				
011925XF	INTEREST RATE SWAP - IRS	1.805	/LIBOR	0.0000 USD 18/Jan/2052	0	0		
				200,000.000				
011926XF	INTEREST RATE SWAP - IRS	1.805	/LIBOR	0.0000 USD 18/Jan/2052	0	0		
				200,000.000				
011929XF	INTEREST RATE SWAP - IRS	1.605	/LIBOR	0.0000 USD 18/Jan/2029	0	0		
				200,000.000				
011930XF	INTEREST RATE SWAP - IRS	1.8325	/LIBOR	0.0000 USD 18/Jan/2052	0	0		
				100,000.000				
011931XF	INTEREST RATE SWAP - IRS	1.605	/LIBOR	0.0000 USD 18/Jan/2029	0	0		
				200,000.000				
011932XF	INTEREST RATE SWAP - IRS	1.795	/LIBOR	0.0000 USD 20/Jan/2052	0	0		
				100,000.000				
011935XF	INTEREST RATE SWAP - IRS	1.82	/LIBOR	0.0000 USD 20/Jan/2052	0	0		
				300,000.000				
011936XF	INTEREST RATE SWAP - IRS	1.518	/LIBOR	0.0000 USD 20/Jan/2029	0	0		
				200,000.000				
011937XF	INTEREST RATE SWAP - IRS	1.518	/LIBOR	0.0000 USD 20/Jan/2029	0	0		
				100,000.000				
JPMorgan Investor Services			J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 105 C 09109 DECEMBER 31,2021 THROUGH DECEMBER 31,2022		
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION		
011938XF	INTEREST RATE SWAP - IRS	1.82	/LIBOR	0.0000 USD 20/Jan/2052	0	0		
				200,000.000				
011939XF	INTEREST RATE SWAP - IRS	1.795	/LIBOR	0.0000 USD 20/Jan/2052	0	0		
				200,000.000				
011946XF	INTEREST RATE SWAP - IRS	1.655	/LIBOR	0.0000 USD 24/Jan/2032	0	0		
				100,000.000				
011947XF	INTEREST RATE SWAP - IRS	1.655	/LIBOR	0.0000 USD 24/Jan/2032	0	0		
				100,000.000				
011948XF	INTEREST RATE SWAP - IRS	1.815	/LIBOR	0.0000 USD 24/Jan/2052	0	0		
				100,000.000				
011949XF	INTEREST RATE SWAP - IRS	1.815	/LIBOR	0.0000 USD 24/Jan/2052	0	0		
				200,000.000				
011972XF	INTEREST RATE SWAP - IRS	1.768	/LIBOR	0.0000 USD 02/Feb/2032	0	0		
				100,000.000				
011973XF	INTEREST RATE SWAP - IRS	1.768	/LIBOR	0.0000 USD 02/Feb/2032	0	0		
				100,000.000				
011976XF	INTEREST RATE SWAP - IRS	1.91	/LIBOR	0.0000 USD 02/Feb/2052	0	0		
				200,000.000				
011977XF	INTEREST RATE SWAP - IRS	1.91	/LIBOR	0.0000 USD 02/Feb/2052	0	0		
				300,000.000				
011993XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.65% USD 08/FEB/203	0	0		
				200,000.000				
011996XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.6175% USD 09/FEB/202	0	0		
				200,000.000				
011997XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.6175% USD 09/FEB/202	0	0		
				200,000.000				
011998XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.65% USD 08/FEB/203	0	0		
				200,000.000				
012009XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.845% USD 15/FEB/205	0	0		
				100,000.000				
012010XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.845% USD 15/FEB/205	0	0		
				100,000.000				
JPMorgan Investor Services			J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER		PAGE 106 C 09109 DECEMBER 31,2021 THROUGH DECEMBER 31,2022	
				BASE CURRENCY: USD			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
012011XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.845%	USD 15/FEB/205	0	0
				200,000.000			
012012XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.845%	USD 15/FEB/205	0	0
				200,000.000			
012013XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.788%	USD 16/FEB/205	0	0
				100,000.000			
012014XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.788%	USD 16/FEB/205	0	0
				100,000.000			
012015XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.788%	USD 16/FEB/205	0	0
				100,000.000			
012016XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.788%	USD 16/FEB/205	0	0
				100,000.000			
012030XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.78%	USD 24/FEB/205	0	0
				100,000.000			
012031XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.78%	USD 24/FEB/205	0	0
				100,000.000			
012064XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.93%	USD 24/MAR/205	0	0
				300,000.000			
012065XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.93%	USD 24/MAR/205	0	0
				200,000.000			
012068XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.859%	USD 05/APR/205	0	0
				800,000.000			
012069XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.859%	USD 05/APR/205	0	0
				600,000.000			
012070XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.86%	USD 06/APR/205	0	0
				200,000.000			
012071XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.86%	USD 06/APR/205	0	0
				100,000.000			
TOTAL OTHER SECURITIES						63,402	(1,787)
JPMorgan Investor Services				J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 107 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022		
IDENTITY OF ISSUE, BORROWER, LESSOR FUTURES CONTRACTS -----			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
USZ2COM	US LONG BOND(CBT) BOND 20/DEC/2022	USZ2	EXPIRES 12/20/2022	SIZE 100,000.0		0		(4,186,169)
			487.000					
USM2COM	US LONG BOND(CBT) BOND 21/JUN/2022	USM2	EXPIRES 06/21/2022	SIZE 100,000.0		0		(3,588,124)
			537.000					
USU2COM	US LONG BOND(CBT) BOND 21/SEP/2022	USU2	EXPIRES 09/21/2022	SIZE 100,000.0		0		(2,287,415)
			474.000					
WNZ2COM	US ULTRA BOND CBT BOND 20/DEC/2022	WNZ2	EXPIRES 12/20/2022	SIZE 100,000.0		0		(3,943,987)
			304.000					
WNM2COM	US ULTRA BOND CBT BOND 21/JUN/2022	WNM2	EXPIRES 06/21/2022	SIZE 100,000.0		0		(12,979,454)
			560.000					
WNU2COM	US ULTRA BOND CBT BOND 21/SEP/2022	WNU2	EXPIRES 09/21/2022	SIZE 100,000.0		0		(1,807,091)
			249.000					
TYZ2COM	US 10YR NOTE (CBT) BOND 20/DEC/2022	TYZ2	EXPIRES 12/20/2022	SIZE 100,000.0		0		(114,816)
			1.000					
TYM2COM	US 10YR NOTE (CBT) BOND 21/JUN/2022	TYM2	EXPIRES 06/21/2022	SIZE 100,000.0		0		176,925
			22.000					
TYU2COM	US 10YR NOTE (CBT) BOND 21/SEP/2022	TYU2	EXPIRES 09/21/2022	SIZE 100,000.0		0		(29,877)
			10.000					
UXYZ2CO	US 10YR ULTRA FUT BOND 20/DEC/2022	UXYZ2	EXPIRES 12/20/2022	SIZE 100,000.0		0		3,842,605
			683.000					
UXYM2CO	US 10YR ULTRA FUT BOND 21/JUN/2022	UXYM2	EXPIRES 06/21/2022	SIZE 100,000.0		0		3,914,171
			673.000					
UXYU2CO	US 10YR ULTRA FUT BOND 21/SEP/2022	UXYU2	EXPIRES 09/21/2022	SIZE 100,000.0		0		2,092,559
			608.000					
TUZ2COM	US 2YR NOTE (CBT) BOND 30/DEC/2022	TUZ2	EXPIRES 12/30/2022	SIZE 200,000.0		0		122,459
			15.000					
TUM2COM	US 2YR NOTE (CBT) BOND 30/JUN/2022	TUM2	EXPIRES 06/30/2022	SIZE 200,000.0		0		372,600
			124.000					
TUU2COM	US 2YR NOTE (CBT) BOND 30/SEP/2022	TUU2	EXPIRES 09/30/2022	SIZE 200,000.0		0		45,038
			15.000					
JPMorgan Investor Services			J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CONTRACT	ISSUE	BORROWER	LESSOR	SHARES / PAR	EXPIRES	SIZE		
FVZ2COM	US 5YR NOTE (CBT) BOND 30/DEC/2022	FVZ2		EXPIRES 12/30/2022	SIZE 790.000	100,000.0	0	3,024,245
FVM2COM	US 5YR NOTE (CBT) BOND 30/JUN/2022	FVM2		EXPIRES 06/30/2022	SIZE 923.000	100,000.0	0	3,557,634
FVU2COM	US 5YR NOTE (CBT) BOND 30/SEP/2022	FVU2		EXPIRES 09/30/2022	SIZE 878.000	100,000.0	0	985,312
TOTAL FUTURES CONTRACTS							0	(10,803,385)
WRITTEN OPTIONS								

011899XF	CREDIT DEFAULT SWAP INDEX OP	.00	PUT SCTY	EX 05/18/2022	1	118	0	
011917XF	CREDIT DEFAULT SWAP INDEX OP	.00	PUT SCTY	EX 05/18/2022	1	117	0	
011919XF	CREDIT DEFAULT SWAP INDEX OP	.00	PUT SCTY	EX 05/18/2022	1	117	0	
011927XF	CREDIT DEFAULT SWAP INDEX OP	.00	PUT SCTY	EX 05/18/2022	1	111	0	
011928XF	CREDIT DEFAULT SWAP INDEX OP	.00	PUT SCTY	EX 05/18/2022	1	111	0	
011933XF	CREDIT DEFAULT SWAP INDEX OP	.00	PUT SCTY	EX 05/18/2022	1	440	0	
011934XF	CREDIT DEFAULT SWAP INDEX OP	.00	PUT SCTY	EX 05/18/2022	1	330	0	
012077XF	CREDIT DEFAULT SWAP INDEX OP	.00	CALL SCTY	EX 08/17/2022	1	110	0	
012078XF	CREDIT DEFAULT SWAP INDEX OP	.00	CALL SCTY	EX 08/17/2022	1	110	0	
011974XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT SCTY	EX 06/15/2022	1	1,137	0	
011975XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT SCTY	EX 06/15/2022	1	948	0	

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 109 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
011990XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 06/15/2022	1	153	0
					100,000.000			
011991XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 06/15/2022	1	330	0
					200,000.000			
011992XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 06/15/2022	1	165	0
					100,000.000			
011994XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 06/15/2022	1	207	0
					100,000.000			
011995XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 06/15/2022	1	207	0
					100,000.000			
012028XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 06/15/2022	1	148	0
					100,000.000			
012029XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 06/15/2022	1	148	0
					100,000.000			
012062XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 07/20/2022	1	181	0
					100,000.000			
012063XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 07/20/2022	1	181	0
					100,000.000			
012066XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 07/20/2022	1	151	0
					100,000.000			
012067XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 07/20/2022	1	151	0
					100,000.000			
012076XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 08/17/2022	1	450	0
					200,000.000			
012079XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 08/17/2022	1	450	0
					200,000.000			
012080XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 08/17/2022	1	236	0
					100,000.000			
012081XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 08/17/2022	1	236	0
					100,000.000			
012084XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 08/17/2022	1	191	0
					100,000.000			
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 110 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
012085XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 08/17/2022	1	191	0
				100,000.000				
012088XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 09/21/2022	1	134	0
				100,000.000				
012089XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 12/21/2022	1	245	0
				200,000.000				
012090XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 12/21/2022	1	245	0
				200,000.000				
012091XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 12/21/2022	1	146	0
				100,000.000				
012092XF	CREDIT DEFAULT SWAP INDEX OP	.01	PUT	SCTY	EX 12/21/2022	1	146	0
				100,000.000				
012082XF	CREDIT DEFAULT SWAP INDEX OP	.95	PUT	SCTY	EX 08/17/2022	1	1,210	0
				100,000.000				
012083XF	CREDIT DEFAULT SWAP INDEX OP	.95	PUT	SCTY	EX 08/17/2022	1	1,210	0
				100,000.000				
011906XF	CREDIT DEFAULT SWAP INDEX OP	1.00	PUT	SCTY	EX 05/18/2022	1	550	0
				100,000.000				
011907XF	CREDIT DEFAULT SWAP INDEX OP	1.00	PUT	SCTY	EX 05/18/2022	1	550	0
				100,000.000				
011893XF	CREDIT DEFAULT SWAP INDEX OP	1.01	PUT	SCTY	EX 04/20/2022	1	1,180	0
				300,000.000				
011894XF	CREDIT DEFAULT SWAP INDEX OP	1.01	PUT	SCTY	EX 04/20/2022	1	1,180	0
				300,000.000				
011895XF	SWAPTION - SOP	1.29	CALL	SCTY	EX 02/07/2022	1	478	0
				200,000.000				
011896XF	SWAPTION - SOP	1.29	CALL	SCTY	EX 02/07/2022	1	478	0
				200,000.000				
011890XF	SWAPTION - SOP	1.31	CALL	SCTY	EX 02/04/2022	1	750	0
				200,000.000				
011891XF	SWAPTION - SOP	1.31	CALL	SCTY	EX 02/04/2022	1	750	0
				200,000.000				
JPMorgan Investor Services				J.P.Morgan				

011982XF	IDENTITY OF ISSUE, BORROWER, LESSOR	1.39	DESCRIPTION OF INVESTMENT			1	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			SHARES / PAR					
	SWAPTION - SOP		CALL	SCTY	EX 03/01/2022		593	0
					300,000.000			
011984XF	SWAPTION - SOP	1.39	CALL	SCTY	EX 03/01/2022	1	395	0
					200,000.000			
012045XF	SWAPTION - SOP	1.41	CALL	SCTY	EX 04/04/2022	1	1,950	0
					200,000.000			
012047XF	SWAPTION - SOP	1.41	CALL	SCTY	EX 04/04/2022	1	975	0
					100,000.000			
012040XF	SWAPTION - SOP	1.45	CALL	SCTY	EX 04/01/2022	1	5,940	0
					600,000.000			
012041XF	SWAPTION - SOP	1.45	CALL	SCTY	EX 04/01/2022	1	7,920	0
					800,000.000			
011884XF	SWAPTION - SOP	1.46	CALL	SCTY	EX 02/04/2022	1	920	0
					100,000.000			
011885XF	SWAPTION - SOP	1.46	CALL	SCTY	EX 02/04/2022	1	920	0
					100,000.000			
011956XF	SWAPTION - SOP	1.46	CALL	SCTY	EX 02/22/2022	1	1,740	0
					200,000.000			
011958XF	SWAPTION - SOP	1.46	CALL	SCTY	EX 02/22/2022	1	1,740	0
					200,000.000			
011916XF	SWAPTION - SOP	1.48	CALL	SCTY	EX 02/14/2022	1	1,550	0
					200,000.000			
011920XF	SWAPTION - SOP	1.48	CALL	SCTY	EX 02/14/2022	1	1,550	0
					200,000.000			
011969XF	SWAPTION - SOP	1.48	CALL	SCTY	EX 02/28/2022	1	610	0
					200,000.000			
011971XF	SWAPTION - SOP	1.48	CALL	SCTY	EX 02/28/2022	1	915	0
					300,000.000			
011987XF	SWAPTION - SOP	1.50	CALL	SCTY	EX 03/02/2022	1	655	0
					100,000.000			
011989XF	SWAPTION - SOP	1.50	CALL	SCTY	EX 03/02/2022	1	655	0
					100,000.000			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 112 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
011909XF	SWAPTION - SOP	1.52	CALL SCTY	EX 02/11/2022	1	2,603	0
				300,000.000			
011910XF	SWAPTION - SOP	1.52	CALL SCTY	EX 02/11/2022	1	2,603	0
				300,000.000			
011897XF	SWAPTION - SOP	1.61	PUT SCTY	EX 02/07/2022	1	478	0
				200,000.000			
011898XF	SWAPTION - SOP	1.61	PUT SCTY	EX 02/07/2022	1	478	0
				200,000.000			
012032XF	SWAPTION - SOP	1.61	CALL SCTY	EX 03/22/2022	1	2,625	0
				300,000.000			
012033XF	SWAPTION - SOP	1.61	CALL SCTY	EX 03/22/2022	1	1,750	0
				200,000.000			
011888XF	SWAPTION - SOP	1.65	PUT SCTY	EX 02/04/2022	1	750	0
				200,000.000			
011889XF	SWAPTION - SOP	1.65	PUT SCTY	EX 02/04/2022	1	750	0
				200,000.000			
011983XF	SWAPTION - SOP	1.71	PUT SCTY	EX 03/01/2022	1	593	0
				300,000.000			
011985XF	SWAPTION - SOP	1.71	PUT SCTY	EX 03/01/2022	1	395	0
				200,000.000			
012025XF	SWAPTION - SOP	1.71	CALL SCTY	EX 03/16/2022	1	2,258	0
				300,000.000			
012027XF	SWAPTION - SOP	1.71	CALL SCTY	EX 03/16/2022	1	1,505	0
				200,000.000			
011886XF	SWAPTION - SOP	1.78	PUT SCTY	EX 02/04/2022	1	920	0
				100,000.000			
011887XF	SWAPTION - SOP	1.78	PUT SCTY	EX 02/04/2022	1	920	0
				100,000.000			
011918XF	SWAPTION - SOP	1.78	PUT SCTY	EX 02/14/2022	1	1,550	0
				200,000.000			
011921XF	SWAPTION - SOP	1.78	PUT SCTY	EX 02/14/2022	1	1,550	0
				200,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 113 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
011957XF	SWAPTION - SOP	1.78	PUT	SCTY	EX 02/22/2022	1	1,740	(47)
				200,000.000				
011959XF	SWAPTION - SOP	1.78	PUT	SCTY	EX 02/22/2022	1	1,740	(47)
				200,000.000				
011968XF	SWAPTION - SOP	1.80	PUT	SCTY	EX 02/28/2022	1	915	0
				300,000.000				
011970XF	SWAPTION - SOP	1.80	PUT	SCTY	EX 02/28/2022	1	610	0
				200,000.000				
011986XF	SWAPTION - SOP	1.80	PUT	SCTY	EX 03/02/2022	1	655	0
				100,000.000				
011988XF	SWAPTION - SOP	1.80	PUT	SCTY	EX 03/02/2022	1	655	0
				100,000.000				
011908XF	SWAPTION - SOP	1.84	PUT	SCTY	EX 02/11/2022	1	2,603	0
				300,000.000				
011911XF	SWAPTION - SOP	1.84	PUT	SCTY	EX 02/11/2022	1	2,603	0
				300,000.000				
012042XF	SWAPTION - SOP	1.85	PUT	SCTY	EX 04/01/2022	1	7,920	0
				800,000.000				
012043XF	SWAPTION - SOP	1.85	PUT	SCTY	EX 04/01/2022	1	5,940	0
				600,000.000				
012044XF	SWAPTION - SOP	1.86	PUT	SCTY	EX 04/04/2022	1	975	0
				100,000.000				
012046XF	SWAPTION - SOP	1.86	PUT	SCTY	EX 04/04/2022	1	1,950	0
				200,000.000				
012034XF	SWAPTION - SOP	1.93	PUT	SCTY	EX 03/22/2022	1	2,625	0
				300,000.000				
012035XF	SWAPTION - SOP	1.93	PUT	SCTY	EX 03/22/2022	1	1,750	0
				200,000.000				
012024XF	SWAPTION - SOP	2.05	PUT	SCTY	EX 03/16/2022	1	2,258	0
				300,000.000				
012026XF	SWAPTION - SOP	2.05	PUT	SCTY	EX 03/16/2022	1	1,505	0
				200,000.000				
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD				PAGE 114 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022			
IDENTITY OF ISSUE, BORROWER, LESSOR				DESCRIPTION OF INVESTMENT				COST OF		PROCEEDS FROM	
M9E3921 10 YEAR US TREASURY NOTES PU 127.00				PUT SCTY 4098846 EX 02/18/2022 100000				ACQUISITION		DISPOSITION	
				6.000				1,616		(3)	
TOTAL WRITTEN OPTIONS								105,486		(97)	
SECURITIES SOLD SHORT											

CCMSCDUS1 CASH COLLATERAL DOM MSF MSC USD								260,000		(260,000)	
				260,000.000							
CCCSNDUS0 CREDIT SUISSE AG								760,000		(760,000)	
				760,000.000							
01F020661 FEDERAL NATIONAL MORTGAGE ASSOCIATION TB				2.000% 06/25/2051				24,054,524		(24,059,014)	
				27,300,000.000							
01F020695 FEDERAL NATIONAL MORTGAGE ASSOCIATION TB				2.000% 09/25/2053				6,390,563		(6,238,125)	
				7,200,000.000							
01F030645 TBA FNMA SINGLE FAMILY 30YR 3 4/17				3.000% 04/25/2047				194,469		(194,469)	
				200,000.000							
21H022622 TBA GNMA2 SINGLE FAMILY 30YR 2.5 02/22				2.500% 02/15/2052				100,344		(100,344)	
				100,000.000							
01F020653 TBA UMBS SINGLE FAMILY 30YR 2 5/21				2.000% 05/25/2051				11,463,199		(11,065,563)	
				12,500,000.000							
01F020679 TBA UMBS SINGLE FAMILY 30YR 2 7/21				2.000% 07/25/2052				16,270,891		(15,827,250)	
				18,500,000.000							
01F020646 TBA UMBS SINGLE FAMILY 30YR 2.0 04/23				2.000% 04/25/2053				9,776,430		(9,693,785)	
				10,500,000.000							
01F020687 TBA UMBS SINGLE FAMILY 30YR 2.0 08/23				2.000% 08/25/2053				6,243,188		(6,393,375)	
				7,200,000.000							
01F0206A2 TBA UMBS SINGLE FAMILY 30YR 2.0 10/22				2.000% 10/25/2053				6,236,719		(5,961,375)	
				7,200,000.000							
01F0206B0 TBA UMBS SINGLE FAMILY 30YR 2.0 11/22				2.000% 11/25/2053				11,608,594		(11,304,563)	
				14,400,000.000							
01F0206C8 TBA UMBS SINGLE FAMILY 30YR 2.0 12/22				2.000% 12/25/2053				5,657,906		(5,820,750)	
				7,200,000.000							

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASE MASTER BASE CURRENCY: USD		PAGE 115 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
01F022626 TBA UMBS SINGLE FAMILY 30YR 2.5 02/23		2.500% 02/25/2053 200,000.000		199,297		(199,297)	
01F022642 TBA UMBS SINGLE FAMILY 30YR 2.5 04/23		2.500% 04/25/2052 200,000.000		186,281		(186,281)	
01F022659 TBA UMBS SINGLE FAMILY 30YR 2.5 5/21		2.500% 05/25/2051 2,600,000.000		2,433,336		(2,434,656)	
01F030611 TBA UMBS SINGLE FAMILY 30YR 3 1/20		3.000% 01/25/2050 100,000.000		102,547		(102,547)	
01F030660 TBA UMBS SINGLE FAMILY 30YR 3 6/20		3.000% 06/25/2051 1,500,000.000		1,410,570		(1,410,570)	
01F030678 TBA UMBS SINGLE FAMILY 30YR 3 7/21		3.000% 07/25/2052 900,000.000		845,008		(845,008)	
01F030686 TBA UMBS SINGLE FAMILY 30YR 3 8/20		3.000% 08/25/2052 600,000.000		579,797		(579,797)	
01F030637 TBA UMBS SINGLE FAMILY 30YR 3.0 03/23		3.000% 03/25/2053 100,000.000		101,266		(101,266)	
01F030652 TBA UMBS SINGLE FAMILY 30YR 3.0 05/23		3.000% 05/25/2053 400,000.000		375,969		(375,969)	
01F032682 TBA UMBS SINGLE FAMILY 30YR 3.5 08/23		3.500% 08/25/2053 100,000.000		99,281		(99,281)	
01F032674 TBA UMBS SINGLE FAMILY 30YR 3.5 7/20		3.500% 07/25/2053 100,000.000		96,711		(96,711)	
01F040669 TBA UMBS SINGLE FAMILY 30YR 4 6/19		4.000% 06/25/2050 7,800,000.000		7,802,438		(7,802,438)	
01F040677 TBA UMBS SINGLE FAMILY 30YR 4 7/21		4.000% 07/25/2052 23,650,000.000		23,552,180		(23,552,180)	
01F040685 TBA UMBS SINGLE FAMILY 30YR 4 8/20		4.000% 08/25/2052 4,500,000.000		4,502,803		(4,502,168)	
01F040651 TBA UMBS SINGLE FAMILY 30YR 4.0 05/22		4.000% 05/25/2052 7,800,000.000		7,731,141		(7,731,141)	
01F0406A0 TBA UMBS SINGLE FAMILY 30YR 4.0 10/22		4.000% 10/25/2053 3,900,000.000		3,640,406		(3,640,406)	
JPMorgan Investor Services		J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 116 C 09109 DECEMBER 31, 2021 THROUGH DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF PROCEEDS FROM	
01F0406C6 TBA UMBS SINGLE FAMILY 30YR 4.0 12/22		SHARES / PAR		ACQUISITION DISPOSITION	
		4.000% 12/25/2053		3,705,609 (3,705,609)	
		3,900,000.000			
01F042624 TBA UMBS SINGLE FAMILY 30YR 4.5 02/23		4.500% 02/25/2053		2,985,938 (2,985,938)	
		2,800,000.000			
01F0426C2 TBA UMBS SINGLE FAMILY 30YR 4.5 12/22		4.500% 12/25/2053		2,734,156 (2,734,156)	
		2,800,000.000			
TOTAL SECURITIES SOLD SHORT				162,101,558 (160,764,029)	

TOTAL GENERAL INVESTMENTS				142,437,071 (153,195,400)	

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 6 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
NONINTEREST-BEARING CASH ----- -----					
BCBA	BCBR	BANK OF AMERICA NA		420,000	420,000
		420,000.000			
GBP	BRITISH POUND	13,376.870		18,022	16,091
CAD	CANADIAN DOLLAR	4,388.420		3,600	3,239
CASH	CASH	48,917,515.970		48,917,516	48,917,516
EUR	EURO	51,529.040		60,265	54,994
HKD	HONG KONG DOLLAR	43,633.840		43,634	5,591
JPY	JAPANESE YEN	981,163.000		8,734	7,436
ZAR	SOUTH AFRICAN RAND	.710		0	0
CHF	SWISS FRANC	112,529.550		120,579	121,627
CASH	U. S. DOLLAR	7,205,758.940		7,205,759	7,205,759
USDC	USD CASH AT BROKER	1,931,571.950		1,931,572	1,931,572
USCC	USD ETD CASH COLLATERAL	471,000.000		471,000	471,000
USIT	USD IM FOR CENTRAL CLEARING BROKER CITIB	1,041,000.000		1,041,000	1,041,000
TOTAL NONINTEREST-BEARING CASH				60,241,680	60,195,825
				-----	-----
				-----	-----
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 7 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
GENERAL INVESTMENTS ----- -----					
INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD) -----					
USD CBCPM Citi CPM		47,369.150		47,369	47,369
EXCCBKUSD EXCESS CASH CITI (CBK/SAL)		USD		94,969	94,969
		94,968.840			
EXCMSCUSD EXCESS CASH MORGAN STANLEY		USD COLL		128,415	128,415
		128,414.980			
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)				270,753	270,753
U.S. GOVERNMENT SECURITIES -----					
3128NC6C3 FHLMC MORTPASS ARM 01/AUG/2035 1G PN# 1G		MONTHLY FLOATING 08/01/2035		609	610
		614.540			
3137AUGU7 FHLMC REMICS 4107 MY 2% 15/SEP/2042		MONTHLY 2.000% 09/15/2042		2,196,525	1,654,820
		2,189,000.000			
3137AWPP4 FHLMC REMICS 4136 ZJ 3% 15/NOV/2042		MONTHLY 3.000% 11/15/2042		4,582,174	3,495,256
		4,058,180.790			
3137BERC0 FHLMC REMICS 4398 ZX 4% 15/SEP/2054		MONTHLY 4.000% 09/15/2054		3,589,207	2,987,653
		3,329,595.880			
3137BGFA2 FHLMC REMICS 4434 SA FLOATING 15/FEB/204		MONTHLY FLOATING 02/15/2045		125,473	116,883
		1,046,776.720			
3137BXHP0 FHLMC REMICS 4677 KT FLOATING 15/DEC/204		MONTHLY FLOATING 12/15/2042		623,230	471,041
		637,574.940			
3137FJK81 FHLMC REMICS 4839 WO ZEROCPN 15/AUG/2056		MONTHLY 0.000% 08/15/2056		1,462,216	1,384,263
		2,009,153.990			
3137FRWE7 FHLMC REMICS 4966 Z 2.5% 25/APR/2050		MONTHLY 2.500% 04/25/2050		5,573,221	4,186,959
		5,355,458.900			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			BASF MASTER BASE CURRENCY: USD		PAGE 8 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
3137FWU40 FHLMC REMICS 5025 GB 1.5% 25/OCT/2050			MONTHLY 1.500% 10/25/2050		4,151,250	2,894,781
			4,500,000.000			
3137F6DC8 FHLMC REMICS 5035 BL 1.5% 25/OCT/2050			MONTHLY 1.500% 10/25/2050		4,578,125	3,254,334
			5,000,000.000			
3137H05W4 FHLMC REMICS 5105 GZ 2.5% 25/MAY/2051			MONTHLY 2.500% 05/25/2051		4,350,714	4,027,760
			6,515,635.750			
3137H1NA0 FHLMC REMICS 5133 ZP 3% 25/AUG/2051			MONTHLY 3.000% 08/25/2051		4,072,616	3,763,416
			6,006,738.480			
3137H5DK0 FHLMC REMICS 5179 ZG 2% 25/JAN/2052			MONTHLY 2.000% 01/25/2052		4,764,203	2,796,366
			5,100,921.800			
3137H5TA5 FHLMC REMICS 5194 Z 3% 25/NOV/2051			MONTHLY 3.000% 11/25/2051		3,127,088	2,706,120
			3,818,821.930			
3137H63B9 FHLMC REMICS 5202 NG 3% 25/JUN/2048			MONTHLY 3.000% 06/25/2048		3,206,375	2,959,325
			3,632,000.000			
31395M2F5 FHLMC STRUCTURED PASS-THROUGH CERTIFICAT			MONTHLY FLOATING 02/25/2045		6,612	6,660
			6,638.060			
31405U6G9 FNMA MORTPASS ARM 01/DEC/2034 LB PN# 800			MONTHLY FLOATING 12/01/2034		3,344	3,254
			3,278.070			
31405TRV6 FNMA MORTPASS ARM 01/JAN/2035 LB PN# 798			MONTHLY FLOATING 01/01/2035		66,806	64,397
			66,072.440			
31406UN79 FNMA MORTPASS ARM 01/MAR/2035 LB PN# 820			MONTHLY FLOATING 03/01/2035		17,225	17,114
			17,509.340			
31407UMR5 FNMA MORTPASS ARM 01/NOV/2034 WD PN# 841			MONTHLY FLOATING 11/01/2034		7,657	7,875
			7,701.020			
3140LEY35 FNMA MORTPASS 1.95% 01/FEB/2034 HY PN# B			MONTHLY 1.950% 02/01/2034		3,002,344	2,338,069
			3,000,000.000			
3140LEPK7 FNMA MORTPASS 2.39% 01/DEC/2041 HY PN# B			MONTHLY 2.390% 12/01/2041		4,964,063	3,530,987
			5,000,000.000			
3138LLPT6 FNMA MORTPASS 3.13% 01/DEC/2032 HY PN# A			MONTHLY 3.130% 12/01/2032		1,077,405	852,904
			949,811.410			
31377U6X6 FNMA MORTPASS 4.34% 01/MAY/2039 HY PN# 3			MONTHLY 4.340% 05/01/2039		2,123,942	1,997,980
			2,100,476.080			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE C 09109	9
				AS OF	DECEMBER 31, 2022
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE	
31394A6Y7 FNMA REMIC TRUST 2004-W12 2004-W12 1A1 6		MONTHLY 6.000% 07/25/2044 9,018.320	9,164	9,091	
31396V4Q8 FNMA REMICS 2007-73 A1 FLOATING 25/JUL/2		MONTHLY FLOATING 07/25/2037 3,426.490	3,388	3,355	
31397UA41 FNMA REMICS 2011-58 SA FLOATING 25/JUL/2		MONTHLY FLOATING 07/25/2041 2,364,654.000	314,530	200,174	
3136ABGN7 FNMA REMICS 2012-146 SH FLOATING 25/JAN/		MONTHLY FLOATING 01/25/2043 14,964.170	11,556	7,024	
3136A5KW5 FNMA REMICS 2012-35 SP FLOATING 25/APR/2		MONTHLY FLOATING 04/25/2042 1,160,918.200	131,418	131,315	
3136A6V92 FNMA REMICS 2012-75 SK FLOATING 25/DEC/2		MONTHLY FLOATING 12/25/2041 1,696,682.160	54,435	92,336	
3136ADGA1 FNMA REMICS 2013-31 NZ 3% 25/APR/2043		MONTHLY 3.000% 04/25/2043 2,340,572.520	1,991,825	1,831,575	
3136ABTS2 FNMA REMICS 2013-7 ZB 3% 25/FEB/2043		MONTHLY 3.000% 02/25/2043 4,710,960.090	5,235,223	4,033,703	
3136AJBJ4 FNMA REMICS 2014-2 PO ZEROCPN 25/JAN/204		MONTHLY 0.000% 01/25/2041 2,230,749.460	2,099,616	1,695,218	
3136AKLB7 FNMA REMICS 2014-40 SP FLOATING 25/OCT/2		MONTHLY FLOATING 10/25/2042 1,772,939.860	84,557	118,129	
3136AUFH9 FNMA REMICS 2016-80 KZ 3% 25/NOV/2046		MONTHLY 3.000% 11/25/2046 5,568,315.030	6,173,659	4,683,834	
3136AUQC8 FNMA REMICS 2016-97 PL 3% 25/DEC/2046		MONTHLY 3.000% 12/25/2046 4,106,000.000	4,640,742	3,347,084	
3136AXZN8 FNMA REMICS 2017-73 SA FLOATING 25/SEP/2		MONTHLY FLOATING 09/25/2047 1,048,464.230	129,826	124,397	
3136B6N66 FNMA REMICS 2019-68 ZL 2.5% 25/NOV/2049		MONTHLY 2.500% 11/25/2049 5,411,477.850	5,718,544	4,031,341	
3136B9A49 FNMA REMICS 2020-26 IO 3% 25/MAY/2050		MONTHLY 3.000% 05/25/2050 2,757,065.150	208,068	410,701	
3136BAB45 FNMA REMICS 2020-49 CZ 2% 25/JUL/2050		MONTHLY 2.000% 07/25/2050 2,418,131.920	2,497,198	1,429,658	
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
			SHARES / PAR		
3136BBC67	FNMA REMICS 2020-63 MZ 2% 25/SEP/2050	MONTHLY	2.000% 09/25/2050 4,452,861.000	4,263,582	2,875,917
3136BHDH9	FNMA REMICS 2021-25 EZ 2.5% 25/MAY/2051	MONTHLY	2.500% 05/25/2051 2,543,704.200	1,730,672	1,514,520
3136BHGN3	FNMA REMICS 2021-28 HS FLOATING 25/MAY/2	MONTHLY	FLOATING 05/25/2051 3,633,604.060	366,489	132,004
3136BJFA8	FNMA REMICS 2021-68 ZE 2% 25/OCT/2051	MONTHLY	2.000% 10/25/2051 4,400,560.900	3,806,636	2,350,377
3136BJJW6	FNMA REMICS 2021-69 VZ 2% 25/OCT/2051	MONTHLY	2.000% 10/25/2051 6,789,495.400	6,152,775	3,699,774
3136BMFV5	FNMA REMICS 2022-18 DZ 3.5% 25/APR/2052	MONTHLY	3.500% 04/25/2052 3,821,876.700	2,815,555	2,896,866
3136BBAR3	FNMA-ACES 2020-M33 X2 VARIABLE 25/JAN/20	MONTHLY	FLOATING 01/25/2031 98,255.500	10,320	9,374
36202KW76	GNMA II MORTPASS ARM 20/DEC/2025 AR PN#	MONTHLY	FLOATING 12/20/2025 220.160	227	213
36225CAY2	GNMA II MORTPASS ARM 20/DEC/2026 AR PN#	MONTHLY	FLOATING 12/20/2026 1,188.210	1,225	1,166
36225CMN3	GNMA II MORTPASS ARM 20/JAN/2030 AR PN#	MONTHLY	FLOATING 01/20/2030 1,758.130	1,788	1,717
36225CAL0	GNMA II MORTPASS ARM 20/NOV/2026 AR PN#	MONTHLY	FLOATING 11/20/2026 468.890	483	451
36202KFV2	GNMA II MORTPASS ARM 20/SEP/2023 AR PN#	MONTHLY	FLOATING 09/20/2023 565.910	584	561
38377KEJ5	GNMA 2010-115 SP FLOATING 20/SEP/2040	MONTHLY	FLOATING 09/20/2040 5,660,335.340	479,170	381,774
38377EFT6	GNMA 2010-42 OP ZEROCPN 20/APR/2040	MONTHLY	0.000% 04/20/2040 1,439,958.080	1,305,106	1,171,630
38377WKM5	GNMA 2011-70 BO ZEROCPN 20/MAY/2041	MONTHLY	0.000% 05/20/2041 364,898.000	324,252	286,529
38378YF95	GNMA 2014-2 BK ZEROCPN 16/APR/2040	MONTHLY	0.000% 04/16/2040 258,902.450	235,323	199,412

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
38379FUH0	GNMA 2015-161 AI 4% 20/SEP/2040	MONTHLY	4.000%	09/20/2040		2,838	6,653
					738,786.960		
38380GR55	GNMA 2017-134 ZA 3% 20/SEP/2047	MONTHLY	3.000%	09/20/2047		3,770,259	3,783,380
					4,681,402.820		
38376ULV9	GNMA 2017-56 AZ 3% 20/APR/2047	MONTHLY	3.000%	04/20/2047		1,312,922	976,935
					1,210,588.890		
38376UA58	GNMA 2017-78 AZ 3% 20/MAY/2047	MONTHLY	3.000%	05/20/2047		1,309,965	879,739
					1,182,098.150		
38376U3Q0	GNMA 2017-80 SB FLOATING 16/OCT/2045	MONTHLY	FLOATING	10/16/2045		148,363	77,921
					1,422,747.670		
38380VFC0	GNMA 2018-19 PB 3% 20/FEB/2048	MONTHLY	3.000%	02/20/2048		8,157,396	6,062,839
					7,314,000.000		
38381BJ70	GNMA 2019-6 BS FLOATING 20/DEC/2048	MONTHLY	FLOATING	12/20/2048		265,552	279,045
					2,343,099.100		
38381WFK9	GNMA 2019-71 PO ZEROCPN 20/AUG/2048	MONTHLY	0.000%	08/20/2048		2,215,845	1,539,353
					2,506,665.140		
38382DWL9	GNMA 2020-33 AS FLOATING 20/APR/2048	MONTHLY	FLOATING	04/20/2048		126,344	118,913
					1,117,033.420		
38382PYS5	GNMA 2021-42 SB FLOATING 20/MAR/2051	MONTHLY	FLOATING	03/20/2051		166,924	114,425
					847,229.950		
38382P2Y7	GNMA 2021-46 DS FLOATING 20/MAR/2051	MONTHLY	FLOATING	03/20/2051		336,893	93,986
					4,573,904.060		
38383UBV1	GNMA 2022-119 LB 3.5% 20/JUL/2052	MONTHLY	3.500%	07/20/2052		1,464,265	1,449,380
					1,714,000.000		
38383YRU8	GNMA 2022-160 ZD 3% 20/NOV/2047	MONTHLY	3.000%	11/20/2047		4,509,198	4,463,741
					5,213,909.610		
38383PAY7	GNMA 2022-60 AZ 2.5% 20/MAR/2052	MONTHLY	2.500%	03/20/2052		961,237	804,621
					1,463,907.520		
01F030629	TBA UMBS SINGLE FAMILY 30YR 3.0 02/23		3.000%	02/25/2053		623,109	615,594
					700,000.000		
01F040610	TBA UMBS SINGLE FAMILY 30YR 4.0 01/23		4.000%	01/25/2053		3,651,832	3,661,586
					3,900,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 12 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
01F042624 TBA UMBS SINGLE FAMILY 30YR 4.5 02/23		4.500% 02/25/2053		2,720,047	2,697,078
		2,800,000.000			
912810SV1 UNITED STATES OF AMERICA BOND FIXED 0.12		SEMI-ANN. FLOATING 02/15/2051		10,400,177	7,130,870
		9,696,000.000			
912810TE8 UNITED STATES OF AMERICA BOND FIXED 0.12		SEMI-ANN. FLOATING 02/15/2052		9,632,001	7,271,485
		10,546,000.000			
912810SM1 UNITED STATES OF AMERICA BOND FIXED 0.25		SEMI-ANN. FLOATING 02/15/2050		9,832,258	6,557,445
		8,408,000.000			
912810RA8 UNITED STATES OF AMERICA BOND FIXED 0.62		SEMI-ANN. FLOATING 02/15/2043		17,066,383	12,900,475
		12,390,000.000			
912810QV3 UNITED STATES OF AMERICA BOND FIXED 0.75		FLOATING 02/15/2042		17,850,518	13,713,996
		12,458,000.000			
912810RL4 UNITED STATES OF AMERICA BOND FIXED 0.75		SEMI-ANN. FLOATING 02/15/2045		17,206,780	12,633,304
		12,390,000.000			
912810RW0 UNITED STATES OF AMERICA BOND FIXED 0.87		SEMI-ANN. FLOATING 02/15/2047		14,214,461	10,161,308
		10,074,000.000			
912810ST6 UNITED STATES OF AMERICA BOND FIXED 1.37		SEMI-ANN. 1.375% 11/15/2040		513,372	517,481
		790,000.000			
912810RF7 UNITED STATES OF AMERICA BOND FIXED 1.37		SEMI-ANN. FLOATING 02/15/2044		19,457,012	14,656,786
		12,399,000.000			
912810TA6 UNITED STATES OF AMERICA BOND FIXED 1.75		SEMI-ANN. 1.750% 08/15/2041		5,961,025	6,090,973
		8,835,000.000			
912810SW9 UNITED STATES OF AMERICA BOND FIXED 1.87		SEMI-ANN. 1.875% 02/15/2041		4,990,613	5,147,421
		7,230,000.000			
912810TB4 UNITED STATES OF AMERICA BOND FIXED 1.87		SEMI-ANN. 1.875% 11/15/2051		1,070,687	978,841
		1,530,000.000			
912810RR1 UNITED STATES OF AMERICA BOND FIXED 1% 1		SEMI-ANN. FLOATING 02/15/2046		16,020,934	11,685,158
		10,977,000.000			
912810SB5 UNITED STATES OF AMERICA BOND FIXED 1% 1		SEMI-ANN. FLOATING 02/15/2048		14,402,577	10,191,639
		10,077,000.000			
912810SG4 UNITED STATES OF AMERICA BOND FIXED 1% 1		SEMI-ANN. FLOATING 02/15/2049		11,732,223	8,184,767
		8,288,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 13 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
912810QF8	UNITED STATES OF AMERICA BOND FIXED 2.12	FLOATING	02/15/2040	14,983,017	11,897,226
		8,172,000.000			
912810QP6	UNITED STATES OF AMERICA BOND FIXED 2.12	FLOATING	02/15/2041	23,611,524	18,533,966
		12,920,000.000			
912810SY5	UNITED STATES OF AMERICA BOND FIXED 2.25	SEMI-ANN.	2.250% 05/15/2041	3,213,795	3,104,148
		4,100,000.000			
912810TF5	UNITED STATES OF AMERICA BOND FIXED 2.37	SEMI-ANN.	2.375% 02/15/2042	5,305,179	5,229,094
		6,800,000.000			
912810SX7	UNITED STATES OF AMERICA BOND FIXED 2.37	SEMI-ANN.	2.375% 05/15/2051	2,759,524	2,713,648
		3,747,000.000			
912810TG3	UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN.	2.875% 05/15/2052	3,885,204	4,033,236
		4,987,000.000			
912810SZ2	UNITED STATES OF AMERICA BOND FIXED 2% 1	SEMI-ANN.	2.000% 08/15/2051	4,726,649	4,374,830
		6,616,000.000			
912810TC2	UNITED STATES OF AMERICA BOND FIXED 2% 1	SEMI-ANN.	2.000% 11/15/2041	75,535	79,118
		110,000.000			
912810RH3	UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN.	3.125% 08/15/2044	1,443,196	1,293,663
		1,520,000.000			
912810TH1	UNITED STATES OF AMERICA BOND FIXED 3.25	SEMI-ANN.	3.250% 05/15/2042	8,546,717	8,738,297
		9,900,000.000			
912810TK4	UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN.	3.375% 08/15/2042	2,453,580	2,519,563
		2,800,000.000			
912810TM0	UNITED STATES OF AMERICA BOND FIXED 4% 1	SEMI-ANN.	4.000% 11/15/2042	21,927,834	21,384,672
		21,700,000.000			
912810TL2	UNITED STATES OF AMERICA BOND FIXED 4% 1	SEMI-ANN.	4.000% 11/15/2052	22,348,694	22,226,875
		22,000,000.000			
912803GA5	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN.	0.000% 08/15/2051	3,108,819	3,284,243
		10,000,000.000			
91282CFV8	UNITED STATES OF AMERICA NOTES FIXED 4.1	SEMI-ANN.	4.125% 11/15/2032	5,592,090	5,530,783
		5,400,000.000			
91282CGA3	UNITED STATES OF AMERICA NOTES FIXED 4%	SEMI-ANN.	4.000% 12/15/2025	21,002,461	20,885,156
		21,000,000.000			
JPMorgan Investor Services		J.P.Morgan			

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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL U.S. GOVERNMENT SECURITIES CORPORATE DEBT INSTRUMENTS: PREFERRED -----			455,548,181	374,465,710
05948XYK1 BANC OF AMERICA MORTGAGE 2003-J TRUST 20 RATINGS: AAA		MONTHLY FLOATING 11/25/2033 24,011.110	24,138	21,341
07386HLE9 BEAR STEARNS ALT-A TRUST 2004-9 2004-9 6 RATINGS: A2 AAA		MONTHLY FLOATING 09/25/2034 7,250.210	7,158	7,000
07384MUR1 BEAR STEARNS ARM TRUST 2003-3 2003-3 3A2 RATINGS: AAA AAA		MONTHLY FLOATING 05/25/2033 39,454.040	38,936	36,658
12189TAF1 BURLINGTON NORTHERN SANTA FE LLC CALLABL RATINGS: A3 BBB+		SEMI-ANN. 7.250% 08/01/2097 900,000.000	1,336,752	1,090,097
12669FY23 CHL MORTGAGE PASS-THROUGH TRUST 2004-16 RATINGS: A1 AAA		MONTHLY FLOATING 09/25/2034 517.620	477	480
17307GXP8 CITIGROUP MORTGAGE LOAN TRUST INC 2005-6 RATINGS: A3 AA		MONTHLY FLOATING 09/25/2035 10,878.040	10,728	10,593
17307GXQ6 CITIGROUP MORTGAGE LOAN TRUST INC 2005-6 RATINGS: A3 AA		MONTHLY FLOATING 09/25/2035 1,127.710	1,104	1,078
22540A7A0 CREDIT SUISSE FIRST BOSTON MORTGAGE SECU RATINGS: AAA AAA		MONTHLY FLOATING 01/25/2032 3,547.100	3,193	3,353
22541QFC1 CSFB MORTGAGE-BACKED PASS-THROUGH CERTIF RATINGS: AAA AAA		MONTHLY FLOATING 07/25/2033 808.350	809	765
36228F4P8 GSR MORTGAGE LOAN TRUST 2004-7 2004-7 1A RATINGS: AA2 AAA		MONTHLY FLOATING 06/25/2034 3,472.050	3,435	3,309
406216AY7 HALLIBURTON CO CALLABLE NOTES FIXED 7.45 RATINGS: A2 A		SEMI-ANN. 7.450% 09/15/2039 100,000.000	134,249	113,064
45254NFL6 IMPAC CMB TRUST SERIES 2003-9F 2003-9F A RATINGS: AAA AAA		MONTHLY FLOATING 07/25/2033 427.700	392	423
12669FFS7 REPERFORMING LOAN REMIC TRUST 2003-R4 20 RATINGS: AA3 AAA		MONTHLY FLOATING 01/25/2034 223,134.880	230,927	178,538
12669GN64 REPERFORMING LOAN REMIC TRUST 2005-R2 20 RATINGS: AA3 AAA		MONTHLY FLOATING 06/25/2035 9,484.110	8,248	8,926
JPMorgan Investor Services		J.P.Morgan		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 15 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
78445JAA5 SLM STUDENT LOAN TRUST 2008-9 2008-9 A F RATINGS: AAA AAA		QUARTERLY FLOATING 04/25/2023 361,427.080		359,961	357,924
842400FC2 SOUTHERN CALIFORNIA EDISON CO CALLABLE B RATINGS: A1 A		SEMI-ANN. 5.625% 02/01/2036 300,000.000		380,946	292,989
87938WAC7 TELEFONICA EMISIONES SA CALLABLE BOND FI RATINGS: BAA1 A-		SEMI-ANN. 7.045% 06/20/2036 300,000.000		332,136	309,357
83162CRL9 UNITED STATES SMALL BUSINESS ADMINISTRAT RATINGS: AAA		SEMI-ANN. 5.290% 12/01/2027 64,555.600		70,367	64,175
83162CRX3 UNITED STATES SMALL BUSINESS ADMINISTRAT RATINGS: AAA AAA		SEMI-ANN. 5.870% 07/01/2028 162,162.770		183,100	160,322
83162CRY1 UNITED STATES SMALL BUSINESS ADMINISTRAT RATINGS: AAA AAA		SEMI-ANN. 6.020% 08/01/2028 45,297.930		51,239	45,042
91324PAR3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI RATINGS: BAA1 A-		SEMI-ANN. 5.800% 03/15/2036 130,000.000		131,708	137,627
927804FG4 VIRGINIA ELECTRIC AND POWER CO CALLABLE RATINGS: BAA1 A-		SEMI-ANN. 8.875% 11/15/2038 100,000.000		163,605	131,413
939336PB3 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: AAA AAA		MONTHLY FLOATING 03/25/2033 49,976.180		49,679	46,796
92922FBX5 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: AAA AAA		MONTHLY FLOATING 09/25/2033 10,697.690		10,745	9,561
929227LE4 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: AAA		MONTHLY FLOATING 02/27/2034 3,227.860		3,234	2,985
92922FLD8 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: A3 AAA		MONTHLY FLOATING 03/25/2034 55,026.920		54,184	53,614
929227XB7 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: BAA2 A		MONTHLY FLOATING 11/25/2042 3,476.870		3,307	3,140
92922FD21 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: AA2 AAA		MONTHLY FLOATING 01/25/2045 4,547.220		4,547	4,346
983024AN0 WYETH LLC CALLABLE NOTES FIXED 5.95% 01/ RATINGS: A1 AA		SEMI-ANN. 5.950% 04/01/2037 400,000.000		578,696	431,712
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED				4,177,999	3,526,628
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CORPORATE DEBT INSTRUMENTS: ALL OTHER			
00287YCA5 ABBVIE INC CALLABLE NOTES FIXED 4.05% 21	SEMI-ANN. 4.050% 11/21/2039 455,000.000	366,379	391,709
00287YCB3 ABBVIE INC CALLABLE NOTES FIXED 4.25% 21	SEMI-ANN. 4.250% 11/21/2049 500,000.000	508,325	421,393
00287YAR0 ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/	SEMI-ANN. 4.500% 05/14/2035 600,000.000	533,607	557,399
00287YCY3 ABBVIE INC CALLABLE NOTES FIXED 4.55% 15	SEMI-ANN. 4.550% 03/15/2035 475,000.000	426,569	446,159
00287YDA4 ABBVIE INC CALLABLE NOTES FIXED 4.85% 15	SEMI-ANN. 4.850% 06/15/2044 130,000.000	111,402	119,835
00287YBD0 ABBVIE INC CALLABLE NOTES FIXED 4.875% 1	SEMI-ANN. 4.875% 11/14/2048 980,000.000	841,093	899,250
00084DAW0 ABN AMRO BANK NV CALLABLE MEDIUM TERM NO	SEMI-ANN. FLOATING 12/13/2029 800,000.000	801,636	648,245
00507VAQ2 ACTIVISION BLIZZARD INC CALLABLE NOTES F	SEMI-ANN. 2.500% 09/15/2050 150,000.000	149,588	92,845
007944AF8 ADVENTIST HEALTH SYSTEM/WEST CALLABLE B0	SEMI-ANN. 2.952% 03/01/2029 100,000.000	99,060	85,824
007944AH4 ADVENTIST HEALTH SYSTEM/WEST CALLABLE B0	SEMI-ANN. 5.430% 03/01/2032 700,000.000	700,000	691,707
00108WAK6 AEP TEXAS INC CALLABLE NOTES FIXED 3.45%	SEMI-ANN. 3.450% 01/15/2050 665,000.000	436,012	473,458
00108WAN0 AEP TEXAS INC CALLABLE NOTES FIXED 3.45%	SEMI-ANN. 3.450% 05/15/2051 175,000.000	114,522	124,387
00115AAJ8 AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN. 4.250% 09/15/2048 900,000.000	1,061,343	756,115
00774MAU9 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 1.650% 10/29/2024 900,000.000	898,902	830,480
00130HCG8 AES CORP/THE CALLABLE NOTES FIXED 2.45%	SEMI-ANN. 2.450% 01/15/2031 100,000.000	99,962	79,794

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 17 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
00817YAP3 AETNA INC CALLABLE NOTES FIXED 4.75% 15/		SEMI-ANN. 4.750% 03/15/2044		105,950	115,177
		130,000.000			
015271AX7 ALEXANDRIA REAL ESTATE EQUITIES INC CALL		SEMI-ANN. 3.000% 05/18/2051		298,764	191,252
		300,000.000			
015271AZ2 ALEXANDRIA REAL ESTATE EQUITIES INC CALL		SEMI-ANN. 3.550% 03/15/2052		199,150	142,598
		200,000.000			
01609WAY8 ALIBABA GROUP HOLDING LTD CALLABLE NOTES		SEMI-ANN. 2.700% 02/09/2041		339,000	256,646
		400,000.000			
01609WAZ5 ALIBABA GROUP HOLDING LTD CALLABLE NOTES		SEMI-ANN. 3.150% 02/09/2051		397,680	251,500
		400,000.000			
BKPSXK9 ALIBABA GROUP HOLDING LTD CALLABLE NOTES		SEMI-ANN. 3.250% 02/09/2061		699,846	422,270
		700,000.000			
02005NBN9 ALLY FINANCIAL INC CALLABLE NOTES VARIAB		QUARTERLY FLOATING 12/31/2164		600,000	375,750
		600,000.000			
36186CBY8 ALLY FINANCIAL INC NOTES FIXED 8% 01/NOV		SEMI-ANN. 8.000% 11/01/2031		564,840	414,550
RATINGS: B3 B		400,000.000			
02079KAF4 ALPHABET INC CALLABLE NOTES FIXED 2.05%		SEMI-ANN. 2.050% 08/15/2050		362,697	370,996
		630,000.000			
12668BBN2 ALTERNATIVE LOAN TRUST 2005-81 2005-81 A		MONTHLY FLOATING 02/25/2037		117,949	104,939
RATINGS: VMG2 CCC		129,971.410			
02209SBP7 ALTRIA GROUP INC CALLABLE NOTES FIXED 4%		SEMI-ANN. 4.000% 02/04/2061		991,900	653,924
		1,000,000.000			
02209SBE2 ALTRIA GROUP INC CALLABLE NOTES FIXED 5.		SEMI-ANN. 5.800% 02/14/2039		362,805	275,480
		300,000.000			
023135CB0 AMAZON.COM INC CALLABLE NOTES FIXED 3.1%		SEMI-ANN. 3.100% 05/12/2051		748,628	538,309
		750,000.000			
023135CJ3 AMAZON.COM INC CALLABLE NOTES FIXED 3.95		SEMI-ANN. 3.950% 04/13/2052		106,447	112,779
		135,000.000			
023135CK0 AMAZON.COM INC CALLABLE NOTES FIXED 4.1%		SEMI-ANN. 4.100% 04/13/2062		504,456	542,179
		655,000.000			
02361DAX8 AMEREN ILLINOIS CO CALLABLE BOND FIXED 2		SEMI-ANN. 2.900% 06/15/2051		398,332	268,208
		400,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 18 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
02361DAZ3 AMEREN ILLINOIS CO CALLABLE BOND FIXED 5	SEMI-ANN.	5.900% 12/01/2052		498,455	546,913
		500,000.000			
02364WAW5 AMERICA MOVIL SAB DE CV CALLABLE NOTES F	SEMI-ANN.	6.125% 03/30/2040		173,133	186,631
		180,000.000			
00253XAB7 AMERICAN AIRLINES INC/AADVANTAGE LOYALTY	QUARTERLY	5.750% 04/20/2029		100,000	91,219
		100,000.000			
025932AL8 AMERICAN FINANCIAL GROUP INC/OH CALLABLE	SEMI-ANN.	4.500% 06/15/2047		102,374	79,645
		100,000.000			
02660WAC0 AMERICAN HOME MORTGAGE ASSETS TRUST 2006	MONTHLY	FLOATING 05/25/2046		205,819	223,350
RATINGS: BA2 CCC		276,598.450			
02666TAB3 AMERICAN HOMES 4 RENT LP CALLABLE NOTES	SEMI-ANN.	4.900% 02/15/2029		397,944	378,925
		400,000.000			
031162BZ2 AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M	SEMI-ANN.	4.400% 05/01/2045		889,865	925,071
		1,100,000.000			
031162DK3 AMGEN INC CALLABLE NOTES FIXED 4.875% 01	SEMI-ANN.	4.875% 03/01/2053		707,348	716,399
		805,000.000			
031162BE9 AMGEN INC CALLABLE NOTES FIXED 4.95% 01/	SEMI-ANN.	4.950% 10/01/2041		228,523	238,805
		260,000.000			
03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	SEMI-ANN.	4.700% 02/01/2036		430,815	449,902
		475,000.000			
03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	SEMI-ANN.	4.900% 02/01/2046		1,814,988	1,906,393
		2,080,000.000			
03523TBU1 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN.	5.450% 01/23/2039		208,717	220,682
		220,000.000			
035240AS9 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN.	4.350% 06/01/2040		348,592	353,200
		400,000.000			
035240AN0 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN.	4.600% 04/15/2048		487,533	512,413
		585,000.000			
03523TBV9 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN.	5.550% 01/23/2049		285,429	299,358
		300,000.000			
037833EA4 APPLE INC CALLABLE NOTES FIXED 2.55% 20/	SEMI-ANN.	2.550% 08/20/2060		890,397	550,057
		900,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 19 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
037833EL0 APPLE INC CALLABLE NOTES FIXED 2.85% 05/		SEMI-ANN. 2.850% 08/05/2061		1,187,794	1,026,015
		1,580,000.000			
037833CD0 APPLE INC CALLABLE NOTES FIXED 3.85% 04/		SEMI-ANN. 3.850% 08/04/2046		809,318	861,534
		1,010,000.000			
03835VAJ5 APTIV PLC CALLABLE NOTES FIXED 3.1% 01/D		SEMI-ANN. 3.100% 12/01/2051		391,256	238,485
		400,000.000			
04010LBC6 ARES CAPITAL CORP CALLABLE NOTES FIXED 3		SEMI-ANN. 3.200% 11/15/2031		195,092	147,257
		200,000.000			
04015KAB6 ARES FINANCE CO II LLC CALLABLE NOTES FI		SEMI-ANN. 3.250% 06/15/2030		299,313	248,131
		300,000.000			
039936AA7 ARES FINANCE CO IV LLC CALLABLE NOTES FI		SEMI-ANN. 3.650% 02/01/2052		195,566	122,538
		200,000.000			
04621WAE0 ASSURED GUARANTY US HOLDINGS INC CALLABL		SEMI-ANN. 3.600% 09/15/2051		598,890	393,344
		600,000.000			
00206RJZ6 AT&T INC CALLABLE NOTES FIXED 3.5% 01/JU		SEMI-ANN. 3.500% 06/01/2041		747,307	792,121
		1,055,000.000			
00206RKJ0 AT&T INC CALLABLE NOTES FIXED 3.5% 15/SE		SEMI-ANN. 3.500% 09/15/2053		605,359	611,656
		907,000.000			
00206RLJ9 AT&T INC CALLABLE NOTES FIXED 3.55% 15/S		SEMI-ANN. 3.550% 09/15/2055		474,196	461,128
		688,000.000			
00206RLV2 AT&T INC CALLABLE NOTES FIXED 3.65% 15/S		SEMI-ANN. 3.650% 09/15/2059		2,841,744	2,793,144
		4,152,000.000			
00206RMN9 AT&T INC CALLABLE NOTES FIXED 3.8% 01/DE		SEMI-ANN. 3.800% 12/01/2057		4,086,743	3,303,254
		4,750,000.000			
00206RCP5 AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA		SEMI-ANN. 4.500% 05/15/2035		318,221	335,104
		368,000.000			
04686JAE1 ATHENE HOLDING LTD CALLABLE NOTES FIXED		SEMI-ANN. 3.450% 05/15/2052		199,966	123,700
		200,000.000			
049560AW5 ATMOS ENERGY CORP CALLABLE NOTES FIXED 2		SEMI-ANN. 2.850% 02/15/2052		397,428	260,961
		400,000.000			
049560AY1 ATMOS ENERGY CORP CALLABLE NOTES FIXED 5		SEMI-ANN. 5.750% 10/15/2052		796,258	851,809
		810,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 20 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
05379BAR8 AVISTA CORP CALLABLE BOND FIXED 4% 01/AP		SEMI-ANN. 4.000% 04/01/2052		199,928	157,996
		200,000.000			
05401AAH4 AVOLON HOLDINGS FUNDING LTD CALLABLE NOT		SEMI-ANN. 2.875% 02/15/2025		199,762	184,666
		200,000.000			
05401AAK7 AVOLON HOLDINGS FUNDING LTD CALLABLE NOT		SEMI-ANN. 5.500% 01/15/2026		199,846	190,334
		200,000.000			
05401AAJ0 AVOLON HOLDINGS FUNDING LTD CALLABLE NOT		SEMI-ANN. 3.250% 02/15/2027		199,782	171,386
		200,000.000			
05959LAH6 BANCO DO BRASIL SA/CAYMAN CALLABLE NOTES		SEMI-ANN. 4.875% 01/11/2029		199,122	187,000
		200,000.000			
05964HAS4 BANCO SANTANDER SA NOTES FIXED 5.294% 18		SEMI-ANN. 5.294% 08/18/2027		600,258	586,955
		600,000.000			
05967CAE3 BANCO VOTORANTIM SA CALLABLE MEDIUM TERM		SEMI-ANN. 4.500% 09/24/2024		400,000	388,000
		400,000.000			
7G7695B BANK HAPOALIM BM CALLABLE NOTES VARIABLE		SEMI-ANN. FLOATING 01/21/2032		400,000	344,192
		400,000.000			
060505FL3 BANK OF AMERICA CORP CALLABLE BOND VARIA		SEMI-ANN. FLOATING 12/31/2164		753,800	704,528
		800,000.000			
06051GHG7 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. FLOATING 03/05/2029		67,627	69,322
		75,000.000			
06051GHV4 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. FLOATING 07/23/2030		1,214,092	1,250,381
		1,450,000.000			
06051GJF7 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. FLOATING 07/23/2031		955,520	731,385
		950,000.000			
06051GJE0 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. FLOATING 06/19/2041		572,259	609,564
		900,000.000			
06051GJA8 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. FLOATING 03/20/2051		631,978	670,814
		850,000.000			
06051GJT7 BANK OF AMERICA CORP CALLABLE NOTES VARI		SEMI-ANN. FLOATING 04/22/2032		600,000	481,799
		600,000.000			
06051GKA6 BANK OF AMERICA CORP CALLABLE NOTES VARI		SEMI-ANN. FLOATING 07/21/2032		700,000	541,041
		700,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 21 C 09109 AS OF DECEMBER 31,2022
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
06051GKD0	BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. FLOATING 10/20/2032 170,000.000	128,388	133,627
06051GKQ1	BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. FLOATING 04/27/2033 200,000.000	200,000	183,689
06051GJW0	BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. FLOATING 04/22/2042 880,000.000	608,915	649,800
060505GB4	BANK OF AMERICA CORP CALLABLE NOTES VARI	QUARTERLY FLOATING 12/31/2164 400,000.000	400,000	338,772
066836AB3	BAPTIST HEALTH SOUTH FLORIDA INC CALLABL	SEMI-ANN. 4.342% 11/15/2041 200,000.000	200,000	171,167
06738ECE3	BARCLAYS PLC CALLABLE NOTES VARIABLE 02/	SEMI-ANN. FLOATING 11/02/2033 300,000.000	300,000	315,339
06738EBK0	BARCLAYS PLC CALLABLE NOTES VARIABLE 20/	SEMI-ANN. FLOATING 06/20/2030 1,260,000.000	1,058,966	1,163,370
06738EBP9	BARCLAYS PLC CALLABLE NOTES VARIABLE 23/	SEMI-ANN. FLOATING 09/23/2035 900,000.000	941,823	688,058
05526DBD6	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.390% 08/15/2037 825,000.000	599,520	644,294
05526DBF1	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.540% 08/15/2047 1,135,000.000	1,087,671	807,523
07274NBH5	BAYER US FINANCE II LLC CALLABLE NOTES F	SEMI-ANN. 4.700% 07/15/2064 200,000.000	232,518	158,965
07386HVS7	BEAR STEARNS ALT-A TRUST 2005-7 2005-7 2	MONTHLY FLOATING 09/25/2035 13,393.910	13,195	8,248
07402FAC9	BEAR STEARNS STRUCTURED PRODUCTS INC TRU	MONTHLY FLOATING 12/26/2046 14,099.070	14,006	9,675
0778FPAB5	BELL TELEPHONE CO OF CANADA OR BELL CANA	SEMI-ANN. 4.300% 07/29/2049 200,000.000	199,604	163,472
084664CR0	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 4.250% 01/15/2049 400,000.000	327,889	359,044
05541VAF3	BG ENERGY CAPITAL PLC CALLABLE NOTES FIX	SEMI-ANN. 5.125% 10/15/2041 200,000.000	218,076	188,202
JPMorgan Investor Services		J.P.Morgan		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 22 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
05541TAP6 BGC PARTNERS INC CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.375% 12/15/2025		1,004,440	937,737
		1,000,000.000			
09261BAF7 BLACKSTONE HOLDINGS FINANCE CO LLC CALLA		SEMI-ANN. 2.850% 08/05/2051		398,956	234,550
		400,000.000			
09261BAH3 BLACKSTONE HOLDINGS FINANCE CO LLC CALLA		SEMI-ANN. 3.200% 01/30/2052		483,733	322,019
		500,000.000			
09581JAA4 BLUE OWL FINANCE LLC CALLABLE NOTES FIXE		SEMI-ANN. 3.125% 06/10/2031		394,920	298,037
		400,000.000			
09659W2K9 BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE		SEMI-ANN. FLOATING 01/13/2031		390,625	411,338
		500,000.000			
09659W2P8 BNP PARIBAS SA CALLABLE MEDIUM TERM NOTE		SEMI-ANN. FLOATING 04/19/2032		230,947	243,389
		310,000.000			
05565AM34 BNP PARIBAS SA CALLABLE NOTES VARIABLE U		SEMI-ANN. FLOATING 12/31/2164		401,800	395,000
		400,000.000			
097023DG7 BOEING CO/THE CALLABLE NOTES FIXED 2.196		SEMI-ANN. 2.196% 02/04/2026		1,100,000	1,000,504
		1,100,000.000			
097023CJ2 BOEING CO/THE CALLABLE NOTES FIXED 3.6%		SEMI-ANN. 3.600% 05/01/2034		598,933	642,229
		800,000.000			
097023CR4 BOEING CO/THE CALLABLE NOTES FIXED 3.95%		SEMI-ANN. 3.950% 08/01/2059		1,005,853	893,385
		1,320,000.000			
097023CV5 BOEING CO/THE CALLABLE NOTES FIXED 5.705		SEMI-ANN. 5.705% 05/01/2040		869,754	944,065
		990,000.000			
097023CW3 BOEING CO/THE CALLABLE NOTES FIXED 5.805		SEMI-ANN. 5.805% 05/01/2050		1,203,786	1,177,755
		1,265,000.000			
097023CX1 BOEING CO/THE CALLABLE NOTES FIXED 5.93%		SEMI-ANN. 5.930% 05/01/2060		488,666	366,720
		400,000.000			
100743AM5 BOSTON GAS CO CALLABLE NOTES FIXED 3.757		SEMI-ANN. 3.757% 03/16/2032		300,000	262,069
		300,000.000			
05578QAH6 BPCE SA CALLABLE MEDIUM TERM NOTE VARIAB		SEMI-ANN. FLOATING 01/14/2037		500,000	375,034
		500,000.000			
10924BAA5 BRIGHTHOUSE HOLDINGS LLC CALLABLE BOND S		SEMI-ANN. FLOATING 12/31/2164		900,000	801,000
		900,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			BASF MASTER		PAGE 23 C 09109	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
110122DW5	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	3.700% 03/15/2052 90,000.000	67,220	69,648
110122DX3	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	3.900% 03/15/2062 140,000.000	102,747	109,116
110122CR7	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	4.250% 10/26/2049 410,000.000	336,402	355,943
110122DL9	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	4.550% 02/20/2048 125,000.000	107,393	113,156
11135FBK6	BROADCOM INC	CALLABLE NOTES FIXED 3.419%	SEMI-ANN.	3.419% 04/15/2033 570,000.000	434,578	458,522
11135FBL4	BROADCOM INC	CALLABLE NOTES FIXED 3.469%	SEMI-ANN.	3.469% 04/15/2034 800,000.000	839,655	641,048
11135FBJ9	BROADCOM INC	CALLABLE NOTES FIXED 3.5% 1	SEMI-ANN.	3.500% 02/15/2041 1,625,000.000	1,442,305	1,168,151
11135FBT7	BROADCOM INC	CALLABLE NOTES FIXED 4.15%	SEMI-ANN.	4.150% 04/15/2032 200,000.000	199,562	176,184
11135FAS0	BROADCOM INC	CALLABLE NOTES FIXED 4.3% 1	SEMI-ANN.	4.300% 11/15/2032 100,000.000	113,591	88,457
11271LAJ1	BROOKFIELD FINANCE INC	CALLABLE NOTES FI	SEMI-ANN.	3.625% 02/15/2052 500,000.000	499,540	327,240
12189LAU5	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	4.550% 09/01/2044 75,000.000	63,717	68,211
12189LBJ9	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	4.450% 01/15/2053 35,000.000	29,345	31,228
12189LAE1	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	5.400% 06/01/2041 50,000.000	47,778	50,670
13034VAA2	CALIFORNIA INSTITUTE OF TECHNOLOGY	CALLA	SEMI-ANN.	4.700% 11/01/2111 544,000.000	424,505	458,335
133434AC4	CAMERON LNG LLC	CALLABLE NOTES FIXED 3.4	SEMI-ANN.	3.402% 01/15/2038 100,000.000	99,868	81,613
133434AD2	CAMERON LNG LLC	CALLABLE NOTES FIXED 3.7	SEMI-ANN.	3.701% 01/15/2039 100,000.000	100,000	79,550
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASE MASTER BASE CURRENCY: USD		PAGE 24 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
13645RAX2 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT		SEMI-ANN. 6.125% 09/15/2115		2,738,794	2,266,358
		2,240,000.000			
14040HCF0 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE		QUARTERLY FLOATING 12/31/2164		900,000	706,843
		900,000.000			
14314CAA3 CARLYLE FINANCE LLC CALLABLE NOTES FIXED		SEMI-ANN. 5.650% 09/15/2048		299,742	268,519
		300,000.000			
14310FAA0 CARLYLE HOLDINGS II FINANCE LLC CALLABLE		SEMI-ANN. 5.625% 03/30/2043		1,069,858	984,843
		1,100,000.000			
15135UAR0 CENOVUS ENERGY INC CALLABLE NOTES FIXED		SEMI-ANN. 5.400% 06/15/2047		1,090,557	1,155,614
		1,280,000.000			
15135UAF6 CENOVUS ENERGY INC CALLABLE NOTES FIXED		SEMI-ANN. 6.750% 11/15/2039		87,643	92,658
		89,000.000			
12527GAD5 CF INDUSTRIES INC CALLABLE NOTES FIXED 4		SEMI-ANN. 4.950% 06/01/2043		321,020	343,494
		400,000.000			
12527GAF0 CF INDUSTRIES INC CALLABLE NOTES FIXED 5		SEMI-ANN. 5.150% 03/15/2034		679,372	712,840
		750,000.000			
12532HAF1 CGI INC CALLABLE NOTES FIXED 2.3% 14/SEP		SEMI-ANN. 2.300% 09/14/2031		396,716	304,764
		400,000.000			
808513AR6 CHARLES SCHWAB CORP/THE CALLABLE BOND VA		SEMI-ANN. FLOATING 12/31/2164		598,243	498,040
		600,000.000			
161175AZ7 CHARTER COMMUNICATIONS OPERATING LLC / C		SEMI-ANN. 6.384% 10/23/2035		146,688	156,609
		160,000.000			
161175BZ6 CHARTER COMMUNICATIONS OPERATING LLC / C		SEMI-ANN. 3.500% 06/01/2041		366,261	380,011
		580,000.000			
161175BA1 CHARTER COMMUNICATIONS OPERATING LLC / C		SEMI-ANN. 6.484% 10/23/2045		709,405	633,943
		700,000.000			
161175BL7 CHARTER COMMUNICATIONS OPERATING LLC / C		SEMI-ANN. 5.375% 05/01/2047		109,194	111,980
		142,000.000			
161175BN3 CHARTER COMMUNICATIONS OPERATING LLC / C		SEMI-ANN. 5.750% 04/01/2048		239,832	247,315
		300,000.000			
161175BS2 CHARTER COMMUNICATIONS OPERATING LLC / C		SEMI-ANN. 5.125% 07/01/2049		1,342,487	1,216,830
		1,600,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 25 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
161175BT0 CHARTER COMMUNICATIONS OPERATING LLC / C		SEMI-ANN. 4.800% 03/01/2050 1,475,000.000		1,449,784	1,073,742
161175CA0 CHARTER COMMUNICATIONS OPERATING LLC / C		SEMI-ANN. 3.900% 06/01/2052 100,000.000		99,951	63,122
161175BY9 CHARTER COMMUNICATIONS OPERATING LLC / C		SEMI-ANN. 3.850% 04/01/2061 2,000,000.000		1,997,640	1,161,561
161175CC6 CHARTER COMMUNICATIONS OPERATING LLC / C		SEMI-ANN. 4.400% 12/01/2061 535,000.000		342,425	344,252
16412XAL9 CHENIERE CORPUS CHRISTI HOLDINGS LLC CAL		SEMI-ANN. 2.742% 12/31/2039 500,000.000		500,000	388,174
12669F6Z1 CHL MORTGAGE PASS-THROUGH TRUST 2004-22 RATINGS: BAA3 BBB+		MONTHLY FLOATING 11/25/2034 5,007.030		4,926	4,501
12669GUM1 CHL MORTGAGE PASS-THROUGH TRUST 2005-11 RATINGS: BAA3 CCC		MONTHLY FLOATING 04/25/2035 27,046.820		23,717	20,771
125491AP5 CI FINANCIAL CORP CALLABLE NOTES FIXED 4		SEMI-ANN. 4.100% 06/15/2051 900,000.000		899,532	532,683
17162LAB7 CIBANCO SA IBM / PLA ADMINISTRADORA INDU		SEMI-ANN. 4.962% 07/18/2029 300,000.000		300,000	272,250
125523AJ9 CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8		SEMI-ANN. 4.800% 08/15/2038 75,000.000		66,194	69,823
125523CF5 CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8		SEMI-ANN. 4.800% 07/15/2046 495,000.000		414,300	446,924
125523AK6 CIGNA GROUP/THE CALLABLE NOTES FIXED 4.9		SEMI-ANN. 4.900% 12/15/2048 555,000.000		471,624	503,765
172967MV0 CITIGROUP INC CALLABLE NOTES VARIABLE US		QUARTERLY FLOATING 12/31/2164 755,000.000		620,837	643,638
172967NB3 CITIGROUP INC CALLABLE NOTES VARIABLE US		QUARTERLY FLOATING 12/31/2164 600,000.000		600,000	489,857
172967MY4 CITIGROUP INC CALLABLE NOTES VARIABLE 01		SEMI-ANN. FLOATING 05/01/2032 750,000.000		571,660	594,045
172967NE7 CITIGROUP INC CALLABLE NOTES VARIABLE 03		SEMI-ANN. FLOATING 11/03/2032 715,000.000		535,379	556,476
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 26 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
172967ME8 CITIGROUP INC CALLABLE NOTES VARIABLE 20		SEMI-ANN. FLOATING 03/20/2030 250,000.000		220,748	226,022
17307GW53 CITIGROUP MORTGAGE LOAN TRUST 2005-11 20		MONTHLY FLOATING 05/25/2035 1,071.630		1,035	990
17311XAA3 CITIGROUP MORTGAGE LOAN TRUST 2007-AMC2 RATINGS: VMG2 B-		MONTHLY FLOATING 01/25/2037 23,363.320		11,739	17,255
17313QAL2 CITIGROUP MORTGAGE LOAN TRUST 2007-10 20		MONTHLY FLOATING 09/25/2037 64,870.320		50,930	55,495
198280AH2 COLUMBIA PIPELINE GROUP INC CALLABLE NOT		SEMI-ANN. 5.800% 06/01/2045 155,000.000		140,027	150,292
20030NDS7 COMCAST CORP CALLABLE NOTES FIXED 2.887%		SEMI-ANN. 2.887% 11/01/2051 186,000.000		112,289	120,157
20030NDH1 COMCAST CORP CALLABLE NOTES FIXED 3.75%		SEMI-ANN. 3.750% 04/01/2040 50,000.000		38,819	41,475
20030NCE9 COMCAST CORP CALLABLE NOTES FIXED 3.999%		SEMI-ANN. 3.999% 11/01/2049 4,785,000.000		3,700,798	3,798,608
20030NAF8 COMCAST CORP CALLABLE NOTES FIXED 5.65% RATINGS: BAA1 BBB+		SEMI-ANN. 5.650% 06/15/2035 120,000.000		118,777	126,247
202795JT8 COMMONWEALTH EDISON CO CALLABLE BOND FIX		SEMI-ANN. 3.125% 03/15/2051 105,000.000		68,263	73,387
202795JM3 COMMONWEALTH EDISON CO CALLABLE BOND FIX		SEMI-ANN. 4.000% 03/01/2048 200,000.000		154,568	165,537
20826FAV8 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 3		SEMI-ANN. 3.800% 03/15/2052 1,000,000.000		753,801	793,492
20826FBD7 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 4		SEMI-ANN. 4.025% 03/15/2062 378,000.000		278,679	300,590
209111FG3 CONSOLIDATED EDISON CO OF NEW YORK INC C		SEMI-ANN. 4.500% 12/01/2045 330,000.000		266,401	285,117
209111FQ1 CONSOLIDATED EDISON CO OF NEW YORK INC C		SEMI-ANN. 4.500% 05/15/2058 800,000.000		795,922	670,488
209111FZ1 CONSOLIDATED EDISON CO OF NEW YORK INC C		SEMI-ANN. 3.000% 12/01/2060 500,000.000		447,915	311,478
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 27 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
21036PBD9	CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN.	5.250% 11/15/2048 5,000.000	4,333	4,717
210518DD5	CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN.	4.350% 04/15/2049 595,000.000	487,068	519,794
21871XAJ8	COREBRIDGE FINANCIAL INC CALLABLE NOTES	SEMI-ANN.	4.350% 04/05/2042 480,000.000	460,305	396,082
219350BQ7	CORNING INC CALLABLE NOTES FIXED 5.45% 1	SEMI-ANN.	5.450% 11/15/2079 100,000.000	99,720	86,919
22003BAM8	CORPORATE OFFICE PROPERTIES LP CALLABLE	SEMI-ANN.	2.750% 04/15/2031 200,000.000	197,906	150,162
224044CM7	COX COMMUNICATIONS INC CALLABLE NOTES FI	SEMI-ANN.	2.950% 10/01/2050 265,000.000	151,770	159,871
225401AU2	CREDIT SUISSE GROUP AG CALLABLE NOTES VA	SEMI-ANN.	FLOATING 05/14/2032 1,000,000.000	694,820	693,989
22822RBH2	CROWN CASTLE TOWERS LLC CALLABLE OTHER S	MONTHLY	4.241% 07/15/2048 300,000.000	300,000	272,986
12644VAE8	CSN RESOURCES SA CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.875% 04/08/2032 400,000.000	399,928	334,226
126408HK2	CSX CORP CALLABLE NOTES FIXED 4.3% 01/MA	SEMI-ANN.	4.300% 03/01/2048 420,000.000	336,797	358,652
126408GS6	CSX CORP CALLABLE NOTES FIXED 6.22% 30/A	SEMI-ANN.	6.220% 04/30/2040 325,000.000	333,036	353,189
126650DP2	CVS HEALTH CORP CALLABLE NOTES FIXED 2.7	SEMI-ANN.	2.700% 08/21/2040 405,000.000	262,988	281,565
126650CY4	CVS HEALTH CORP CALLABLE NOTES FIXED 4.7	SEMI-ANN.	4.780% 03/25/2038 2,400,000.000	2,087,895	2,194,032
126650CZ1	CVS HEALTH CORP CALLABLE NOTES FIXED 5.0	SEMI-ANN.	5.050% 03/25/2048 600,000.000	533,166	541,255
126650CN8	CVS HEALTH CORP CALLABLE NOTES FIXED 5.1	SEMI-ANN.	5.125% 07/20/2045 215,000.000	185,482	195,087
233853AH3	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	SEMI-ANN.	2.500% 12/14/2031 200,000.000	198,528	155,723
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 28 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
23636AAR2	DANSKE BANK A/S MEDIUM TERM NOTE FIXED 4	SEMI-ANN.	4.375% 06/12/2028 500,000.000	499,360	461,427
24703DBG5	DELL INTERNATIONAL LLC / EMC CORP CALLAB	SEMI-ANN.	3.450% 12/15/2051 900,000.000	899,667	554,959
247109BR1	DELMARVA POWER & LIGHT CO CALLABLE BOND	SEMI-ANN.	4.000% 06/01/2042 400,000.000	361,628	315,480
830867AB3	DELTA AIR LINES INC / SKYMILES IP LTD CA	QUARTERLY	4.750% 10/20/2028 900,000.000	953,250	847,179
251513AR8	DEUTSCHE ALT-B SECURITIES MORTGAGE LOAN RATINGS: BA3 CCC	MONTHLY	FLOATING 10/25/2036 1,283.770	1,284	1,088
251526CB3	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN.	FLOATING 11/26/2025 900,000.000	900,000	860,440
25160PAJ6	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN.	FLOATING 07/14/2026 400,000.000	400,000	398,042
251526CK3	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN.	FLOATING 05/28/2032 400,000.000	400,000	304,249
25160PAG2	DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN.	FLOATING 01/07/2033 850,000.000	637,602	607,154
25156PAD5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B RATINGS: BAA1 BBB+	SEMI-ANN.	9.250% 06/01/2032 80,000.000	96,548	100,300
25179MAN3	DEVON ENERGY CORP CALLABLE NOTES FIXED 4	SEMI-ANN.	4.750% 05/15/2042 300,000.000	245,806	255,580
25179MAL7	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.600% 07/15/2041 180,000.000	164,099	168,915
25278XAT6	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	SEMI-ANN.	4.250% 03/15/2052 500,000.000	502,308	369,915
25278XAQ2	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	SEMI-ANN.	4.400% 03/24/2051 800,000.000	601,538	612,939
25470DAT6	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN.	5.200% 09/20/2047 435,000.000	311,566	325,099
25470DBG3	DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN.	5.300% 05/15/2049 1,145,000.000	822,751	871,873
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 29 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
25470DBL2 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN.	4.000% 09/15/2055		2,293,272	1,611,265
		2,669,000.000			
256141AB8 DOCTORS CO AN INTERINSURANCE EXCHANGE/TH	SEMI-ANN.	4.500% 01/18/2032		250,000	201,433
		250,000.000			
25746UDD8 DOMINION ENERGY INC CALLABLE BOND VARIAB	SEMI-ANN.	FLOATING 12/31/2164		700,000	612,500
		700,000.000			
23338VAL0 DTE ELECTRIC CO CALLABLE BOND FIXED 2.95	SEMI-ANN.	2.950% 03/01/2050		99,960	68,377
		100,000.000			
23338VAH9 DTE ELECTRIC CO CALLABLE BOND FIXED 4.05	SEMI-ANN.	4.050% 05/15/2048		305,064	326,029
		390,000.000			
26442CBH6 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN.	3.550% 03/15/2052		199,374	151,153
		200,000.000			
26441CBG9 DUKE ENERGY CORP CALLABLE BOND VARIABLE	SEMI-ANN.	FLOATING 12/31/2164		500,000	456,250
		500,000.000			
26441CBM6 DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.300% 06/15/2041		897,768	662,803
		900,000.000			
26441CAY1 DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.950% 08/15/2047		499,149	536,735
		705,000.000			
26441CBU8 DUKE ENERGY CORP CALLABLE NOTES FIXED 5%	SEMI-ANN.	5.000% 08/15/2052		342,788	357,260
		400,000.000			
26442UAK0 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN.	2.500% 08/15/2050		596,610	363,198
		600,000.000			
26442UAM6 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN.	2.900% 08/15/2051		297,921	198,109
		300,000.000			
144141DB1 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN.	4.100% 05/15/2042		302,251	326,075
		385,000.000			
144141DD7 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN.	4.100% 03/15/2043		39,146	42,092
		50,000.000			
26442UAB0 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN.	4.200% 08/15/2045		756,996	816,202
		970,000.000			
276480AD2 EASTERN GAS TRANSMISSION & STORAGE INC C	SEMI-ANN.	4.600% 12/15/2044		39,082	41,304
		50,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 30 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
26828HAA5	ECMC GROUP STUDENT LOAN TRUST 2018-1 201	MONTHLY FLOATING 02/27/2068		374,629	355,992
		374,628.750			
281020AT4	EDISON INTERNATIONAL CALLABLE NOTES VARI	SEMI-ANN. FLOATING 12/31/2164		400,000	336,000
		400,000.000			
94973VAY3	ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 4.625% 05/15/2042		1,420,523	1,532,334
		1,675,000.000			
268668BD1	EMC MORTGAGE LOAN TRUST 2002-B 2002-B A1	MONTHLY FLOATING 02/25/2041		0	0
		.020			
29103DAM8	EMERA US FINANCE LP CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 06/15/2046		575,432	599,431
		770,000.000			
29250RAX4	ENBRIDGE ENERGY PARTNERS LP CALLABLE NOT	SEMI-ANN. 7.375% 10/15/2045		1,004,395	786,284
		700,000.000			
29250NBP9	ENBRIDGE INC CALLABLE NOTES VARIABLE 15/	SEMI-ANN. FLOATING 01/15/2083		300,000	297,813
		300,000.000			
29280HAB8	ENEL FINANCE AMERICA LLC NOTES FIXED 2.8	SEMI-ANN. 2.875% 12/07/2041		790,152	482,706
		800,000.000			
29273RAJ8	ENERGY TRANSFER LP CALLABLE BOND FIXED 7	SEMI-ANN. 7.500% 07/01/2038		236,838	213,373
	RATINGS: BAA3 BBB-	200,000.000			
29273RAT6	ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.150% 02/01/2043		3,854	4,156
		5,000.000			
86765BAP4	ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.300% 04/01/2044		762,246	568,985
		670,000.000			
29273RBL2	ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.300% 04/15/2047		82,528	87,604
		105,000.000			
86765BAV1	ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 10/01/2047		152,292	160,618
		190,000.000			
292480AJ9	ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. FLOATING 05/15/2044		215,478	164,009
		200,000.000			
29273RAP4	ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 6.050% 06/01/2041		152,614	141,613
		150,000.000			
29273RBJ7	ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 6.125% 12/15/2045		297,594	321,135
		345,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 31 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
29279FAA7 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN.	6.250% 04/15/2049		1,777,424	1,702,993
		1,820,000.000			
29278NAE3 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN.	6.000% 06/15/2048		1,356,364	1,447,388
		1,602,000.000			
29366MAB4 ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	SEMI-ANN.	2.650% 06/15/2051		323,629	345,009
		565,000.000			
29364GAK9 ENTERGY CORP CALLABLE NOTES FIXED 3.75%	SEMI-ANN.	3.750% 06/15/2050		98,400	74,146
		100,000.000			
29364WBJ6 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN.	3.100% 06/15/2041		397,456	299,167
		400,000.000			
29364WBB3 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN.	4.200% 09/01/2048		859,348	904,793
		1,100,000.000			
29365TAJ3 ENTERGY TEXAS INC CALLABLE BOND FIXED 3.	SEMI-ANN.	3.550% 09/30/2049		198,354	144,600
		200,000.000			
29365TAM6 ENTERGY TEXAS INC CALLABLE BOND FIXED 5%	SEMI-ANN.	5.000% 09/15/2052		298,278	276,289
		300,000.000			
29379VAY9 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	4.450% 02/15/2043		358,040	338,000
		400,000.000			
29379VBW2 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	4.200% 01/31/2050		1,325,529	1,424,929
		1,800,000.000			
29379VBF9 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	4.950% 10/15/2054		290,974	310,198
		370,000.000			
29379VBM4 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	QUARTERLY FLOATING	08/16/2077		49,055	45,253
		50,000.000			
26884UAG4 EPR PROPERTIES CALLABLE NOTES FIXED 3.6%	SEMI-ANN.	3.600% 11/15/2031		198,348	145,370
		200,000.000			
26884UAC3 EPR PROPERTIES CALLABLE NOTES FIXED 4.75	SEMI-ANN.	4.750% 12/15/2026		393,716	359,687
		400,000.000			
26885BAK6 EQM MIDSTREAM PARTNERS LP CALLABLE NOTES	SEMI-ANN.	4.500% 01/15/2029		300,000	251,976
		300,000.000			
29446MAG7 EQUINOR ASA CALLABLE BOND FIXED 3.625% 0	SEMI-ANN.	3.625% 04/06/2040		62,533	66,185
		80,000.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
29446MAH5	EQUINOR ASA CALLABLE BOND FIXED 3.7% 06/	SEMI-ANN.	3.700% 04/06/2050	15,092	15,898
			20,000.000		
29670VAA7	ESSENTIAL PROPERTIES LP CALLABLE NOTES F	SEMI-ANN.	2.950% 07/15/2031	199,600	145,898
			200,000.000		
30212PAS4	EXPEDIA GROUP INC CALLABLE NOTES FIXED 6	SEMI-ANN.	6.250% 05/01/2025	44,000	44,401
			44,000.000		
LX189987	FinCo I LLC-2020 Replacement Term Loan L	MONTHLY	0.000% 06/27/2025	785,646	786,138
			787,614.700		
303901BF8	FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	SEMI-ANN.	4.625% 04/29/2030	200,000	181,924
			200,000.000		
303901BJ0	FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	SEMI-ANN.	3.375% 03/03/2031	219,302	230,109
			280,000.000		
31847RAG7	FIRST AMERICAN FINANCIAL CORP CALLABLE N	SEMI-ANN.	4.000% 05/15/2030	99,592	83,980
			100,000.000		
31847RAH5	FIRST AMERICAN FINANCIAL CORP CALLABLE N	SEMI-ANN.	2.400% 08/15/2031	99,663	73,320
			100,000.000		
33939HAB5	FLEX INTERMEDIATE HOLDCO LLC CALLABLE NO	SEMI-ANN.	4.317% 12/30/2039	299,985	216,596
			300,000.000		
33972PAA7	FLNG LIQUEFACTION 2 LLC CALLABLE BOND FI	SEMI-ANN.	4.125% 03/31/2038	3,889,160	3,380,258
			3,889,160.000		
341081FF9	FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN.	4.125% 02/01/2042	1,337,481	1,429,220
			1,640,000.000		
341081GE1	FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN.	2.875% 12/04/2051	599,754	405,105
			600,000.000		
30251BAD0	FMR LLC CALLABLE NOTES FIXED 4.95% 01/FE	SEMI-ANN.	4.950% 02/01/2033	246,085	232,770
			250,000.000		
345370DA5	FORD MOTOR CO CALLABLE NOTES FIXED 3.25%	SEMI-ANN.	3.250% 02/12/2032	226,500	225,015
			300,000.000		
345397B28	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	SEMI-ANN.	3.375% 11/13/2025	1,205,000	1,084,815
			1,200,000.000		
354613AL5	FRANKLIN RESOURCES INC CALLABLE NOTES FI	SEMI-ANN.	1.600% 10/30/2030	124,723	96,639
			125,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			BASF MASTER		PAGE 33 C 09109	
			BASE CURRENCY: USD		AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
354613AM3 FRANKLIN RESOURCES INC CALLABLE NOTES FI			SEMI-ANN. 2.950% 08/12/2051		223,578	139,982
			225,000.000			
35640YAG2 FREEDOM MORTGAGE CORP CALLABLE NOTES FIX			SEMI-ANN. 6.625% 01/15/2027		200,000	155,650
			200,000.000			
35671DBJ3 FREEPORT-MCMORAN INC CALLABLE NOTES FIXE			SEMI-ANN. 5.400% 11/14/2034		446,480	472,143
			500,000.000			
302635AK3 FS KKR CAPITAL CORP CALLABLE NOTES FIXED			SEMI-ANN. 3.125% 10/12/2028		99,682	80,770
			100,000.000			
361435AA8 GAIF BOND ISSUER PTY LTD CALLABLE NOTES			SEMI-ANN. 3.400% 09/30/2026		99,773	91,815
			100,000.000			
369604BQ5 GENERAL ELECTRIC CO CALLABLE BOND VARIAB			QUARTERLY FLOATING 12/31/2164		1,673,550	1,824,396
			1,857,000.000			
37045VAP5 GENERAL MOTORS CO CALLABLE NOTES FIXED 5			SEMI-ANN. 5.150% 04/01/2038		159,271	168,971
			195,000.000			
37045VAJ9 GENERAL MOTORS CO CALLABLE NOTES FIXED 5			SEMI-ANN. 5.200% 04/01/2045		177,008	188,280
			230,000.000			
37045VAQ3 GENERAL MOTORS CO CALLABLE NOTES FIXED 5			SEMI-ANN. 5.400% 04/01/2048		446,053	459,116
			560,000.000			
37045VAF7 GENERAL MOTORS CO CALLABLE NOTES FIXED 6			SEMI-ANN. 6.250% 10/02/2043		138,890	148,512
			160,000.000			
37045XDS2 GENERAL MOTORS FINANCIAL CO INC CALLABLE			SEMI-ANN. 3.100% 01/12/2032		699,279	550,433
			700,000.000			
37310PAB7 GEORGETOWN UNIVERSITY/THE CALLABLE NOTES			SEMI-ANN. 5.215% 10/01/2118		395,224	440,677
			500,000.000			
373334KP5 GEORGIA POWER CO CALLABLE NOTES FIXED 3.			SEMI-ANN. 3.250% 03/15/2051		649,370	450,789
			650,000.000			
373334JS1 GEORGIA POWER CO CALLABLE NOTES FIXED 4.			SEMI-ANN. 4.750% 09/01/2040		975,648	926,147
			1,020,000.000			
375558BJ1 GILEAD SCIENCES INC CALLABLE NOTES FIXED			SEMI-ANN. 4.000% 09/01/2036		138,440	146,105
			165,000.000			
37959GAC1 GLOBAL ATLANTIC FIN CO CALLABLE NOTES VA			SEMI-ANN. FLOATING 10/15/2051		100,000	76,167
			100,000.000			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASE MASTER		PAGE 34 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
37940XAQ5 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED		SEMI-ANN.	5.400% 08/15/2032	199,666	191,188
			200,000.000		
37940XAR3 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED		SEMI-ANN.	5.950% 08/15/2052	99,558	90,385
			100,000.000		
361841AP4 GLP CAPITAL LP / GLP FINANCING II INC CA		SEMI-ANN.	4.000% 01/15/2030	598,506	525,488
			600,000.000		
38141GXR0 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT		SEMI-ANN.	FLOATING 01/27/2032	241,184	251,757
			330,000.000		
38141GYB4 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT		SEMI-ANN.	FLOATING 04/22/2032	1,900,000	1,516,298
			1,900,000.000		
38141GYJ7 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT		SEMI-ANN.	FLOATING 07/21/2032	500,000	389,269
			500,000.000		
38141GYC2 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT		SEMI-ANN.	FLOATING 04/22/2042	133,330	144,945
			200,000.000		
38239KAA6 GOODMAN US FINANCE FOUR LLC CALLABLE NOT		SEMI-ANN.	4.500% 10/15/2037	1,896,960	1,597,792
			1,900,000.000		
39530VAB4 GREENKO SOLAR MAURITIUS LTD CALLABLE BON		SEMI-ANN.	5.950% 07/29/2026	200,000	181,700
			200,000.000		
362351AA6 GSAA HOME EQUITY TRUST 2006-20 2006-20 1		MONTHLY	FLOATING 12/25/2046	3,162	1,083
RATINGS: VMG1 CCC			3,598.100		
41162DAF6 HARBORVIEW MORTGAGE LOAN TRUST 2006-12 2		MONTHLY	FLOATING 01/19/2038	51,176	44,733
RATINGS: B3 B-			51,175.610		
404119CG2 HCA INC CALLABLE NOTES FIXED 4.625% 15/M		SEMI-ANN.	4.625% 03/15/2052	202,644	156,768
			200,000.000		
404119BZ1 HCA INC CALLABLE NOTES FIXED 5.25% 15/JU		SEMI-ANN.	5.250% 06/15/2049	1,153,815	1,087,593
			1,270,000.000		
404119BV0 HCA INC CALLABLE NOTES FIXED 5.5% 15/JUN		SEMI-ANN.	5.500% 06/15/2047	361,813	267,429
			300,000.000		
42981DAA4 HIGH STREET FUNDING TRUST II CALLABLE NO		SEMI-ANN.	4.682% 02/15/2048	200,000	162,005
			200,000.000		
437076CT7 HOME DEPOT INC/THE CALLABLE NOTES FIXED		SEMI-ANN.	4.950% 09/15/2052	493,235	482,270
			500,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
43731AAA1	HOME RE 2019-1 LTD 2019-1 M1 FLOATING 25	MONTHLY	FLOATING 05/25/2029	0	0
			.010		
440405AE8	HORIZON AIRCRAFT FINANCE I LTD 2018-1 A	MONTHLY	4.458% 12/15/2038	1,343,391	1,100,260
			1,343,419.680		
44107TAZ9	HOST HOTELS & RESORTS LP CALLABLE NOTES	SEMI-ANN.	3.500% 09/15/2030	346,408	289,698
			350,000.000		
44107TAV8	HOST HOTELS & RESORTS LP CALLABLE NOTES	SEMI-ANN.	4.000% 06/15/2025	1,597,408	1,538,655
			1,600,000.000		
404280CY3	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN.	FLOATING 11/22/2032	2,100,000	1,611,744
			2,100,000.000		
404280DC0	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN.	FLOATING 03/29/2033	400,000	347,800
			400,000.000		
404280DH9	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN.	FLOATING 08/11/2033	199,282	185,820
			200,000.000		
40430MAB3	HSI ASSET SECURITIZATION CORP TRUST 2006	MONTHLY	FLOATING 07/25/2036	426	381
			847.770		
BK9S6K6	HUARONG FINANCE 2019 CO LTD MEDIUM TERM	SEMI-ANN.	4.500% 05/29/2029	388,850	330,864
			400,000.000		
444859BB7	HUMANA INC CALLABLE NOTES FIXED 4.625% 0	SEMI-ANN.	4.625% 12/01/2042	131,693	140,253
			160,000.000		
444859BE1	HUMANA INC CALLABLE NOTES FIXED 4.95% 01	SEMI-ANN.	4.950% 10/01/2044	538,322	572,525
			630,000.000		
444859BV3	HUMANA INC CALLABLE NOTES FIXED 5.875% 0	SEMI-ANN.	5.875% 03/01/2033	895,572	931,650
			900,000.000		
BJP5YZ5	ICL GROUP LTD CALLABLE BOND FIXED 6.375%	SEMI-ANN.	6.375% 05/31/2038	1,146,375	874,017
			900,000.000		
45262BAC7	IMPERIAL BRANDS FINANCE PLC CALLABLE NOT	SEMI-ANN.	3.875% 07/26/2029	297,399	256,495
			300,000.000		
45834QAA7	INTEGRIS BAPTIST MEDICAL CENTER INC CALL	SEMI-ANN.	3.875% 08/15/2050	100,000	72,811
			100,000.000		
458140CB4	INTEL CORP CALLABLE NOTES FIXED 4.9% 05/	SEMI-ANN.	4.900% 08/05/2052	165,466	177,951
			200,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 36 C 09109	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
458140CC2 INTEL CORP CALLABLE NOTES FIXED 5.05% 05		SEMI-ANN. 5.050% 08/05/2062 400,000.000		362,332	353,700
459200KP5 INTERNATIONAL BUSINESS MACHINES CORP CAL		SEMI-ANN. 3.430% 02/09/2052 700,000.000		699,867	494,147
46115HBS5 INTESA SANPAOLO SPA CALLABLE NOTES VARIA		SEMI-ANN. FLOATING 06/01/2042 800,000.000		840,592	516,238
46188BAA0 INVITATION HOMES OPERATING PARTNERSHIP L		SEMI-ANN. 2.000% 08/15/2031 300,000.000		295,188	222,466
46653KAB4 JAB HOLDINGS BV CALLABLE NOTES FIXED 3.7		SEMI-ANN. 3.750% 05/28/2051 500,000.000		497,235	295,822
478160CR3 JOHNSON & JOHNSON CALLABLE NOTES FIXED 2		SEMI-ANN. 2.100% 09/01/2040 295,000.000		194,755	204,422
478160CT9 JOHNSON & JOHNSON CALLABLE NOTES FIXED 2		SEMI-ANN. 2.450% 09/01/2060 325,000.000		184,919	200,585
466247WQ2 JP MORGAN MORTGAGE TRUST 2005-A7 2005-A7 RATINGS: VMG1		MONTHLY FLOATING 10/25/2035 107,980.470		107,379	92,717
46650AAD5 JP MORGAN MORTGAGE TRUST 2018-7FRB 2018-		MONTHLY FLOATING 04/25/2046 41,682.990		40,155	39,917
48128BAG6 JPMORGAN CHASE & CO CALLABLE BOND VARIAB		SEMI-ANN. FLOATING 12/31/2164 780,000.000		688,441	687,375
46647PDA1 JPMORGAN CHASE & CO CALLABLE NOTES VARIA		SEMI-ANN. FLOATING 04/26/2028 100,000.000		100,000	95,281
46647PBU9 JPMORGAN CHASE & CO CALLABLE NOTES VARIA		SEMI-ANN. FLOATING 11/19/2031 600,000.000		600,000	456,310
46647PBX3 JPMORGAN CHASE & CO CALLABLE NOTES VARIA		SEMI-ANN. FLOATING 02/04/2032 265,000.000		194,424	203,371
46647PCR5 JPMORGAN CHASE & CO CALLABLE NOTES VARIA		SEMI-ANN. FLOATING 11/08/2032 195,000.000		147,539	154,669
46647PDC7 JPMORGAN CHASE & CO CALLABLE NOTES VARIA		SEMI-ANN. FLOATING 04/26/2033 600,000.000		600,000	557,330
46647PDH6 JPMORGAN CHASE & CO CALLABLE NOTES VARIA		SEMI-ANN. FLOATING 07/25/2033 400,000.000		400,000	382,673
JPMorgan Investor Services		J.P.Morgan			

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46647PAA4	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 02/22/2048	270,000.000	209,335	222,345
46647PAL0	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 11/15/2048	3,990,000.000	2,922,968	3,119,388
46647PCE4	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 04/22/2052	760,000.000	498,723	520,093
485170AS3	KANSAS CITY SOUTHERN/OLD CALLABLE NOTES	SEMI-ANN. 4.950% 08/15/2045	400,000.000	413,620	361,365
49338CAC7	KEYSPAN GAS EAST CORP CALLABLE NOTES FIX	SEMI-ANN. 3.586% 01/18/2052	300,000.000	300,000	200,209
494550AV8	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 6.500% 02/01/2037	400,000.000	441,960	404,709
494550BF2	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 6.550% 09/15/2040	100,000.000	130,038	100,728
494550BH8	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 6.375% 03/01/2041	300,000.000	367,365	298,441
28368EAE6	KINDER MORGAN INC CALLABLE MEDIUM TERM N	SEMI-ANN. 7.750% 01/15/2032	200,000.000	281,964	225,027
49456BAJ0	KINDER MORGAN INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.050% 02/15/2046	830,000.000	667,380	710,382
49456BAH4	KINDER MORGAN INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.550% 06/01/2045	110,000.000	95,764	100,725
48255BAA4	KKR GROUP FINANCE CO X LLC CALLABLE NOTE	SEMI-ANN. 3.250% 12/15/2051	300,000.000	299,028	191,395
50077LAX4	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 4.625% 10/01/2039	640,000.000	589,389	564,239
50077LAL0	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 5.000% 07/15/2035	19,000.000	17,575	18,240
42307TAH1	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 7.125% 08/01/2039	100,000.000	103,000	110,584
50076QAN6	KRAFT HEINZ FOODS CO NOTES FIXED 6.5% 09	SEMI-ANN. 6.500% 02/09/2040	270,000.000	273,064	286,786
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 38 C 09109	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
517834AF4 LAS VEGAS SANDS CORP CALLABLE NOTES FIXE	SEMI-ANN.	3.900% 08/08/2029		100,301	84,869
		100,000.000			
524ESCWH9 LEHMAN BROTHERS HOLDINGS INC BOND FIXED	SEMI-ANN.	0.000% 05/01/2032		0	0
		1,230,000.000			
525ESC2P3 LEHMAN BROTHERS HOLDINGS INC BOND FIXED	SEMI-ANN.	0.000% 12/30/2016		289,823	1,750
		500,000.000			
525ESC6Y0 LEHMAN BROTHERS HOLDINGS INC BOND FIXED	SEMI-ANN.	7.000% 09/27/2027		1,835,499	10,850
		3,100,000.000			
524ESC7N4 LEHMAN BROTHERS HOLDINGS INC BOND FIXED	SEMI-ANN.	7.500% 05/11/2038		297,837	0
		2,410,000.000			
526250AE5 LENOVO GROUP LTD CALLABLE NOTES FIXED 6.	SEMI-ANN.	6.536% 07/27/2032		300,000	290,177
		300,000.000			
53079EBJ2 LIBERTY MUTUAL GROUP INC CALLABLE NOTES	SEMI-ANN.	3.951% 10/15/2050		583,058	630,610
		895,000.000			
53079EBL7 LIBERTY MUTUAL GROUP INC CALLABLE NOTES	SEMI-ANN.	4.300% 02/01/2061		696,500	427,000
		700,000.000			
53079EBN3 LIBERTY MUTUAL GROUP INC CALLABLE NOTES	SEMI-ANN.	5.500% 06/15/2052		256,680	279,983
		310,000.000			
531546AB5 LIBERTY UTILITIES FINANCE GP 1 CALLABLE	SEMI-ANN.	2.050% 09/15/2030		99,740	75,355
		100,000.000			
53944YAU7 LLOYDS BANKING GROUP PLC CALLABLE NOTES	SEMI-ANN.	FLOATING 08/11/2033		400,000	368,366
		400,000.000			
539439AR0 LLOYDS BANKING GROUP PLC NOTES FIXED 4.3	SEMI-ANN.	4.375% 03/22/2028		199,294	190,143
		200,000.000			
56501RAD8 MANULIFE FINANCIAL CORP CALLABLE NOTES F	SEMI-ANN.	5.375% 03/04/2046		298,935	290,299
		300,000.000			
571903BF9 MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN.	3.500% 10/15/2032		99,278	83,488
		100,000.000			
574599BM7 MASCO CORP CALLABLE NOTES FIXED 4.5% 15/	SEMI-ANN.	4.500% 05/15/2047		148,402	157,415
		200,000.000			
575718AA9 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	SEMI-ANN.	5.600% 07/01/2111		559,553	594,962
		570,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			BASF MASTER		PAGE 39 C 09109	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
58013MFT6 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT			SEMI-ANN. 5.150% 09/09/2052		470,595	482,708
			500,000.000			
552676AV0 MDC HOLDINGS INC CALLABLE NOTES FIXED 3.			SEMI-ANN. 3.966% 08/06/2061		694,909	393,921
			700,000.000			
58933YBA2 MERCK & CO INC CALLABLE NOTES FIXED 2.35			SEMI-ANN. 2.350% 06/24/2040		374,272	395,434
			565,000.000			
58933YBG9 MERCK & CO INC CALLABLE NOTES FIXED 2.9%			SEMI-ANN. 2.900% 12/10/2061		381,054	401,389
			625,000.000			
30303M8J4 META PLATFORMS INC CALLABLE NOTES FIXED			SEMI-ANN. 4.450% 08/15/2052		399,340	320,219
			400,000.000			
59156RCC0 METLIFE INC CALLABLE NOTES FIXED 5% 15/J			SEMI-ANN. 5.000% 07/15/2052		183,694	199,969
			210,000.000			
594918CC6 MICROSOFT CORP CALLABLE NOTES FIXED 2.52			SEMI-ANN. 2.525% 06/01/2050		69,085	72,581
			109,000.000			
594918CD4 MICROSOFT CORP CALLABLE NOTES FIXED 2.67			SEMI-ANN. 2.675% 06/01/2060		1,364,549	1,431,259
			2,235,000.000			
594918CE2 MICROSOFT CORP CALLABLE NOTES FIXED 2.92			SEMI-ANN. 2.921% 03/17/2052		1,120,775	1,182,913
			1,656,000.000			
594918CF9 MICROSOFT CORP CALLABLE NOTES FIXED 3.04			SEMI-ANN. 3.041% 03/17/2062		405,571	430,214
			616,000.000			
595620AW5 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE			SEMI-ANN. 2.700% 08/01/2052		99,291	64,555
			100,000.000			
595620AP0 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE			SEMI-ANN. 4.250% 05/01/2046		1,818,163	1,922,175
			2,260,000.000			
595620AU9 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE			SEMI-ANN. 4.250% 07/15/2049		231,574	170,928
			200,000.000			
59801TAL7 MIDOCEAN CREDIT CLO V 2016-5A AR FLOATIN			QUARTERLY FLOATING 07/19/2028		96,513	97,255
			97,483.150			
59833CAC6 MIDWEST CONNECTOR CAPITAL CO LLC CALLABL			SEMI-ANN. 4.625% 04/01/2029		212,310	181,121
			200,000.000			
605417CD4 MISSISSIPPI POWER CO CALLABLE NOTES FIXE			SEMI-ANN. 3.100% 07/30/2051		395,736	256,751
			400,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 40 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
610202BP7 MONONGAHELA POWER CO CALLABLE BOND FIXED		SEMI-ANN. 5.400% 12/15/2043		268,543	291,039
		300,000.000			
615369AU9 MOODY'S CORP CALLABLE NOTES FIXED 2.55%		SEMI-ANN. 2.550% 08/18/2060		99,155	56,701
		100,000.000			
615369AX3 MOODY'S CORP CALLABLE NOTES FIXED 3.1% 2		SEMI-ANN. 3.100% 11/29/2061		272,814	190,572
		300,000.000			
6174468L6 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. FLOATING 01/22/2031		281,551	290,040
		350,000.000			
6174468X0 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. FLOATING 04/28/2032		225,221	234,692
		310,000.000			
61747YED3 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. FLOATING 07/21/2032		400,000	306,831
		400,000.000			
61747YEH4 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. FLOATING 10/20/2032		3,412,157	3,540,166
		4,525,000.000			
61772BAC7 MORGAN STANLEY CALLABLE NOTES VARIABLE 2		SEMI-ANN. FLOATING 04/22/2042		1,631,776	1,768,582
		2,385,000.000			
617482V92 MORGAN STANLEY NOTES FIXED 6.375% 24/JUL		SEMI-ANN. 6.375% 07/24/2042		60,985	64,880
		60,000.000			
620076BE8 MOTOROLA SOLUTIONS INC CALLABLE NOTES FI		SEMI-ANN. 5.500% 09/01/2044		325,284	355,163
		392,000.000			
55336VAM2 MPLX LP CALLABLE NOTES FIXED 4.5% 15/APR		SEMI-ANN. 4.500% 04/15/2038		180,001	190,550
		225,000.000			
55336VAP5 MPLX LP CALLABLE NOTES FIXED 4.9% 15/APR		SEMI-ANN. 4.900% 04/15/2058		283,980	236,714
		300,000.000			
55336VBP4 MPLX LP CALLABLE NOTES FIXED 5.2% 01/DEC		SEMI-ANN. 5.200% 12/01/2047		737,311	783,425
		915,000.000			
55336VAL4 MPLX LP CALLABLE NOTES FIXED 5.2% 01/MAR		SEMI-ANN. 5.200% 03/01/2047		439,851	469,390
		550,000.000			
55336VAT7 MPLX LP CALLABLE NOTES FIXED 5.5% 15/FEB		SEMI-ANN. 5.500% 02/15/2049		545,835	473,613
		535,000.000			
628312AD2 MUTUAL OF OMAHA INSURANCE CO CALLABLE NO		SEMI-ANN. FLOATING 07/15/2054		1,000,000	952,513
		1,000,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
63940GAA3 NAVIENT STUDENT LOAN TRUST 2016-7 2016-7	MONTHLY FLOATING 03/25/2066 608,689.390	608,689	588,961
64952GAQ1 NEW YORK LIFE INSURANCE CO CALLABLE NOTE	SEMI-ANN. 4.450% 05/15/2069 100,000.000	99,278	83,053
65535HAX7 NOMURA HOLDINGS INC NOTES FIXED 2.608% 1	SEMI-ANN. 2.608% 07/14/2031 400,000.000	290,785	309,704
65535HAQ2 NOMURA HOLDINGS INC NOTES FIXED 3.103% 1	SEMI-ANN. 3.103% 01/16/2030 200,000.000	200,000	166,871
65559CAD3 NORDEA BANK ABP CALLABLE MEDIUM TERM NOT	SEMI-ANN. FLOATING 12/31/2164 400,000.000	400,000	308,821
655844CH9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.155% 05/15/2055 213,000.000	131,442	140,832
655844CN6 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.700% 03/15/2053 300,000.000	210,258	227,029
665501AK8 NORTHERN NATURAL GAS CO CALLABLE BOND FI	SEMI-ANN. 4.100% 09/15/2042 1,200,000.000	1,197,912	910,953
667274AD6 NORTHWELL HEALTHCARE INC CALLABLE BOND F	SEMI-ANN. 3.809% 11/01/2049 200,000.000	215,502	143,756
668138AE0 NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	SEMI-ANN. 3.450% 03/30/2051 400,000.000	398,608	282,542
668138AC4 NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	SEMI-ANN. 3.625% 09/30/2059 100,000.000	99,475	69,401
66988AAJ3 NOVANT HEALTH INC CALLABLE BOND FIXED 3.	SEMI-ANN. 3.318% 11/01/2061 250,000.000	151,725	166,547
66989HAS7 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 2.750% 08/14/2050 300,000.000	293,136	209,958
67021CAT4 NSTAR ELECTRIC CO CALLABLE NOTES FIXED 4	SEMI-ANN. 4.950% 09/15/2052 500,000.000	473,930	481,181
67112FAD2 OBX 2018-1 TRUST 2018-1 A2 FLOATING 25/J	MONTHLY FLOATING 06/25/2057 185,057.940	185,058	174,042
674599DD4 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 7.500% 05/01/2031 485,000.000	520,104	519,964

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
674599DF9 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 6.450% 09/15/2036 60,000.000	60,053	61,200
67777JAK4 OHIOHEALTH CORP CALLABLE BOND FIXED 3.04	SEMI-ANN. 3.042% 11/15/2050 235,000.000	154,087	165,853
68233JCL6 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 4.950% 09/15/2052 305,000.000	275,367	296,438
68233JBB9 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 3.750% 04/01/2045 475,000.000	358,086	384,524
85172FAR0 ONEMAIN FINANCE CORP CALLABLE NOTES FIXE	SEMI-ANN. 5.375% 11/15/2029 300,000.000	300,000	245,370
682680AZ6 ONEOK INC CALLABLE NOTES FIXED 4.45% 01/	SEMI-ANN. 4.450% 09/01/2049 70,000.000	48,495	52,357
682680BC6 ONEOK INC CALLABLE NOTES FIXED 4.5% 15/M	SEMI-ANN. 4.500% 03/15/2050 115,000.000	79,803	86,223
682680AV5 ONEOK INC CALLABLE NOTES FIXED 5.2% 15/J	SEMI-ANN. 5.200% 07/15/2048 1,480,000.000	1,161,957	1,238,385
68268NAG8 ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	SEMI-ANN. 6.125% 02/01/2041 100,000.000	113,208	94,799
68268NAM5 ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	SEMI-ANN. 6.200% 09/15/2043 260,000.000	224,140	248,193
68389XBZ7 ORACLE CORP CALLABLE NOTES FIXED 3.65% 2	SEMI-ANN. 3.650% 03/25/2041 2,600,000.000	2,582,476	1,928,161
68389XBY0 ORACLE CORP CALLABLE NOTES FIXED 3.85% 0	SEMI-ANN. 3.850% 04/01/2060 300,000.000	298,845	200,902
68389XBF1 ORACLE CORP CALLABLE NOTES FIXED 4.125%	SEMI-ANN. 4.125% 05/15/2045 35,000.000	24,021	26,553
68389XBJ3 ORACLE CORP CALLABLE NOTES FIXED 4% 15/J	SEMI-ANN. 4.000% 07/15/2046 140,000.000	94,145	102,795
686514AF7 ORLANDO HEALTH OBLIGATED GROUP CALLABLE	SEMI-ANN. 4.089% 10/01/2048 870,000.000	651,373	689,610
69121KAF1 OWL ROCK CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 2.625% 01/15/2027 100,000.000	99,287	82,582

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 43 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
694308JQ1	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN.	4.500% 07/01/2040 390,000.000	366,441	306,323
694308JH1	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN.	3.300% 08/01/2040 840,000.000	752,331	571,930
694308JU2	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN.	4.200% 06/01/2041 400,000.000	398,832	297,748
694308JN8	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN.	4.950% 07/01/2050 100,000.000	103,153	77,954
694308KD8	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN.	5.250% 03/01/2052 400,000.000	398,552	325,841
694308HR1	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN.	4.000% 12/01/2046 540,000.000	344,319	364,379
694308HL4	PACIFIC GAS AND ELECTRIC CO CALLABLE MED	SEMI-ANN.	4.300% 03/15/2045 500,000.000	489,977	362,015
694308GZ4	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN.	4.450% 04/15/2042 760,000.000	615,634	568,452
694308HA8	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN.	3.750% 08/15/2042 500,000.000	521,420	337,179
694308HD2	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN.	4.600% 06/15/2043 500,000.000	544,509	379,837
694308HN0	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN.	4.250% 03/15/2046 100,000.000	105,154	69,998
694308HY6	PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN.	3.950% 12/01/2047 670,000.000	556,610	457,040
694476AE2	PACIFIC LIFECORP CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.350% 09/15/2050 400,000.000	396,928	273,401
695114CY2	PACIFICORP CALLABLE BOND FIXED 2.9% 15/J	SEMI-ANN.	2.900% 06/15/2052 700,000.000	694,631	460,849
693304AY3	PECO ENERGY CO CALLABLE BOND FIXED 2.8%	SEMI-ANN.	2.800% 06/15/2050 100,000.000	99,899	66,190
693304AV9	PECO ENERGY CO CALLABLE BOND FIXED 3.7%	SEMI-ANN.	3.700% 09/15/2047 80,000.000	59,435	63,176
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 44 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
693304AS6	PECO ENERGY CO CALLABLE BOND FIXED 4.15%	SEMI-ANN.	4.150% 10/01/2044	862,164	923,502
			1,080,000.000		
693304BE6	PECO ENERGY CO CALLABLE BOND FIXED 4.375	SEMI-ANN.	4.375% 08/15/2052	254,496	273,676
			310,000.000		
718547AN2	PHILLIPS 66 CO CALLABLE NOTES FIXED 4.9%	SEMI-ANN.	4.900% 10/01/2046	618,555	659,384
			740,000.000		
72650RBA9	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN.	5.150% 06/01/2042	293,883	244,479
			300,000.000		
693475BC8	PNC FINANCIAL SERVICES GROUP INC/THE CAL	QUARTERLY	FLOATING 12/31/2164	300,000	237,750
			300,000.000		
69351UAW3	PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN.	3.000% 10/01/2049	422,937	455,257
			665,000.000		
74365PAE8	PROSUS NV CALLABLE NOTES FIXED 3.832% 08	SEMI-ANN.	3.832% 02/08/2051	599,952	365,017
			600,000.000		
743674BD4	PROTECTIVE LIFE CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.300% 09/30/2028	199,518	187,164
			200,000.000		
744448CS8	PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN.	3.200% 03/01/2050	218,605	232,373
			325,000.000		
744448CU3	PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN.	2.700% 01/15/2051	196,502	129,877
			200,000.000		
74456QCA2	PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN.	3.200% 08/01/2049	461,444	496,520
			690,000.000		
745867AP6	PULTEGROUP INC CALLABLE NOTES FIXED 6.37	SEMI-ANN.	6.375% 05/15/2033	136,531	100,096
	RATINGS: B1 BB		100,000.000		
913017CW7	RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	SEMI-ANN.	4.450% 11/16/2038	179,819	191,756
			210,000.000		
756109BG8	REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.950% 08/15/2027	99,330	95,483
			100,000.000		
759470BD8	RELIANCE INDUSTRIES LTD CALLABLE NOTES F	SEMI-ANN.	3.625% 01/12/2052	493,060	330,558
			500,000.000		
759470BC0	RELIANCE INDUSTRIES LTD CALLABLE NOTES F	SEMI-ANN.	3.750% 01/12/2062	494,675	325,831
			500,000.000		
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
771196BY7	ROCHE HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN.	2.607% 12/13/2051 200,000.000	200,000	130,050
77340RAT4	ROCKIES EXPRESS PIPELINE LLC CALLABLE NO	SEMI-ANN.	4.800% 05/15/2030 500,000.000	499,670	439,978
77340RAM9	ROCKIES EXPRESS PIPELINE LLC CALLABLE NO RATINGS: BA1 BBB	SEMI-ANN.	6.875% 04/15/2040 400,000.000	331,000	335,834
775109BZ3	ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	4.500% 03/15/2042 500,000.000	494,985	410,695
78081BAM5	ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN.	3.550% 09/02/2050 200,000.000	188,420	128,760
785592AX4	SABINE PASS LIQUEFACTION LLC CALLABLE NO	SEMI-ANN.	4.500% 05/15/2030 400,000.000	398,976	371,747
78574MAA1	SABRA HEALTH CARE LP CALLABLE NOTES FIXE	SEMI-ANN.	3.200% 12/01/2031 300,000.000	297,347	223,966
803014AA7	SANTOS FINANCE LTD CALLABLE NOTES FIXED	SEMI-ANN.	3.649% 04/29/2031 340,000.000	340,114	271,379
78397DAA6	SBL HOLDINGS INC CALLABLE BOND VARIABLE	SEMI-ANN.	FLOATING 12/31/2164 650,000.000	650,000	528,125
35563PBG3	SEASONED CREDIT RISK TRANSFER TRUST SERI	MONTHLY	FLOATING 08/25/2056 2,500,000.000	2,240,918	2,073,828
35563PGE3	SEASONED CREDIT RISK TRANSFER TRUST SERI	MONTHLY	3.000% 08/25/2057 4,565,961.000	5,124,073	3,315,984
81373PAA1	SECURIAN FINANCIAL GROUP INC CALLABLE NO	SEMI-ANN.	4.800% 04/15/2048 1,900,000.000	1,893,977	1,529,989
816851BH1	SEMPRA ENERGY CALLABLE NOTES FIXED 3.8%	SEMI-ANN.	3.800% 02/01/2038 250,000.000	190,496	205,724
816851AP4	SEMPRA ENERGY CALLABLE NOTES FIXED 6% 15 RATINGS: BAA1 BBB+	SEMI-ANN.	6.000% 10/15/2039 80,000.000	75,991	81,435
816851BM0	SEMPRA ENERGY CALLABLE NOTES VARIABLE 01	SEMI-ANN.	FLOATING 04/01/2052 200,000.000	200,000	156,052
78413HAB5	SES SA CALLABLE NOTES FIXED 5.3% 04/APR/	SEMI-ANN.	5.300% 04/04/2043 400,000.000	381,208	306,474

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 46 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
826418BE4 SIERRA PACIFIC POWER CO CALLABLE NOTES F RATINGS: BAA3 BBB		SEMI-ANN. 6.750% 07/01/2037		746,310	652,640
78442GNK8 SLM STUDENT LOAN TRUST 2004-10 2004-10 A		QUARTERLY FLOATING 10/25/2029		275,794	273,689
83368RBK7 SOCIETE GENERALE SA CALLABLE MEDIUM TERM		SEMI-ANN. FLOATING 01/21/2043		400,000	272,687
83368RBB7 SOCIETE GENERALE SA MEDIUM TERM NOTE FIX		SEMI-ANN. 3.625% 03/01/2041		399,772	260,595
842400FT5 SOUTHERN CALIFORNIA EDISON CO CALLABLE B		SEMI-ANN. 3.900% 12/01/2041		195,118	150,988
842400FZ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE B		SEMI-ANN. 4.650% 10/01/2043		571,957	435,196
842400GG2 SOUTHERN CALIFORNIA EDISON CO CALLABLE B		SEMI-ANN. 4.000% 04/01/2047		1,000,402	1,019,892
842400GK3 SOUTHERN CALIFORNIA EDISON CO CALLABLE B		SEMI-ANN. 4.125% 03/01/2048		711,743	562,076
842400GT4 SOUTHERN CALIFORNIA EDISON CO CALLABLE B		SEMI-ANN. 3.650% 02/01/2050		189,384	165,376
842400GY3 SOUTHERN CALIFORNIA EDISON CO CALLABLE B		SEMI-ANN. 2.950% 02/01/2051		742,059	588,745
842400HN6 SOUTHERN CALIFORNIA EDISON CO CALLABLE B		SEMI-ANN. 3.450% 02/01/2052		99,664	71,897
842434CS9 SOUTHERN CALIFORNIA GAS CO CALLABLE BOND		SEMI-ANN. 4.300% 01/15/2049		46,109	49,754
001192AK9 SOUTHERN CO GAS CAPITAL CORP CALLABLE NO		SEMI-ANN. 4.400% 06/01/2043		591,732	630,108
842587DJ3 SOUTHERN CO/THE CALLABLE NOTES VARIABLE		SEMI-ANN. FLOATING 09/15/2051		400,000	322,981
844741BK3 SOUTHWEST AIRLINES CO CALLABLE NOTES FIX		SEMI-ANN. 5.125% 06/15/2027		642,138	593,226
85205TAG5 SPIRIT AEROSYSTEMS INC CALLABLE NOTES FI		SEMI-ANN. 3.850% 06/15/2026		299,772	271,501
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 47 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
84861TAJ7 SPIRIT REALTY LP CALLABLE NOTES FIXED 2.		SEMI-ANN. 2.700% 02/15/2032		99,344	74,246
		100,000.000			
853254BX7 STANDARD CHARTERED PLC CALLABLE BOND VAR		SEMI-ANN. FLOATING 12/31/2164		600,000	459,442
		600,000.000			
853254BZ2 STANDARD CHARTERED PLC CALLABLE NOTES VA		SEMI-ANN. FLOATING 01/14/2027		400,000	346,606
		400,000.000			
86359LAQ2 STRUCTURED ASSET MORTGAGE INVESTMENTS II		MONTHLY FLOATING 03/19/2034		3,620	3,319
		3,617.620			
86562MCE8 SUMITOMO MITSUI FINANCIAL GROUP INC NOTE		SEMI-ANN. 1.710% 01/12/2031		400,000	301,925
		400,000.000			
78486QAP6 SVB FINANCIAL GROUP CALLABLE NOTES VARIA		QUARTERLY FLOATING 12/31/2164		500,000	328,024
		500,000.000			
78486QAQ4 SVB FINANCIAL GROUP CALLABLE NOTES VARIA		QUARTERLY FLOATING 12/31/2164		1,100,000	692,703
		1,100,000.000			
87264ABN4 T-MOBILE USA INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.300% 02/15/2051		2,360,054	1,796,253
		2,690,000.000			
87264ABL8 T-MOBILE USA INC CALLABLE NOTES FIXED 3%		SEMI-ANN. 3.000% 02/15/2041		901,339	819,748
		1,160,000.000			
87264AAX3 T-MOBILE USA INC CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.375% 04/15/2040		69,106	72,938
		85,000.000			
87264AAZ8 T-MOBILE USA INC CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.500% 04/15/2050		79,544	82,359
		100,000.000			
87612KAC6 TARGA RESOURCES CORP CALLABLE NOTES FIXE		SEMI-ANN. 6.250% 07/01/2052		501,952	531,961
		560,000.000			
87612BBS0 TARGA RESOURCES PARTNERS LP / TARGA RESO		SEMI-ANN. 4.875% 02/01/2031		100,000	89,756
		100,000.000			
87162WAK6 TD SYNnex CORP CALLABLE NOTES FIXED 2.65		SEMI-ANN. 2.650% 08/09/2031		347,488	266,059
		350,000.000			
878091BD8 TEACHERS INSURANCE & ANNUITY ASSOCIATION		SEMI-ANN. 4.900% 09/15/2044		115,551	124,158
		135,000.000			
878091BF3 TEACHERS INSURANCE & ANNUITY ASSOCIATION		SEMI-ANN. 4.270% 05/15/2047		889,573	823,438
		1,000,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER		PAGE 48 C 09109	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
878742AZ8	TECK RESOURCES LTD CALLABLE NOTES FIXED	SEMI-ANN.	5.400% 02/01/2043	860,371	946,446
			1,060,000.000		
87938WAU7	TELEFONICA EMISIONES SA CALLABLE NOTES F	SEMI-ANN.	5.213% 03/08/2047	41,294	44,442
			55,000.000		
87973PBC7	TEMASEK FINANCIAL I LTD CALLABLE MEDIUM	SEMI-ANN.	2.750% 08/02/2061	494,125	331,020
			500,000.000		
88032WBC9	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	SEMI-ANN.	3.840% 04/22/2051	399,860	285,532
			400,000.000		
88032WBD7	TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	SEMI-ANN.	3.940% 04/22/2061	399,840	277,346
			400,000.000		
880451AV1	TENNESSEE GAS PIPELINE CO LLC CALLABLE B	SEMI-ANN.	7.000% 10/15/2028	789,848	813,220
	RATINGS: BAA3 BB		760,000.000		
882484AB4	TEXAS HEALTH RESOURCES CALLABLE BOND FIX	SEMI-ANN.	3.372% 11/15/2051	234,572	241,949
			350,000.000		
882484AA6	TEXAS HEALTH RESOURCES CALLABLE BOND FIX	SEMI-ANN.	4.330% 11/15/2055	720,680	771,902
			900,000.000		
883556CM2	THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN.	2.800% 10/15/2041	118,207	125,570
			170,000.000		
88732JBD9	TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN.	4.500% 09/15/2042	41,278	44,143
			60,000.000		
88732JAY4	TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN.	5.875% 11/15/2040	61,070	65,668
			75,000.000		
88732JAJ7	TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN.	6.550% 05/01/2037	130,193	138,606
	RATINGS: BAA2 BBB		145,000.000		
88732JAU2	TIME WARNER CABLE LLC CALLABLE NOTES FIX	SEMI-ANN.	6.750% 06/15/2039	61,927	66,407
	RATINGS: BAA2 BBB		70,000.000		
88732JAN8	TIME WARNER CABLE LLC CALLABLE NOTES FIX	SEMI-ANN.	7.300% 07/01/2038	60,634	64,659
	RATINGS: BAA2 BBB		65,000.000		
89117F8Z5	TORONTO-DOMINION BANK/THE CALLABLE NOTES	QUARTERLY	FLOATING 10/31/2082	500,000	520,000
			500,000.000		
89356BAE8	TRANSCANADA TRUST CALLABLE BOND VARIABLE	SEMI-ANN.	FLOATING 09/15/2079	800,000	690,576
			800,000.000		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASE MASTER BASE CURRENCY: USD		PAGE 49 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
893574AR4 TRANSCONTINENTAL GAS PIPE LINE CO LLC CA		SEMI-ANN. 3.950% 05/15/2050		387,509	413,774
		540,000.000			
89832QAF6 TRUIST FINANCIAL CORP CALLABLE NOTES VAR		SEMI-ANN. FLOATING 12/31/2164		300,000	277,500
		300,000.000			
89838LAG9 TRUSTEES OF BOSTON COLLEGE CALLABLE BOND		SEMI-ANN. 3.129% 07/01/2052		900,000	628,897
		900,000.000			
872898AC5 TSMC ARIZONA CORP CALLABLE NOTES FIXED 2		SEMI-ANN. 2.500% 10/25/2031		696,927	578,349
		700,000.000			
902494BH5 TYSON FOODS INC CALLABLE NOTES FIXED 5.1		SEMI-ANN. 5.100% 09/28/2048		611,087	641,044
		690,000.000			
LX194289 United AirLines, Inc.-Class B Term Loan		MONTHLY 0.000% 04/21/2028		146,638	145,932
		147,375.000			
902613AD0 UBS GROUP AG CALLABLE NOTES VARIABLE USD		SEMI-ANN. FLOATING 12/31/2164		901,200	683,783
		900,000.000			
904678AQ2 UNICREDIT SPA CALLABLE MEDIUM TERM NOTE		SEMI-ANN. FLOATING 04/02/2034		363,303	275,555
		300,000.000			
904678AS8 UNICREDIT SPA CALLABLE MEDIUM TERM NOTE		SEMI-ANN. FLOATING 06/30/2035		553,000	407,291
		500,000.000			
904678AY5 UNICREDIT SPA CALLABLE NOTES VARIABLE 03		SEMI-ANN. FLOATING 06/03/2032		500,000	377,500
		500,000.000			
906548CS9 UNION ELECTRIC CO CALLABLE BOND FIXED 2.		SEMI-ANN. 2.625% 03/15/2051		99,522	63,512
		100,000.000			
907818FL7 UNION PACIFIC CORP CALLABLE NOTES FIXED		SEMI-ANN. 3.750% 02/05/2070		199,910	146,682
		200,000.000			
907818EC8 UNION PACIFIC CORP CALLABLE NOTES FIXED		SEMI-ANN. 3.875% 02/01/2055		523,144	562,276
		708,000.000			
90932LAH0 UNITED AIRLINES INC CALLABLE NOTES FIXED		SEMI-ANN. 4.625% 04/15/2029		202,688	204,613
		235,000.000			
91324PDL3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI		SEMI-ANN. 4.250% 06/15/2048		2,059,029	2,200,673
		2,530,000.000			
91324PEK4 UNITEDHEALTH GROUP INC CALLABLE NOTES FI		SEMI-ANN. 4.750% 05/15/2052		35,109	37,132
		40,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 50 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
91324PEL2 UNITEDHEALTH GROUP INC CALLABLE NOTES FI		SEMI-ANN. 4.950% 05/15/2062		382,003	404,210
		430,000.000			
91324PES7 UNITEDHEALTH GROUP INC CALLABLE NOTES FI		SEMI-ANN. 5.875% 02/15/2053		396,964	432,796
		400,000.000			
91324PET5 UNITEDHEALTH GROUP INC CALLABLE NOTES FI		SEMI-ANN. 6.050% 02/15/2063		395,280	437,170
		400,000.000			
91412NBD1 UNIVERSITY OF CHICAGO/THE CALLABLE BOND		SEMI-ANN. 2.761% 04/01/2045		143,876	150,355
		200,000.000			
92343VGL2 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 2.850% 09/03/2041		55,053	38,259
		55,000.000			
92343VGC2 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 3.700% 03/22/2061		2,295,361	1,805,338
		2,566,000.000			
927804FR0 VIRGINIA ELECTRIC AND POWER CO CALLABLE		SEMI-ANN. 4.450% 02/15/2044		292,053	310,572
		360,000.000			
928563AL9 VMWARE INC CALLABLE NOTES FIXED 2.2% 15/		SEMI-ANN. 2.200% 08/15/2031		399,212	304,525
		400,000.000			
92857WBT6 VODAFONE GROUP PLC CALLABLE NOTES FIXED		SEMI-ANN. 5.125% 06/19/2059		1,921,277	1,671,274
		1,950,000.000			
92857WBL3 VODAFONE GROUP PLC CALLABLE NOTES FIXED		SEMI-ANN. 5.000% 05/30/2038		80,435	87,849
		95,000.000			
92917CAE2 VOYA CLO 2013-1 LTD 2013-1A A1AR FLOATIN		QUARTERLY FLOATING 10/15/2030		488,675	492,269
		497,945.230			
92978GAA7 WACHOVIA MORTGAGE LOAN TRUST SERIES 2006		MONTHLY FLOATING 01/25/2037		671	290
RATINGS: VMG1 CCC		752.520			
254687DV5 WALT DISNEY CO/THE NOTES FIXED 6.55% 15/		SEMI-ANN. 6.550% 03/15/2033		170,984	177,150
		160,000.000			
92922FWE4 WAMU MORTGAGE PASS-THROUGH CERTIFICATES		MONTHLY FLOATING 08/25/2034		25,716	24,196
		25,944.650			
55903VAN3 WARNERMEDIA HOLDINGS INC CALLABLE NOTES		SEMI-ANN. 5.050% 03/15/2042		142,458	149,920
		195,000.000			
55903VAQ6 WARNERMEDIA HOLDINGS INC CALLABLE NOTES		SEMI-ANN. 5.141% 03/15/2052		403,641	357,953
		490,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 51 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
55903VAS2 WARNERMEDIA HOLDINGS INC CALLABLE NOTES		SEMI-ANN. 5.391% 03/15/2062		104,867	72,778
		100,000.000			
949746RG8 WELLS FARGO & CO CALLABLE BOND VARIABLE		SEMI-ANN. FLOATING 12/31/2164		700,000	624,036
		700,000.000			
95000U2G7 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. FLOATING 10/30/2030		1,900,000	1,619,753
		1,900,000.000			
95000U2J1 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. FLOATING 02/11/2031		200,000	166,088
		200,000.000			
95000U2U6 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. FLOATING 03/02/2033		500,340	422,682
		500,000.000			
95000U3B7 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. FLOATING 07/25/2033		500,000	473,436
		500,000.000			
95000U2Q5 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. FLOATING 04/30/2041		323,725	342,781
		480,000.000			
95000U2M4 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. FLOATING 04/04/2051		742,776	780,639
		880,000.000			
958667AA5 WESTERN MIDSTREAM OPERATING LP CALLABLE		SEMI-ANN. FLOATING 02/01/2050		345,433	293,333
		360,000.000			
960386AM2 WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		SEMI-ANN. FLOATING 09/15/2028		799,062	822,762
		855,000.000			
962166BX1 WEYERHAEUSER CO CALLABLE NOTES FIXED 4%		SEMI-ANN. 4.000% 11/15/2029		355,853	366,523
		400,000.000			
88339WAA4 WILLIAMS COS INC/THE CALLABLE NOTES FIXE		SEMI-ANN. 3.500% 10/15/2051		224,818	240,130
		350,000.000			
969457CA6 WILLIAMS COS INC/THE CALLABLE NOTES FIXE		SEMI-ANN. 5.300% 08/15/2052		258,554	243,012
		270,000.000			
96950FAK0 WILLIAMS COS INC/THE CALLABLE NOTES FIXE		SEMI-ANN. 5.800% 11/15/2043		166,529	176,900
		185,000.000			
983130AX3 WYNN LAS VEGAS LLC / WYNN LAS VEGAS CAPI		SEMI-ANN. 5.250% 05/15/2027		696,500	631,730
		700,000.000			
98422HAE6 XIAOMI BEST TIME INTERNATIONAL LTD CALLA		SEMI-ANN. 4.100% 07/14/2051		395,976	233,128
		400,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 52 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER PREFERRED -----				286,205,981	254,380,999
48128B549 JPMORGAN CHASE & CO CALLABLE PREFERRED S		CPN 4.625% USD 25		152,500	114,924
		6,100.000			
949746804 WELLS FARGO & CO PUBLIC USD 1000				1,400,000	1,659,000
		1,400.000			
TOTAL PREFERRED COMMON -----				1,552,500	1,773,924
00181T107 A-MARK PRECIOUS METALS INC COMMON STOCK				0	5,835
		168.000			
000360206 AAON INC COMMON STOCK USD 0.004				409,823	805,321
		10,692.000			
002824100 ABBOTT LABORATORIES COMMON STOCK USD 0				328,536	638,539
		5,816.000			
00287Y109 ABBVIE INC COMMON STOCK USD 0.01				402,427	708,337
		4,383.000			
G1151C101 ACCENTURE PLC COMMON STOCK USD 0.0000225				422,381	635,079
		2,380.000			
004498101 ACI WORLDWIDE INC COMMON STOCK USD 0.005				1,350,040	994,152
		43,224.000			
00507V109 ACTIVISION BLIZZARD INC COMMON STOCK USD				182,268	313,625
		4,097.000			
00724F101 ADOBE INC COMMON STOCK USD 0.0001				367,122	1,119,299
		3,326.000			
00751Y106 ADVANCE AUTO PARTS INC COMMON STOCK USD				1,528,452	1,546,903
		10,521.000			
007903107 ADVANCED MICRO DEVICES INC COMMON STOCK				381,075	323,332
		4,992.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 53 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
00766T100 AECOM COMMON STOCK USD 0.01		20,130.000		651,034	1,709,641
00846U101 AGILENT TECHNOLOGIES INC COMMON STOCK US		4,679.000		230,912	700,212
009158106 AIR PRODUCTS AND CHEMICALS INC COMMON ST		683.000		184,031	210,542
00922R105 AIR TRANSPORT SERVICES GROUP INC COMMON		0.01		2,048,779	2,409,801
012653101 ALBEMARLE CORP COMMON STOCK USD 0.01		92,756.000		124,860	346,976
H01301128 ALCON INC COMMON STOCK CHF 0.04		1,600.000		20,025	43,872
015271109 ALEXANDRIA REAL ESTATE EQUITIES INC REIT		640.000		66,324	59,288
01609W102 ALIBABA GROUP HOLDING LTD ADR USD 0.0000		407.000		1,378,556	1,030,653
01626W101 ALIGHT INC COMMON STOCK USD 0.0001		11,700.000		1,073,509	924,583
G01767105 ALKERMES PLC COMMON STOCK USD 0.01		110,596.000		149,065	76,561
02079K107 ALPHABET INC COMMON STOCK USD 0.001		2,930.000		267,227	2,157,470
02079K305 ALPHABET INC COMMON STOCK USD 0.001		24,315.000		526,526	2,210,338
02209S103 ALTRIA GROUP INC COMMON STOCK USD 0.333		25,052.000		195,996	189,102
023135106 AMAZON.COM INC COMMON STOCK USD 0.01		4,137.000		1,165,894	1,751,400
023608102 AMEREN CORP COMMON STOCK USD 0.01		20,850.000		201,375	226,746
02376R102 AMERICAN AIRLINES GROUP INC COMMON STOCK		2,550.000		574,925	189,274
		14,880.000			
		</			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 54 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
025537101 AMERICAN ELECTRIC POWER CO INC COMMON ST		6.5		56,282	55,926
		589.000			
025676206 AMERICAN EQUITY INVESTMENT LIFE HOLDING		STOCK USD 1		669,292	1,128,046
		24,727.000			
025816109 AMERICAN EXPRESS CO COMMON STOCK USD 0.2				244,188	228,422
		1,546.000			
02665T306 AMERICAN HOMES 4 RENT REIT USD 0.01				106,419	103,350
		3,429.000			
026874784 AMERICAN INTERNATIONAL GROUP INC COMMON		2.5		268,246	356,231
		5,633.000			
03027X100 AMERICAN TOWER CORP REIT USD 0.01				91,304	94,066
		444.000			
03076C106 AMERIPRISE FINANCIAL INC COMMON STOCK US				114,858	110,225
		354.000			
03073E105 AMERISOURCEBERGEN CORP COMMON STOCK USD				90,638	89,815
		542.000			
031100100 AMETEK INC COMMON STOCK USD 0.01				132,063	151,736
		1,086.000			
031162100 AMGEN INC COMMON STOCK USD 0.0001				1,184,895	2,460,674
		9,369.000			
032095101 AMPHENOL CORP COMMON STOCK USD 0.001				3,543	5,254
		69.000			
032654105 ANALOG DEVICES INC COMMON STOCK USD 0.16				225,146	453,543
		2,765.000			
03769M106 APOLLO GLOBAL MANAGEMENT INC COMMON STOC		0.0001		66,374	82,991
		1,301.000			
037833100 APPLE INC COMMON STOCK USD 0.00001				1,463,241	4,314,326
		33,205.000			
038222105 APPLIED MATERIALS INC COMMON STOCK USD 0				176,805	460,023
		4,724.000			
G6095L109 APTIV PLC COMMON STOCK USD 0.01				19,824	21,327
		229.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 55 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
03990B101 ARES MANAGEMENT CORP COMMON STOCK USD		546.000		43,232	37,368
04010E109 ARGAN INC COMMON STOCK USD 0.15		22,300.000		1,004,222	822,424
040413106 ARISTA NETWORKS INC COMMON STOCK USD 0.0		1,241.000		149,959	150,595
04206A101 ARLO TECHNOLOGIES INC COMMON STOCK USD 0		14,500.000		110,166	50,895
04247X102 ARMSTRONG WORLD INDUSTRIES INC COMMON ST 0.01		16,111.000		1,248,933	1,105,053
04335A105 ARVINAS INC COMMON STOCK USD 0.001		1,892.000		148,537	64,725
043436104 ASBURY AUTOMOTIVE GROUP INC COMMON STOCK		4,952.000		814,861	887,646
N07059210 ASML HOLDING NV NY REG SHRS USD 0.09		278.000		143,746	151,899
04621X108 ASSURANT INC COMMON STOCK USD 0.01		880.000		148,520	110,053
046353108 ASTRAZENECA PLC ADR USD		44,602.000		1,469,214	3,024,016
046513107 ATARA BIOTHERAPEUTICS INC COMMON STOCK U		54,083.000		481,472	177,392
047649108 ATKORE INC COMMON STOCK USD 0.01		13,472.000		526,405	1,527,994
053332102 AUTOZONE INC COMMON STOCK USD 0.01		79.000		55,210	194,828
053484101 AVALONBAY COMMUNITIES INC REIT USD 0.01		366.000		65,229	59,116
053611109 AVERY DENNISON CORP COMMON STOCK USD 1		758.000		132,666	137,198
G0750C108 AXALTA COATING SYSTEMS LTD COMMON STOCK		22,864.000		587,091	582,346
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 56 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
G0692U109 AXIS CAPITAL HOLDINGS LTD COMMON STOCK U		18,681.000		1,055,445	1,011,950
05465P101 AXONICS INC COMMON STOCK USD 0.0001		7,269.000		456,608	454,531
05478C105 AZEK CO INC/THE COMMON STOCK USD		31,969.000		649,164	649,610
056752108 BAIDU INC ADR USD 0.00005		8,350.000		959,286	955,073
058498106 BALL CORP COMMON STOCK USD 0		1,506.000		117,668	77,017
060505104 BANK OF AMERICA CORP COMMON STOCK USD 0.		35,928.000		944,460	1,189,935
064058100 BANK OF NEW YORK MELLON CORP/THE COMMON		0.01		47,431	48,160
070830104 BATH & BODY WORKS INC COMMON STOCK USD 0		1,058.000		109,569	132,320
071705107 BAUSCH + LOMB CORP COMMON STOCK CAD		3,140.000		483,732	488,177
075887109 BECTON DICKINSON & CO COMMON STOCK USD 1		31,475.000		367,731	449,348
07725L102 BEIGENE LTD ADR USD 0.0001		1,767.000		337,964	439,880
07831C103 BELLRING BRANDS INC COMMON STOCK USD 0.0		2,000.000		1,306,565	1,396,047
084670702 BERKSHIRE HATHAWAY INC COMMON STOCK USD		54,448.000		740,280	1,043,773
09062X103 BIOGEN INC COMMON STOCK USD 0.0005		3,379.000		985,034	2,225,329
09061G101 BIOMARIN PHARMACEUTICAL INC COMMON STOCK		8,036.000		1,020,278	1,737,597
09075V102 BIONTECH SE ADR USD		16,790.000		339,813	563,325
		3,750.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
05550J101 BJ'S WHOLESALE CLUB HOLDINGS INC COMMON	0.01	681,917	1,361,904
	20,585.000		
09215C105 BLACK KNIGHT INC COMMON STOCK USD 0.0001		29,498	25,503
	413.000		
09228F103 BLACKBERRY LTD COMMON STOCK CAD 0		513,205	103,342
	31,700.000		
09247X101 BLACKROCK INC COMMON STOCK USD 0.01		142,535	141,726
	200.000		
09581B103 BLUE OWL CAPITAL INC COMMON STOCK USD 0.		40,247	30,284
	2,857.000		
097023105 BOEING CO/THE COMMON STOCK USD 5		215,271	192,014
	1,008.000		
09857L108 BOOKING HOLDINGS INC COMMON STOCK USD 0.		146,202	225,711
	112.000		
099406100 BOOT BARN HOLDINGS INC COMMON STOCK USD		357,382	985,565
	15,764.000		
101137107 BOSTON SCIENTIFIC CORP COMMON STOCK USD		192,716	479,218
	10,357.000		
109194100 BRIGHT HORIZONS FAMILY SOLUTIONS INC COM	USD 0.001	109,902	75,720
	1,200.000		
110122108 BRISTOL-MYERS SQUIBB CO COMMON STOCK USD		1,093,640	1,321,865
	18,372.000		
11135F101 BROADCOM INC COMMON STOCK USD		684,288	785,578
	1,405.000		
122017106 BURLINGTON STORES INC COMMON STOCK USD 0		162,222	149,637
	738.000		
12685J105 CABLE ONE INC COMMON STOCK USD 0.01		289,741	291,863
	410.000		
127387108 CADENCE DESIGN SYSTEMS INC COMMON STOCK		186,103	181,844
	1,132.000		
133131102 CAMDEN PROPERTY TRUST REIT USD 0.01		33,159	21,928
	196.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 58 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
13645T100 CANADIAN PACIFIC RAILWAY LTD COMMON STOC		2,223.000		159,958	165,814
13765N107 CANNAE HOLDINGS INC COMMON STOCK USD 0.0		68,775.000		2,053,884	1,420,204
14040H105 CAPITAL ONE FINANCIAL CORP COMMON STOCK		408.000		36,703	37,928
G1890L107 CAPRI HOLDINGS LTD COMMON STOCK USD 0		3,700.000		126,691	212,084
143130102 CARMAX INC COMMON STOCK USD 0.5		7,630.000		217,499	464,591
143658300 CARNIVAL CORP COMMON STOCK USD 0.01		6,900.000		244,900	55,614
14448C104 CARRIER GLOBAL CORP COMMON STOCK USD 0.0		3,023.000		82,279	124,699
14843C105 CASTLE BIOSCIENCES INC COMMON STOCK USD		19,098.000		1,054,568	449,567
149123101 CATERPILLAR INC COMMON STOCK USD 1		1,630.000		81,577	390,483
15135B101 CENTENE CORP COMMON STOCK USD 0.001		2,136.000		108,125	175,173
125269100 CF INDUSTRIES HOLDINGS INC COMMON STOCK		1,093.000		85,318	93,124
159864107 CHARLES RIVER LABORATORIES INTERNATIONAL		COMMON STOCK USD 0.01 193.000		37,129	42,055
808513105 CHARLES SCHWAB CORP/THE COMMON STOCK USD		7,011.000		239,146	583,736
165167735 CHESAPEAKE ENERGY CORP COMMON STOCK USD		3,229.000		204,756	304,721
166764100 CHEVRON CORP COMMON STOCK USD 0.75		4,119.000		459,279	739,319
169656105 CHIPOTLE MEXICAN GRILL INC COMMON STOCK		163.000		224,234	226,161
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 59 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
H1467J104 CHUBB LTD COMMON STOCK USD 24.15		1,988.000		267,064	438,553
125523100 CIGNA GROUP/THE COMMON STOCK USD 0.01		546.000		90,063	180,912
17275R102 CISCO SYSTEMS INC COMMON STOCK USD 0.001		9,457.000		261,556	450,531
172967424 CITIGROUP INC COMMON STOCK USD 0.01		7,088.000		370,331	320,590
174610105 CITIZENS FINANCIAL GROUP INC COMMON STOC		919.000		39,515	36,181
12572Q105 CME GROUP INC COMMON STOCK USD 0.01		1,919.000		429,313	322,699
125896100 CMS ENERGY CORP COMMON STOCK USD 0.01		1,276.000		79,222	80,809
126117100 CNA FINANCIAL CORP COMMON STOCK USD 2.5		14,442.000		537,216	610,608
191216100 COCA-COLA CO/THE COMMON STOCK USD 0.25		9,686.000		478,589	616,126
192446102 COGNIZANT TECHNOLOGY SOLUTIONS CORP COMM		USD 0.01	725.000	49,769	41,463
194162103 COLGATE-PALMOLIVE CO COMMON STOCK USD 1		576.000		44,159	45,383
20030N101 COMCAST CORP COMMON STOCK USD 0.01		2,946.000		106,529	103,022
199908104 COMFORT SYSTEMS USA INC COMMON STOCK USD		7,175.000		297,457	825,699
205306103 COMPUTER PROGRAMS AND SYSTEMS INC COMMON		0.001	17,753.000	472,756	483,237
205887102 CONAGRA BRANDS INC COMMON STOCK USD 5		3,759.000		120,690	145,473
20825C104 CONOCOPHILLIPS COMMON STOCK USD 0.01		4,968.000		239,802	586,224
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 60 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
21036P108 CONSTELLATION BRANDS INC COMMON STOCK US		1,080.000		241,876	250,290
21871X109 COREBRIDGE FINANCIAL INC		7,429.000		155,660	149,026
21871N101 CORECIVIC INC		106,623.000		785,911	1,232,562
219350105 CORNING INC COMMON STOCK USD 0.5		800.000		10,569	25,552
22052L104 CORTEVA INC COMMON STOCK USD 0.01		990.000		46,781	58,192
22160N109 COSTAR GROUP INC COMMON STOCK USD 0.01		995.000		70,672	76,894
22160K105 COSTCO WHOLESALE CORP COMMON STOCK USD 0		1,047.000		195,489	477,956
127097103 COTERRA ENERGY INC		5,300.000		96,407	130,221
126327105 CS DISCO INC COMMON STOCK USD 0.005		8,660.000		353,005	54,731
126408103 CSX CORP COMMON STOCK USD 1		7,697.000		220,798	238,453
231021106 CUMMINS INC COMMON STOCK USD 2.5		1,297.000		226,736	314,250
231561101 CURTISS-WRIGHT CORP COMMON STOCK USD 1		675.000		59,039	112,718
126650100 CVS HEALTH CORP COMMON STOCK USD 0.01		3,287.000		221,490	306,316
M2682V108 CYBERARK SOFTWARE LTD COMMON STOCK USD 0		9,931.000		910,365	1,287,554
23282W605 CYTOKINETICS INC COMMON STOCK USD 0.001		4,234.000		48,300	194,002
12529R107 C4 THERAPEUTICS INC COMMON STOCK USD 0.0		36,093.000		642,612	212,949
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 61 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
235851102 DANAHER CORP COMMON STOCK USD 0.01		2,123.000		390,466	563,487
237266101 DARLING INGREDIENTS INC COMMON STOCK USD		774.000		50,598	48,445
24703L202 DELL TECHNOLOGIES INC COMMON STOCK USD		270.000		2,886	10,859
247361702 DELTA AIR LINES INC COMMON STOCK USD 0.0		14,990.000		420,724	492,571
24823R105 DENALI THERAPEUTICS INC COMMON STOCK USD		1,792.000		60,032	49,836
249906108 DESCARTES SYSTEMS GROUP INC/THE COMMON S		2,624.000		65,859	182,762
252131107 DEXCOM INC COMMON STOCK USD 0.001		1,848.000		182,425	209,268
256677105 DOLLAR GENERAL CORP COMMON STOCK USD 0.8		810.000		79,645	199,463
256746108 DOLLAR TREE INC COMMON STOCK USD 0.01		1,550.000		143,246	219,232
25746U109 DOMINION ENERGY INC COMMON STOCK USD 0		4,843.000		368,873	296,973
260557103 DOW INC COMMON STOCK USD 0.01		690.000		25,446	34,769
233331107 DTE ENERGY CO COMMON STOCK USD 0		806.000		92,517	94,729
26484T106 DUN & BRADSTREET HOLDINGS INC COMMON STO		68,420.000		1,292,208	838,829
26614N102 DUPONT DE NEMOURS INC COMMON STOCK USD 0		2,520.000		146,470	172,948
23355L106 DXC TECHNOLOGY CO COMMON STOCK USD 0.01		16,361.000		496,407	433,567
26818M108 DYNE THERAPEUTICS INC COMMON STOCK USD 0		15,210.000		206,380	176,284
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASE MASTER BASE CURRENCY: USD		PAGE 62 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
28414H103 ELANCO ANIMAL HEALTH INC COMMON STOCK US		22,411.000		420,542	273,862
285512109 ELECTRONIC ARTS INC COMMON STOCK USD 0.0		500.000		8,274	61,090
036752103 ELEVANCE HEALTH INC COMMON STOCK USD 0.0		791.000		189,021	405,759
532457108 ELI LILLY & CO COMMON STOCK USD 0		16,408.000		1,413,737	6,002,703
29355A107 ENPHASE ENERGY INC COMMON STOCK USD 0.00		316.000		98,959	83,727
29358P101 ENSIGN GROUP INC/THE COMMON STOCK USD 0.		19,216.000		734,451	1,818,026
29362U104 ENTEGRIS INC		2,845.000		10,541	186,604
26875P101 EOG RESOURCES INC COMMON STOCK USD 0.01		2,062.000		140,135	267,070
294268107 EPLUS INC COMMON STOCK USD 0.01		22,890.000		866,437	1,013,569
29444U700 EQUINIX INC REIT USD 0.001		393.000		262,214	257,427
29452E101 EQUITABLE HOLDINGS INC COMMON STOCK USD		6,029.000		146,958	173,032
29472R108 EQUITY LIFESTYLE PROPERTIES INC REIT USD		657.000		43,070	42,442
29605J106 ESAB CORP		6,303.990		258,942	295,784
29664W105 ESPERION THERAPEUTICS INC COMMON STOCK U		41,003.000		562,742	255,449
297178105 ESSEX PROPERTY TRUST INC REIT USD 0.0001		374.000		122,725	79,258
298736109 EURONET WORLDWIDE INC COMMON STOCK USD 0		13,317.000		1,326,254	1,256,858
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 63 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
29977A105 EVERCORE INC COMMON STOCK USD 0.01		1,961.000		178,624	213,906
30040P103 EVERTEC INC COMMON STOCK USD 0.01		23,097.000		768,507	747,881
30161N101 EXELON CORP COMMON STOCK USD 0		4,975.000		216,827	215,069
30225T102 EXTRA SPACE STORAGE INC REIT USD 0.01		534.000		98,490	78,594
30231G102 EXXON MOBIL CORP COMMON STOCK USD 0		8,470.000		746,259	934,241
31428X106 FEDEX CORP COMMON STOCK USD 0.1		8,725.000		1,082,294	1,511,170
31572Q808 FIBROGEN INC COMMON STOCK USD 0.01		20,020.000		772,071	320,720
31620M106 FIDELITY NATIONAL INFORMATION SERVICES I STOCK USD 0.01		2,300.000		170,226	156,055
316773100 FIFTH THIRD BANCORP COMMON STOCK USD 0		5,967.000		132,998	195,777
336433107 FIRST SOLAR INC COMMON STOCK USD 0.001		142.000		22,711	21,270
337738108 FISERV INC COMMON STOCK USD 0.01		5,357.000		578,161	541,432
33829M101 FIVE BELOW INC COMMON STOCK USD 0.01		7,415.000		481,192	1,311,491
338307101 FIVE9 INC COMMON STOCK USD 0.001		10,978.000		1,407,761	744,967
339041105 FLEETCOR TECHNOLOGIES INC		1,762.000		426,715	323,644
Y2573F102 FLEX LTD COMMON STOCK USD 0		54,190.000		450,866	1,162,917
339750101 FLOOR & DECOR HOLDINGS INC COMMON STOCK		12,385.000		432,899	862,368
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 64 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE		
302491303 FMC CORP COMMON STOCK USD 0.1	638.000	82,993	79,622		
34417P100 FOCUS FINANCIAL PARTNERS-A	29,300.000	1,512,413	1,092,011		
34959E109 FORTINET INC COMMON STOCK USD 0.001	2,916.000	131,507	142,563		
35138V102 FOX FACTORY HOLDING CORP COMMON STOCK US	8,655.000	864,370	789,596		
35671D857 FREEPORT-MCMORAN INC COMMON STOCK USD 0.	1,300.000	56,166	49,400		
358039105 FRESHPET INC COMMON STOCK USD 0.001	10,210.000	688,024	538,782		
302635206 FS KKR CAPITAL CORP COMMON STOCK USD 0.0	30,918.330	670,887	541,071		
369550108 GENERAL DYNAMICS CORP COMMON STOCK USD 1	170.000	26,744	42,179		
369604301 GENERAL ELECTRIC CO COMMON STOCK USD 0.0	8,197.000	600,927	686,827		
37247D106 GENWORTH FINANCIAL INC COMMON STOCK USD	213,573.000	717,676	1,129,801		
375558103 GILEAD SCIENCES INC COMMON STOCK USD 0.0	954.000	83,641	81,901		
37940X102 GLOBAL PAYMENTS INC COMMON STOCK USD 0	2,627.000	399,932	260,914		
M5216V106 GLOBAL-E ONLINE LTD COMMON STOCK USD	19,912.000	440,481	410,984		
L44385109 GLOBANT SA COMMON STOCK USD 1.2	5,954.000	381,590	1,001,225		
38141G104 GOLDMAN SACHS GROUP INC/THE COMMON STOCK	1,087.000	237,975	373,254		
38267D109 GOOSEHEAD INSURANCE INC COMMON STOCK USD	13,952.000	702,891	479,112		
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 65 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
39813G109 GRID DYNAMICS HOLDINGS INC USD 0.0001		56,847.000		1,233,516	637,823
406216101 HALLIBURTON CO COMMON STOCK USD 2.5		8,064.000		156,864	317,318
416515104 HARTFORD FINANCIAL SERVICES GROUP INC/TH		STOCK USD 0.01		250,705	331,984
40412C101 HCA HEALTHCARE INC COMMON STOCK USD 0.01		4,378.000		33,177	71,268
42226A107 HEALTHEQUITY INC COMMON STOCK USD 0.0001		297.000		1,159,341	1,366,312
42328H109 HELIOS TECHNOLOGIES INC COMMON STOCK USD		22,166.000		983,022	1,102,083
42809H107 HESS CORP COMMON STOCK USD 1		20,244.000		350,360	724,842
42824C109 HEWLETT PACKARD ENTERPRISE CO COMMON STO		0.01		379,938	521,573
403949100 HF SINCLAIR CORP COMMON STOCK USD		32,680.000		221,355	471,888
43300A203 HILTON WORLDWIDE HOLDINGS INC COMMON STO		0.01		92,684	157,950
437076102 HOME DEPOT INC/THE COMMON STOCK USD 0.05		1,250.000		445,087	813,024
438516106 HONEYWELL INTERNATIONAL INC COMMON STOCK		2,574.000		355,113	469,746
40434L105 HP INC COMMON STOCK USD 0.01		2,192.000		247,310	465,953
444859102 HUMANA INC COMMON STOCK USD 0.1666666		17,341.000		191,455	266,851
446150104 HUNTINGTON BANCSHARES INC/OH COMMON STOC		521.000		227,102	281,366
449253103 IAA INC COMMON STOCK EUR 0.01		19,955.000		747,713	870,480
		21,762.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 66 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
44930G107 ICU MEDICAL INC COMMON STOCK USD 0.1		3,610.000		575,417	568,503
45167R104 IDEX CORP COMMON STOCK USD 0.01		760.000		52,921	173,531
452327109 ILLUMINA INC COMMON STOCK USD 0.01		442.000		98,745	89,372
45687V106 INGERSOLL RAND INC COMMON STOCK USD 0.01		4,186.000		147,755	218,719
457030104 INGLES MARKETS INC COMMON STOCK USD 0.05		9,649.000		323,081	930,743
457730109 INSPIRE MEDICAL SYSTEMS INC COMMON STOCK		4,923.000		309,496	1,240,005
458140100 INTEL CORP COMMON STOCK USD 0.001		49,145.000		1,852,941	1,298,902
45866F104 INTERCONTINENTAL EXCHANGE INC COMMON STO		0.01	2,048.000	187,806	210,104
460146103 INTERNATIONAL PAPER CO COMMON STOCK USD		1,477.000		63,659	51,149
46116X101 INTRA-CELLULAR THERAPIES INC COMMON STOC		0.0001	17,206.000	419,160	910,542
461202103 INTUIT INC COMMON STOCK USD 0.01		1,697.000		292,438	660,506
46120E602 INTUITIVE SURGICAL INC COMMON STOCK USD		1,426.000		180,317	378,389
G491BT108 INVESCO LTD COMMON STOCK USD 0.2		2,050.000		45,842	36,880
46266C105 IQVIA HOLDINGS INC COMMON STOCK USD 0.01		70.000		8,888	14,342
M6158M104 ITURAN LOCATION AND CONTROL LTD COMMON S		0.333333	10,080.000	239,470	212,990
466313103 JABIL INC COMMON STOCK USD 0.001		5,500.000		172,098	375,100
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 67 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
46982L108 JACOBS SOLUTIONS INC COMMON STOCK USD 1		6,700.000		320,942	804,469
445658107 JB HUNT TRANSPORT SERVICES INC COMMON ST		0.01792.000		140,601	138,093
477143101 JETBLUE AIRWAYS CORP COMMON STOCK USD 0.		3,100.000		33,791	20,088
M6191J100 JFROG LTD COMMON STOCK USD		29,671.000		641,556	632,882
478160104 JOHNSON & JOHNSON COMMON STOCK USD 1		5,362.000		813,600	947,197
46625H100 JPMORGAN CHASE & CO COMMON STOCK USD 1		12,365.000		1,195,018	1,658,147
49271V100 KEURIG DR PEPPER INC COMMON STOCK USD 0.		4,860.000		227,119	173,308
49338L103 KEYSIGHT TECHNOLOGIES INC COMMON STOCK U		1,650.000		51,388	282,266
494368103 KIMBERLY-CLARK CORP COMMON STOCK USD 1.2		729.000		95,951	98,962
482480100 KLA CORP COMMON STOCK USD 0.001		2,458.000		399,364	926,740
M6372Q113 KORNIT DIGITAL LTD COMMON STOCK USD 0.01		18,919.000		636,560	434,569
500754106 KRAFT HEINZ CO/THE COMMON STOCK USD 0.01		1,798.000		64,292	73,197
501575104 KYMERA THERAPEUTICS INC COMMON STOCK USD		4,802.000		110,697	119,858
512807108 LAM RESEARCH CORP COMMON STOCK USD 0.001		300.000		120,638	126,090
517834107 LAS VEGAS SANDS CORP COMMON STOCK USD 0.		2,527.000		118,892	121,473
527064109 LESLIE'S INC COMMON STOCK USD 0.001		58,581.000		782,066	715,274
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 68 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
50187T106 LGI HOMES INC COMMON STOCK USD 0.01		9,999.000		733,906	925,907
G9001E102 LIBERTY LATIN AMERICA LTD COMMON STOCK U		21,700.000		378,052	163,401
G9001E128 LIBERTY LATIN AMERICA LTD COMMON STOCK U		21,686.000		379,034	164,814
G5494J103 LINDE PLC/OLD COMMON STOCK HUF 0.001		1,928.000		397,838	628,875
G5509L101 LIVANOVA PLC COMMON STOCK USD 1		970.000		47,386	53,874
538034109 LIVE NATION ENTERTAINMENT INC COMMON STO 0.01		490.000		27,900	34,173
501889208 LKQ CORP COMMON STOCK USD 0.01		43,384.000		1,241,304	2,317,139
548661107 LOWE'S COS INC COMMON STOCK USD 0.5		890.000		84,972	177,324
55087P104 LYFT INC COMMON STOCK USD 0.00001		3,410.000		131,653	37,578
502431109 L3HARRIS TECHNOLOGIES INC COMMON STOCK U		1,105.000		188,388	230,072
559222401 MAGNA INTERNATIONAL INC COMMON STOCK CAD		1,337.000		70,788	75,113
56585A102 MARATHON PETROLEUM CORP COMMON STOCK USD		1,903.000		102,946	221,490
571903202 MARRIOTT INTERNATIONAL INC/MD COMMON STO 0.01		1,173.000		119,501	174,648
571748102 MARSH & MCLENNAN COS INC COMMON STOCK US		2,893.000		209,820	478,734
573874104 MARVELL TECHNOLOGY INC COMMON STOCK USD		2,793.000		120,114	103,453
57636Q104 MASTERCARD INC COMMON STOCK USD 0.0001		2,050.000		376,702	712,847
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 69 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
57686G105 MATSON INC COMMON STOCK USD 0		300.000		11,238	18,753
577081102 MATTEL INC COMMON STOCK USD 1		23,340.000		427,922	416,386
57776J100 MAXLINEAR INC COMMON STOCK USD		4,000.000		86,972	135,800
580135101 MCDONALD'S CORP COMMON STOCK USD 0.01		1,844.000		350,801	485,949
580589109 MCGRATH RENTCORP COMMON STOCK USD 0		8,600.000		651,834	849,164
58155Q103 MCKESSON CORP COMMON STOCK USD 0.01		394.000		111,838	147,797
552690109 MDU RESOURCES GROUP INC COMMON STOCK USD		32,612.000		848,845	989,448
58506Q109 MEDPACE HOLDINGS INC COMMON STOCK USD 0.		7,330.000		558,427	1,556,965
G5960L103 MEDTRONIC PLC COMMON STOCK USD 0.1		1,327.000		112,767	103,134
58933Y105 MERCK & CO INC COMMON STOCK USD 0.5		5,982.000		551,478	663,703
30303M102 META PLATFORMS INC COMMON STOCK USD 0.00		5,254.000		666,605	632,266
59156R108 METLIFE INC COMMON STOCK USD 0.01		3,449.000		157,928	249,604
592688105 METTLER-TOLEDO INTERNATIONAL INC COMMON 0.01		75.000		88,751	108,409
552953101 MGM RESORTS INTERNATIONAL COMMON STOCK U		2,800.000		115,301	93,884
595112103 MICRON TECHNOLOGY INC COMMON STOCK USD 0		19,321.000		425,312	965,664
594918104 MICROSOFT CORP COMMON STOCK USD 0.000006		24,288.000		1,719,856	5,824,748
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 70 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
60646V105 MISTER CAR WASH INC COMMON STOCK USD 0.0		78,219.000		1,189,761	721,961
60741F104 MOBILEYE GLOBAL INC COMMON STOCK USD 0.0		1,162.000		24,402	40,740
60770K107 MODERNA INC COMMON STOCK USD 0.0001		1,192.000		314,126	214,107
60855R100 MOLINA HEALTHCARE INC COMMON STOCK USD 0		469.000		142,702	154,873
60871R209 MOLSON COORS BEVERAGE CO COMMON STOCK US		18,959.000		889,712	976,768
609207105 MONDELEZ INTERNATIONAL INC COMMON STOCK		4,636.000		216,915	308,989
60937P106 MONGODB INC COMMON STOCK USD 0.001		251.000		50,651	49,407
609839105 MONOLITHIC POWER SYSTEMS INC COMMON STOC		0.001		128,624	110,326
61174X109 MONSTER BEVERAGE CORP COMMON STOCK USD 0		312.000		201,070	266,009
617446448 MORGAN STANLEY COMMON STOCK USD 0.01		2,620.000		266,486	542,768
55354G100 MSCI INC COMMON STOCK USD 0.01		6,384.000		128,815	135,830
626755102 MURPHY USA INC COMMON STOCK USD 0.01		292.000		403,972	965,531
63947X101 NCINO INC COMMON STOCK USD		3,454.000		1,171,439	602,435
62886E108 NCR CORP COMMON STOCK USD 0.01		22,785.000		1,336,617	1,002,697
640268108 NEKTAR THERAPEUTICS COMMON STOCK USD 0.0		42,832.000		72,480	8,362
640491106 NEOGEN CORP COMMON STOCK USD 0.16		3,700.000		2,113,973	1,218,050
		79,977.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 71 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
64110D104 NETAPP INC COMMON STOCK USD 0.001		6,000.000		211,093	360,360
64110L106 NETFLIX INC COMMON STOCK USD 0.001		1,275.000		332,725	375,972
651229106 NEWELL BRANDS INC COMMON STOCK USD 1		10,000.000		189,925	130,800
65158N102 NEWMARK GROUP INC COMMON STOCK USD 0.01		48,162.000		501,783	383,851
65339F101 NEXTERA ENERGY INC COMMON STOCK USD 0.01		5,110.000		303,603	427,196
654106103 NIKE INC COMMON STOCK USD 0		4,117.000		367,628	481,730
65487U108 NKARTA INC COMMON STOCK USD		22,684.000		259,679	135,877
629209305 NMI HOLDINGS INC COMMON STOCK USD 0.01		24,668.000		500,455	515,561
656568508 NORTEL NETWORKS CORP COMMON STOCK CAD 0		227.000		0	0
665859104 NORTHERN TRUST CORP COMMON STOCK USD 1.6		4,320.000		367,322	382,277
668771108 NORTONLIFELOCK INC COMMON STOCK		3,021.000		68,954	64,740
G66721104 NORWEGIAN CRUISE LINE HOLDINGS LTD COMMO		USD 0.001	100.000	3,995	1,224
M7516K103 NOVA LTD COMMON STOCK USD 0.01		16,308.000		1,556,591	1,332,037
66987V109 NOVARTIS AG ADR USD		6,420.000		306,108	582,422
670100205 NOVO NORDISK A/S ADR USD		279.000		37,168	37,760
67080M103 NURIX THERAPEUTICS INC COMMON STOCK USD		18,149.000		413,175	199,276
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 72 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
67059N108 NUTANIX INC COMMON STOCK USD 0.000025		5,700.000		80,879	148,485
67077M108 NUTRIEN LTD		574.000		54,337	41,919
67066G104 NVIDIA CORP COMMON STOCK USD 0.001		7,457.000		900,493	1,089,766
62944T105 NVR INC COMMON STOCK USD 0.01		24.000		103,977	110,702
67103H107 O'REILLY AUTOMOTIVE INC COMMON STOCK USD		304.000		99,957	256,585
679295105 OKTA INC COMMON STOCK USD		2,400.000		116,506	163,992
679580100 OLD DOMINION FREIGHT LINE INC COMMON STO		790.000		208,587	224,186
681116109 OLLIE'S BARGAIN OUTLET HOLDINGS INC COMM		USD 0.001		1,257,620	870,568
68373J104 OPEN LENDING CORP COMMON STOCK USD		18,586.000		1,425,076	309,501
68389X105 ORACLE CORP COMMON STOCK USD 0.01		45,852.000		327,281	572,180
68622V106 ORGANON & CO COMMON STOCK 0.01		7,000.000		24	20
68902V107 OTIS WORLDWIDE CORP COMMON STOCK USD 0.0		.700		99,759	122,320
69047Q102 OVINTIV INC COMMON STOCK USD		1,562.000		206,191	278,043
693718108 PACCAR INC COMMON STOCK USD 1		5,483.000		106,497	146,871
695156109 PACKAGING CORP OF AMERICA COMMON STOCK U		1,484.000		77,417	90,304
697435105 PALO ALTO NETWORKS INC COMMON STOCK USD		706.000		15,666	32,094
		230.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 73 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
703395103 PATTERSON COS INC COMMON STOCK USD 0.01		20,023.000		605,243	561,245
70438V106 PAYLOCITY HOLDING CORP COMMON STOCK USD		6,836.000		611,884	1,327,961
70450Y103 PAYPAL HOLDINGS INC COMMON STOCK USD 0.0		2,000.000		66,851	142,440
58502B106 PEDIATRIX MEDICAL GROUP INC COMMON STOCK		26,233.000		621,429	389,822
70805E109 PENNANT GROUP INC/THE COMMON STOCK USD 0		11,149.000		197,678	122,416
713448108 PEPSICO INC COMMON STOCK USD 0.017		2,807.000		337,477	507,113
714046109 PERKINELMER INC COMMON STOCK USD 1		1,910.000		79,204	267,820
71424F105 PERMIAN RESOURCES		105,712.000		757,678	993,693
717081103 PFIZER INC COMMON STOCK USD 0.05		8,687.000		435,544	445,122
69331C108 PG&E CORP COMMON STOCK USD 0		17,591.000		208,828	286,030
718172109 PHILIP MORRIS INTERNATIONAL INC COMMON S		4,837.000		442,394	489,553
72346Q104 PINNACLE FINANCIAL PARTNERS INC COMMON S		21,279.000		1,455,957	1,561,879
723787107 PIONEER NATURAL RESOURCES CO COMMON STOC		3,396.000		477,326	775,612
731068102 POLARIS INC COMMON STOCK USD 0.01		7,591.000		836,122	766,691
693506107 PPG INDUSTRIES INC COMMON STOCK USD 1.66		251.000		30,653	31,561
74051N102 PREMIER INC COMMON STOCK USD 0.01		48,166.000		1,726,800	1,684,847
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 74 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
742718109 PROCTER & GAMBLE CO/THE COMMON STOCK USD		5,179.000		527,686	784,929
74340W103 PROLOGIS INC REIT USD 0.01		2,263.000		185,222	255,108
74460D109 PUBLIC STORAGE REIT USD 0.1		441.000		148,106	123,564
745848101 PULMONX CORP COMMON STOCK USD 0.001		9,100.000		267,416	76,713
74624M102 PURE STORAGE INC COMMON STOCK USD 0.0001		1,718.000		49,895	45,974
747525103 QUALCOMM INC COMMON STOCK USD 0.0001		5,750.000		380,224	632,155
750236101 RADIAN GROUP INC COMMON STOCK USD 0.001		30,760.000		626,886	586,593
750917106 RAMBUS INC COMMON STOCK USD 0.001		11,500.000		213,944	411,930
753422104 RAPID7 INC COMMON STOCK USD 0.01		18,196.000		649,421	618,300
754730109 RAYMOND JAMES FINANCIAL INC COMMON STOCK		9,130.000		667,246	975,541
75513E101 RAYTHEON TECHNOLOGIES CORP COMMON STOCK		399.000		36,061	40,267
75524B104 RBC BEARINGS INC COMMON STOCK USD 0.01		6,246.000		842,807	1,307,600
75886F107 REGENERON PHARMACEUTICALS INC COMMON STO		0.001		175,571	217,890
G7496G103 RENAISSANCERE HOLDINGS LTD COMMON STOCK		1,069.000		160,206	196,942
76169C100 REXFORD INDUSTRIAL REALTY INC REIT USD 0		1,551.000		106,438	84,747
76954A103 RIVIAN AUTOMOTIVE INC COMMON STOCK USD 0		3,880.000		302,640	71,508
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 75 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
773903109 ROCKWELL AUTOMATION INC COMMON STOCK USD		679.000		114,565	174,890
776696106 ROPER TECHNOLOGIES INC COMMON STOCK USD		787.000		250,290	340,055
778296103 ROSS STORES INC COMMON STOCK USD 0.01		7,092.000		361,268	823,168
V7780T103 ROYAL CARIBBEAN CRUISES LTD COMMON STOCK		2,400.000		111,677	118,632
749685103 RPM INTERNATIONAL INC COMMON STOCK USD 0		1,032.000		83,578	100,568
78409V104 S&P GLOBAL INC COMMON STOCK USD 1		1,052.000		389,922	352,357
78709Y105 SAIA INC COMMON STOCK USD 0.001		447.000		108,612	93,727
79466L302 SALESFORCE INC COMMON STOCK USD 0.001		5,892.000		927,572	781,220
800677106 SANGAMO THERAPEUTICS INC COMMON STOCK US		72,021.000		554,968	226,146
78410G104 SBA COMMUNICATIONS CORP REIT USD 0.01		1,426.000		439,498	399,722
81181C104 SEAGEN INC COMMON STOCK USD 0.001		700.000		22,920	89,957
81211K100 SEALED AIR CORP COMMON STOCK USD 0.1		2,436.000		112,384	121,508
816851109 SEMPRA ENERGY COMMON STOCK USD 0		1,029.000		139,592	159,022
81762P102 SERVICENOW INC COMMON STOCK USD 0.001		622.000		258,251	241,504
824348106 SHERWIN-WILLIAMS CO/THE COMMON STOCK USD		1,308.000		283,713	310,428
82669G104 SIGNATURE BANK		686.000		156,772	79,041
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 76 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
82710M100 SILK ROAD MEDICAL INC COMMON STOCK USD 0		16,084.000		643,265	850,039
828806109 SIMON PROPERTY GROUP INC REIT USD 0.0001		755.000		88,809	88,697
82982L103 SITEONE LANDSCAPE SUPPLY INC COMMON STOC		9,915.000		1,045,402	1,163,228
82982T106 SITIME CORP COMMON STOCK USD 0.0001		4,331.000		858,256	440,116
83125X103 SLEEP NUMBER CORP		6,329.000		404,102	164,427
78454L100 SM ENERGY CO COMMON STOCK USD 0.01		19,367.000		639,514	674,553
835699307 SONY GROUP CORP ADR USD		10,900.000		294,386	831,452
842587107 SOUTHERN CO/THE COMMON STOCK USD 5		4,913.000		282,789	350,837
844741108 SOUTHWEST AIRLINES CO COMMON STOCK USD 1		37,240.000		688,722	1,253,871
844895102 SOUTHWEST GAS HOLDINGS INC COMMON STOCK		9,830.000		663,911	608,280
845467109 SOUTHWESTERN ENERGY CO COMMON STOCK USD		15,500.000		225,068	90,675
78469C103 SP PLUS CORP COMMON STOCK USD 0.001		24,372.000		572,445	846,196
84763M102 SPECTRUM GROUP INTERNATIONAL INC		339.000		0	230,520
848637104 SPLUNK INC COMMON STOCK USD 0.001		9,600.000		1,152,161	826,464
85209W109 SPROUT SOCIAL INC COMMON STOCK USD 0.000		12,082.000		662,426	682,150
854502101 STANLEY BLACK & DECKER INC COMMON STOCK		1,982.000		188,984	148,888
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 77 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
855244109 STARBUCKS CORP COMMON STOCK USD 0.001		3,095.000		254,161	307,024
858119100 STEEL DYNAMICS INC COMMON STOCK USD 0.00		375.000		38,135	36,638
85914M107 STEPSTONE GROUP INC COMMON STOCK USD 0.0		41,491.000		1,311,482	1,044,743
G8473T100 STERIS PLC COMMON STOCK USD 75		394.000		90,531	72,768
863667101 STRYKER CORP COMMON STOCK USD 0.1		931.000		130,877	227,620
866674104 SUN COMMUNITIES INC REIT USD 0.01		105.000		14,700	15,015
78486Q101 SVB FINANCIAL GROUP COMMON STOCK USD 0.0		313.000		99,694	72,034
871607107 SYNOPSYS INC COMMON STOCK USD 0.01		775.000		254,700	247,450
871829107 SYSCO CORP COMMON STOCK USD 1		1,100.000		86,250	84,095
872590104 T-MOBILE US INC COMMON STOCK USD 0.0001		4,698.000		561,527	657,720
87652V109 TASKUS INC COMMON STOCK USD 0.01		26,632.000		1,150,201	450,081
87162W100 TD SYNEX CORP COMMON STOCK USD 0.001		17,454.000		1,746,291	1,653,068
879360105 TELEDYNE TECHNOLOGIES INC COMMON STOCK U		614.000		200,244	245,545
294821608 TELEFONAKTIEBOLAGET LM ERICSSON ADR USD		43,800.000		421,239	255,792
880770102 TERADYNE INC COMMON STOCK USD 0.125		1,830.000		40,450	159,851
88160R101 TESLA INC COMMON STOCK USD 0.001		6,450.000		1,140,766	794,511
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 78 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
882508104 TEXAS INSTRUMENTS INC COMMON STOCK USD 1		9,688.000		456,166	1,600,651
883203101 TEXTRON INC COMMON STOCK USD 0.125		3,930.000		178,417	278,244
518439104 THE ESTEE LAUDER COMPANIES INC		806.000		192,889	199,977
883556102 THERMO FISHER SCIENTIFIC INC COMMON STOC		2,305.000		399,887	1,269,340
872540109 TJX COS INC/THE COMMON STOCK USD 1		6,455.000		170,184	513,818
89151E109 TOTALENERGIES SE ADR USD		3,167.000		149,243	196,607
892672106 TRADEWEB MARKETS INC COMMON STOCK USD 0.		6,510.000		179,696	422,694
G8994E103 TRANE TECHNOLOGIES PLC COMMON STOCK USD		1,354.000		254,621	227,594
893641100 TRANSDIGM GROUP INC COMMON STOCK USD 0.0		254.000		152,119	159,931
H8817H100 TRANSOCEAN LTD COMMON STOCK USD 0.1		31,500.000		625,495	143,640
89400J107 TRANSUNION COMMON STOCK USD 0.01		1,013.000		85,374	57,488
896215209 TRIMAS CORP COMMON STOCK USD 0.01		13,419.000		318,009	372,243
896239100 TRIMBLE INC COMMON STOCK USD 0.001		11,825.000		164,732	597,872
90353T100 UBER TECHNOLOGIES INC COMMON STOCK USD 0		1,400.000		48,145	34,622
90384S303 ULTA BEAUTY INC COMMON STOCK USD 0.01		223.000		55,582	104,603
904708104 UNIFIRST CORP/MA COMMON STOCK USD 0.1		9,394.000		1,501,773	1,812,948
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 79 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
910047109 UNITED AIRLINES HOLDINGS INC COMMON STOC		10,832.000		393,410	408,366
911312106 UNITED PARCEL SERVICE INC COMMON STOCK U		1,730.000		147,310	300,743
911363109 UNITED RENTALS INC COMMON STOCK USD 0.01		373.000		96,577	132,572
91324P102 UNITEDHEALTH GROUP INC COMMON STOCK USD		2,359.000		593,372	1,250,695
91336L107 UNIVAR SOLUTIONS INC COMMON STOCK USD 0.		30,741.000		711,362	977,564
91347P105 UNIVERSAL DISPLAY CORP COMMON STOCK USD		1,100.000		31,019	118,844
902973304 US BANCORP COMMON STOCK USD 0.01		5,779.000		251,272	252,022
91913Y100 VALERO ENERGY CORP COMMON STOCK USD 0.01		3,600.000		205,574	456,696
922475108 VEEVA SYSTEMS INC COMMON STOCK USD 0.000		225.000		39,358	36,311
92343V104 VERIZON COMMUNICATIONS INC COMMON STOCK		10,593.000		479,350	417,364
92511U102 VERRA MOBILITY CORP COMMON STOCK USD 0.0		7,877.000		107,363	108,939
92532F100 VERTEX PHARMACEUTICALS INC COMMON STOCK		573.000		104,814	165,471
92552R406 VIAD CORP COMMON STOCK USD 1.5		15,065.000		634,861	367,435
92556V106 VIATRIS INC COMMON STOCK USD		15,625.000		154,682	173,906
926400102 VICTORIA'S SECRET & CO COMMON STOCK USD		1,907.000		49,518	68,232
92826C839 VISA INC COMMON STOCK USD 0.0001		6,628.000		620,233	1,377,033
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92840M102 VISTRA CORP COMMON STOCK USD 0.01	43,832.000	924,601	1,016,902
928563402 VMWARE INC COMMON STOCK USD 0.01	130.000	3,080	15,959
928881101 VONTIER CORP COMMON STOCK USD 0.0001	41,842.000	1,011,010	808,806
929089100 VOYA FINANCIAL INC COMMON STOCK USD 0.01	477.000	30,270	29,331
929160109 VULCAN MATERIALS CO COMMON STOCK USD 1	558.000	98,706	97,711
931142103 WALMART INC COMMON STOCK USD 0.1	3,912.000	469,795	554,682
254687106 WALT DISNEY CO/THE COMMON STOCK USD 0.01	8,713.000	836,475	756,985
94106B101 WASTE CONNECTIONS INC COMMON STOCK	1,509.000	122,510	200,033
Y95308105 WAVE LIFE SCIENCES LTD COMMON STOCK USD	4,000.000	40,530	28,000
92939U106 WEC ENERGY GROUP INC COMMON STOCK USD 0.	1,471.000	127,995	137,921
949746101 WELLS FARGO & CO COMMON STOCK USD 1.666	44,150.000	1,815,370	1,822,954
95040Q104 WELLTOWER INC	1,807.000	103,789	118,449
952845105 WEST FRASER TIMBER CO LTD COMMON STOCK C	353.000	32,605	25,518
955306105 WEST PHARMACEUTICAL SERVICES INC COMMON 0.25	144.000	55,873	33,890
958102105 WESTERN DIGITAL CORP COMMON STOCK USD 0.	4,904.000	177,573	154,721
96145D105 WESTROCK CO COMMON STOCK USD 0.01	956.000	42,133	33,613

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 81 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
96208T104 WEX INC COMMON STOCK USD 0.01		7,386.000		1,190,828	1,208,719
962166104 WEYERHAEUSER CO REIT USD 1.25		743.000		21,656	23,033
963320106 WHIRLPOOL CORP COMMON STOCK USD 1		3,430.000		496,793	485,208
G9618E107 WHITE MOUNTAINS INSURANCE GROUP LTD COMM USD 1		1,616.000		1,452,018	2,285,557
971378104 WILLSCOT MOBILE MINI HOLDINGS CORP COMMO USD 0.0001		2,638.000		109,637	119,158
977852102 WOLFSPEED INC		3,100.000		80,327	214,024
98138H101 WORKDAY INC COMMON STOCK USD 0.001		274.000		63,670	45,848
981475106 WORLD FUEL SERVICES CORP COMMON STOCK US		15,054.000		460,428	411,426
983134107 WYNN RESORTS LTD COMMON STOCK USD 0.01		1,392.000		112,803	114,798
98389B100 XCEL ENERGY INC COMMON STOCK USD 2.5		645.000		42,874	45,221
98423F109 XOMETRY INC COMMON STOCK USD 0.000001		5,400.000		172,103	174,042
98379L100 XPEL INC COMMON STOCK USD		15,471.000		1,125,689	929,188
98422D105 XPENG INC ADR		10,400.000		213,661	103,376
985817105 YELP INC COMMON STOCK USD 0.000001		23,547.000		779,707	643,775
98585X104 YETI HOLDINGS INC COMMON STOCK USD 0.01		23,973.000		920,555	990,325
98956P102 ZIMMER BIOMET HOLDINGS INC COMMON STOCK		8,504.000		952,792	1,084,260
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 82 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
98888T107 ZIMVIE INC COMMON STOCK USD 0.01		460.000		13,073	4,296
98980B103 ZIPRECRUITER INC COMMON STOCK USD 0.0000		60,926.000		1,363,363	1,000,405
98978V103 ZOETIS INC COMMON STOCK USD 0.01		1,521.000		243,618	222,903
98980L101 ZOOM VIDEO COMMUNICATIONS INC COMMON STO		0.001		114,649	35,902
TOTAL COMMON		530.000		189,171,112	236,986,728
PARTNERSHIP/JOINT VENTURE INTERESTS					

AAN9997C2 CERBERUS INSTITUTIONAL REAL ESTATE PARTN		L.P.		3,523,764	9,676,827
ABB9971D1 CIREP V INSTITUTIONAL FEEDER, L.P.		1,000.000		27,785,168	33,692,753
AAN9999C0 EIG ENERGY FUND XIV		1,000.000		14,799,066	917,251
AAN9919D5 FORTRESS CREDIT OPPORTUNITY FUND		1,000.000		5,007,819	1,182,684
AAN9920D2 GALEN PARTNERS IV, L.P.		1,000.000		0	16,697
AAW9974R6 GLOBAL INFRASTRUCTURE PARTNERS IV-B FEED		L.P.		31,314,026	31,813,566
AAN9928D4 GSO CAPITAL SOLUTIONS FUND II LP COMMON		1,000.000		9,675,929	2,331,785
AAN9930D0 H/2 SPECIAL OPPORTUNITIES IV LP COMMON S		1,000.000		19,581,283	23,541,209
AAS9951Z0 INVICTUS OPPORTUNITY FUND II LP		1,000.000		43,586,450	39,100,710
AAV9954R1 OAK STREET REAL ESTATE CAPITAL NET LEASE		FUND LP		41,287,056	50,959,078
		1,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
AAN9956C1 OAKTREE EXPANDED HIGH YIELD FUND LP LTD	1,489,090.560	109,395,037	82,749,133
AAN9950D5 OAKTREE REAL ESTATE OPPORTUNITIES FUND V	1,000.000	5,065,060	9,213,164
AAN9952D3 PEG SECONDARY PRIVATE EQUITY INVESTORS L	1,000.000	14,821,308	2,811,005
AAN9901D5 TPG PARTNERS II, L.P. & AFFILIATED PARTN	1,000.000	12,545,287	1,339,669
AAW9952S0 WHITEHORSE LIQUIDITY PARTNERS (OFFSHORE	COMMON STOCK USD 1,000.000	16,240,353	29,126,869
ABJ9918I8 WHITEHORSE LIQUIDITY PARTNERS (OFFSHORE)	1,000.000	12,235,994	13,841,553
ABB9979M3 WHITEHORSE LIQUIDITY PARTNERS INC COMMON	1,000.000	20,723,538	30,080,302
TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS -----		387,587,138	362,394,255
AAW9965D8 BLACKROCK MSCI EAFE EQUITY INDEX NON-LEN	OPEN-END FUND USD 2,087,536.890	51,845,985	58,380,487
ABG9983Z3 INTERMEDIATE GOVERNMENT BOND INDEX FUND	FUND USD 2,717,049.240	35,502,735	33,346,074
AAX9992R3 INTERMEDIATE GOVERNMENT BOND INDEX NON-L	FUND 5,871,880.830	76,770,598	72,065,006
AAN9977C6 NCS GROUP TRUST INTERNATIONAL FUND	1,404,729.480	45,590,453	61,627,873
AAN9957C0 T. ROWE PRICE EMERGING MARKET EQUITY TRU	177,222.930	85,313,913	88,583,110
AAX9911S9 U.S. STRIPS 20+ YEAR BOND INDEX NON-LEND	5,737,115.480	58,566,042	47,080,525
AAX9991R4 US STRIPS 20 + YEAR BOND INDEX NON-LEND	OPEN-END FUND USD 3,924,269.720	38,879,894	32,203,758

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
AAN9931C1 WTC CIF II OPPORTUNISTIC EMERGING MARKET	SERIES 1 PORTFOLIO SHARES / PAR 11,686,034.590	130,147,521	99,448,154
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS		522,617,141	492,734,988
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			

AAS9934M1 HILDENE OPPORTUNITIES OFFSHORE FUND, LTD	25,000.000	20,051,170	26,565,687
AAU9951C8 MAGNITUDE INSTITUTIONAL LTD CLASS B ELIG	(SERIES Y) 10/18 41,459.900	62,832,857	79,428,354
ABM9990N4 MAGNITUDE INSTITUTIONAL LTD CLASS B ELIG	SERIES Y 10/22 823.250	1,576,026	1,577,161
AAY9978K5 MAGNITUDE INSTITUTIONAL LTD OPEN-END FUN	39,539.370	57,587,778	74,929,003
72201P878 PIMCO FDS LONG DUR CP BD	9,660,835.750	87,552,909	88,300,039
72201P613 PIMCO FDS STRM FLT OPEN-END FUND	10,882.520	108,869	108,880
AAZ9904H0 SPRUCEGROVE INTERNATIONAL CIT	6,652,212.030	62,709,961	66,189,510
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		292,419,569	337,098,634
GENERAL INVESTMENTS - OTHER			
=====			
STATE AND MUNICIPAL SECURITIES			

02765UEK6 AMERICAN MUN PWR OHIO INC REV REV BDS 20	SEMI-ANN. 8.084% 02/15/2050 300,000.000	404,055	385,923
20281PKL5 COMMONWEALTH FING AUTH PA REV TAXABLE BD	SEMI-ANN. 4.014% 06/01/2033 900,000.000	900,000	825,930
235417AA0 DALLAS TEX CONVENTION CTR HOTEL DEV CORP	SEMI-ANN. 7.088% 01/01/2042 500,000.000	575,430	543,965

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 85 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
254845JZ4 DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI		SEMI-ANN. 4.814% 10/01/2114		447,728	475,987
		550,000.000			
362762QT6 GAINESVILLE & HALL CNTY GA HOSP AUTH REV		SEMI-ANN. 3.000% 02/15/2054		200,000	125,064
		200,000.000			
452024GT3 ILLINOIS MUN ELEC AGY PWR SUPPLY SYS REV		SEMI-ANN. 6.832% 02/01/2035		1,623,444	1,738,032
		1,600,000.000			
452151LF8 ILLINOIS ST TAXABLE PENSION FDG GO BDS 2		SEMI-ANN. 5.100% 06/01/2033		1,009,109	1,036,519
		1,080,000.000			
544435C32 LOS ANGELES CALIF DEPT ARPTS ARPT REV RE		SEMI-ANN. 6.582% 05/15/2039		118,362	119,902
		110,000.000			
57604TAD8 MASSACHUSETTS ST TRANSN FD REV REV BDS 2		SEMI-ANN. 5.731% 06/01/2040		416,367	423,280
		410,000.000			
59259NZH9 METROPOLITAN TRANSN AUTH N Y DEDICATED T		SEMI-ANN. 7.336% 11/15/2039		1,271,988	1,102,446
		900,000.000			
594712WY3 MICHIGAN ST UNIV REVS TAXABLE GEN BDS 20		SEMI-ANN. 4.165% 08/15/2122		203,942	217,397
		295,000.000			
626207YM0 MUNICIPAL ELEC AUTH GA BDS 2010-A 12/MAR		SEMI-ANN. 6.655% 04/01/2057		3,103,638	3,184,791
		2,950,000.000			
626207YF5 MUNICIPAL ELEC AUTH GA TAXABLE BDS 2010-		SEMI-ANN. 6.637% 04/01/2057		228,236	206,460
		193,000.000			
646139X83 NEW JERSEY ST TPK AUTH TPK REV REV BDS 2		SEMI-ANN. 7.102% 01/01/2041		1,722,570	1,808,730
		1,500,000.000			
64990FMT8 NEW YORK ST DORM AUTH ST PERS INCOME TAX		SEMI-ANN. 5.628% 03/15/2039		462,346	471,799
		460,000.000			
677632PA3 OHIO ST UNIV GEN RCPTS TAXABLE GEN RECEI		SEMI-ANN. 4.800% 06/01/2111		200,888	205,770
		250,000.000			
677632MV0 OHIO ST UNIV GEN RCPTS UNIV REV BDS 2010		SEMI-ANN. 4.910% 06/01/2040		51,868	55,144
		55,000.000			
709223A27 PENNSYLVANIA ST TPK COMMN TPK REV REV BD		SEMI-ANN. 5.511% 12/01/2045		221,319	225,992
		225,000.000			
73358WF82 PORT AUTH N Y & N J CONSOLIDATED BDS 201		SEMI-ANN. 4.229% 10/15/2057		800,000	669,904
		800,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
783186NH8 RUTGERS ST UNIV N J GO BDS 2010H 19/NOV/	SEMI-ANN. 5.665% 05/01/2040 360,000.000	358,758	370,444
783186TP4 RUTGERS ST UNIV N J TAXABLE GO BDS 2019	SEMI-ANN. 3.915% 05/01/2119 600,000.000	600,000	396,198
79575DE63 SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI	SEMI-ANN. 4.839% 01/01/2041 470,000.000	442,848	458,814
796253T93 SAN ANTONIO TEX ELEC & GAS REV REV BDS 2	SEMI-ANN. 5.985% 02/01/2039 2,000,000.000	2,112,620	2,170,560
882667AZ1 TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN	SEMI-ANN. 3.922% 12/31/2049 500,000.000	363,255	378,630
899154AZ1 TULARE CNTY CALIF PENSION OBLIG TAXABLE	SEMI-ANN. 3.959% 06/01/2027 1,300,000.000	1,300,000	1,233,934
91335VKQ8 UNIV PITTSBURGH OF THE COMWLTH SYS OF HI	SEMI-ANN. 3.555% 09/15/2119 225,000.000	131,371	137,545
91412GC86 UNIVERSITY CALIF REVS GEN REV BDS 2015 A	SEMI-ANN. 4.767% 05/15/2115 350,000.000	268,464	285,537
914455UJ7 UNIVERSITY MICH UNIV REVS TAXABLE GEN RE	SEMI-ANN. 4.454% 04/01/2122 1,000,000.000	751,660	810,730
914460WT3 UNIVERSITY MINN TAXABLE GO BDS 2022 19/A	SEMI-ANN. 4.048% 04/01/2052 420,000.000	341,691	355,908
915217WX7 UNIVERSITY VA UNIV REVS FEDERALLY TAXABL	SEMI-ANN. 4.179% 09/01/2117 140,000.000	100,323	106,774
TOTAL STATE AND MUNICIPAL SECURITIES		20,732,279	20,528,108
FOREIGN GOVERNMENT AND AGENCY SECURITIES			

00946AAF1 AIRPORT AUTHORITY CALLABLE BOND FIXED 3.	SEMI-ANN. 3.500% 01/12/2062 400,000.000	400,000	288,409
15236FAB6 CENTRAIS ELETRICAS BRASILEIRAS SA CALLAB	SEMI-ANN. 4.625% 02/04/2030 400,000.000	400,000	350,000
P3143NAQ7 CORP NACIONAL DEL COBRE DE CHILE BOND FI	SEMI-ANN. 4.250% 07/17/2042 2,200,000.000	2,046,111	1,825,257

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
279158AP4	ECOPETROL SA	CALLABLE BOND FIXED 4.625%	SEMI-ANN.	4.625% 11/02/2031 500,000.000	500,000	382,068
29135LAN0	EMIRATE OF ABU DHABI	UNITED ARAB EMIRATE	SEMI-ANN.	2.700% 09/02/2070 700,000.000	700,000	434,916
29446MAC6	EQUINOR ASA	CALLABLE BOND FIXED 3.25% 18	SEMI-ANN.	3.250% 11/18/2049 940,000.000	653,095	688,657
30216JAE5	EXPORT-IMPORT BANK OF INDIA	MEDIUM TERM	SEMI-ANN.	3.250% 01/15/2030 400,000.000	398,172	345,997
45434L2C7	INDIAN RAILWAY FINANCE CORP LTD	MEDIUM T	SEMI-ANN.	2.800% 02/10/2031 400,000.000	400,020	327,100
71568PAP4	PERUSAHAAN PERSEROAN PERSERO PT	PERUSAHA	SEMI-ANN.	4.000% 06/30/2050 700,000.000	697,332	501,005
71654QCL4	PETROLEOS MEXICANOS	CALLABLE BOND FIXED	SEMI-ANN.	6.350% 02/12/2048 1,003,000.000	591,670	613,084
71643VAB1	PETROLEOS MEXICANOS	CALLABLE BOND FIXED	SEMI-ANN.	6.700% 02/16/2032 199,000.000	199,319	156,294
71654QDD1	PETROLEOS MEXICANOS	CALLABLE BOND FIXED	SEMI-ANN.	7.690% 01/23/2050 500,000.000	499,495	346,007
74730DAD5	QATARENERGY	CALLABLE BOND FIXED 3.3% 12/	SEMI-ANN.	3.300% 07/12/2051 200,000.000	200,000	147,500
168863DN5	REPUBLIC OF CHILE	CALLABLE BOND FIXED 2.	SEMI-ANN.	2.550% 01/27/2032 900,000.000	898,056	736,447
836205BB9	REPUBLIC OF SOUTH AFRICA	BOND FIXED 5.75	SEMI-ANN.	5.750% 09/30/2049 500,000.000	500,000	365,850
80414L2L8	SAUDI ARABIAN OIL CO	CALLABLE BOND FIXED	SEMI-ANN.	3.250% 11/24/2050 200,000.000	198,104	140,503
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES					9,281,374	7,649,093

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 88 C 09109 AS OF DECEMBER 31,2022	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
PURCHASED OPTIONS -----							
011632XF	SWAPTION - SOP	2.06	CALL SCTY	EX 10/25/2023	1	96,989	428,517
				1,700,000.000			
011634XF	SWAPTION - SOP	2.06	CALL SCTY	EX 10/25/2023	1	74,168	327,690
				1,300,000.000			
TOTAL PURCHASED OPTIONS						171,158	756,207
OTHER SECURITIES -----							
010487XF	CREDIT DEFAULT SWAP - CDS		GE 2.7	090ct22@1	%USD 20/JUN/2024	0	682
				100,000.000			
010489XF	CREDIT DEFAULT SWAP - CDS		GE 2.7	090ct22@1	%USD 20/JUN/2024	0	3,408
				500,000.000			
010741XF	CREDIT DEFAULT SWAP - CDS		ATTINC 2.45	30@1	%USD 20/DEC/2026	0	(390)
				500,000.000			
010759XF	CREDIT DEFAULT SWAP - CDS		GE 2.7	090ct22@1	%USD 20/JUN/2024	0	2,045
				300,000.000			
011253XF	CREDIT DEFAULT SWAP - CDS		GE 2.7	090ct22@1	%USD 20/JUN/2026	0	636
				100,000.000			
011275XF	CREDIT DEFAULT SWAP - CDS		GLEFIN 1.875	1@5	%USD 20/JUN/2026	0	136,394
				1,200,000.000			
011276XF	CREDIT DEFAULT SWAP - CDS		GLEFIN 1.875	1@5	%USD 20/JUN/2026	0	295,519
				2,600,000.000			
011279XF	CREDIT DEFAULT SWAP - CDS		GE 2.7	090ct22@1	%USD 20/JUN/2026	0	3,818
				600,000.000			
011297XF	CREDIT DEFAULT SWAP - CDS		GE 2.7	090ct22@1	%USD 20/JUN/2026	0	3,182
				500,000.000			
011298XF	CREDIT DEFAULT SWAP - CDS		GE 2.7	090ct22@1	%USD 20/JUN/2026	0	1,273
				200,000.000			
011348XF	CREDIT DEFAULT SWAP - CDS		GE 2.7	090ct22@1	%USD 20/JUN/2026	0	3,182
				500,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			BASF MASTER		PAGE 89 C 09109	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
011429XF	CREDIT DEFAULT SWAP - CDS	T 3.8 02/15/27@1	%USD 20/JUN/2026	0	91	
011445XF	CREDIT DEFAULT SWAP - CDS	TECKRS 6.125 0@5	%USD 20/JUN/2026	0	36,607	
011446XF	CREDIT DEFAULT SWAP - CDS	TECKRS 6.125 0@5	%USD 20/JUN/2026	0	12,202	
011468XF	CREDIT DEFAULT SWAP - CDS	BA 2.6 300ct25@1	%USD 20/JUN/2023	0	272	
011474XF	CREDIT DEFAULT SWAP - CDS	BA 2.6 300ct25@1	%USD 20/JUN/2023	0	272	
011516XF	CREDIT DEFAULT SWAP - CDS	BA 2.6 300ct25@1	%USD 20/JUN/2026	0	(836)	
011617XF	CREDIT DEFAULT SWAP - CDS	BA 2.6 300ct25@1	%USD 20/DEC/2026	0	(1,055)	
011618XF	CREDIT DEFAULT SWAP - CDS	BA 2.6 300ct25@1	%USD 20/DEC/2026	0	(1,055)	
011631XF	CREDIT DEFAULT SWAP - CDS	GE 2.7 090ct22@1	%USD 20/DEC/2026	0	937	
011735XF	CREDIT DEFAULT SWAP - CDS	GENMC (2) 4.87@5	%USD 20/DEC/2026	0	10,656	
011736XF	CREDIT DEFAULT SWAP - CDS	GENMC (2) 4.87@5	%USD 20/DEC/2026	0	10,656	
012097XF	CREDIT DEFAULT SWAP - CDS	AIG 6.25 01May@1	%USD 20/DEC/2027	0	391	
012098XF	CREDIT DEFAULT SWAP - CDS	AIG 6.25 01May@1	%USD 20/DEC/2027	0	586	
012086XF	CREDIT DEFAULT SWAP, INDEX TRANCHE - CDI	CDX.NA.HY.37-V@5	%USD 20/DEC/2026	0	18,859	
012087XF	CREDIT DEFAULT SWAP, INDEX TRANCHE - CDI	CDX.NA.HY.37-V@5	%USD 20/DEC/2026	0	18,859	
012099XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.39-V@1	%USD 20/DEC/2027	0	3,189	
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
012100XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.39-V@1	%USD 20/DEC/2027	0	1,594
		200,000.000			
012101XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.39-V@1	%USD 20/DEC/2027	0	4,783
		600,000.000			
012102XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.39-V@1	%USD 20/DEC/2027	0	3,189
		400,000.000			
012103XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.39-V@1	%USD 20/DEC/2027	0	3,189
		400,000.000			
SLHOPTBA0	SLH PROXY LONG EXPOSURE			1,597,733	0
		2,343,572.720			
USIM	USVC			1,893,000	1,893,000
		1,893,000.000			
TOTAL OTHER SECURITIES				3,490,733	2,466,135
TOTAL GENERAL INVESTMENTS - OTHER				33,675,544	31,399,542
				=====	=====
TOTAL GENERAL INVESTMENTS				2,173,225,918	2,095,032,161
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			BASF MASTER			PAGE 93 C 09109	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2022	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
012117XF	SWAPTION - SOP	2.90	CALL SCTY	EX 01/17/2023	1	(820)	(22)
			(200,000.000)				
012110XF	SWAPTION - SOP	3.05	PUT SCTY	EX 01/17/2023	1	(760)	(3,655)
			(100,000.000)				
012112XF	SWAPTION - SOP	3.05	PUT SCTY	EX 01/17/2023	1	(760)	(3,655)
			(100,000.000)				
012123XF	SWAPTION - SOP	3.07	CALL SCTY	EX 01/23/2023	1	(980)	(168)
			(200,000.000)				
012125XF	SWAPTION - SOP	3.07	CALL SCTY	EX 01/23/2023	1	(980)	(168)
			(200,000.000)				
012107XF	SWAPTION - SOP	3.11	PUT SCTY	EX 01/17/2023	1	(923)	(2,871)
			(100,000.000)				
012109XF	SWAPTION - SOP	3.11	PUT SCTY	EX 01/17/2023	1	(923)	(2,871)
			(100,000.000)				
012118XF	SWAPTION - SOP	3.18	PUT SCTY	EX 01/19/2023	1	(865)	(2,232)
			(100,000.000)				
012119XF	SWAPTION - SOP	3.18	PUT SCTY	EX 01/19/2023	1	(865)	(2,232)
			(100,000.000)				
012126XF	SWAPTION - SOP	3.32	PUT SCTY	EX 01/23/2023	1	(740)	(1,251)
			(100,000.000)				
012128XF	SWAPTION - SOP	3.32	PUT SCTY	EX 01/23/2023	1	(740)	(1,251)
			(100,000.000)				
012114XF	SWAPTION - SOP	3.40	PUT SCTY	EX 01/17/2023	1	(820)	(3,355)
			(200,000.000)				
012116XF	SWAPTION - SOP	3.40	PUT SCTY	EX 01/17/2023	1	(820)	(3,355)
			(200,000.000)				
012122XF	SWAPTION - SOP	3.52	PUT SCTY	EX 01/23/2023	1	(980)	(2,371)
			(200,000.000)				
012124XF	SWAPTION - SOP	3.52	PUT SCTY	EX 01/23/2023	1	(980)	(2,371)
			(200,000.000)				
TOTAL WRITTEN OPTIONS						(192,013)	(1,214,755)
JPMorgan Investor Services			J.P.Morgan				

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
SECURITIES SOLD SHORT						

012104XF	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD EX 01/05/2023	1	(2,672)	(7)
			(900,000.000)			
012105XF	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD EX 01/05/2023	1	(2,375)	(6)
			(800,000.000)			
CCBCYDUS4	CASH COLLATERAL DOM MSF BCY USD				(334,000)	(334,000)
CCMDTDUS6	CASH COLLATERAL DOM MSF TDM USD				(30,000)	(30,000)
			(30,000.000)			
01F020612	TBA UMBS SINGLE FAMILY 30YR 2.0 01/23		2.000% 01/25/2053		(5,825,813)	(5,876,775)
			(7,200,000.000)			
CCUBSDUS2	UBS COLLATERAL FWCC				(50,000)	(50,000)
			(50,000.000)			
TOTAL SECURITIES SOLD SHORT					(6,244,859)	(6,290,788)
TOTAL PAYABLES FOR SECURITIES PURCHASED					(54,484,863)	(54,484,863)
TOTAL OTHER LIABILITIES					(61,380,822)	(62,579,102)
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