

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). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2022</div> 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 <u>01/01/2022</u> and ending <u>12/31/2022</u>	
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) ____
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 <u>XPO LOGISTICS PENSION PLAN</u>	1b Three-digit plan number (PN) ▶	<u>005</u>
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>XPO CNW, INC.</u> <div style="display: flex; justify-content: space-between;"> <div><u>PO BOX 3745</u> <u>PORTLAND, OR 97208-3745</u></div> <div><u>2055 NW SAVIER STREET</u> <u>PORTLAND, OR 97209</u></div> </div>		
1c Effective date of plan <u>11/01/1955</u>		
2b Employer Identification Number (EIN) <u>94-1444798</u>		
2c Plan Sponsor's telephone number <u>503-450-4102</u>		
2d Business code (see instructions) <u>488990</u>		

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

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

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

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		<div style="display: flex; justify-content: space-between;"> 5 22770 </div>
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		<div style="display: flex; justify-content: space-between;"> 6a(1) 5364 </div>
a(2) Total number of active participants at the end of the plan year		<div style="display: flex; justify-content: space-between;"> 6a(2) 4840 </div>
b Retired or separated participants receiving benefits		<div style="display: flex; justify-content: space-between;"> 6b 10484 </div>
c Other retired or separated participants entitled to future benefits.....		<div style="display: flex; justify-content: space-between;"> 6c 5096 </div>
d Subtotal. Add lines 6a(2) , 6b , and 6c		<div style="display: flex; justify-content: space-between;"> 6d 20420 </div>
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		<div style="display: flex; justify-content: space-between;"> 6e 2099 </div>
f Total. Add lines 6d and 6e		<div style="display: flex; justify-content: space-between;"> 6f 22519 </div>
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item).....		<div style="display: flex; justify-content: space-between;"> 6g </div>
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....		<div style="display: flex; justify-content: space-between;"> 6h 0 </div>
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)		<div style="display: flex; justify-content: space-between;"> 7 </div>
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1D 1E 1I 3H 3J		
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:		
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) ☐ 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 SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 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

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

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

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2022</u>	
2 Assets:	
a Market value.....	2a <u>2009184942</u>
b Actuarial value	2b <u>1936688299</u>
3 Funding target/participant count breakdown	(1) Number of participants (2) Vested Funding Target (3) Total Funding Target
a For retired participants and beneficiaries receiving payment	<u>12181</u> <u>897201509</u> <u>897201509</u>
b For terminated vested participants.....	<u>5442</u> <u>239193395</u> <u>239193395</u>
c For active participants.....	<u>5364</u> <u>263814487</u> <u>277425789</u>
d Total	<u>22987</u> <u>1400209391</u> <u>1413820693</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions.....	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b
5 Effective interest rate.....	5 <u>5.40</u> %
6 Target normal cost	
a Present value of current plan year accruals.....	6a <u>0</u>
b Expected plan-related expenses	6b <u>3300000</u>
c Total (line 6a + line 6b)	6c <u>3300000</u>

Statement by Enrolled Actuary

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

SIGN HERE		<u>09/26/2023</u>
Signature of actuary		Date
<u>BRYAN KOZLAK FSA EA MAAA</u>		<u>23-08399</u>
Type or print name of actuary		Most recent enrollment number
<u>MERCER</u>		<u>203-229-6000</u>
Firm name		Telephone number (including area code)
<u>501 MERRITT 7</u> <u>NORWALK, CT 06856</u>		
Address of the firm		

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

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

Schedule SB (Form 5500) 2022
v. 220413

Part II	Beginning of Year Carryover and Prefunding Balances	
	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	0	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)		
10 Interest on line 9 using prior year's actual return of <u>1.43</u> %		
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.58</u> %.....		
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
c Total available at beginning of current plan year to add to prefunding balance.....		0
d Portion of (c) to be added to prefunding balance.....		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	0	0

Part III	Funding Percentages	
14 Funding target attainment percentage	14	136.98 %
15 Adjusted funding target attainment percentage	15	136.98 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	133.10 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV	Contributions and Liquidity Shortfalls				
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)		18(c)

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:	
a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a
b Contributions made to avoid restrictions adjusted to valuation date.	19b
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	19c
20 Quarterly contributions and liquidity shortfalls:	
a Did the plan have a "funding shortfall" for the prior year?..... ☐ Yes ☒ No	
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No	
c If line 20a is "Yes," see instructions and complete the following table as applicable:	
Liquidity shortfall as of end of quarter of this plan year	
(1) 1st	(2) 2nd
(3) 3rd	(4) 4th

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

21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.18 %	3rd segment: 5.92 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....			21b 4
22 Weighted average retirement age			22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....		31a	3300000
b Excess assets, if applicable, but not greater than line 31a		31b	3300000
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		0	0
b Waiver amortization installment		0	0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....		34	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	0	0
36 Additional cash requirement (line 34 minus line 35)		36	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years.....		40	

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

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021
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<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	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 XPO LOGISTICS PENSION PLAN	B Three-digit plan number (PN) ▶	005
C Plan sponsor's name as shown on line 2a of Form 5500 XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798	

Part I	Service Provider Information (see instructions)
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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
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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)

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		1510157	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21		866138	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(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		782339	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)

MERCER

13-2834414

(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 16		491380	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DODGE & COX

94-1441976

(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		430371	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAPITAL INTERNATIONAL INC

95-4154361

(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		399524	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)

ARROWSTREET CAPITAL LP

04-3472863

(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		225080	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LAZARD ASSET MANAGEMENT LLC

05-0530199

(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		208154	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STATE STREET RESEARCH & MGT CO

13-3142135

(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		14783	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.
	For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022	

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

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: CF S&P 500 FLAGSHIP NL FUND		
b Name of sponsor of entity listed in (a): FLAGSHIP		
c EIN-PN 04-0025081-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 58278455
a Name of MTIA, CCT, PSA, or 103-12 IE: INTERNATIONAL EQUITY - ACWI EX US		
b Name of sponsor of entity listed in (a): ARROWSTREET		
c EIN-PN 45-6500555-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 34829274
a Name of MTIA, CCT, PSA, or 103-12 IE: SHORT TERM INVESTMENT FUND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST		
c EIN-PN 45-6138589-084	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 27769226
a Name of MTIA, CCT, PSA, or 103-12 IE: SMALL MID CORE COLLECTIVE INVESTMEN		
b Name of sponsor of entity listed in (a): WILLIAM BLAIR		
c EIN-PN 27-6331814-016	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 13576245
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	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>XPO LOGISTICS PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>005</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>XPO CNW, INC.</u>	D Employer Identification Number (EIN) <u>94-1444798</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	3857284	1803313
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	120127916	98191472
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	2112597	6870285
(2) U.S. Government securities	1c(2)	437059024	348506028
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	37135594	28269804
(B) All other	1c(3)(B)	1181671899	845237101
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1632712	1458743
(B) Common.....	1c(4)(B)	46551640	22607671
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants).....	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	228219915	134453200
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	20414757	54565422
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	100588048	79517940

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	2179371386	1621480979

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	128225598	109364609
k Total liabilities (add all amounts in lines 1g through 1j)	1k	128225598	109364609

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	2051145788	1512116370
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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)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	276779	
(B) U.S. Government securities	2b(1)(B)	8019549	
(C) Corporate debt instruments	2b(1)(C)	46454026	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	6432656	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		61183010
(2) Dividends: (A) Preferred stock	2b(2)(A)	74143	
(B) Common stock	2b(2)(B)	1236757	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	971118	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		2282018
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	2508037056	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	2632973484	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-124936428
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-352001477	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-352001477

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-24564184
(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)		-2473355
c Other income	2c		-122960
d Total income. Add all income amounts in column (b) and enter total	2d		-440633376
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	90390484	
(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)		90390484
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)	1357518	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	3170884	
(4) Other	2i(4)	3477156	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		8005558
j Total expenses. Add all expense amounts in column (b) and enter total	2j		98396042
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		-539029418
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: **KBF CPAS LLP**

(2) EIN: **82-1030164**

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

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

Part IV Compliance Questions

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

During the plan year:

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

	Yes	No	Amount
4a		X	

	Yes	No	Amount
b 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		10000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
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		X	
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		X	
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?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X	
4m		X	
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.		X	
4n		X	

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 482800.

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2022</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022		
A Name of plan XPO LOGISTICS PENSION PLAN		B Three-digit plan number (PN) ► 005
C Plan sponsor's name as shown on line 2a of Form 5500 XPO CNW, INC.		D Employer Identification Number (EIN) 94-1444798
Part I Distributions		
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....		1
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 36-1561860		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....		3 136
Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)		
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☒ No ☐ N/A If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived).....		6a
b Enter the amount contributed by the employer to the plan for this plan year.....		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☒ No ☐ N/A		
Part III Amendments		
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☒ No		
Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.		
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?..... ☐ Yes ☐ No		
11 a Does the ESOP hold any preferred stock?..... ☐ Yes ☐ No		
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)..... ☐ Yes ☐ No		
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?..... ☐ Yes ☐ No		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2022 v. 220413		

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

14	Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:		
	a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....	14a	
	b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	14b	
	c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	14c	
15	Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
	a The corresponding number for the plan year immediately preceding the current plan year.....	15a	
	b The corresponding number for the second preceding plan year.....	15b	
16	Information with respect to any employers who withdrew from the plan during the preceding plan year:		
	a Enter the number of employers who withdrew during the preceding plan year	16a	
	b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....	16b	
17	If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐		

Part VI	Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans
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18	If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐
19	<p>If the total number of participants is 1,000 or more, complete lines (a) through (c)</p> <p>a Enter the percentage of plan assets held as: Stock: <u>9.2</u> % Investment-Grade Debt: <u>85.6</u> % High-Yield Debt: <u>4.7</u> % Real Estate: _____ % Other: <u>0.5</u> %</p> <p>b Provide the average duration of the combined investment-grade and high-yield debt: ☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more</p> <p>c What duration measure was used to calculate line 19(b)? ☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____</p>
20	<p>PBGC missed contribution reporting requirements. If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.</p> <p>a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No</p> <p>b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:</p> <p>☐ Yes.</p> <p>☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.</p> <p>☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.</p> <p>☐ No. Other. Provide explanation _____</p>

XPO LOGISTICS PENSION PLAN

Financial Statements and Supplemental Schedules
December 31, 2022 and 2021

With Independent Auditor's Report

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



Independent Auditor's Report

To the Plan Administrator and Participants
XPO Logistics Pension Plan:

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

We have performed audits of the financial statements of XPO Logistics Pension Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2022 and 2021, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

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

Management has obtained certifications from a qualified institution as of December 31, 2022 and 2021, and for the years then ended, stating that the certified investment information, as described in Note 11 to the financial statements, is complete and accurate.

Opinion

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

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

400 Spectrum Center Drive
Suite 250
Irvine, CA 92618
(949) 529-3900

5285 Meadows Road
Suite 420
Lake Oswego, OR 97035
(503) 963-4720

12750 High Bluff Drive
Suite 160
San Diego, CA 92130
(858) 465-1510

601 Union Street
Suite 1710
Seattle, WA 98101
(206) 496-1515

3800 Howard Hughes Parkway
Suite 940
Las Vegas, NV 89169
(702) 551-8440

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such

procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

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

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

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

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

Other Matter — Supplemental Schedules Required by ERISA

The supplemental schedule of assets (held at end of year) as of December 31, 2022 and the schedule of reportable transactions for the year ended December 31, 2022, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

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

In our opinion:

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

KBF CPAs LLP

KBF CPAs LLP
Lake Oswego, Oregon

October 13, 2023

XPO LOGISTICS PENSION PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AS OF DECEMBER 31, 2022 AND 2021

	<u>2022</u>	<u>2021</u>
Assets:		
Investments, at fair value	\$ 1,483,912,236	\$ 2,013,519,401
Net assets held in 401(h) accounts	37,573,958	41,866,785
Non-interest bearing cash	1,803,313	3,857,284
Receivables:		
Accrued interest and dividends	15,342,011	14,810,764
Receivable for forward foreign exchange contracts	56,329,416	82,996,059
Due from brokers	<u>26,520,045</u>	<u>22,321,093</u>
Total receivables	<u>98,191,472</u>	<u>120,127,916</u>
Total assets	1,621,480,979	2,179,371,386
Liabilities:		
Payable for forward foreign exchange contracts	(56,661,099)	(83,475,663)
Due to brokers	(52,703,510)	(44,749,935)
Amounts related to obligation of 401(h) accounts	<u>(37,573,958)</u>	<u>(41,866,785)</u>
Total liabilities	<u>(146,938,567)</u>	<u>(170,092,383)</u>
Net assets available for benefits	<u>\$ 1,474,542,412</u>	<u>\$ 2,009,279,003</u>

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

XPO LOGISTICS PENSION PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEARS ENDED DECEMBER 31, 2022 AND 2021

	<u>2022</u>	<u>2021</u>
Additions:		
Investment income (loss):		
Dividend and interest income	\$ 62,424,275	\$ 60,476,428
Net depreciation in fair value of investments	<u>(501,438,911)</u>	<u>(25,191,759)</u>
Total investment income (loss)	<u>(439,014,636)</u>	<u>35,284,669</u>
Total	(439,014,636)	35,284,669
Deductions:		
Benefits paid to participants	(88,361,729)	(78,445,846)
Administrative expenses	<u>(7,360,226)</u>	<u>(9,676,678)</u>
Total deductions	<u>(95,721,955)</u>	<u>(88,122,524)</u>
Net decrease	(534,736,591)	(52,837,855)
Net assets available for benefits:		
Beginning of the year	<u>2,009,279,003</u>	<u>2,062,116,858</u>
End of the year	<u><u>\$ 1,474,542,412</u></u>	<u><u>\$ 2,009,279,003</u></u>

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

XPO LOGISTICS PENSION PLAN
Notes to Financial Statements
December 31, 2022 and 2021

1. Description of Plan

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

General

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

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

In March 2022, XPO sold its North American intermodal operation. The sale did not have a significant impact on the Plan.

On November 1, 2022, XPO completed the spin-off of RXO, Inc. ("RXO") creating two independent, publicly traded companies. The spinoff did not have a significant impact on the Plan.

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

Eligibility

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

Vesting

Certain participants continue to vest in their early retirement subsidies.

Retirement Benefits

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

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

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

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

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

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

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

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

The Company amended the Plan for pre-retirement spouse death benefits, effective for death benefits payable for participants who die on or after October 1, 2012 but before beginning their pension payments. If the participant had attained the age of 55 and completed ten years of service, the benefit to the surviving spouse shall be the greater of (i) an amount equal to 100% of the benefit the participant would have received had the participant commenced receiving the benefit as a 100% contingent annuity with the spouse on the day before the death or (ii) a monthly annuity for the life of the surviving spouse equal to 50% of the participants basic benefit on the date of death. For surviving spouses where the participant's death is before October 1, 2012, the surviving spouse's annuity shall be the greater of (i) an amount equal to 50% of the benefit the participant would have received had the participant commenced receiving the benefit as a 50% contingent annuity with the spouse on the date before the death, or (ii) a

monthly annuity for the life of the surviving spouse equal to 50% of the participant's basic benefit on the date of death, adjusted by various factors. Benefits for the surviving spouse would be reduced for those participants that had not yet attained the age of 55.

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

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

Menlo Pension Plan

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

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

Retirement Benefits

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

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

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

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

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

Employees can elect to receive their pension benefits in the form of single life annuities or various forms of joint life annuities. If the actuarial equivalent of the employee's pension benefit does not exceed

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

2. Summary of Significant Accounting Policies

Basis of Presentation

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

Risks and Uncertainties

The Plan assets are invested in a variety of investments in securities that are generally exposed to various risks, such as interest rate, credit and overall market volatility risks. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

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

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

Income Recognition and Valuation of Investments

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 6, "Fair Value Measurement", for a discussion of fair value measurements.

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

Benefit Payments

Benefit payments to participants are recorded upon distribution.

Administrative Expenses

During 2022 and 2021, all fees related to the Plan were either paid by the Company or the Plan. Expenses that are paid directly by the Company are excluded from these financial statements. At the discretion of the Company, the Plan pays certain administrative expenses, primarily premiums to the Pension Benefit Guaranty Corporation ("PBGC").

Use of Estimates

The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes in those amounts, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

Subsequent Events

The Plan's management has performed an evaluation of subsequent events through October 13, 2023, which is the date these financial statements were available to be issued. Effective January 1, 2023, the Plan's name was changed to XPO Pension Plan.

3. Funding Policy

Contributions to the Plan, if necessary, are made to meet or exceed the minimum funding standards of ERISA and the Internal Revenue Code (the "Code"). In determining the amount and timing of its pension contributions, the Company considers both the ERISA- and GAAP-based measures of funded status as well as the tax deductibility of contributions. For the Plan years ended December 31, 2022 and 2021, the Company was not required to make any contributions to the Plan.

4. Actuarial Present Value of Accumulated Plan Benefits

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

The actuarial present value of accumulated plan benefits as of December 31, 2021 (beginning-of-the-year presentation) was as follows:

Vested benefits:

Terminated participants currently receiving payments	\$ 1,007,329,343
--	------------------

Active and terminated participants	
------------------------------------	--

entitled to deferred benefits	<u>644,951,040</u>
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Total vested benefits	1,652,280,383
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Nonvested benefits	<u>17,929,349</u>
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Total actuarial present value of accumulated plan benefits as of December 31, 2021	<u><u>\$ 1,670,209,732</u></u>
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The following table presents the changes in actuarial present value of accumulated plan benefits:

Actuarial present value of accumulated plan benefits as of	
December 31, 2020	\$ 1,453,370,439
Increase (decrease) during the year attributable to:	
Increase in interest due to the decrease in the discount period	70,543,947
Other actuarial gains	(1,357,807)
Benefit payments to participants	(78,445,846)
Change in actuarial assumptions	<u>226,098,999</u>
Net increase	<u>216,839,293</u>
Actuarial present value of accumulated plan benefits as of	
December 31, 2021	<u>\$ 1,670,209,732</u>

The actuarial present value of accumulated plan benefits is determined by Mercer, the Plan's actuary, and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as death, withdrawal, or retirement) between the valuation date and the expected date of payment.

The following significant assumptions were changed since the year ended December 31, 2020:

- *Discount rate* – Changed from 5.00% to 3.70%
- *Mortality projection scale for future mortality improvements* – updated for disabled participants from the MP-2020 projection scale to the MP-2021 projection scale.
- *Mortality projection scale for future mortality improvements* – updated for healthy participants from the MMP-2019 projection scale to the MMP-2021 projection scale.

Significant actuarial assumptions used in determining the actuarial present value of accumulated plan benefits as of December 31, 2021 were as follows:

- *Actuarial cost method* – Projected unit credit method
- *Discount rate* – 3.70% compounded annually
- *Mortality Pre-commencement – XPO Pension participants* – PRI-2012 table with a 80% blue and 20% white collar adjustment.
- *Mortality Pre-commencement – Menlo Pension participants* – PRI-2012 table with a 100% blue collar adjustment.
- *Mortality Post-commencement – XPO Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 80% blue and 20% white collar adjustment.
- *Mortality Post-commencement – Menlo Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 100% blue collar adjustment
- *Future mortality improvements* – for disabled participants utilizes the MP-2021 projection scale and for healthy participants utilizes the MMP-2021 projection scale.

The discount rate of 3.70% is net of anticipated administrative expenses associated with providing

benefits.

The foregoing actuarial assumptions are based upon the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The actuarial valuation was prepared as of January 1, 2022. Had the valuation been prepared as of December 31, 2021, there would be no material differences.

5. Plan Termination

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

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

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

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

6. Fair Value Measurement

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

Level 1 — inputs to the valuation methodology are unadjusted quoted prices for identical assets or

liabilities in active markets that the Plan has the ability to access.

Level 2 — inputs to the valuation methodology include:

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

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

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

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

The following is a description of the valuation methodologies used for the investment assets measured at fair value. There have been no changes in the methods used to measure fair value at December 31, 2022 and 2021.

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

market-based inputs for similar assets.

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

Investments at Fair Value as of December 31, 2022				
	Level 1	Level 2	Level 3	Total
Investments, at fair value:				
U.S. government securities	\$ 305,342,627	\$ 12,856,667	\$ -	\$ 318,199,294
Corporate debt securities	-	828,176,111	-	828,176,111
Corporate stocks	22,607,672	1,458,743	-	24,066,415
Municipal bonds	-	40,774,961	-	40,774,961
Mutual funds	7,028,091	-	-	7,028,091
International government securities	-	38,964,057	-	38,964,057
Swap agreements	-	(7,581,424)	-	(7,581,424)
Mortgaged backed and asset backed securities	-	29,343,147	-	29,343,147
Bank loans	-	9,364,594	-	9,364,594
Futures and other	-	14,237,243	-	14,237,243
Total investments, at fair value	<u>\$ 334,978,390</u>	<u>\$ 967,594,099</u>	<u>\$ -</u>	<u>1,302,572,489</u>
Investments, at NAV:				
Common collective trusts				133,863,493
Private registered investment company fund				47,476,254
Total investments				<u>\$1,483,912,236</u>

Investments at Fair Value as of December 31, 2021				
	Level 1	Level 2	Level 3	Total
Investments, at fair value:				
U.S. government securities	\$ 403,813,887	\$ 8,379,465	\$ -	\$ 412,193,352
Corporate debt securities	-	1,169,493,548	-	1,169,493,548
Corporate stocks	47,644,852	539,500	-	48,184,352
Municipal bonds	-	50,679,729	-	50,679,729
Mutual funds	20,414,757	-	-	20,414,757
International government securities	-	48,966,516	-	48,966,516
Swap agreements	-	(36,066)	-	(36,066)
Mortgaged backed and asset backed securities	-	21,421,687	-	21,421,687
Bank loans	-	14,060,123	-	14,060,123
Futures and other	-	(78,513)	-	(78,513)
Total investments, at fair value	<u>\$ 471,873,496</u>	<u>\$1,313,425,989</u>	<u>\$ -</u>	<u>1,785,299,485</u>
Investments, at NAV:				
Common collective trusts				228,219,916
Total investments				<u>\$2,013,519,401</u>

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

	Fair Value		Redemption Frequency	Redemption Notice Period
	2022	2021		
Common collective trusts	\$ 133,863,493	\$ 228,219,916	Daily	1 - 2 days
Private registered investment company fund	47,476,254	-	Daily	1 - 2 days

7. Investments

The Plan's investments are managed using a long-term liability-driven investment strategy that seeks to mitigate the funded status volatility by increasing participation in fixed income investments as the Plan's funded status increases. This strategy was developed by analyzing a variety of diversified asset-class combinations with the projected liabilities. The investment strategy is to achieve an investment mix of approximately 90% in fixed income securities and 10% of investments in equity securities. The fixed income allocation consists primarily of domestic fixed income securities and targets to hedge more than 100% of domestic projected liabilities. The target allocations for equity securities includes approximately 50% in U.S. equities and approximately 50% in non-U.S. equities. Investments in equity and fixed income securities consist of individual securities held in managed separate accounts and commingled investment funds. Generally, the investment strategy does not include an allocation to cash and cash equivalents but a cash allocation may arise periodically in response to timing considerations regarding contributions, investments, and the payment of benefits and eligible plan expenses. Management periodically evaluates the Plan's asset portfolios for significant concentrations of risk. Types of investment concentration risks that are evaluated include concentrations in a single issuer, specific security, asset class, credit rating, duration, industry/sector, currency, foreign country or individual fund manager. As of December 31, 2022, the defined benefit plan assets had no significant concentrations of risk.

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

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

Interest Rate Risk — Interest rate risk is the risk of change in the market value of the assets due to a change in interest rates. Bond futures, interest rate swaps, options, and interest rate swaptions are generally used to manage interest rate risk or adjust portfolio duration. A futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Interest rate swap agreements involve the exchange by the Plan, with a counterparty, of respective

commitments to pay or receive interest, e.g., an exchange of floating rate payments for fixed rate payments, with respect to the notional amount of principal. Interest rate swaptions are options to enter into an interest rate swap based on predetermined conditions.

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

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

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

	As of December 31, 2022			For the Year Ended December 31, 2022
	Notional Amount	Receivable	Payable	Realized and Unrealized Gain
Forward contracts	\$ 20,861,288	\$ 56,329,416	\$(56,661,099)	\$ 4,340,348

	As of December 31, 2021			For the Year Ended December 31, 2021
	Notional Amount	Receivable	Payable	Realized and Unrealized Gain
Forward contracts	\$ 51,568,807	\$ 82,996,059	\$(83,475,663)	\$ 3,281,737

The Plan also uses other derivative instruments to manage risk. The fair value of these derivative contracts was not material to the financial statements at December 31, 2022 and 2021.

The Plan enters into master netting or similar agreements and collateral agreements with counterparties that provide the Plan, in the event of a counterparty default (such as bankruptcy or a counterparty's failure to pay or perform), with the right to net a counterparty's rights and obligations under such agreement and liquidate and set off collateral held by the Plan against the net amount owed by the counterparty. The fair value of the derivative contracts covered under these agreements was not material to the financial statements at December 31, 2022 and 2021.

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

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

9. Income Tax Status

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

Assuming it meets certain initial and ongoing requirements, the Plan is generally exempt from federal and state income taxes. However, GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

10. Retiree Health Savings Account

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

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

There were no contributions made to the 401(h) Accounts for the years ended December 31, 2022 or 2021.

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

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

Investments at Fair Value as of December 31, 2022			
	Level 1	Level 2	Total
U.S. Government Securities	\$ 4,744,360	\$ -	\$ 4,744,360
Mutual fund	61,077	-	61,077
Corporate and municipal bonds	-	17,264,396	17,264,396
Mortgaged backed and asset backed securities	-	14,674,284	14,674,284
Other	-	240,134	240,134
	<u>\$ 4,805,437</u>	<u>\$ 32,178,814</u>	<u>36,984,251</u>
Investments, at NAV:			
Common collective trust			589,707
Total investments			<u>\$ 37,573,958</u>

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

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

	Fair Value		Redemption Frequency	Redemption Notice Period
	2022	2021		
Common collective trust	\$ 589,707	\$ -	Daily	1 - 2 days

11. Summary of Information Certified by the Trustee

The Plan administrator has elected the method of annual reporting compliance permitted by 29 CFR

2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. The following information included in the financial statements as of December 31, 2022 and 2021 and for the years then ended, was provided and certified by Northern Trust, the trustee, as complete and accurate:

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

12. Reconciliation to Form 5500

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

	2022	2021
Net assets available for benefits per the financial statements	\$1,474,542,412	\$2,009,279,003
Net assets held in the 401(h) Accounts included as assets in the Form 5500	37,573,958	41,866,785
Net assets available for benefits per the Form 5500	<u>\$1,512,116,370</u>	<u>\$2,051,145,788</u>

The assets in the 401(h) Accounts included in Form 5500 are not available to pay pension benefits and can be used only to pay retiree health benefits. The following are reconciliations of certain changes in net assets available for benefits for the years ended:

	For the Year Ended December 31, 2022		
	Financial Statements	Retiree Health Savings Accounts (401(h) Accounts)	Form 5500
Interest and dividend income	\$ 62,424,275	\$ 1,040,753	\$ 63,465,028
Net depreciation in fair value of investments	(501,438,911)	(2,659,493)	(504,098,404)
Benefits paid to participants	(88,361,729)	(2,028,755)	(90,390,484)
Administrative expenses	(7,360,226)	(645,332)	(8,005,558)

	For the Year Ended December 31, 2021		
	Financial	Retiree Health	
	Statements	Savings Accounts	
		(401(h) Accounts)	Form 5500
Interest and dividend income	\$ 60,476,428	\$ 1,028,900	\$ 61,505,328
Net depreciation in fair value of investments	(25,191,759)	(932,522)	(26,124,281)
Benefits paid to participants	(78,445,846)	(2,151,730)	(80,597,576)
Administrative expenses	(9,676,678)	(64,296)	(9,740,974)

XPO LOGISTICS PENSION PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2022

EIN # 94-1444798

PLAN # 005

(a)	(b) Identity of Issuer, Borrower, Lessor or Similar Party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
		Investments held at Northern Trust		
		See attached Northern Trust Company Statement	\$ 1,729,784,878	\$ 1,521,486,194
			<u>\$ 1,729,784,878</u>	<u>\$ 1,521,486,194</u>

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	89,859.370	89,859.37	89,859.37
AUD - Australian dollar	51,924.370	51,924.37	51,924.37
CAD - Canadian dollar	346.280	346.28	346.28
CHF - Swiss franc	1,415.330	1,415.33	1,415.33
CNY - Chinese yuan renminbi	284.900	284.90	284.90
EUR - Euro	2,345,568.570	2,345,568.57	2,345,568.57
GBP - British pound sterling	-5,137.050	-5,137.05	-5,137.05
HUF - Hungarian forint	404,217.990	404,217.99	404,217.99
ILS - New Israeli shekel	342.450	342.45	342.45
JPY - Japanese yen	179,824.360	179,824.36	179,824.36
MXN - Mexican peso	193,972.860	193,972.86	193,972.86
NOK - Norwegian krone	110.800	110.80	110.80
PLN - Polish zloty	208.920	208.92	208.92
SGD - Singapore dollar	524.160	524.16	524.16
USD - United States dollar	6,000,178.770	6,000,178.77	6,000,178.77
ZAR - South African rand	-336.890	-336.89	-336.89
Total - all currencies		9,263,305.19	9,263,305.19
Total Non-Interest Bearing Cash - USD		9,263,305.19	9,263,305.19

Receivables - Other - USD

Pending foreign exchange purchases: Australian dollar	0.000	557,839.86	563,523.94
Pending foreign exchange purchases: Brazilian real	0.000	466,446.88	461,201.33
Pending foreign exchange purchases: Canadian dollar	0.000	250,026.74	249,814.95
Pending foreign exchange purchases: Swiss franc	0.000	1,288,824.46	1,314,846.44
Pending foreign exchange purchases: Chilean peso	0.000	1,801,019.70	1,943,774.53
Pending foreign exchange purchases: Colombian peso	0.000	1,720,579.88	1,701,049.92
Pending foreign exchange purchases: Euro	0.000	2,923,735.96	2,923,969.05

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: British pound sterling	0.000	465,232.74	463,668.54
Pending foreign exchange purchases: Indonesian rupiah	0.000	676,985.24	689,009.91
Pending foreign exchange purchases: New Israeli shekel	0.000	107,783.04	104,780.58
Pending foreign exchange purchases: Japanese yen	0.000	919,744.14	924,734.10
Pending foreign exchange purchases: Mexican peso	0.000	2,491,601.31	2,563,979.24
Pending foreign exchange purchases: Norwegian krone	0.000	1,414,334.62	1,432,217.77
Pending foreign exchange purchases: Peruvian nuevo sol	0.000	618,743.90	639,116.38
Pending foreign exchange purchases: United States dollar	0.000	40,105,812.98	40,105,812.98
Pending foreign exchange purchases: South African rand	0.000	242,282.16	247,916.73
Total - all currencies		56,050,993.61	56,329,416.39
Pending trade sales: United States dollar	0.000	1,400,000.00	1,400,000.00
Total - all currencies		1,400,000.00	1,400,000.00
Pending trade sales: New Israeli shekel	0.000	52,627.35	52,484.91
Pending trade sales: United States dollar	0.000	25,067,560.16	25,067,560.16
Total - all currencies		25,120,187.51	25,120,045.07
Total Receivables - Other - USD		82,571,181.12	82,849,461.46
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	523,388.630	523,388.63	523,388.63
Total - all currencies		523,388.63	523,388.63
Total Interest Bearing Cash - USD		523,388.63	523,388.63

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN BKS CONS BD DTD 03-30-2026 SEDOL: BMXT900	350,000.000	350,000.00	316,460.84
FEDERAL HOME LN BKS CONS BD DTD 07-20-2026 SEDOL: BMC32N7	220,000.000	220,000.00	200,347.42
FEDERAL HOME LN BKS CONS BD DTD 10-28-2031 SEDOL: BPSRNF3	100,000.000	100,000.00	82,606.56
FHLMC MTN 6.25 07-15-2032 SEDOL: B86ZQC8	100,000.000	150,420.00	116,975.17
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2	200,000.000	91,526.00	141,764.15
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	4,200,000.000	5,517,288.00	4,937,499.17
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	212,184.540	206,747.33	193,515.45
FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7	235,314.780	229,248.06	214,435.99
FNMA POOL #MA1890 4% 05-01-2034 BEO CUSIP: 31418BC46	353,175.190	343,131.77	340,494.52
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5	9,000,000.000	8,459,296.88	8,450,517.96
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	2,600,000.000	2,319,281.25	2,286,491.48
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BMF7678	1,300,000.000	1,087,632.81	1,102,355.61
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MARCH SEDOL: B3L6WH8	2,200,000.000	2,085,187.50	2,065,854.05
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY CUSIP: 01F020612	4,000,000.000	3,230,000.00	3,259,816.64
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	3,360,000.000	3,099,600.00	3,057,884.49
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL: BN4NPJ9	2,200,000.000	2,174,132.81	2,168,718.75
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BKV1KP6	1,500,000.000	1,299,492.19	1,302,769.10
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BQ0JV16	500,000.000	424,042.97	420,055.21

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
GNMA 2020-H13 REMIC PASSTHRU CTF 3.92996% 07-20-2070 CUSIP: 38380QGU0	104,323.300	104,160.32	100,049.02
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 SEDOL: 2172413	1,200,000.000	743,340.00	879,009.49
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852	900,000.000	552,303.00	655,002.37
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	59,873,000.000	66,732,330.21	57,225,490.78
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	26,150,000.000	24,314,058.02	23,530,914.07
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SEDOL: BQHM4F3	6,169,000.000	5,417,888.56	5,129,909.06
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% 05-31-2026 SEDOL: BM9BQT8	962,000.000	959,858.05	858,998.36
UNITED STATES OF AMER TREAS NOTES DTD 08/02/2021 .125% 07-31-2023 SEDOL: BMD9Z91	1,978,000.000	1,912,952.05	1,925,922.98
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	18,848,000.000	19,678,584.26	19,304,475.01
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0	20,252,000.000	20,607,216.25	18,729,935.63
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029 SEDOL: BQC7W26	130,000.000	134,397.66	124,688.28
UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029 SEDOL: BQ7Y9N2	140,000.000	138,545.31	129,215.63
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	28,860,000.000	13,078,291.19	12,240,189.20
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SEDOL: BZ0RQY1	17,000,000.000	7,172,022.07	7,096,687.06
UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	16,910,000.000	14,926,855.63	11,076,710.51
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	5,923,000.000	6,497,960.97	5,088,227.19
UNITED STATES TREAS BDS DTD 11/15/2022 4.25% 11-15-2042 SEDOL: BL56GP6	10,695,500.000	10,721,238.10	10,540,081.02
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	1,630,000.000	1,753,009.38	1,646,809.38

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	929,900.000	730,371.07	641,086.13
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	37,100,000.000	34,836,076.38	26,413,460.75
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	1,840,000.000	1,741,890.62	1,177,168.74
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	1,480,000.000	1,462,096.13	1,306,331.25
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	350,000.000	290,075.87	245,765.63
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	1,840,000.000	1,736,013.86	1,488,100.00
UNITED STATES TREAS BDS 4.25% 05-15-2039 SEDOL: BYQLTZ2	7,476,000.000	7,777,230.84	7,746,420.97
UNITED STATES TREAS NTS 2.875% 08-15-2028 SEDOL: BFZLQP9	3,827,000.000	3,866,030.35	3,610,983.80
UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG SEDOL: BNKD5P9	1,146,000.000	1,143,672.19	1,097,787.42
UNITED STATES TREAS NTS .5% 10-15-2024 SEDOL: BP5F6P1	263,000.000	261,869.92	245,750.90
UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027 SEDOL: BP4XZ15	443,000.000	440,785.00	441,304.14
UNITED STATES TREAS NTS FIXED 3.25% DUE 08-31-2024 SEDOL: BQ0LTZ2	1,021,000.000	1,016,339.33	1,000,141.29
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	82,570,000.000	80,290,898.41	70,294,162.87
UNITED STATES TREAS NTS 2.5% 04-30-2024 SEDOL: BQ2GVK4	2,900,000.000	2,888,558.60	2,818,437.50
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	16,139,000.000	14,858,140.08	14,749,532.97
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	1,884,000.000	1,655,543.48	1,448,766.57
UNITED STS TREAS NTS .875% 06-30-2026 SEDOL: BMBYXC7	797,000.000	803,382.23	713,532.93
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049 SEDOL: BHZ6584	6,585,000.000	3,736,561.81	2,352,714.61

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043 SEDOL: BQ1K378	8,750,000.000	2,533,912.50	3,603,130.74
UTD STATES TREAS 2.75% DUE 07-31-2027 SEDOL: BQ7Y9P4	180,000.000	178,838.29	170,571.09
Total United States - USD		389,080,325.56	348,506,027.90
Total U.S. Government Securities		389,080,325.56	348,506,027.90
<i>Corporate Debt Instruments - Preferred</i>			
Australia - USD			
RIO TINTO FIN USA 5.2 DUE 11-02-2040 SEDOL: B5TZB18	200,000.000	219,594.97	200,414.48
Total Australia - USD		219,594.97	200,414.48
Netherlands - USD			
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	1,655,000.000	1,689,999.89	1,456,021.85
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	50,000.000	53,777.54	45,311.08
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	65,000.000	84,849.06	71,865.07
Total Netherlands - USD		1,828,626.49	1,573,198.00
United Kingdom - USD			
ASTRAZENECA 4% SNR 17/01/2029 USD2000 SEDOL: BGHJW49	354,000.000	342,376.58	340,497.13
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	600,000.000	459,000.00	367,154.41
Total United Kingdom - USD		801,376.58	707,651.54
United States - USD			
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	470,000.000	466,992.00	467,697.94

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQH58	260,000.000	262,675.47	253,483.31
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	1,130,000.000	1,153,559.34	1,033,753.82
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	2,005,000.000	2,188,397.35	1,828,035.19
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	600,000.000	636,114.80	588,631.67
BURL NORTHN SANTA FE CORP DEB DTD 08/01/1997 7.25 8-1-2097/07-31-2097 REG SEDOL: BJFCW18	100,000.000	148,528.00	121,121.94
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	296,000.000	311,081.87	207,349.34
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	1,000,000.000	1,084,040.00	959,243.43
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	725,000.000	908,345.25	762,769.43
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	250,000.000	272,410.00	237,512.80
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	385,000.000	441,006.40	350,148.03
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	270,000.000	268,361.10	236,039.78
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 SEDOL: BKRW213	260,000.000	258,801.74	234,069.41
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	1,375,000.000	1,840,476.30	1,536,821.85
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVSV9	160,000.000	160,000.00	138,297.05
COMWLTH EDISON CO 6.45% DUE 01-15-2038 SEDOL: BG48VJ7	887,000.000	1,120,584.68	973,283.63
CONNECTICUT LIGH 2.05% DUE 07-01-2031 SEDOL: BND8HX3	225,000.000	224,392.50	181,226.10
CONSUMERS ENERGY CO 2.65% 08-15-2052 SEDOL: BM8NHW5	378,000.000	362,955.72	239,571.09
CONSUMERS ENERGY 3.1% DUE 08-15-2050 SEDOL: BKRLVG8	1,270,000.000	1,304,411.88	887,081.55

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
CONSUMERS ENERGY 3.25% DUE 08-15-2046 SEDOL: BYQHNP8	125,000.000	130,180.00	90,616.92
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	455,000.000	464,648.89	328,215.34
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL: BF08MX5	430,000.000	429,767.80	338,633.27
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL: BP8KQ42	174,000.000	164,504.82	116,824.48
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	220,000.000	219,586.40	180,643.23
DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029 SEDOL: BJLV5M1	725,000.000	722,013.00	669,008.18
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	500,000.000	529,170.00	390,055.94
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	330,000.000	330,462.00	285,536.54
ENTERGY LA LLC 4.75% 09-15-2052 SEDOL: BM9B7L7	175,000.000	173,562.50	158,465.76
ENTERGY TEX INC 1.75% DUE 03-15-2031 SEDOL: BLB20M3	325,000.000	323,797.50	254,499.22
HERSHEY CO 2.65% DUE 06-01-2050 SEDOL: BMWP0F1	270,000.000	269,111.70	176,708.11
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	300,000.000	295,341.00	269,824.35
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL: BD31B74	20,000.000	19,895.00	17,803.75
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	306,000.000	296,441.28	194,822.81
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	225,000.000	223,146.00	162,649.96
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	800,000.000	797,600.00	800,837.34
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	250,000.000	356,865.26	303,884.76
PFIZER INC 3.45% 03-15-2029 SEDOL: BJ1G656	425,000.000	424,001.25	400,469.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	300,000.000	326,847.00	229,528.58
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	103,000.000	106,327.53	82,117.40
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050 SEDOL: BMDNW58	10,000.000	5,321.30	5,623.19
PUB SVC ELEC GAS 1.9% DUE 08-15-2031 SEDOL: BMFN2N4	325,000.000	324,207.00	259,240.63
PUBLIC STORAGE 2.3% DUE 05-01-2031 BEO SEDOL: BMDV3B5	167,000.000	167,119.32	135,995.83
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	625,000.000	629,358.13	449,746.41
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL: B52NTT3	910,000.000	924,442.00	752,331.29
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	200,000.000	199,790.00	164,386.66
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	180,000.000	179,760.60	128,926.61
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	500,000.000	514,738.00	391,828.28
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	400,000.000	399,028.00	309,720.84
TRAVELERS PPTY CAS CORP 7.75 DUE 04-15-2026 REG SEDOL: 2888572	130,000.000	180,798.80	141,527.93
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	175,000.000	174,569.50	141,545.63
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	848,000.000	836,949.36	737,616.76
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL: B97GZH5	550,000.000	498,759.25	492,053.24
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	400,000.000	491,016.00	423,467.63
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	1,090,000.000	1,527,813.34	1,284,557.94
US BANCORP FIXED 3.15% 04-27-2027 SEDOL: BD3DT65	100,000.000	110,334.00	94,065.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	80,000.000	79,914.20	66,040.61
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	900,000.000	898,497.00	826,341.79
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	90,000.000	87,221.27	85,369.21
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL: BG496S4	80,000.000	98,940.72	85,935.54
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	30,000.000	38,547.00	32,378.37
3M CO FIXED 2.875% 10-15-2027 SEDOL: BD6NJF1	100,000.000	109,373.00	92,557.21
Total United States - USD		28,492,901.12	23,788,540.17
Total Corporate Debt Instruments - Preferred		31,342,499.16	26,269,804.19
Corporate Debt Instruments - Other			
Australia - USD			
ASCIANO FIN LTD 6% DUE 04-07-2023 CUSIP: 04363UAD8	800,000.000	795,880.00	799,568.00
COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041 CUSIP: 202712BQ7	460,000.000	460,000.00	314,308.59
PVTPL AUST& NZ BANKING GRUOP 6.742% DUE 12-08-2032 BEO CUSIP: 052528AP1	863,000.000	863,000.00	874,466.99
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO CUSIP: 202712BL8	990,000.000	990,000.00	729,471.04
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6	240,000.000	239,968.80	216,904.46
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0	280,000.000	279,129.20	250,559.91
PVTPL GLENCORE FDG LLC 1.625% DUE 09-01-2025/08-01-2025 BEO SEDOL: BMFSGK4	100,000.000	99,939.00	90,587.84
PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO SEDOL: BLPKF28	100,000.000	100,292.00	88,470.02
PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031 SEDOL: BPBJLG3	40,000.000	39,909.20	31,964.35

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	200,000.000	197,026.00	131,189.34
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	500,000.000	498,155.00	451,850.56
PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030 CUSIP: 65120FAD6	200,000.000	199,356.00	167,389.76
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	800,000.000	801,652.00	638,538.78
PVTPL SOUTH32 TREAS LTD 0% DUE 04-14-2032 BEO CUSIP: 84055BAA1	104,000.000	103,458.16	89,111.36
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	100,000.000	99,817.00	93,968.74
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	100,000.000	99,931.00	90,516.69
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO SEDOL: B4JV9R1	1,238,000.000	1,199,530.62	1,171,667.68
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL: BNRLYY8	639,000.000	632,028.51	424,594.13
WESTPAC BKG CORP FIXED 5.405% DUE 08-10-2033 CUSIP: 961214FG3	250,000.000	250,000.00	234,461.40
WESTPAC BKG CORP NT 3.02% 11-18-2036 CUSIP: 961214EX7	320,000.000	320,000.00	239,245.93
WESTPAC BKG CORP 1.15% DUE 06-03-2026 CUSIP: 961214ER0	220,000.000	220,442.20	194,484.66
WESTPAC BKG FIXED 2.668% DUE 11-15-2035 CUSIP: 961214EP4	440,000.000	440,000.00	327,561.67
WESTPAC BKG FIXED 3.133% DUE 11-18-2041 CUSIP: 961214EY5	760,000.000	760,000.00	504,516.14
Total Australia - USD		9,689,514.69	8,155,398.04
Austria - EUR			
ERSTE GROUP BK AG CONV 4.25% 31/12/2049 SEDOL: BN13P81	200,000.000	252,454.90	169,766.41
Total Austria - EUR		252,454.90	169,766.41

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	1,760,000.000	1,869,081.77	1,756,234.79
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	450,000.000	455,931.00	386,955.72
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	1,640,000.000	1,634,178.00	1,703,364.68
ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026 SEDOL: BK9VNF9	250,000.000	278,350.50	240,790.11
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	470,000.000	453,033.00	445,166.15
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	2,810,000.000	2,676,678.91	2,575,463.66
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 SEDOL: BM8MLZ3	710,000.000	661,966.80	627,167.00
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	530,000.000	522,341.50	476,105.44
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	4,662,000.000	4,391,219.29	4,083,536.57
Total Belgium - USD		12,942,780.77	12,294,784.12
Brazil - USD			
CSN RES S A GTD NT 144A 5.875% 04-08-2032 CUSIP: 12644VAE8	1,500,000.000	1,499,730.00	1,253,348.85
EMBRAER NETH FIN B 5.05% DUE 06-15-2025 SEDOL: BYNJD24	100,000.000	101,125.00	97,051.00
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2	1,390,000.000	1,472,385.68	1,246,249.38
PETROBRAS GLOBAL FIXED 6.75% DUE 06-03-2050 SEDOL: BMBKJB6	975,000.000	956,572.50	847,721.19
PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL: BKX5BP3	425,000.000	408,072.25	408,077.27
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL: BF2H6B6	1,925,000.000	1,916,897.56	1,796,168.78
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	300,000.000	303,000.00	289,125.00
PVTPL GUARA NORTE S A R L 5.198% DUE 06-15-2034 BEO CUSIP: 400666AA1	1,274,798.000	1,274,734.26	1,078,797.81

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Brazil - USD			
PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024 CUSIP: 76716XAA0	360,399.540	360,496.04	364,003.53
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	829,920.000	267,489.60	838,219.20
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO CUSIP: 984851AG0	100,000.000	100,000.00	80,421.05
RIO OIL FIN TR 9.75% 01-06-2027 SEDOL: BSRG578	831,535.430	817,965.24	860,639.17
SUZANO AUSTRIA FIXED 6% DUE 01-15-2029 SEDOL: BJV3SV7	200,000.000	198,128.00	198,888.27
SUZANO AUSTRIA 7% DUE 03-16-2047 CUSIP: 86964WAB8	200,000.000	219,640.00	199,499.76
VALE OVERSEAS LTD 6.25% DUE 08-10-2026 SEDOL: BD4G7B4	200,000.000	242,000.00	206,928.43
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	100,000.000	108,250.00	105,328.32
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0	676,000.000	809,376.00	713,641.71
YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE CUSIP: 984851AF2	100,000.000	99,748.00	92,366.94
Total Brazil - USD		11,155,610.13	10,676,475.66
Canada - USD			
BANK NOVA SCOTIA B C 1.05% DUE 03-02-2026 REG SEDOL: BKQN745	220,000.000	218,741.60	194,745.53
BANK NOVA SCOTIA B C 4.588% 05-04-2037 CUSIP: 06417XAG6	1,160,000.000	1,158,880.20	993,177.40
BANK NOVA SCOTIA VAR RT 10-27-2082 CUSIP: 0641598S8	440,000.000	440,000.00	458,111.25
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	370,000.000	356,640.99	373,578.65
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	630,000.000	638,118.29	640,253.46
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	700,000.000	706,424.00	560,293.23
BROOKFIELD FIN INC 3.9% DUE 01-25-2028 SEDOL: BD0FYX6	900,000.000	964,206.00	827,653.91

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2026 CUSIP: 13607HVE9	110,000.000	110,116.60	96,679.66
CANADIAN IMPERIAL BK COMM TORONTO BRH 3.6% 04-07-2032 CUSIP: 13607HR53	126,000.000	125,548.92	111,425.72
CANADIAN NAT RES LTD 2.95% DUE 07-15-2030/06-24-2020 REG SEDOL: BMBQJK3	56,000.000	58,463.08	47,331.93
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO SEDOL: BP8KQ19	1,827,000.000	1,756,176.73	1,386,378.99
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	1,898,000.000	1,893,881.19	1,284,256.28
CANADIAN PACIFIC RAILWAY CO 2.45% DUE 12-02-2031 BEO SEDOL: BP8KP26	387,000.000	388,926.49	321,683.00
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	115,000.000	122,363.89	100,456.23
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	1,275,000.000	1,457,173.50	1,282,934.75
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	835,000.000	1,051,124.00	866,830.81
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	280,000.000	279,854.40	165,723.65
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LW7	1,160,000.000	1,169,512.21	882,453.81
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	500,000.000	499,328.00	389,240.77
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	700,000.000	700,000.00	636,734.85
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 CUSIP: 67077MAX6	217,000.000	216,431.46	165,917.20
NUTRIEN LTD 5.0% 04-01-2049 SEDOL: BJH0CT8	370,000.000	377,038.53	334,543.79
PVTPL ROGERS COMMUNICATIONS INC 3.8% DUE 03-15-2032 BEO CUSIP: 775109CC3	1,200,000.000	1,197,324.00	1,039,857.36
PVTPL WEST FRASER TIMBER LTD 4.35% 10-15-2024 CUSIP: 952845AE5	200,000.000	200,000.00	194,590.01
PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO SEDOL: B298075	180,000.000	204,718.95	190,218.33

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	230,000.000	227,706.90	207,657.83
ROYAL BANK OF CANADA 1.2% DUE 04-27-2026REG CUSIP: 78016EZQ3	220,000.000	220,386.10	195,840.24
TECK RES LTD 5.4 DUE 02-01-2043 SEDOL: B899393	200,000.000	238,370.80	178,574.80
TECK RESOURCES LTD 6.25% DUE 07-15-2041 SEDOL: B7VFK35	820,000.000	1,035,334.50	808,153.85
TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026 CUSIP: 89114TZD7	260,000.000	259,887.60	229,539.74
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	320,000.000	333,900.00	293,065.19
TRANSCANADA FIXED 5.1% DUE 03-15-2049 SEDOL: BGQX9L8	850,000.000	931,175.50	774,458.63
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	2,825,000.000	2,819,031.25	2,373,000.00
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	400,000.000	434,500.00	345,287.91
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	950,000.000	945,909.00	897,750.00
TRANSCANADA 4.875% DUE 05-15-2048 SEDOL: BD366Z2	375,000.000	347,835.00	329,159.21
YAMANA GOLD INC FIXED 4.625% 12-15-2027 CUSIP: 98462YAD2	850,000.000	858,623.82	796,946.09
YAMANA GOLD INC 2.63% 08-15-2031 CUSIP: 98462YAF7	100,000.000	100,000.00	74,922.44
Total Canada - USD		25,043,653.50	21,049,426.50
Cayman Islands - USD			
AGL CLO 13 LTD / AGL CLO 13 LLC SR SECD NT CL A-1 FLTGT RATE 6.41043% 10-20-2034 CUSIP: 00120JAA1	510,000.000	496,212.50	496,124.53
AMMC CLO 23 LTD / AMMC CLO 23 LLC SR SECD NT CL A-1-R FLTGT 6.30029 10-17-2031 CUSIP: 00177JAS4	310,000.000	310,000.00	304,408.72
MIDOCEAN CR CLO VIII / MIDOCEAN CR 0% 02-20-2031 CUSIP: 59801MAL2	250,000.000	245,125.00	245,913.73
OCTAGON INVT PARTNERS 35 LTD / SR SECD NT CL A-1A FLTGT 6.31043% 01-20-2031 CUSIP: 67591TAA8	250,000.000	247,500.00	246,851.65

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Cayman Islands - USD			
PVTPL CARLYLE US CLO 2017-2 LTD/CARLYLE US C SER 17-2A CL A1R FLTGT RT 07-20-2031 CUSIP: 14315JAQ2	250,000.000	250,000.00	246,639.35
PVTPL CVP CLO 2017-2 LTD/CVP CLO 2017-2 LLC NT CL A FLTGT RATE 144A VAR RT CUSIP: 12662CAA5	400,000.000	398,800.00	393,866.80
PVTPL LCM 27 LTD/LCM 27 LLC SER NT CLS A1 FLTGT 144A DUE 07-16-2031 CUSIP: 50200JAC5	250,000.000	250,375.00	246,434.08
PVTPL NEUBERGER BERMAN LN ADVISERS CLO 40 LTD VAR RT DUE 04-15-2033 BEO CUSIP: 64134JAA1	250,000.000	250,625.00	246,058.08
Total Cayman Islands - USD		2,448,637.50	2,426,296.94
Chile - USD			
CELULOSA ARAUCO Y FIXED 5.5% DUE 11-02-2047 CUSIP: 151191BD4	200,000.000	199,416.00	177,766.52
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO SEDOL: BFPCY03	875,000.000	1,013,451.75	856,472.56
PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE S A NT 3.5% 09-10-2051 CUSIP: 833636AL7	1,090,000.000	1,081,031.80	801,776.41
Total Chile - USD		2,293,899.55	1,836,015.49
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	1,060,000.000	1,059,798.60	666,474.46
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041 SEDOL: BLH23R3	1,460,000.000	1,433,132.00	936,758.06
ALIBABA GROUP HLDG 4.2% DUE 12-06-2047 SEDOL: BF5BK91	300,000.000	307,860.00	230,610.42
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL: BYVHXG4	500,000.000	576,350.00	384,907.15
KWG GROUP HLDGS LT 7.4% SNR SEC 05/03/2024 USD SEDOL: 8A8VUJU	400,000.000	413,000.00	189,524.65
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAV0	500,000.000	498,270.00	465,247.84
NXP B V/NXP FUNDING LLC/NXP USA INC 3.15% 05-01-2027 CUSIP: 62954HAX6	200,000.000	199,602.00	181,450.64
NXP B.V./NXP FUNDING LLC 5.55% 12-01-2028 CUSIP: 62947QBC1	200,000.000	199,518.00	199,950.38

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Corporate Debt Instruments - Other			
China - USD			
PROSUS N V 4.987% 01-19-2052 CUSIP: 74365PAJ7	2,350,000.000	2,197,812.50	1,698,556.50
PVTPL GLOBAL AIRCRAFT LEASING CO LTD 6.5% DUE 09-15-2024/07-31-2019 BEO CUSIP: 37960JAA6	305,010.000	298,148.25	259,258.50
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0	2,050,000.000	2,031,850.01	1,287,532.02
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051 CUSIP: 88032WBC9	370,000.000	369,870.50	264,116.71
PVTPL TENCENT HOLDINGS LIMITED 3.24% 06-03-2050 CUSIP: 88032WAV8	600,000.000	601,460.00	382,208.94
TENCENT HLDGS LTD MEDIUM TERM NTS REG S 3.84% DUE 04-22-2051 CUSIP: 88032XBC7	505,000.000	381,463.00	360,483.62
Total China - USD		10,568,134.86	7,507,079.89
Colombia - USD			
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG SEDOL: BJVS9V9	400,000.000	400,000.00	351,000.00
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	451,000.000	442,341.35	314,103.16
Total Colombia - USD		842,341.35	665,103.16
Denmark - USD			
PVTPL DANSKE BK A/S 3.244% 12-20-2025 CUSIP: 23636AAV3	200,000.000	214,078.00	187,281.74
Total Denmark - USD		214,078.00	187,281.74
Finland - USD			
PVTPL NORDEA BK ABP 3.75% 12-29-2049 CUSIP: 65559CAD3	700,000.000	659,400.00	540,437.02
Total Finland - USD		659,400.00	540,437.02
France - USD			
ALTICE FRANCE S.A. TERM LOAN B13 01-13-2026 CUSIP: F6628DAM6	0.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
BNP PARIBAS 7% DUE 12-29-2999 CUSIP: 05565AGF4	360,000.000	360,000.00	340,339.78
CR AGRICOLE S A 1.907% DUE 06-16-2026 CUSIP: 22535WAG2	250,000.000	254,760.00	228,060.46
LAFARGE S A 7.125% DUE 07-15-2036 CUSIP: 505861AC8	2,700,000.000	3,240,000.00	2,886,292.20
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	400,000.000	397,856.00	379,492.93
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	325,000.000	285,194.00	238,655.52
PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP: 09659W2L7	200,000.000	205,980.00	183,773.21
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG CUSIP: 09659T2C4	810,000.000	792,060.61	500,068.51
PVTPL BNP PARIBAS 2.871% 04-19-2032 CUSIP: 09659W2P8	450,000.000	450,000.00	353,307.17
PVTPL BNP PARIBAS 4.625% 03-13-2027 SEDOL: BYVL6P6	1,000,000.000	1,065,630.98	949,513.94
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO CUSIP: 05565AM34	2,800,000.000	2,800,000.00	2,765,000.00
PVTPL BNP PARIBAS 9.25% DUE 12-31-2049 BEO CUSIP: 05565AS20	340,000.000	340,000.00	354,466.32
PVTPL BPCE SA 3.116% 10-19-2032 CUSIP: 05578QAF0	520,000.000	520,000.00	381,028.00
PVTPL BPCE SR 5.748% 07-19-2033 CUSIP: 05583JAM4	250,000.000	250,000.00	238,510.24
PVTPL BPCE SR NON PFD MED TERM NTS BOOK ENTRY TRANCHE # TR 9 VAR RT 01-20-2032 CUSIP: 05583JAJ1	375,000.000	375,000.00	282,233.39
PVTPL BPCE 3.582% 10-19-2042 CUSIP: 05578QAG8	310,000.000	310,000.00	202,425.44
SOCIETE GENERALE SA UNDATED DEEPLY SUB 9.375% 12-31-2049 CUSIP: 83370RAC2	450,000.000	450,000.00	461,795.95
SOCIETE GENERALE 7.375% DUE 12-31-2049 CUSIP: 83367TBV0	700,000.000	685,125.00	671,041.82
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	932,000.000	932,000.00	664,507.52

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<i>Corporate Debt Instruments - Other</i>			
France - USD			
WEA FIN LLC 3.5% DUE 06-15-2029 SEDOL: BKKDHL8	136,000.000	135,090.16	111,779.17
Total France - USD		13,848,696.75	12,192,291.57
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	2,300,000.000	2,360,644.65	1,998,629.37
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SEDOL: BM9YRS3	1,150,000.000	1,155,424.00	845,971.90
DEUTSCHE BK AG N Y BRANCH 3.961% 11-26-2025 CUSIP: 251526CB3	1,950,000.000	1,958,854.50	1,864,286.56
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	700,000.000	700,000.00	500,009.24
DEUTSCHE BK AG N Y FLTG RT 3.547% DUE 09-18-2031 SEDOL: BM8TGN7	900,000.000	900,000.00	725,213.19
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 SEDOL: B1S7195	470,000.000	684,793.05	555,671.15
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,375,000.000	1,353,495.00	1,198,284.51
PVTPL BMW US CAPITAL LLC 2.55% DUE 04-01-2031 BEO SEDOL: BMD2DC9	165,000.000	164,335.05	136,716.27
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026 SEDOL: BM8JRJ0	600,000.000	597,390.00	529,304.54
PVTPL DAIMLER TRUCKS 2.5% 12-14-2031 SEDOL: BKSHP18	725,000.000	720,259.50	564,494.72
PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO SEDOL: B2R0TK9	100,000.000	126,389.00	101,384.08
PVTPL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO CUSIP: 98877DAC9	180,000.000	169,200.00	169,257.98
Total Germany - USD		10,890,784.75	9,189,223.51
Hong Kong - USD			
MELCO RESORTS FIN 5.375% SNR 04/12/2029 USD SEDOL: BKBZDW6	701,000.000	720,300.10	560,512.59
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	440,000.000	439,291.60	315,923.45

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Corporate Debt Instruments - Other			
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	300,000.000	299,118.00	264,452.64
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	2,369,000.000	2,397,855.77	1,894,228.71
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028 CUSIP: 58547DAE9	1,000,000.000	1,000,000.00	832,719.18
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	410,000.000	341,325.00	392,718.61
Total Hong Kong - USD		5,197,890.47	4,260,555.18
India - USD			
PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 CUSIP: 00654GAA1	400,000.000	400,000.00	303,116.89
PVTPL RELIANCE INDS LTD SR NT 3.625% 01-12-2052 CUSIP: 759470BD8	1,150,000.000	1,134,038.00	760,283.37
PVTPL RENEW PWR PRIVATE LTD 5.875% DUE 03-05-2027 CUSIP: 75975AAA8	200,000.000	200,000.00	191,250.00
Total India - USD		1,734,038.00	1,254,650.26
Indonesia - USD			
PT PERTAMINA 4.175% DUE 01-21-2050 CUSIP: 69370PAG6	200,000.000	200,000.00	152,517.06
Total Indonesia - USD		200,000.00	152,517.06
Ireland - EUR			
GE CAP EU FDG UNLI 6.025% GTD SNR 01/03/38 EUR SEDOL: B2Q3BC5	110,000.000	130,672.65	138,288.87
Total Ireland - EUR		130,672.65	138,288.87
Ireland - GBP			
GE CAP UK FDG UNLI 8% GTD SNR 14/01/2039GBP SEDOL: B8N04F5	50,000.000	70,546.71	68,946.63
Total Ireland - GBP		70,546.71	68,946.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNVW1V3	150,000.000	149,436.00	117,700.81
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1	1,300,000.000	1,297,634.00	1,091,322.79
AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.5% DUE 09-15-2023 REG SEDOL: BMB31T7	1,100,000.000	1,106,635.00	1,092,734.31
AERCAP IRELAND CAP FIXED 3.15% DUE 02-15-2024 SEDOL: BMDWCC2	1,100,000.000	1,092,619.00	1,063,668.42
AERCAP IRELAND CAP 3.5% 01-15-2025 SEDOL: BF0QCP1	300,000.000	291,582.00	285,804.35
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0	150,000.000	146,380.50	131,320.68
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO SEDOL: BNVW1X5	4,336,000.000	4,002,378.70	3,083,182.61
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNVW1W4	630,000.000	627,291.00	479,650.93
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	300,000.000	299,643.00	276,999.36
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP: 05401AAL5	100,000.000	105,219.00	90,806.54
AVOLON HLDGS FDG 4.375% DUE 05-01-2026 CUSIP: 05401AAG6	1,075,000.000	1,070,853.06	974,740.68
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	1,200,000.000	1,199,076.00	1,142,002.34
DELOS FINANCE S.A R.L. NEW LOAN 10-06-2023 CUSIP: L2324EAE1	630,000.000	622,125.00	628,935.30
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	172,000.000	164,212.98	137,696.52
PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024 CUSIP: 05401AAF8	130,000.000	129,295.40	124,536.22
PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023 SEDOL: BF5K601	310,000.000	310,000.00	306,501.45
SETANTA AIRCRAFT LEASING DAC SENIOR SECURED TERM LOAN DUE 11-05-2028 CUSIP: G8057JAB2	700,000.000	698,250.00	695,450.00
Total Ireland - USD		13,312,630.64	11,723,053.31

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Israel - USD			
TEVA PHARMACEUTI.3 4.1% GTD SNR 01/10/2046 USD SEDOL: BYYRQV7	405,000.000	358,437.50	247,627.23
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	3,111,000.000	2,348,854.34	1,902,143.99
Total Israel - USD		2,707,291.84	2,149,771.22
Italy - USD			
PVTPL INTESA SANPAOLO S P A 8.248% 11-21-2033 CUSIP: 46115HBV8	530,000.000	530,000.00	539,522.77
PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO CUSIP: 29278GAL2	300,000.000	299,637.00	287,153.70
PVTPL ENEL FIN INTL N V 5.5% 06-15-2052 CUSIP: 29278GAY4	300,000.000	294,468.00	249,177.09
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	800,000.000	1,000,000.00	795,976.52
PVTPL ENEL FINANCE AMERICA LLC 7.1% DUE 10-14-2027 BEO SEDOL: BQBBRN5	1,100,000.000	1,090,606.00	1,139,145.29
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO CUSIP: 29278GBB3	1,575,000.000	1,496,486.25	1,689,867.39
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	1,770,000.000	1,530,032.81	1,118,143.82
PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO CUSIP: 46115HBN6	1,080,000.000	1,073,507.30	764,249.37
PVTPL INTESA SANPAOLO S.P.A. 3.25% DUE 09-23-2024 BEO CUSIP: 46115HBJ5	200,000.000	213,600.00	189,781.20
PVTPL INTESA SANPAOLO SPA 4.198% 06-01-2032 CUSIP: 46115HBQ9	240,000.000	240,000.00	176,862.12
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	2,880,000.000	2,775,517.60	1,858,457.00
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	1,325,000.000	1,388,600.00	1,079,322.17
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	1,475,000.000	1,788,021.75	1,348,665.50
TELECOM ITALIA CAP 7.2% DUE 07-18-2036 SEDOL: B8DHVZ5	1,625,000.000	1,819,172.45	1,319,337.50
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 SEDOL: B39NQJ1	2,225,000.000	2,475,750.00	1,846,750.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Italy - USD			
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	1,225,000.000	1,225,000.00	1,125,181.68
UNICREDIT SPA 7.83% DUE 12-04-2023 CUSIP: 904678AG4	1,700,000.000	1,700,000.00	1,707,969.60
Total Italy - USD		20,940,399.16	17,235,562.72
Japan - USD			
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	2,425,000.000	2,425,000.00	2,323,247.88
MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031 CUSIP: 60687YBH1	900,000.000	900,000.00	704,654.41
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031 SEDOL: BMHNP7	700,000.000	700,000.00	534,933.46
MUFG 4.315% 04-19-2032 CUSIP: 606822CG7	250,000.000	250,000.00	227,572.37
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP: 654744AC5	240,000.000	240,000.00	217,854.89
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030 SEDOL: BL5C1Y8	200,000.000	200,000.00	160,543.58
NOMURA HLDGS INC 2.999% DUE 01-22-2032 SEDOL: BP6HD11	1,200,000.000	1,200,000.00	946,112.47
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKX9PD1	300,000.000	300,000.00	250,305.87
NTT FIN CORP 1.162% 04-03-2026 CUSIP: 62954WAC9	200,000.000	197,564.00	177,023.29
PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051 CUSIP: 654579AH4	560,000.000	560,000.00	449,398.72
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO CUSIP: 654579AG6	200,000.000	200,000.00	169,636.03
PVTPL NISSAN MTR LTD 3.043% DUE 09-15-2023 BEO CUSIP: 654744AA9	200,000.000	211,220.00	195,947.00
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO CUSIP: 654744AD3	610,000.000	660,703.03	519,149.68
PVTPL OSCAR US FDG XIII LLC NT CL A-4 1.27% 09-11-2028 CUSIP: 68785BAD5	300,000.000	301,218.75	269,336.04
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029 SEDOL: BKBQ3F2	900,000.000	900,000.00	780,405.17

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030 CUSIP: 86562MBW9	400,000.000	400,000.00	336,566.94
TAKEDA FIXED 5% DUE 11-26-2028 CUSIP: 874060AW6	4,000.000	4,055.42	3,973.86
TAKEDA PHARMACEUTI 5% SNR 26/11/2028 USD200000 SEDOL: BJ9T7R6	360,000.000	364,987.90	357,647.79
TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO SEDOL: BN776F1	90,000.000	90,367.20	80,824.08
Total Japan - USD		10,105,116.30	8,705,133.53
Kazakhstan - USD			
PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 6.375% 10-24-2048 BEO CUSIP: 48667QAS4	210,000.000	207,910.50	172,635.54
Total Kazakhstan - USD		207,910.50	172,635.54
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 5.25% DUE 06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1	600,000.000	600,250.00	564,262.71
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	3,110,000.000	3,215,558.23	2,918,710.12
SANDS CHINA LTD SR NT 3.1% 03-08-2029 CUSIP: 80007RAQ8	200,000.000	199,494.00	163,390.42
SANDS CHINA LTD SR NT 3.75% 08-08-2031 CUSIP: 80007RAS4	950,000.000	949,306.50	747,551.29
SANDS CHINA LTD 3.8% SNR NTS 01-08-2026 USD CUSIP: 80007RAK1	1,100,000.000	1,098,911.00	1,015,070.06
Total Macau - USD		6,063,519.73	5,408,984.60
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	400,000.000	438,219.22	414,736.00
BANCO MERCANTIL DEL NORTE S A INSTITUCIO 8.375% DUE 12-31-2049 CUSIP: 05971PAC2	530,000.000	530,000.00	525,334.69
BANCO MERCANTIL FLTG RT 7.5% DUE 06-27-2029 SEDOL: BK5VM23	200,000.000	200,000.00	183,193.05

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Mexico - USD			
BBVA BANCOMER S A 5.875% DUE 09-13-2034 CUSIP: 05533UAG3	300,000.000	300,000.00	277,058.62
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050 SEDOL: BKKKBHZ6	420,000.000	411,730.20	294,550.20
GRUPO TELEVISION S A 6.125% DUE 01-31-2046 SEDOL: BZ1N3D6	1,425,000.000	1,469,106.30	1,423,959.28
PVTPL COMISION FEDERAL DE ELECTRICIDAD NT 4.875 DUE 01-15-2024 BEO CUSIP: 200447AD2	290,000.000	288,338.30	286,955.00
PVTPL FRESNILLO PLC 4.25% DUE 10-02-2050/04-02-2050 BEO CUSIP: 358070AB6	750,000.000	735,037.50	590,420.63
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044 CUSIP: 898324AB4	400,000.000	396,000.00	346,500.00
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO CUSIP: 898339AB2	700,000.000	730,500.00	564,915.19
TRUST F/1401 6.95 01-30-2044 BEO CUSIP: P9406GAB4	200,000.000	212,100.00	173,250.00
Total Mexico - USD		5,711,031.52	5,080,872.66
Netherlands - EUR			
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SEDOL: BJBQCW5	210,075.000	243,211.81	215,907.07
Total Netherlands - EUR		243,211.81	215,907.07
Netherlands - USD			
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	2,000,000.000	2,714,046.00	2,133,154.34
RABOBANK NEDERLAND 1.339% DUE 06-24-2026 CUSIP: 74977RDH4	250,000.000	253,610.00	224,965.29
Total Netherlands - USD		2,967,656.00	2,358,119.63
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	249,000.000	247,169.85	197,932.13
Total Norway - USD		247,169.85	197,932.13

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Peru - USD			
PVPTL PETROLEOS DEL PERU S A 5.625% DUE 06-19-2047 CUSIP: 716564AB5	330,000.000	378,569.40	215,638.50
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	940,000.000	829,815.43	896,562.68
Total Peru - USD		1,208,384.83	1,112,201.18
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	288,050.000	310,013.82	290,917.15
Total Qatar - USD		310,013.82	290,917.15
South Africa - USD			
ANGLO AMERN CAP 4.75% DUE 04-10-2027 CUSIP: 034863AR1	580,000.000	583,612.92	560,992.18
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052 CUSIP: 034863BC3	314,000.000	308,577.22	262,600.76
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO SEDOL: BNB RJY7	3,075,000.000	2,987,132.50	1,870,711.00
Total South Africa - USD		3,879,322.64	2,694,303.94
Spain - EUR			
CAIXABANK SA 3.625% 3.625% 31/12/2049 SEDOL: BNYC842	400,000.000	403,740.03	301,577.13
Total Spain - EUR		403,740.03	301,577.13
Spain - USD			
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL: BLB6SQ5	400,000.000	400,000.00	374,376.50
BANCO SANTANDER SA 3.848% 04-12-2023 SEDOL: BYWFD12	200,000.000	213,546.00	198,930.21
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL: BDF0C65	590,000.000	568,960.60	466,749.12
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	570,000.000	573,909.34	460,576.49

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Spain - USD			
Total Spain - USD		1,756,415.94	1,500,632.32
Switzerland - USD			
CR SUISSE AG NEW 1% DUE 05-05-2023 SEDOL: BMBT195	250,000.000	237,187.50	244,092.50
CR SUISSE GROUP AG FLTG RT 6.442% DUE 08-11-2028 CUSIP: 225401AV0	1,250,000.000	1,182,925.00	1,140,005.76
CR SUISSE GROUP AG 5.25% DUE 12-29-2049 CUSIP: 225401AR9	1,300,000.000	1,323,066.67	846,023.25
CR SUISSE GROUP AG 6.25% DUE 12-29-2049 CUSIP: 225436AA2	910,000.000	994,050.00	711,192.30
CR SUISSE GROUP AG 6.375% DUE 12-29-2999 SEDOL: BK6VPN4	800,000.000	875,562.50	573,318.03
CR SUISSE GROUP 3.8% DUE 06-09-2023 SEDOL: BYVGMD1	730,000.000	711,942.00	710,837.50
CR SUISSE GROUP 4.55% DUE 04-17-2026 SEDOL: BYWJPN0	300,000.000	299,928.00	264,882.64
CR SUISSE 1ST BSTN 7.125% DUE 07-15-2032 SEDOL: 2970208	60,000.000	74,968.45	60,814.85
CREDIT SUISSE GP 6.442%-FRN SNR 11/08/28USD SEDOL: BNBVCT5	250,000.000	242,947.50	228,001.15
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 SEDOL: BKTHBW0	764,000.000	763,368.11	534,693.06
PVTPL CREDIT SUISSE GROUP AG CREDIT 6.537% 08-12-2033 CUSIP: 225401AZ1	1,800,000.000	1,800,000.00	1,584,208.55
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032 CUSIP: 225401AU2	2,080,000.000	2,030,967.50	1,443,497.33
PVTPL CREDIT SUISSE GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	1,779,000.000	1,926,214.98	1,384,750.17
PVTPL CREDIT SUISSE GROUP AG 5.1% 12-29-2049 CUSIP: 225401AN8	600,000.000	600,000.00	347,200.08
PVTPL CREDIT SUISSE GROUP AG 7.25% DUE 12-31-2049 CUSIP: 225401AK4	1,050,000.000	1,100,250.00	754,801.35
PVTPL CREDIT SUISSE GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	790,000.000	790,000.00	811,248.32
PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046 SEDOL: BYND5K8	500,000.000	509,679.74	409,072.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	2,704,000.000	2,703,729.49	1,758,272.19
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048 CUSIP: 902674XN5	400,000.000	513,288.00	337,209.06
PVTPL UBS GROUP AG TIER 1 CAP NT 4.875% 12-31-2049 CUSIP: 902613AJ7	330,000.000	330,000.00	279,675.00
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO CUSIP: 902613AL2	200,000.000	200,000.00	138,216.61
PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049 CUSIP: 90352JAF0	960,000.000	960,000.00	944,470.43
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	200,000.000	199,626.00	194,634.20
UBS AG 5.125% 15/05/2024 SEDOL: BMJ6SQ4	1,100,000.000	1,101,485.00	1,088,057.30
Total Switzerland - USD		21,471,186.44	16,789,174.13
Taiwan - USD			
TSMC ARIZ CORP SR NT 3.25% 10-25-2051 SEDOL: BN7DNP8	490,000.000	483,424.20	355,054.49
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041 SEDOL: BN7DNL4	660,000.000	652,726.80	516,415.42
Total Taiwan - USD		1,136,151.00	871,469.91
United Kingdom - GBP			
HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000 SEDOL: BFM4XM7	200,000.000	297,303.83	215,214.71
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLN1	300,000.000	451,129.25	332,180.87
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	182,861.990	217,242.39	198,477.30
TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP SEDOL: B60ZTR6	321,038.460	471,167.91	416,132.41
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	230,551.040	385,319.02	269,926.77
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	300,000.000	369,690.00	281,560.19

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - GBP			
Total United Kingdom - GBP		2,191,852.40	1,713,492.25
United Kingdom - USD			
ASTRAZENECA FIN FIXED 2.25% DUE 05-28-2031 CUSIP: 04636NAB9	19,000.000	18,976.25	15,861.37
ASTRAZENECA PLC FIXED 1.375% DUE 08-06-2030 SEDOL: BLB60S1	17,000.000	14,152.84	13,473.02
ASTRAZENECA PLC NT 3% 05-28-2051 CUSIP: 046353AZ1	310,000.000	305,765.40	219,278.03
ASTRAZENECA PLC 4% DUE 01-17-2029 SEDOL: BDTYM07	421,000.000	424,063.99	404,941.50
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	1,096,000.000	1,050,696.34	749,782.68
B A T CAP CORP FIXED 3.984% DUE 09-25-2050 SEDOL: BM9DV66	1,844,000.000	1,687,465.40	1,215,113.39
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	1,224,000.000	1,181,196.72	1,015,957.28
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	2,185,000.000	1,994,178.43	1,706,402.39
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	2,238,000.000	2,118,773.19	1,592,277.90
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	1,888,000.000	1,978,783.75	1,376,991.58
B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026 SEDOL: BM8V3L0	200,000.000	201,431.00	177,213.08
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96	760,000.000	775,373.82	701,715.43
BARCLAYS PLC 4.836% 05-09-2028 SEDOL: BDGKSN3	400,000.000	388,060.00	369,430.39
BARCLAYS PLC 5.2% DUE 05-12-2026 SEDOL: BD8ZS14	850,000.000	857,269.50	827,345.47
BARCLAYS PLC 8.0% 06-15-2164 CUSIP: 06738EBG9	1,600,000.000	1,600,000.00	1,554,569.18
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	380,000.000	603,123.11	456,254.24
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5	100,000.000	99,149.00	93,344.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
HSBC HLDGS PLC FIXED 3.973% 05-22-2030 SEDOL: BJLD4R5	1,000,000.000	1,021,882.00	877,796.81
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033 SEDOL: BN6QGJ3	370,000.000	370,936.00	321,714.65
HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049 CUSIP: 404280BP3	700,000.000	760,569.44	644,473.54
HSBC HLDGS PLC PERP SUB CONTINGENT CONV 4.7% 12-29-2049 CUSIP: 404280CQ0	1,710,000.000	1,710,000.00	1,354,991.41
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG SEDOL: BN44R07	1,317,000.000	1,271,314.54	1,019,375.72
HSBC HLDGS PLC 4.95% DUE 03-31-2030 SEDOL: BM6CFD1	200,000.000	199,750.00	191,220.74
HSBC HLDGS PLC 6.5% DUE 05-02-2036 SEDOL: B9KBXK6	4,650,000.000	5,919,910.30	4,705,641.48
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	580,000.000	742,092.60	593,912.23
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	190,000.000	267,379.40	195,065.90
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	1,420,000.000	1,420,000.00	1,319,318.83
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049 CUSIP: 539439AU3	750,000.000	750,000.00	723,530.34
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	800,000.000	797,584.00	754,024.54
LLOYDS BKG GROUP PLC 6.75% DUE 12-31-2049 REG CUSIP: 53944YAJ2	430,000.000	430,000.00	408,078.06
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL: BD84H70	500,000.000	521,559.92	429,650.47
NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029 SEDOL: BKVF4F6	700,000.000	700,000.00	649,559.46
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	600,000.000	600,000.00	566,532.91
PVTPL GLENORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6	100,000.000	109,450.00	98,428.07
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029 CUSIP: 45262BAC7	200,000.000	199,836.00	170,996.45

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP: 45262BAF0	200,000.000	197,912.00	199,324.17
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP: 45262BAB9	900,000.000	896,658.00	828,145.01
PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SUB NTS 4% DUE 09-14-2026 BEO CUSIP: 63859WAE9	250,000.000	249,265.00	227,523.21
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% 07-18-2030 CUSIP: 63861VAE7	800,000.000	800,000.00	697,864.04
PVTPL ROLLS-ROYCE PLC GTD NT 144A 5.75% DUE 10-15-2027/10-21-2020 BEO CUSIP: 77578JAC2	700,000.000	754,250.00	666,750.00
PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO CUSIP: 80281LAA3	800,000.000	833,814.00	764,280.45
PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO CUSIP: 80281LAB1	568,000.000	577,298.31	436,895.76
PVTPL STANDARD CHARTERED PLC 1.214% DUE 03-23-2025/03-23-2024 BEO CUSIP: 853254CB4	200,000.000	201,258.00	188,257.27
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO CUSIP: 853254BU3	200,000.000	200,000.00	148,375.58
PVTPL STANDARD CHARTERED PLCC 3.603% 01-12-2033 CUSIP: 853254CH1	200,000.000	200,000.00	150,898.52
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	500,000.000	500,000.00	404,757.50
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	790,000.000	811,999.63	676,733.15
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	470,000.000	608,962.50	509,868.98
ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029 SEDOL: BG4R9B2	800,000.000	853,072.00	758,235.69
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3	2,220,000.000	2,300,857.82	1,604,286.19
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	205,000.000	174,418.10	139,506.91
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1SBFX9	250,000.000	283,275.00	254,337.11
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	925,000.000	908,821.75	779,754.59

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Corporate Debt Instruments - Other			
United Kingdom - USD			
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	925,000.000	925,000.00	673,797.75
VODAFONE GROUP PLC 5.25% DUE 05-30-2048 SEDOL: BFMLP22	370,000.000	369,393.22	327,849.79
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL: BJWZHR1	875,000.000	875,000.00	874,625.58
Total United Kingdom - USD		46,611,978.27	38,826,329.79
United States - EUR			
NETFLIX INC 3.875% 15/11/2029 CUSIP: ZS2938422	400,000.000	448,100.00	400,145.52
Total United States - EUR		448,100.00	400,145.52
United States - GBP			
TIME WARNER CABLE INC 5.25% 15/07/2042 SEDOL: B7KPHK2	200,000.000	335,055.01	194,105.86
Total United States - GBP		335,055.01	194,105.86
United States - USD			
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	460,000.000	459,779.20	412,143.83
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	650,000.000	647,705.50	559,584.62
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	8,058,000.000	7,961,318.23	6,791,174.26
ABBVIE INC 4.55% DUE 03-15-2035 REG SEDOL: BMWB8H7	600,000.000	603,099.66	563,568.80
ABBVIE INC 4.75% 03-15-2045 SEDOL: BLKFQT2	12,000.000	12,014.03	10,851.08
ADOBE INC 2.3% DUE 02-01-2030 CUSIP: 00724PAD1	891,000.000	889,013.68	761,916.94
ADOMNI INC SR NT SER 2021-5 ACCD INV 5.5% 10-15-2024 CUSIP: 00726LAA4	91,666.780	91,666.78	89,034.75
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	225,000.000	224,329.50	159,926.73

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	475,000.000	474,829.00	364,961.59
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	470,000.000	467,245.80	368,891.10
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	700,000.000	825,489.00	588,089.31
AEP TRANSMISSION CO LLC SR NT SER O 4.5% 06-15-2052 SEDOL: BPQCM64	220,000.000	218,598.60	194,988.16
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	460,000.000	458,537.20	355,784.72
AIR LEASE CORP MED .7% DUE 02-15-2024 SEDOL: BKZ7S78	100,000.000	99,302.00	94,437.19
AIR LEASE CORP 1.875% 08-15-2026 SEDOL: BNC42W6	100,000.000	99,275.00	86,977.67
AIR LEASE CORP 3.375% DUE 07-01-2025 REG SEDOL: BL57W28	160,000.000	158,360.00	151,515.76
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	1,150,000.000	1,136,824.06	768,854.89
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	575,000.000	574,258.25	441,608.00
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	475,000.000	476,354.50	396,582.59
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032 SEDOL: BLH1NS1	210,000.000	209,351.10	161,419.87
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BNC0149	770,000.000	766,827.60	490,880.50
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	400,000.000	399,436.00	350,373.66
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL: BJML8W1	100,000.000	99,949.00	85,261.80
ALEXANDRIA REAL 4% DUE 02-01-2050 SEDOL: BJQV474	300,000.000	331,140.00	229,114.71
ALLSTATE CORP 6.5% 05-15-2067 CUSIP: 020002AU5	90,000.000	88,696.29	87,750.00
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	200,000.000	260,275.00	208,533.43

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7	420,000.000	417,358.20	280,592.20
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	940,000.000	932,057.00	553,549.49
ALPHABET INC 2.25% DUE 08-15-2060 CUSIP: 02079KAG2	270,000.000	267,318.90	153,553.19
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6	200,000.000	226,374.00	195,968.55
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	1,030,000.000	993,679.10	683,802.91
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	2,315,000.000	1,955,786.72	1,460,410.92
ALTRIA GROUP INC 4.0% DUE 02-04-2061 SEDOL: BKPJWH2	1,400,000.000	1,388,660.00	915,493.92
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	840,000.000	731,538.51	626,103.64
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	372,000.000	369,016.56	265,094.99
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	2,450,000.000	2,444,758.16	2,249,756.24
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	3,329,000.000	3,588,906.56	2,969,165.96
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811	428,000.000	436,869.51	399,922.35
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	570,000.000	568,580.70	508,470.28
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	750,000.000	762,462.50	562,883.61
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	1,090,000.000	1,100,450.57	782,341.76
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	500,000.000	495,900.00	345,419.38
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,875,000.000	1,855,818.75	1,195,625.92
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	395,000.000	390,323.20	240,300.88

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	240,000.000	238,226.40	206,722.44
AMAZON COM INC 4.84% 12-01-2032 SEDOL: BPCPZ13	1,380,000.000	1,379,668.80	1,370,626.25
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	400,000.000	398,328.00	334,159.69
AMC NETWORKS INC 4.25% DUE 02-15-2029 REG SEDOL: BLCHH93	600,000.000	600,000.00	373,858.50
AMERICAN ELEC PWR CO INC SR NT 5.95% 11-01-2032 SEDOL: BNYL731	600,000.000	595,902.00	627,822.67
AMERICAN EXPRESS CO 3.55% 12-31-2049 SEDOL: BNHQ2Q1	240,000.000	240,000.00	197,160.00
AMERICAN EXPRESS CO 4.42% 08-03-2033 SEDOL: BPG96M9	273,000.000	273,000.00	258,779.47
AMERICAN INTL GROUP INC 5.75% DUE 04-01-2048 REG CUSIP: 026874DM6	100,000.000	100,000.00	95,517.64
AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032 SEDOL: BPGBNV3	130,000.000	129,338.30	116,556.82
AMERICAN TOWER CORP NEW 2.3% 09-15-2031 SEDOL: BPBK702	500,000.000	497,220.00	390,079.52
AMERICAN TOWER CORP 2.95% DUE 01-15-2025 SEDOL: BJMJ7X9	900,000.000	892,692.00	859,025.87
AMERICAN TOWER CORP 3.65% DUE 03-15-2027 SEDOL: BJLV1Q7	800,000.000	796,136.00	748,293.74
AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031 SEDOL: BN4MZ63	210,000.000	209,437.20	160,194.74
AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031 SEDOL: BMTR845	1,470,000.000	1,466,957.10	1,222,420.40
AMERN ELEC PWR CO 4.3% DUE 12-01-2028 SEDOL: BGPVD00	1,195,000.000	1,193,580.50	1,143,385.48
AMERN EXPRESS CO 2.5% DUE 07-30-2024 SEDOL: BJGV2D6	150,000.000	160,276.50	144,316.43
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	1,379,000.000	1,392,783.46	1,170,235.22
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	425,000.000	408,102.75	381,657.21

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Corporate Debt Instruments - Other			
United States - USD			
AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029 SEDOL: BJQN856	700,000.000	692,419.00	645,778.36
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	900,000.000	867,088.00	842,516.75
AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031 SEDOL: BN6J2V6	80,000.000	80,000.00	62,356.08
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	403,000.000	401,400.09	298,076.29
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	186,000.000	187,662.10	148,421.23
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	21,000.000	12,190.50	12,746.32
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	433,000.000	411,784.56	303,316.09
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	525,000.000	527,967.28	421,214.15
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	270,000.000	268,396.20	227,062.85
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12	334,000.000	343,493.82	286,482.50
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	2,057,000.000	1,986,264.97	1,830,600.72
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	172,000.000	229,181.40	161,602.52
ANALOG DEVICES INC 2.1% 10-01-2031 SEDOL: BPPBK735	428,000.000	427,964.38	346,862.23
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPPBK6K5	567,000.000	563,452.19	418,105.26
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPPBK6M7	726,000.000	730,353.51	495,589.52
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	490,000.000	532,736.60	430,555.14
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	820,000.000	816,756.60	717,158.60
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	598,000.000	588,946.28	460,158.78

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Corporate Debt Instruments - Other			
United States - USD			
APACHE CORP 5.25% DUE 02-01-2042 SEDOL: B434WV1	90,000.000	93,234.48	73,506.47
APPLE INC 2.375% DUE 02-08-2041 SEDOL: BNNRD54	711,000.000	709,876.62	504,025.88
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,015,000.000	997,279.16	677,165.67
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	1,216,000.000	1,208,010.88	806,188.69
APPLE INC 2.8% DUE 02-08-2061 SEDOL: BKPJTD7	243,000.000	242,302.59	155,158.32
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	420,000.000	375,820.20	338,823.87
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	700,000.000	698,145.00	597,102.90
APPLE INC 3.95% 08-08-2052 SEDOL: BNYNTH5	1,914,000.000	1,886,887.16	1,626,445.04
APPLE INC 4.1% DUE 08-08-2062 BEO SEDOL: BNYNTK8	650,000.000	647,712.00	544,511.27
AT&T INC 1.7% DUE 03-25-2026 BEO SEDOL: BMW32G0	260,000.000	260,415.00	234,681.83
AT&T INC 3.5% DUE 02-01-2061 CUSIP: 00206RKF8	690,000.000	694,827.90	455,811.83
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	11,815,000.000	10,987,164.53	7,967,719.36
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	988,000.000	755,160.87	662,200.80
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	160,000.000	131,653.60	113,471.97
AT&T INC 3.65% DUE 09-15-2059 SEDOL: BNYDH60	5,623,000.000	4,576,543.28	3,782,718.62
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	1,210,000.000	1,135,446.50	841,460.60
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	60,000.000	47,388.00	41,852.39
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	44,000.000	40,272.32	35,701.68

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	2,073,000.000	1,932,351.24	1,694,419.22
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	518,000.000	514,844.57	450,093.77
AT&T INC 5.7% DUE 03-01-2057 SEDOL: BDCL4M1	100,000.000	123,419.00	96,594.75
AT&T INC 6.375% DUE 03-01-2041 SEDOL: BD8P278	240,000.000	343,951.20	250,983.84
AVIS BUDGET RENT 4.62% DUE 02-20-2027 CUSIP: 05377RFK5	100,000.000	99,977.70	97,712.06
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1	320,000.000	320,000.00	257,001.60
BALLYROCK LTD 20/11/2030 0% 11-20-2030 CUSIP: 05875MAN2	920,000.000	920,000.00	897,641.98
BANK AMER CORP BNDS 4.443% 01-20-2048 SEDOL: BYMX8C2	820,000.000	820,000.00	692,860.70
BANK AMER CORP FIXED 5.125% 12-31-2049 SEDOL: BJK2785	1,000,000.000	1,000,000.00	925,770.67
BANK AMER CORP FLTGT RT 2.884% DUE 10-22-2030 SEDOL: BK6XZC9	1,600,000.000	1,600,000.00	1,342,166.40
BANK AMER CORP FLTGT RT 4.083% DUE 03-20-2051 SEDOL: BLD6SH4	2,350,000.000	2,377,715.75	1,854,603.60
BANK AMER CORP 1.319% DUE 06-19-2026 SEDOL: BMYQX31	180,000.000	181,294.20	162,421.83
BANK AMER CORP 1.898% DUE 07-23-2031 CUSIP: 06051GJF7	450,000.000	428,697.25	346,445.48
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	1,440,000.000	1,440,000.00	1,061,655.52
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BNTG8M7	1,713,000.000	1,703,571.13	1,346,491.86
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6	280,000.000	280,000.00	228,711.62
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	510,000.000	510,000.00	409,528.90
BANK AMER CORP 2.831% DUE 10-24-2051 SEDOL: BN6NBF5	1,926,000.000	1,902,178.89	1,190,461.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	586,000.000	584,490.40	369,033.85
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	3,675,000.000	3,675,000.00	2,713,651.86
BANK AMER CORP 3.483% 03-13-2052 SEDOL: BN6J9V5	224,000.000	224,564.94	158,684.59
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5	400,000.000	435,384.00	364,165.33
BANK AMER CORP 4.33% 03-15-2050 CUSIP: 06051GHS1	1,280,000.000	1,428,285.00	1,057,480.33
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO SEDOL: BPNYGN8	1,476,000.000	1,476,000.00	1,406,047.87
BANK AMER CORP 5.875% DUE 02-07-2042 SEDOL: B8WR844	450,000.000	582,724.80	461,152.33
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	660,000.000	658,586.90	606,526.81
BANK OF AMERICA CORP FLTGT RT 04-22-2025 SEDOL: BN2R764	330,000.000	330,521.40	325,742.78
BANK OF AMERICA CORP MTN 1.197% 10-24-2026 SEDOL: BLR95F6	210,000.000	206,765.40	186,783.07
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	1,292,000.000	1,281,961.92	988,228.40
BANK OF AMERICA CORP 2.299% 07-21-2032 CUSIP: 06051GKA6	1,432,000.000	1,437,075.51	1,106,816.03
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	1,820,000.000	1,820,000.00	1,671,568.55
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	1,109,000.000	943,166.05	751,118.12
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	450,000.000	622,948.50	525,715.38
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	591,000.000	591,000.00	384,997.41
BBCMS TR 2015-SRCH FLTGT RT 5.12177% DUE 08-10-2035 CUSIP: 05547HAN1	200,000.000	201,229.80	169,075.48
BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035 SEDOL: BFMD852	300,000.000	308,977.20	279,417.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8	68,000.000	73,178.20	66,451.97
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	1,170,000.000	1,239,001.50	1,036,375.03
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52	2,218,000.000	2,361,113.49	1,990,276.63
BECTON DICKINSON & 4.875% DUE 05-15-2044 SEDOL: BXVMC54	91,000.000	103,529.79	76,710.29
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	2,245,000.000	2,192,978.06	1,995,406.07
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	1,223,000.000	1,218,682.81	988,884.22
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	1,925,000.000	2,072,561.99	1,687,011.81
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL: BMHSQ68	200,000.000	199,932.00	178,354.81
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023 SEDOL: BGHCHY3	900,000.000	895,644.00	895,716.00
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 SEDOL: BM9WJ81	330,000.000	330,000.00	343,237.11
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	250,000.000	307,539.18	256,851.16
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	500,000.000	498,280.00	425,255.72
BLACKSTONE MTG TR INC SR NT CONV 4.75% DUE 03-15-2023 REG SEDOL: BFWMKH5	60,000.000	57,996.78	58,837.50
BLAST MOTION INC 5.5% DUE 02-15-2025 CUSIP: 09345BAC4	110,000.000	110,000.00	106,229.52
BLOCK FINANCIAL LLC 2.5% DUE 07-15-2028 BEO SEDOL: BL597S5	1,100,000.000	1,094,933.80	936,757.25
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL: BK81NS3	700,000.000	691,355.00	561,245.45
BOARDWALK PIPELINES LP 3.6% DUE 09-01-2032/02-16-2022 BEO SEDOL: BMCDSJ5	500,000.000	499,515.00	415,201.73
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	330,000.000	330,000.00	300,151.17

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	1,060,000.000	1,060,968.40	717,415.50
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	660,000.000	810,386.52	629,376.91
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	2,774,000.000	2,941,645.82	2,582,681.69
BOEING CO 1.167% DUE 02-04-2023 SEDOL: BKPSXL0	21,000.000	20,903.61	20,919.34
BOEING CO 1.875% DUE 06-15-2023 SEDOL: BD723Z5	230,000.000	230,975.20	226,503.21
BOEING CO 2.75% DUE 02-01-2026 SEDOL: BMHXMW1	300,000.000	311,301.80	278,358.32
BOEING CO 3.3% DUE 03-01-2035 SEDOL: BVZ6WJ2	380,000.000	352,974.40	281,221.69
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	3,664,000.000	3,909,530.40	3,225,627.39
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	707,000.000	689,221.24	489,129.02
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	1,813,000.000	1,801,388.61	1,282,726.33
BOEING CO 4.508% DUE 05-01-2023 SEDOL: BM8XFV0	75,000.000	74,754.75	74,860.45
BOEING CO 4.875% DUE 05-01-2025 SEDOL: BM8XFT8	2,400,000.000	2,400,000.00	2,377,912.10
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	270,000.000	374,218.88	285,818.67
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	1,360,000.000	1,333,286.31	915,071.39
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	61,000.000	58,247.29	39,116.22
BPR TR 2022-OANA FLTG RT 6.78752% DUE 04-15-2037 SEDOL: BNTX1P2	150,000.000	146,484.38	146,399.58
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	710,000.000	704,021.80	616,389.40
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	100,000.000	88,795.00	88,381.42

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Corporate Debt Instruments - Other			
United States - USD			
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	383,000.000	379,603.59	242,242.97
BROADCOM CORP / 2.65% DUE 01-15-2023 SEDOL: BDRT6V3	210,000.000	218,473.50	209,853.48
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	423,000.000	422,530.47	379,559.29
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	1,491,000.000	1,489,121.34	1,318,887.78
BROADCOM INC 4.75% 04-15-2029 SEDOL: BKXB3J9	832,000.000	826,702.20	794,113.73
BSTN SCIENTIFIC 4.7% DUE 03-01-2049 SEDOL: BP0V900	472,000.000	544,530.08	424,794.59
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	1,125,000.000	1,564,738.50	1,311,405.22
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	275,000.000	300,190.00	247,874.34
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	712,000.000	718,902.64	522,532.51
BX TR 2021-ACNT 5.798% 11-15-2038 CUSIP: 05609QAA4	150,000.000	143,343.75	144,301.38
BX TR 2021-ARIA FLTGT 6.8434% DUE 10-15-2036 CUSIP: 05608RAJ4	100,000.000	99,500.00	92,476.63
BX 2021-21M MTG TR FLTGT 5.678% DUE 10-15-2036 SEDOL: BNTYXF9	119,201.850	113,986.77	114,530.33
CA INST TECH 4.7% DUE 11-01-2111 SEDOL: B795LF6	240,000.000	232,874.40	202,206.69
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65% 09-01-2119 SEDOL: BJX9954	590,000.000	588,507.30	379,139.52
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	300,000.000	299,043.00	278,288.63
CARNIVAL CORPORATION TLB 10-06-2028 CUSIP: P2121YAS7	995,000.000	990,025.00	928,832.50
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	790,000.000	767,012.66	665,049.44
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	500,000.000	482,570.59	381,716.15

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	3,644,000.000	3,641,009.83	2,616,534.89
CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2	416,346.710	412,172.82	412,108.30
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	500,000.000	475,920.16	424,317.39
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8	1,360,000.000	1,360,000.00	1,083,444.00
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL: BPLVD52	400,000.000	400,000.00	328,947.63
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	670,000.000	681,184.11	612,506.64
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	300,000.000	297,480.00	281,632.50
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66	450,000.000	450,000.00	352,112.90
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BL6LYW3	50,000.000	50,000.00	39,206.25
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	1,420,000.000	1,421,470.00	1,200,425.40
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	680,000.000	680,000.00	557,429.48
CENTERPOINT ENERGY INC 6.125% 12-31-2049 CUSIP: 15189TAS6	300,000.000	300,000.00	282,000.00
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	400,000.000	492,000.00	362,024.76
CHARLES SCHWAB CORP 5.0% 12-31-2049 CUSIP: 808513AR6	200,000.000	198,500.00	166,013.49
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7	420,000.000	416,862.60	272,290.41
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	2,140,000.000	2,122,580.40	1,271,947.26
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	942,000.000	935,406.00	731,901.07
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	1,185,000.000	1,176,314.50	908,951.18

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Corporate Debt Instruments - Other			
United States - USD			
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	600,000.000	654,396.00	386,076.45
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0	2,862,000.000	2,265,731.18	1,750,992.18
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL: BFFFBV2	130,000.000	147,368.00	119,677.24
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LBX6	2,685,964.510	2,672,300.84	2,619,298.87
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	190,000.000	172,119.10	110,348.28
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	4,396,000.000	4,489,634.53	3,623,988.81
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	760,000.000	748,083.53	497,945.77
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	60,000.000	68,291.40	58,853.93
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	1,300,000.000	1,262,428.99	1,025,172.82
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	40,000.000	42,994.27	39,152.18
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	140,000.000	155,440.28	126,788.60
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	900,000.000	899,472.00	815,131.76
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	100,000.000	100,000.00	98,927.31
CHENIERE CORPUS 5.875% DUE 03-31-2025 SEDOL: BZ5ZZ32	300,000.000	300,000.00	301,700.70
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	534,000.000	563,237.00	389,640.85
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	1,140,000.000	1,071,815.60	713,131.28
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2	805,000.000	800,548.35	525,655.73
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	1,000,000.000	998,390.00	930,967.17

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United States - USD			
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	2,830,000.000	2,897,180.29	2,568,745.78
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	590,000.000	588,209.07	421,417.51
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	520,000.000	518,633.77	406,078.07
CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO SEDOL: BLCB7N9	300,000.000	341,690.50	295,687.95
CIMAREX ENERGY CO 4.375% 03-15-2029 SEDOL: BHRT2V3	360,000.000	387,511.20	281,057.44
CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032 SEDOL: BPCTMM5	189,000.000	189,000.00	177,578.38
CITIGROUP CAP III 7.625% DUE 12-01-2036 SEDOL: 2301637	760,000.000	915,914.00	806,774.23
CITIGROUP INC FIXED 6.27% DUE 11-17-2033 SEDOL: BJN59J6	1,048,000.000	1,048,000.00	1,086,995.09
CITIGROUP INC FLTGT RT 3.668% DUE 07-24-2028 SEDOL: BF347Y6	700,000.000	700,000.00	644,456.62
CITIGROUP INC SR NT FIXED/FLTGT 3.057% 01-25-2033 CUSIP: 17327CAQ6	450,000.000	450,088.92	365,083.42
CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP: 172967NA5	400,000.000	396,457.60	347,384.65
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	240,000.000	237,512.35	186,789.01
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	967,000.000	967,000.00	765,922.32
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	430,000.000	430,000.00	298,632.23
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1	180,000.000	193,341.60	170,211.61
CITIGROUP INC 3.4% DUE 05-01-2026 SEDOL: BDGKYT1	140,000.000	152,933.00	132,834.75
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7	1,285,000.000	1,285,000.00	1,103,004.53
CITIGROUP INC 3.875% 12-29-2049 SEDOL: BMC9RY1	1,100,000.000	1,100,000.00	937,750.00

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC 4.075% DUE 04-23-2029 CUSIP: 172967LW9	1,100,000.000	1,100,000.00	1,013,941.50
CITIGROUP INC 4.15% DUE 12-31-2049 SEDOL: BN72LH3	670,000.000	670,000.00	547,007.43
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	990,000.000	980,284.66	861,565.84
CITIGROUP INC 4.658% DUE 05-24-2028 BEO SEDOL: BPMP6Y3	30,000.000	30,000.00	29,067.63
CITIGROUP INC 4.7% DUE 12-31-2049 SEDOL: BKX99Z1	600,000.000	600,000.00	498,720.56
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	250,000.000	292,347.50	208,944.62
CITIGROUP INC 5.0% 12-31-2049 REG SEDOL: BK5GT8	700,000.000	700,000.00	623,008.60
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	369,000.000	363,550.34	371,218.34
CITIGROUP INC 6.625% DUE 06-15-2032 BEO SEDOL: BG48R11	2,390,000.000	2,985,053.83	2,525,328.95
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	410,000.000	402,423.70	411,445.29
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	1,153,000.000	1,716,811.70	1,423,173.76
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	390,000.000	400,806.50	393,452.45
CLAREMONT MCKENNA 3.775% DUE 01-01-2122 SEDOL: BN95W66	70,000.000	58,788.90	44,700.38
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	100,000.000	100,000.00	85,732.66
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 SEDOL: B1L4G76	795,000.000	1,073,782.65	792,033.93
CLI FDG VIII LLC 2.72% DUE 01-18-2047 CUSIP: 12565KAE7	91,813.330	91,767.20	78,099.94
CME GROUP INC 4.15% DUE 06-15-2048 CUSIP: 12572QAH8	200,000.000	199,082.00	177,966.04
COCA COLA CO FIXED 2.5% DUE 06-01-2040 SEDOL: BLB7Z01	90,000.000	91,077.50	66,011.68

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Corporate Debt Instruments - Other			
United States - USD			
COCA COLA CO 2.5% 03-15-2051 SEDOL: BK93JD5	410,000.000	401,966.65	267,576.93
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23	20,000.000	20,698.29	13,463.80
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	1,752,000.000	1,691,151.18	1,029,209.88
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28	628,000.000	461,852.02	391,355.93
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	686,000.000	697,511.08	548,413.05
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	1,152,000.000	1,192,682.08	914,523.90
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	993,000.000	986,700.14	631,509.38
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	2,890,000.000	2,361,464.59	1,866,952.40
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	4,363,000.000	3,195,859.03	2,664,508.05
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	100,000.000	99,456.00	82,950.19
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	1,991,000.000	2,099,956.34	1,586,471.75
COMMONBOND STUDENT LOAN TRUST 2021- PVT CR STUD LN BACKED 144A 1.17% 09-25-2051 CUSIP: 20268AAA0	178,895.950	178,856.68	145,390.24
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL: BN4LSK5	120,000.000	120,000.00	99,231.98
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	350,000.000	350,000.00	260,984.73
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	1,050,000.000	1,048,572.00	733,873.42
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	300,000.000	297,651.00	213,867.32
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	375,000.000	374,336.25	301,438.27
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPY0	430,000.000	429,918.30	355,905.38

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	1,025,000.000	1,023,585.50	703,139.51
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	775,000.000	768,970.50	666,439.78
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	303,000.000	300,144.42	288,656.27
CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL: BF2SVR0	690,000.000	673,854.00	641,759.60
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP: 207597EL5	625,000.000	644,126.72	522,712.68
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	1,050,000.000	959,390.75	834,972.13
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	1,116,000.000	1,048,382.49	885,537.52
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	290,000.000	361,237.69	306,272.54
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	200,000.000	195,634.89	114,049.65
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5	280,000.000	318,332.90	207,628.50
COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042 SEDOL: BNDT5D2	354,000.000	351,065.31	292,110.67
COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052 SEDOL: BMFTCR6	1,175,000.000	1,176,665.79	938,427.00
CORNING INC 3.9% DUE 11-15-2049 SEDOL: BJXCLV3	180,000.000	179,496.00	131,992.11
COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFYLL18	120,000.000	119,555.29	112,210.38
CRH AMER INC 5.125% DUE 05-18-2045 SEDOL: BX8Z1C6	2,125,000.000	2,134,989.25	1,878,456.69
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	100,000.000	109,317.00	78,072.50
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL: BDT6RC0	300,000.000	317,551.00	256,169.54
CROWN CASTLE INTL 3.1% DUE 11-15-2029 SEDOL: BK9Z6H4	100,000.000	100,700.00	87,406.26

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	725,000.000	679,049.50	619,101.36
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	124,000.000	123,006.76	75,940.79
CSX CORP 3.35% DUE 09-15-2049 CUSIP: 126408HR7	92,000.000	91,361.52	66,704.56
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	250,000.000	245,645.00	197,699.46
CSX CORP 4.5% DUE 11-15-2052 SEDOL: BNDW393	140,000.000	139,091.40	122,556.64
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	420,000.000	424,276.00	368,032.19
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	300,000.000	316,785.00	275,271.19
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	405,000.000	401,527.75	368,402.28
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	2,600,000.000	3,331,246.58	2,793,957.37
CUBESMART L P SR NT 2.25% 12-15-2028 SEDOL: BNNJDF0	600,000.000	597,090.00	495,491.90
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	470,000.000	469,088.20	441,509.36
CVS HEALTH CORP 3% DUE 08-15-2026 SEDOL: BK5R458	340,000.000	364,959.40	317,973.69
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL: BKP3KR0	450,000.000	449,923.50	360,760.48
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	2,840,000.000	2,842,438.90	2,596,270.69
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	3,445,000.000	3,593,093.05	3,107,704.77
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	580,000.000	578,889.42	526,280.33
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	320,000.000	320,000.00	264,051.20
DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026 SEDOL: BL98272	1,100,000.000	1,097,173.00	1,084,269.05

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	1,400,000.000	1,406,066.98	1,431,334.10
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	206,000.000	316,947.91	231,718.87
DELPHI FINANCIAL GROUP INC FLTG RT DUE 05-15-2037 SEDOL: B1XXGL5	12,275.000	306,752.25	273,118.75
DELTA AIR LINES INC DEL 2.9% DUE 10-28-2024 SEDOL: BK8VSF5	600,000.000	591,000.00	568,426.96
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	290,000.000	288,825.50	241,053.61
DELTA AIR LINES 7.375% DUE 01-15-2026 SEDOL: BMVT184	466,000.000	484,218.00	476,130.84
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCY2	580,000.000	632,636.29	503,781.10
DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO SEDOL: BNXFS75	194,000.000	193,806.19	181,097.43
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	1,240,000.000	1,138,672.93	1,056,399.19
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	710,000.000	749,354.04	666,275.21
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2	190,000.000	222,395.30	193,498.60
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	100,000.000	99,809.00	80,401.62
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	720,000.000	719,929.80	700,645.51
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	280,000.000	279,121.20	214,528.48
DISCOVERY FIXED 4.65% DUE 05-15-2050 SEDOL: BMDNBL7	77,000.000	78,705.44	53,100.31
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	80,000.000	99,240.00	80,295.12
DISNEY WALT CO SR NT 6.15% 03-01-2037 SEDOL: BK24PP9	625,000.000	827,300.00	673,615.00
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	161,000.000	217,234.08	176,827.20

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Corporate Debt Instruments - Other			
United States - USD			
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	760,000.000	1,059,196.80	857,206.11
DISNEY WALT CO 4.7% DUE 03-23-2050 SEDOL: BMF33Q4	250,000.000	304,250.00	231,199.10
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	375,000.000	370,155.00	325,279.48
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	2,030,000.000	2,326,357.00	1,738,901.09
DOMINION RES INC 5.95% DUE 06-15-2035 SEDOL: B0BSGX7	40,000.000	47,098.80	40,395.63
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	921,000.000	1,529,606.96	1,217,356.04
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	1,025,000.000	1,093,763.99	960,814.80
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP: 260543CV3	300,000.000	298,009.93	255,219.07
DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO CUSIP: 23345NAB1	279,529.590	279,529.59	279,705.69
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	100,000.000	99,551.00	83,597.07
DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO SEDOL: BKP32K7	369,000.000	368,575.65	309,131.37
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	268,000.000	201,431.48	188,246.00
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	400,000.000	433,772.84	298,759.51
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	400,000.000	366,072.00	304,530.32
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	175,000.000	174,270.25	156,301.25
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	500,000.000	497,486.00	534,362.31
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	200,000.000	199,722.00	168,859.37
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	200,000.000	195,526.00	139,481.61

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Corporate Debt Instruments - Other			
United States - USD			
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BNSNM72	150,000.000	149,730.00	99,054.42
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	70,000.000	40,742.80	42,373.10
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	579,000.000	535,224.29	409,449.21
E TRADE FINL CORP 4.5% DUE 06-20-2028 SEDOL: BKVDKW9	100,000.000	99,912.00	97,412.79
E.W. SCRIPPS COMPANY, THE B-1 TERM LOAN 05-01-2026 BEO CUSIP: 26928BAL3	96,266.250	95,784.87	94,437.19
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7	430,000.000	404,316.76	369,111.53
EATON CORP OHIO 4.7% 08-23-2052 SEDOL: BPBRR47	549,000.000	547,832.95	500,529.87
ECOLAB INC 2.7% DUE 12-15-2051 SEDOL: BPKC1L8	578,000.000	576,583.90	362,435.91
EDISON INTERNATIONAL 5.375% 12-31-2049 SEDOL: BMCDH43	930,000.000	930,000.00	785,814.43
EDISON INTL 5.0% 12-31-2049 SEDOL: BP9RHS3	590,000.000	590,300.00	495,600.00
EDISON INTL 5.75% DUE 06-15-2027 SEDOL: BKC1V30	84,000.000	98,197.68	84,259.76
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	200,000.000	289,630.00	226,856.82
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	650,000.000	654,745.50	540,079.94
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	520,000.000	524,170.60	558,591.48
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	570,000.000	609,054.93	530,570.36
ENERGY TRANSFER L P NTS PERP 0% 12-31-2049 USD SEDOL: BMHR7V7	310,000.000	298,475.00	227,740.61
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG SEDOL: BMHR7W8	2,350,000.000	2,334,324.01	1,962,250.00
ENERGY TRANSFER L P 6.5% 12-31-2049 SEDOL: BN2CHF8	1,030,000.000	1,030,000.00	890,076.26

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United States - USD			
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3	940,000.000	942,840.00	813,100.00
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	2,000,000.000	1,997,820.00	1,956,720.00
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	274,000.000	271,292.05	220,415.27
ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024 SEDOL: BJCYMG2	150,000.000	164,664.00	147,911.09
ENERGY TRANSFER 2.9% DUE 05-15-2025 SEDOL: BL3BQ64	100,000.000	104,634.00	94,305.48
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	170,000.000	158,385.60	151,995.51
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6	50,000.000	49,909.50	48,433.87
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	300,000.000	280,320.00	250,287.99
ENERGY TRANSFER 5.8% DUE 06-15-2038 SEDOL: BNR46V8	50,000.000	51,469.70	45,985.34
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	30,000.000	30,089.03	28,071.31
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	190,000.000	212,976.70	191,249.57
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	500,000.000	494,500.00	451,744.09
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	40,000.000	45,152.00	42,674.56
ENTERGY CORP NEW 2.4% 06-15-2031 SEDOL: BMXN0K9	550,000.000	545,798.00	438,466.22
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	125,000.000	123,000.00	92,682.12
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	561,000.000	577,353.69	361,925.51
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	396,000.000	382,409.28	325,725.36
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	480,000.000	482,443.69	348,743.36

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United States - USD			
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	410,000.000	416,390.20	359,004.83
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026 SEDOL: BYMLL16	250,000.000	274,890.00	241,220.55
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	630,000.000	629,149.50	506,305.40
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	460,000.000	457,194.00	394,686.88
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG SEDOL: BYWF668	880,000.000	805,951.15	672,330.74
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	1,080,000.000	1,075,795.40	784,566.79
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8	80,000.000	92,437.60	75,888.91
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	170,000.000	194,333.80	150,577.01
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	120,000.000	145,742.40	108,517.96
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	550,000.000	593,430.45	535,751.25
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	390,000.000	505,193.40	392,277.93
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	280,000.000	319,540.20	288,176.99
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	70,000.000	105,436.10	78,479.99
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	230,000.000	228,091.00	154,148.72
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0	180,000.000	185,389.20	161,266.00
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	910,000.000	1,023,313.20	872,640.15
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	200,000.000	196,858.00	179,843.33
EQM MIDSTREAM 4.125% DUE 12-01-2026 SEDOL: BZ1C601	400,000.000	396,764.00	355,759.00

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United States - USD			
EQT CORP 7% DUE 02-01-2030 SEDOL: BKKL239	30,000.000	39,075.00	31,113.60
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	200,000.000	199,620.00	168,757.55
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	580,000.000	576,324.18	363,429.26
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	400,000.000	399,592.00	348,726.27
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	721,000.000	715,073.38	494,887.77
EQUINIX INC SR NT 3.9% 04-15-2032 CUSIP: 29444UBU9	730,000.000	726,160.20	650,973.12
EQUINIX INC 2.15% DUE 07-15-2030 SEDOL: BLR4HS8	100,000.000	99,711.00	79,773.88
ERP OPER LTD 2.5% DUE 02-15-2030 SEDOL: BKSV3Z0	500,000.000	501,725.00	418,418.52
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	1,235,000.000	1,283,745.60	1,049,180.21
ESSEX PORTFOLIO L P 4.0% 03-01-2029 SEDOL: BFMWWB3	400,000.000	402,868.00	365,396.58
ESSEX PORTFOLIO L 3.625% DUE 05-01-2027 SEDOL: BDD9509	400,000.000	397,692.00	374,267.19
ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 SEDOL: BKT4KF7	641,000.000	633,109.29	459,473.25
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	30,000.000	31,201.50	25,515.50
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	500,000.000	594,515.00	440,535.79
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	1,450,000.000	1,516,823.00	1,356,922.11
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	310,000.000	347,682.58	315,720.87
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	363,000.000	353,698.78	350,101.93
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	500,000.000	496,125.00	425,209.73

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 6.028% 07-15-2038 SEDOL: BP7L958	146,428.830	141,166.54	142,204.24
EXTRA SPACE STORAGE INC 2.35% 03-15-2032 SEDOL: BMHVCL4	98,000.000	97,801.06	74,424.93
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	925,000.000	943,967.50	816,010.81
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	270,000.000	270,000.00	208,298.42
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	160,000.000	160,000.00	115,482.15
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	1,860,000.000	1,907,268.07	1,399,112.70
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	200,000.000	200,483.60	170,654.79
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	520,000.000	520,000.00	469,377.00
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	1,025,000.000	1,029,889.25	798,516.29
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	1,650,000.000	1,706,060.53	1,324,824.12
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	1,300,000.000	1,345,504.50	1,103,454.96
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 SEDOL: BMFC3G1	292,000.000	290,433.77	202,370.82
FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030 SEDOL: BMBWWL3	607,000.000	593,463.70	481,775.90
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	839,000.000	832,190.30	557,935.00
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	1,080,000.000	1,098,857.40	964,211.67
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	360,000.000	357,706.80	261,338.53
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	300,000.000	298,380.00	248,015.45
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	300,000.000	321,867.00	283,016.87

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	2,155,000.000	2,089,878.25	1,455,003.07
FLORIDA PWR & LT CO 1ST MTG BD 2.45% 02-03-2032 SEDOL: BPLF6T9	175,000.000	174,720.00	146,250.19
FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO SEDOL: BPR9SM2	340,000.000	339,993.20	271,578.40
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	260,000.000	233,350.00	186,741.26
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	900,000.000	898,367.05	675,045.27
FORD MTR CR CO LLC 3.37% DUE 11-17-2023 SEDOL: BKVKF58	500,000.000	499,940.00	487,939.45
FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO SEDOL: BMX50B6	200,000.000	190,000.00	164,168.00
FORTINET INC NT 1% 03-15-2026 SEDOL: BMHLYG3	200,000.000	196,050.00	175,255.33
FORTRESS TRANSN & INFRASTRUCTURE SR NT 144A 5.5% 05-01-2028 SEDOL: BMD14K1	700,000.000	703,500.00	597,177.00
FOX CORP FIXED 3.05% DUE 04-07-2025 SEDOL: BM6QSH8	100,000.000	107,099.00	95,665.00
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	600,000.000	611,829.95	548,663.39
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	500,000.000	503,860.94	448,927.84
FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG SEDOL: BSN4Q39	120,000.000	117,321.60	113,314.27
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	570,000.000	587,034.30	514,162.80
GA GLOBAL FDG TR 1.625% DUE 01-15-2026 SEDOL: BMFDNF3	110,000.000	112,196.70	97,765.19
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	197,000.000	196,085.01	138,524.00
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	77,722.37
GE CAP FDG LLC 4.55% 05-15-2032 SEDOL: BMXTBC6	335,000.000	323,784.20	318,399.61

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2	490,000.000	484,267.00	449,643.90
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843	570,000.000	568,005.00	424,173.57
GENERAL ELEC CO VAR RT VAR DUE 12-31-2049 CUSIP: 369604BQ5	4,600,000.000	4,583,775.42	4,519,235.55
GENERAL ELEC CO 4.25% DUE 05-01-2040 SEDOL: BMWWSK3	80,000.000	69,867.20	65,393.35
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO SEDOL: BMHXQW9	80,000.000	79,804.80	74,738.53
GENERAL MTRS CO 5.4% 04-01-2048 SEDOL: BD93Q91	141,000.000	125,798.79	115,598.80
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	290,000.000	272,933.50	254,233.15
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	280,000.000	297,603.18	259,896.48
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	590,000.000	620,660.80	581,678.99
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1	390,000.000	435,217.90	375,869.45
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO SEDOL: BNR5LK5	220,000.000	219,639.20	191,298.44
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	600,000.000	607,056.50	450,241.66
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	1,178,000.000	768,652.52	759,788.42
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	290,000.000	288,297.70	257,023.62
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	330,000.000	329,359.80	304,230.56
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	270,000.000	268,461.00	239,080.96
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	230,000.000	257,355.73	235,971.37
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6LOG7	100,000.000	99,558.00	90,385.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	200,000.000	199,346.00	164,488.54
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	400,000.000	347,160.00	340,715.50
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	500,000.000	499,925.00	473,095.00
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	300,000.000	299,253.00	262,744.22
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	400,000.000	397,504.00	319,753.92
GNMA SR 2019-H09 CL F-G FLTG RT 05-20-2069 CUSIP: 38380LUC5	290,287.600	279,265.74	283,368.13
GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028 SEDOL: BF6Q761	1,300,000.000	1,322,668.00	1,207,719.36
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 CUSIP: 38148YAA6	271,000.000	262,485.46	223,881.24
GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65% 12-29-2049 SEDOL: BMD9ZH9	380,000.000	380,000.00	306,850.00
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL: BMDWFX4	40,000.000	38,627.60	35,021.93
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG SEDOL: BN11JM7	1,211,000.000	1,211,257.36	923,872.59
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	1,070,000.000	1,070,000.00	833,035.16
GOLDMAN SACHS GROUP INC 2.65% 10-21-2032 CUSIP: 38141GYN8	1,210,000.000	1,200,786.15	958,663.54
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	440,000.000	440,000.00	301,305.53
GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG SEDOL: BF0KZ43	400,000.000	400,000.00	385,630.62
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537	200,000.000	218,040.00	187,671.90
GOLDMAN SACHS 3.8% DUE 03-15-2030 SEDOL: BLNNX58	70,000.000	69,442.80	63,033.87
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	400,000.000	398,048.00	355,827.83

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL: BKGR2C0	70,000.000	77,347.20	69,080.36
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	520,000.000	516,620.00	469,891.76
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	1,710,000.000	1,883,059.42	1,794,528.33
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	2,030,000.000	2,041,023.31	2,159,624.78
HALEON US CAPITAL LLC 3.625% 03-24-2032 SEDOL: BP0SW57	350,000.000	294,686.00	308,821.55
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	900,000.000	891,123.40	772,441.53
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	160,000.000	160,313.22	148,724.58
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	200,000.000	200,705.88	187,123.14
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	100,000.000	99,501.00	64,640.29
HCA INC 5.125% 06-15-2039 SEDOL: BJJD6P9	270,000.000	267,532.20	242,844.16
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	1,025,000.000	1,071,552.31	877,781.89
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	1,825,000.000	1,941,209.50	1,626,861.05
HCA INC 7.5% DUE 11-06-2033 SEDOL: B039TZ1	200,000.000	210,000.00	210,656.11
HEALTHCARE RLTY 3.5% DUE 08-01-2026 SEDOL: BD1DQP5	700,000.000	725,620.00	652,250.77
HELMERICH & PAYNE INC SR NT 2.9% 09-29-2031 SEDOL: BMZ0JP6	750,000.000	748,386.50	610,780.13
HERTZ VEH FING III LLC 2021-2 RENT CAR AST BKD NT 1.68% 12-27-2027 CUSIP: 42806MAE9	300,000.000	302,359.43	261,440.19
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	600,000.000	684,272.89	579,159.45
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	310,000.000	310,000.00	243,269.91

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	885,000.000	873,105.60	532,049.26
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	1,322,000.000	1,242,569.64	943,578.52
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	130,000.000	128,848.20	104,158.99
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	150,000.000	148,287.00	111,700.41
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	430,000.000	422,698.60	392,622.31
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO SEDOL: BPLZ008	145,000.000	143,038.15	139,858.20
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCNN8	500,000.000	496,090.00	419,126.15
HUMANA INC 4.8% DUE 03-15-2047 SEDOL: BYZKXY7	190,000.000	190,641.82	167,888.97
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	440,000.000	437,879.20	399,858.64
IDA PWR CO SECD 4.2% DUE 03-01-2048 SEDOL: BDVQB59	300,000.000	341,289.00	242,899.18
ILFC E-CAP TR I ENHANCED CAP ADVANTAGED PFD 144A SECS DUE 12-21-2065 BEO CUSIP: 44965TAA5	970,000.000	812,175.00	572,300.00
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2	230,000.000	207,124.69	148,350.00
INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG SEDOL: BPPBQL4	270,000.000	270,000.00	225,329.76
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	880,000.000	891,758.90	556,870.09
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	540,000.000	539,508.60	378,639.04
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	337,000.000	309,174.26	254,491.64
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	440,000.000	439,106.80	391,491.40
INTEL CORP 4.95% DUE 03-25-2060 CUSIP: 458140BN9	20,000.000	19,634.20	17,902.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	881,000.000	868,901.46	817,388.45
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	327,000.000	340,089.81	223,059.78
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	500,000.000	494,920.00	314,662.00
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	860,000.000	854,558.80	820,081.29
JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE 05-05-2028 BEO CUSIP: G5080AAF9	355,290.320	353,513.87	351,680.57
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	480,000.000	476,808.00	332,619.58
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	262,000.000	249,340.52	164,491.36
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	220,000.000	219,346.60	188,266.64
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 SEDOL: BDH2HN1	2,237,000.000	2,395,468.60	2,058,381.30
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049 SEDOL: BDRJGF7	620,000.000	621,949.90	478,497.66
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	875,000.000	1,190,621.25	950,341.18
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	1,385,000.000	1,383,809.62	1,062,899.05
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3	560,000.000	577,716.20	519,584.25
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 CUSIP: 46647PCR5	341,000.000	341,000.00	270,473.23
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	830,000.000	826,929.00	605,231.78
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	1,436,000.000	1,429,184.88	982,701.76
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048 SEDOL: BD0G1Q1	370,000.000	383,432.70	289,266.56
JPMORGAN CHASE & CO 4.26% 02-22-2048 SEDOL: BZ7NF45	550,000.000	550,000.00	452,923.99

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP: 46647PDC7	811,000.000	811,697.77	753,324.12
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	1,640,000.000	1,636,019.73	1,568,960.65
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	690,000.000	839,626.50	680,283.48
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	975,000.000	1,162,405.67	959,770.88
JPMORGAN CHASE & FIXED 5% 12-31-2049 SEDOL: BK6YKL6	700,000.000	718,200.00	640,451.49
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL: BM9BPB3	310,000.000	303,571.70	273,033.81
JPMORGAN CHASE & FLTG RT 6.125% DUE 12-31-2049 SEDOL: BKM46K1	1,600,000.000	1,617,773.91	1,554,778.90
JPMORGAN CHASE & 3.65% DUE 09-01-2121 CUSIP: 48128BAN1	1,420,000.000	1,420,000.00	1,215,875.00
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32	2,470,000.000	2,577,996.37	2,214,443.48
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	425,000.000	425,000.00	309,923.10
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	1,755,000.000	1,755,323.32	1,277,715.61
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	500,000.000	495,255.00	426,680.82
KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050 SEDOL: BMWWSG9	200,000.000	198,416.00	143,391.28
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	139,000.000	138,232.72	105,174.60
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	200,000.000	188,234.00	172,331.56
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP: 49456BAT8	600,000.000	581,057.60	416,353.19
KINDER MORGAN INC FLTG RT 5.35914% DUE 01-15-2023 SEDOL: BZ9P8B7	200,000.000	200,000.00	199,996.21
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	400,000.000	484,880.00	342,352.53

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United States - USD			
KINDER MORGAN INC 5.2% 03-01-2048 SEDOL: BFXCNC0	980,000.000	1,096,739.60	855,530.58
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	590,000.000	487,193.60	554,373.02
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	10,000.000	12,432.20	9,156.79
KINDER MORGAN INC 7.8% DUE 08-01-2031 SEDOL: 2788650	70,000.000	99,194.90	78,285.13
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	2,800,000.000	2,821,857.50	2,547,895.36
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	660,000.000	697,818.80	608,678.82
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL: B1PKMT4	500,000.000	427,675.00	505,886.86
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	450,000.000	524,696.88	480,021.30
KINDER MORGAN 7.3% DUE 08-15-2033 SEDOL: 2187310	450,000.000	542,326.50	487,312.11
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	500,000.000	495,420.00	467,788.28
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0	875,000.000	883,888.75	842,146.51
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	1,825,000.000	1,960,736.99	1,691,529.37
KYNDRYL HLDGS INC 4.1% 10-15-2041 SEDOL: BQP9KH0	850,000.000	843,574.50	510,421.35
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	260,000.000	259,316.20	175,104.20
LAM RESH CORP 3.125% DUE 06-15-2060 SEDOL: BKY6M52	220,000.000	219,342.20	145,568.74
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	550,000.000	550,126.70	506,018.61
LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63	320,000.000	297,465.00	304,065.04
LAS VEGAS SANDS 3.5% DUE 08-18-2026 SEDOL: BKM8MD8	930,000.000	926,419.50	835,335.51

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL: BKPHQ07	720,000.000	728,843.76	611,060.15
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	100,000.000	98,716.00	90,427.40
LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027 CUSIP: 52729KAP1	731,959.660	731,959.66	699,936.42
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z2	100,000.000	92,457.34	70,459.26
LINCOLN NATL CORP FIXED 9.25% DUE 12-31-2049 SEDOL: BP481N4	680,000.000	680,000.00	716,257.45
LIQUIGLIDE INC 5.5% DUE 02-24-2026 CUSIP: 53636CAA2	100,000.000	100,000.00	93,389.00
LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029 SEDOL: BM9BQR6	140,000.000	145,250.00	115,095.40
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	1,120,000.000	1,112,323.40	950,679.02
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQXS6	656,000.000	656,748.49	694,864.63
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	250,000.000	247,832.50	169,665.99
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	630,000.000	610,620.82	548,304.89
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	300,000.000	294,372.00	287,574.58
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	571,000.000	566,083.69	618,311.36
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	260,000.000	259,724.40	178,127.71
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	1,711,000.000	1,732,143.79	1,095,619.69
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	510,000.000	509,653.20	407,619.15
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	249,000.000	247,438.77	185,386.03
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	60,000.000	62,172.97	40,458.06

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
M & T BK CORP 3.5% DUE 12-31-2049 BEO SEDOL: BPCKX47	80,000.000	80,000.00	62,000.80
M D C HLDGS INC 6% DUE 01-15-2043 SEDOL: B82D1T8	100,000.000	99,704.49	82,272.38
M.D.C.HLDGS INC 2.5% DUE 01-15-2031 BEO CUSIP: 552676AU2	520,000.000	520,000.00	376,400.92
M.D.C.HLDGS INC 3.966% 08-06-2061 SEDOL: BMCHVG5	200,000.000	200,000.00	112,548.97
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	438,000.000	438,000.00	269,751.25
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	340,000.000	340,000.00	292,127.25
MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	80,000.000	98,686.20	83,503.40
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046 SEDOL: BYY5Z58	560,000.000	555,051.40	424,664.51
MAGNA IMPERIO SYS 7% DUE 06-29-2026 CUSIP: 55921QAA0	100,000.000	99,000.00	97,732.00
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	670,000.000	668,693.50	542,352.61
MARRIOTT INTL INC FIXED 3.6% 04-15-2024 CUSIP: 571900BB4	304,000.000	324,079.20	298,014.72
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	400,000.000	408,248.00	333,953.34
MARS INC DEL 2.375% DUE 07-16-2040 SEDOL: BL5F8F7	740,000.000	739,763.20	504,505.36
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL: BMG7990	545,000.000	523,944.70	351,975.17
MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024 SEDOL: BYVDJ53	100,000.000	102,127.00	97,878.15
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2	173,000.000	172,814.89	160,142.50
MASCO CORP NT 3.125% 02-15-2051 SEDOL: BMV3M72	336,000.000	333,901.26	209,946.07
MASCO CORP NT 7.75 DUE 08-01-2029 BEO SEDOL: 2486073	257,000.000	283,985.00	281,569.42

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MASTERCARD INC 2.95% DUE 03-15-2051 SEDOL: BMV3M61	741,000.000	733,982.73	528,948.20
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	1,336,000.000	1,408,041.36	1,128,659.46
MAYO CLINIC 4% DUE 11-15-2047 SEDOL: B9BC364	90,000.000	90,000.00	75,744.85
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BYVN663	1,250,000.000	1,214,978.88	1,095,337.81
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	810,000.000	808,671.60	706,676.54
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	130,000.000	161,231.20	116,709.68
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	449,000.000	490,474.20	339,837.60
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	180,000.000	179,422.20	172,835.18
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	510,000.000	510,000.00	474,668.38
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL: BMTWYS6	970,000.000	938,368.10	936,453.73
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	510,000.000	508,561.80	327,533.64
MERCK & CO INC NEW 4.0% DUE 03-07-2049 SEDOL: BJ0KX25	207,000.000	231,395.25	175,870.70
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	450,000.000	503,190.00	456,333.31
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	460,000.000	459,241.00	368,251.81
METLIFE INC 5.0% DUE 07-15-2052 SEDOL: BP9RBD6	865,000.000	863,520.85	823,680.41
METLIFE INC 6.4% DUE 12-15-2066 SEDOL: B1L8RP3	440,000.000	450,210.58	425,524.00
MH SUB I, LLC TERM LOAN B SENIOR SECURED 09-13-2024 BEO CUSIP: 45567YAJ4	473,750.000	472,447.24	459,603.83
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	350,000.000	360,734.50	318,254.46

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Corporate Debt Instruments - Other			
United States - USD			
MICRON TECHNOLOGY INC 2.703% 04-15-2032 SEDOL: BMDGZ69	280,000.000	280,000.00	211,070.61
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	130,000.000	130,000.00	87,321.26
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	2,656,000.000	2,309,229.93	1,768,574.49
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	320,000.000	271,324.28	228,582.21
MICROSOFT CORP 3.041% 03-17-2062 SEDOL: BMFPF53	380,000.000	284,811.68	265,391.48
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	370,000.000	367,913.20	263,803.41
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	240,000.000	238,536.00	205,113.66
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	1,200,000.000	1,362,129.50	1,147,782.94
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	1,439,000.000	1,688,539.21	1,515,983.36
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	750,000.000	742,005.00	481,408.64
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	1,600,000.000	1,539,822.50	1,248,946.77
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	350,000.000	334,537.00	312,212.02
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	150,000.000	149,166.00	93,978.66
MORGAN STANLEY .985% DUE 12-10-2026 SEDOL: BMQC6W7	450,000.000	440,947.50	394,397.81
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	1,166,000.000	1,166,000.00	864,640.12
MORGAN STANLEY FLTG RT 5.3% DUE 12-31-2049 SEDOL: BLB1718	500,000.000	482,000.00	486,780.00
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 SEDOL: BZ9P8W8	400,000.000	400,000.00	368,389.94
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	444,000.000	444,000.00	334,797.77

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MORGAN STANLEY 2.239% SEDOL: BNZKG63	07-21-2032 1,402,000.000	1,403,546.34	1,075,441.70
MORGAN STANLEY 2.484% CUSIP: 61747YEF8	09-16-2036 1,220,000.000	1,220,000.00	887,660.25
MORGAN STANLEY 2.511% SEDOL: BNKDZF9	10-20-2032 958,000.000	958,000.00	749,498.07
MORGAN STANLEY 2.699% DUE SEDOL: BH3T5Q3	01-22-2031 780,000.000	780,000.00	646,374.11
MORGAN STANLEY 2.802% SEDOL: BMZ2XH2	01-25-2052 622,000.000	621,306.15	385,971.73
MORGAN STANLEY 3.737% DUE CUSIP: 61744YAQ1	04-24-2024 170,000.000	182,799.30	169,095.50
MORGAN STANLEY 4.889% SEDOL: BMGNM11	07-20-2033 310,000.000	310,000.00	292,195.11
MORGAN STANLEY 5.297% SEDOL: BP4X0Z4	04-20-2037 360,000.000	360,000.00	330,237.82
MORGAN STANLEY 6.342% SEDOL: BPK5WF8	10-18-2033 1,380,000.000	1,380,000.00	1,449,168.50
MOTOROLA SOLUTIONS 5.5% DUE SEDOL: BQ3FXB5	09-01-2044 300,000.000	299,643.00	271,808.44
MPLX LP FIXED 5.2% DUE SEDOL: BYXT874	03-01-2047 330,000.000	338,196.80	281,634.28
MPLX LP 4.5% SEDOL: BYZGJX6	04-15-2038 1,500,000.000	1,501,756.42	1,270,334.24
MPLX LP 4.7% SEDOL: BYZGJY7	04-15-2048 10,000.000	11,752.50	7,939.54
MPLX LP 4.875% DUE SEDOL: BYYHPS7	06-01-2025 200,000.000	225,436.00	197,084.60
NATIONAL RETAIL PPTYS INC SEDOL: BFXQN99	3.5% 10-15-2027 300,000.000	298,779.00	272,502.06
NATIONWIDE FINL SEDOL: BJXCM10	3.9% DUE 11-30-2049 400,000.000	398,032.00	280,856.18
NAVIENT PRIVATE ED LN TR CUSIP: 63942AAB2	2020-I 5.94771% 04-15-2069 231,485.150	233,438.31	225,091.67
NBCUNIVERSAL MEDIA 4.45% DUE SEDOL: B7W15J3	01-15-2043 37,000.000	46,066.11	32,788.45

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United States - USD			
NETFLIX INC FIXED 6.37% 05-15-2029 CUSIP: 64110LAX4	755,000.000	771,412.50	777,111.98
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	590,000.000	577,391.70	458,730.60
NEXTERA ENERGY CA .00065% 03-01-2023 SEDOL: BNNW3L5	450,000.000	446,446.25	446,918.85
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052 SEDOL: BMV7VW2	650,000.000	648,576.50	427,938.79
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	200,000.000	199,926.00	165,020.92
NISOURCE INC 5.0% 06-15-2052 SEDOL: BMY2PT9	200,000.000	199,161.80	182,758.50
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNFX1H8	2,729,000.000	2,622,635.25	1,657,867.50
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	713,000.000	711,789.85	624,593.59
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	925,000.000	917,655.50	602,638.43
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	629,000.000	456,019.86	415,885.32
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	230,000.000	225,761.10	190,324.21
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGDQK3	320,000.000	321,449.60	258,030.28
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL: BL6L2C9	384,000.000	383,142.60	258,188.31
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	1,025,000.000	1,015,662.25	736,164.03
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	188,000.000	205,461.44	164,664.30
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	1,825,000.000	2,030,690.50	1,685,727.55
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052 SEDOL: BMXCJ43	544,000.000	502,059.85	390,039.01
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	268,000.000	257,991.81	171,611.57

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United States - USD			
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO SEDOL: BMV87C7	248,000.000	247,601.37	225,997.81
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BKLM5Y4	135,000.000	96,466.32	93,196.02
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	80,000.000	109,864.80	79,394.62
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	1,520,000.000	1,517,628.80	1,266,131.41
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	150,000.000	172,893.00	139,502.82
NORTHROP GRUMMAN 5.05% DUE 11-15-2040 SEDOL: B5WCY73	50,000.000	49,872.50	48,238.33
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	200,000.000	200,000.00	143,756.47
NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3	170,000.000	173,001.35	126,519.11
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	180,000.000	179,640.00	146,690.54
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	110,000.000	110,263.03	83,304.16
OASIS 2021-1 LLC ASSET BACKED NT CL A 144A 2.5792% 02-15-2033 SEDOL: BLR71L8	153,341.320	150,801.60	151,100.30
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	240,000.000	253,465.82	244,800.00
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	2,400,000.000	2,889,935.00	2,469,576.00
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2	480,000.000	517,079.29	488,400.00
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8	80,000.000	100,785.16	88,080.00
OCCIDENTAL PETE 4.1% DUE 02-15-2047 SEDOL: BZ1C623	410,000.000	394,831.24	311,903.65
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	140,000.000	139,183.07	112,446.78
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	180,000.000	199,878.42	174,858.48

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United States - USD			
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	1,170,000.000	1,516,793.07	1,268,806.50
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 SEDOL: BJ9NFR4	90,000.000	90,208.44	71,961.87
OH NATL FINL SVCS 5.8% DUE 01-24-2030 SEDOL: BKDS163	400,000.000	399,728.00	368,491.09
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	120,000.000	182,409.60	143,386.02
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	800,000.000	796,168.00	525,277.14
OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029 SEDOL: BKXCFB8	300,000.000	295,626.00	246,654.81
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL: BDVPZZ4	600,000.000	594,878.57	553,553.78
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	80,000.000	79,596.80	57,186.20
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	420,000.000	418,761.00	333,755.93
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	250,000.000	245,197.50	163,560.91
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	100,000.000	106,401.00	81,016.06
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	113,000.000	113,601.72	94,552.33
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	105,000.000	114,699.08	107,255.39
ONEOK INC 6.1% DUE 11-15-2032 BEO SEDOL: BP399N4	400,000.000	399,676.00	402,493.87
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	800,000.000	912,172.00	758,395.80
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	3,420,000.000	3,396,949.20	2,536,273.16
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	600,000.000	597,690.00	401,804.50
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	910,000.000	910,241.42	635,753.50

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	1,430,000.000	1,429,395.29	1,543,436.31
ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57	90,000.000	90,758.70	80,745.26
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	680,000.000	678,170.80	505,442.31
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	2,221,000.000	2,213,315.34	1,505,702.59
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	4,001,000.000	3,976,638.57	2,868,633.38
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	1,200,000.000	1,289,116.10	881,099.33
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 SEDOL: BMVV6B8	4,000,000.000	4,211,424.00	3,717,126.88
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	100,000.000	106,262.00	94,416.50
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	600,000.000	645,876.00	471,265.72
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMT6G8	1,020,000.000	969,391.43	795,134.20
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	1,165,000.000	1,108,973.59	793,212.34
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	4,757,000.000	4,557,274.06	3,006,045.48
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL: BN0WWD3	200,000.000	201,630.00	173,215.45
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	800,000.000	799,168.00	625,109.88
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG SEDOL: BN93077	525,000.000	530,511.50	428,229.57
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	100,000.000	96,812.00	68,214.95
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	600,000.000	613,180.00	455,804.72
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	200,000.000	222,460.00	153,901.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	925,000.000	899,809.25	608,978.86
PACIFICORP 4.125% DUE 01-15-2049 SEDOL: BF2WX10	467,000.000	447,680.21	384,886.75
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	708,000.000	715,809.52	484,727.54
PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL: BP5H680	1,885,000.000	1,895,414.05	1,720,384.76
PAYPAL HLDGS INC 5.25% 06-01-2062 CUSIP: 70450YAN3	300,000.000	298,950.00	274,666.98
PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP: 713448FF0	371,000.000	369,246.78	275,144.10
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP: 713448FG8	518,000.000	514,643.36	361,584.71
PEPSICO INC 1.625% DUE 05-01-2030 CUSIP: 713448EZ7	80,000.000	80,494.40	65,414.17
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP: 713448EU8	233,000.000	208,618.88	192,013.75
PEPSICO INC 4.2% DUE 07-18-2052 SEDOL: BP5JXK7	90,000.000	89,892.90	82,602.28
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	100,000.000	99,379.00	72,963.01
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	200,000.000	199,652.00	177,031.72
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	170,000.000	169,501.71	158,398.03
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	150,000.000	149,985.87	142,053.12
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	130,000.000	129,998.17	126,319.09
PG&E WILDFIRE 4.022% DUE 06-01-2033 SEDOL: BPK8GY4	70,000.000	69,998.20	66,647.96
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	220,000.000	219,989.11	212,126.39
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	510,000.000	493,662.82	389,520.99

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PHILIP MORRIS INTL .875% DUE 05-01-2026 SEDOL: BMHX856	100,000.000	97,424.00	88,011.98
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 SEDOL: BP39CF7	708,000.000	707,362.80	723,975.38
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	849,000.000	847,002.09	747,289.79
PHILIP MORRIS INTL 1.75% DUE 11-01-2030 SEDOL: BLNL4Q0	303,000.000	294,115.99	237,914.91
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	2,094,000.000	2,043,229.81	1,665,409.25
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	1,084,000.000	937,974.59	875,123.99
PHYSICIANS RLTY L 3.95% 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,808.00	274,467.59
PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052 SEDOL: BQ0QFQ0	320,000.000	317,212.80	290,841.31
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8	100,000.000	100,014.00	89,227.38
PLAINS ALL AMERN FIXED 6.125% DUE 12-31-2049 CUSIP: 726503AE5	120,000.000	109,500.00	103,200.00
PLAINS ALL AMERN 6.7% DUE 05-15-2036 SEDOL: B1LGQ83	150,000.000	178,107.00	145,949.63
PNC FINANCIAL SERVICES 6.0% DUE 12-31-2049 BEO SEDOL: BMF2521	900,000.000	900,000.00	845,659.98
PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG SEDOL: BNHXFV8	300,000.000	300,150.00	237,750.00
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	185,000.000	185,000.00	121,165.91
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	200,000.000	183,574.00	197,777.47
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	760,000.000	977,762.80	863,419.30
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	320,000.000	315,001.60	178,992.05
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XB39	500,000.000	493,910.00	423,951.48

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Corporate Debt Instruments - Other			
United States - USD			
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 SEDOL: BMFDH84	445,000.000	443,945.35	379,766.25
PRUDENTIAL FINL INC 01/09/2062 5.95% DUE09-01-2062/08-17-2022 BEO SEDOL: BQB5JR5	2,650.000	66,250.00	64,571.30
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	1,256,000.000	1,252,543.58	966,232.07
PUB SVC ELEC GAS FIXED 3.1% DUE 03-15-2032 SEDOL: BNTH701	50,000.000	49,906.00	43,872.50
PUBLIC SERVICE CO OF COLORADO 1.875% DUE06-15-2031 BEO SEDOL: BLC8CH9	275,000.000	271,734.99	219,818.87
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	110,000.000	68,601.50	71,432.33
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	100,000.000	100,000.00	81,588.09
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 SEDOL: BF339F8	100,000.000	100,000.00	97,812.45
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	590,000.000	595,175.00	555,372.97
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	500,000.000	497,983.00	403,762.14
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 SEDOL: BFY1RH9	168,750.000	168,750.00	166,826.52
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO SEDOL: BM8H716	230,000.000	232,039.10	221,117.00
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% DUE 04-20-2029 BEO SEDOL: BM8H783	620,000.000	653,475.00	565,559.16
PVTPL AFC GAMMA INC SR NT 5.75% 05-01-2027 SEDOL: BQQ7B92	50,000.000	49,135.00	38,870.56
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	1,200,000.000	1,187,220.00	954,751.24
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	300,000.000	299,172.00	247,049.72
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051 SEDOL: BNNHSD7	280,000.000	280,229.19	184,992.79
PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2	200,000.000	199,542.00	165,420.94

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL ASEKO INC 6.5% DUE 06-15-2025/06-15-2022 BEO CUSIP: 043671AA4	80,000.000	80,000.00	80,000.00
PVTPL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE 12-15-2024/07-10-2020 BEO SEDOL: BMVZ8S1	510,000.000	505,098.90	500,508.28
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SRS 20-2 CL A 2.02% DUE 02-20-2027 SEDOL: BMF3X53	110,000.000	109,947.90	99,779.43
PVTPL BABSON CLO LTD SER 2015- SR CL A-R FLTG 01-20-2031 BEO CUSIP: 056162AN0	250,000.000	247,875.00	246,694.73
PVTPL BLACKSTONE HLDGS FIN CO L L C 6.2%DUE 04-22-2033/11-03-2022 BEO SEDOL: BNVSWH4	1,100,000.000	1,098,108.00	1,112,550.56
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO SEDOL: BLF7604	150,000.000	147,882.00	132,147.66
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL: BMTYSL3	310,000.000	309,104.10	199,651.52
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	254,000.000	248,876.87	183,022.70
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	1,030,000.000	1,027,744.30	907,345.22
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	571,000.000	571,446.22	499,476.50
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	600,000.000	597,924.00	431,317.42
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9	100,000.000	99,824.00	75,372.88
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	1,061,000.000	964,338.22	783,707.09
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQRW6	682,000.000	624,095.20	546,493.65
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	2,274,000.000	2,036,964.61	1,594,041.94
PVTPL BROOKFIELD PPTY REIT INC/BPR CUMULUS L 5.75% 05-15-2026 SEDOL: BJBL0T3	300,000.000	300,000.00	273,431.69
PVTPL BX TR SER 2017-CQHP CL A FLTG 11-15-2034 CUSIP: 12433QAA2	450,000.000	449,437.50	430,720.02
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	270,000.000	270,000.00	214,784.51

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United States - USD			
PVTPL CARGILL INC .75% DUE 02-02-2026 BEO SEDOL: BMGWDN7	100,000.000	97,114.00	88,623.25
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL: BG31GK3	110,000.000	110,165.83	98,456.81
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SEDOL: B9M2Z34	150,000.000	161,499.10	134,296.81
PVTPL CMO AREIT 2021-CRE5 LTD/AREIT AREIT 2021-C SR NT CL A VAR RT 07-17-2026 CUSIP: 04002PAA2	927,322.130	886,027.32	886,451.33
PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR 05-15-2035 BEO CUSIP: 04410CAA7	440,000.000	439,725.00	423,574.54
PVTPL CMO BX COML MTG TR 2021-VINO 15/05/2038 VAR RT DUE 05-15-2038 BEO SEDOL: BPXZYK4	150,000.000	143,531.25	144,401.28
PVTPL CMO BX TR 2019-IMC COML MTG PASSTHRU CTF CL A 144A 04-15-2034 SEDOL: BJFD738	200,000.000	200,125.00	195,323.64
PVTPL CMO BX TR 2021-VIEW SR 2021-VIEW CL A VAR RT DUE 06-15-2023 BEO CUSIP: 05606GAA9	330,000.000	330,000.00	310,495.45
PVTPL CMO BX TRUST SR 2019-MMP CL A FLTG RT 08-15-2036 CUSIP: 05606KAA0	497,510.360	482,585.05	488,106.82
PVTPL CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024 CUSIP: 29429MAA1	400,000.000	427,406.25	390,011.04
PVTPL CMO COMM 2017-PANW CL A 144A 3.244 DUE 11-10-2034 BEO CUSIP: 12595HAA6	150,000.000	155,859.38	140,076.06
PVTPL CMO INTOWN 2022-STAY MTG TR SER 22-STAY CLS A FLTG RT 08-15-2037 CUSIP: 46117NAA0	1,500,000.000	1,492,499.93	1,490,137.05
PVTPL CMO KNDL 2019-KNSQ MTG TR MTG PASSTHRU CTF CL A VAR RT DUE 05-15-2036 SEDOL: BMGYLP1	317,000.000	317,000.00	313,294.46
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026 BEO SEDOL: BNKF8Y5	250,000.000	250,078.13	242,454.13
PVTPL CMO MHP COML MTG TR 2021-STOR SR 21-STOR CL A VAR RT 07-15-2038 CUSIP: 55293BAB1	150,000.000	143,531.25	144,723.60
PVTPL COLD STORAGE TR SER 20-ICE5 CL A FLTG 144A 11-30-2027 BEO SEDOL: BM8YV82	147,448.580	143,163.36	143,375.93
PVTPL COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2 3.28% 12-28-2048 CUSIP: 19421UAB0	210,722.710	217,571.20	189,181.45
PVTPL COMMONBOND STUDENT LN TR 2020-A-GS 1.98% DUE 08-25-2050 BEO CUSIP: 20267WAA3	195,361.140	198,291.56	166,556.19

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United States - USD			
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2	300,000.000	349,782.00	279,353.05
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO SEDOL: BM92GG8	725,000.000	724,434.50	537,401.85
PVTPL COOKS VENTURE INC 2022-2 SR NT 5.5% 01-15-2025 CUSIP: 216378AA7	100,000.000	100,000.00	98,190.94
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15 SEDOL: BMBP1H1	750,000.000	767,977.50	521,980.89
PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030 SEDOL: BM8TGR1	600,000.000	598,134.00	457,810.10
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO SEDOL: B527QK5	1,130,000.000	1,571,918.34	1,371,404.50
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	300,000.000	304,626.00	267,015.96
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	1,122,481.000	1,255,627.01	1,098,009.17
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	140,000.000	147,000.00	137,339.63
PVTPL EQT CORP SR NT 3.125% 05-15-2026 SEDOL: BMY692	90,000.000	90,000.00	82,706.00
PVTPL EQT CORP SR NT 3.625% 05-15-2031 SEDOL: BMY681	80,000.000	80,000.00	67,921.13
PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE 12-01-2026/05-26-2016 BEO SEDOL: BDF16B1	100,000.000	96,004.00	92,882.53
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052 SEDOL: BL56GL2	2,015,000.000	2,015,000.00	2,169,137.36
PVTPL GOLDEN TREE LN OPPORTUNITIES IX SER 14-9A CL AR2 FLTG 144A 10-29-2029 CUSIP: 38123HAN4	235,633.430	234,573.08	233,627.18
PVTPL GOODGREEN TRUST SR 21-1A CL A 2.66% 10-20-2056 CUSIP: 38217UAA0	87,957.640	87,935.37	71,393.97
PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE 01-20-2030 CUSIP: 39862EAA2	227,167.760	227,463.07	224,923.77
PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070 SEDOL: BL1LCQ8	100,000.000	97,177.00	66,216.10
PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052 SEDOL: BP960Y7	962,000.000	961,057.24	754,052.11

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United States - USD			
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042 SEDOL: BP960W5	201,000.000	197,836.26	160,950.61
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 1.23% DUE 10-01-2025 SEDOL: BNNFQC6	900,000.000	900,000.00	795,416.17
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO SEDOL: BMDM750	620,000.000	619,944.20	423,198.36
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.476 DUE 08-25-2049 BEO SEDOL: BHKDGG5	98,250.000	92,830.90	89,372.42
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.97% DUE 08-25-2049 BEO SEDOL: BHL1S17	137,550.000	145,888.96	121,436.57
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	456,000.000	461,664.48	369,727.51
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1	430,000.000	467,465.90	397,642.09
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3	100,000.000	101,398.28	86,891.61
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2	190,000.000	189,692.89	121,217.00
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	150,000.000	148,132.50	103,619.33
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	270,000.000	270,000.00	172,867.32
PVTPL MADISON PK FDG XL LTD/MADISON PK FDG X CL A-R-2 FLT G RT DUE 05-28-2030 CUSIP: 55821CAA2	248,707.510	248,707.51	245,451.68
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO SEDOL: BNW0GH7	3,447,000.000	3,447,000.00	2,650,121.47
PVTPL MAGALLANES INC 3.638% DUE 03-15-2025 BEO SEDOL: BNW0GP5	30,000.000	30,000.00	28,548.48
PVTPL MAGALLANES INC 3.755% 03-15-2027 SEDOL: BNW0GK0	40,000.000	40,000.00	36,112.51
PVTPL MAGALLANES INC 5.141% 03-15-2052 SEDOL: BNW0GL1	2,730,000.000	2,657,587.76	1,994,311.73
PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO SEDOL: BNW0GN3	1,323,000.000	1,323,000.00	962,849.58
PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO SEDOL: BHND5F4	230,000.000	228,498.10	186,835.67

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL MARS INC DEL 3.875% 04-01-2039 SEDOL: BHND6D9	370,000.000	371,419.70	315,664.43
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	710,000.000	715,576.00	584,620.87
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78	230,000.000	229,052.40	160,227.22
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056	130,000.000	128,970.40	85,929.78
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 1.55% DUE 01-07-2031 BEO SEDOL: BLB3DN8	754,000.000	750,735.18	586,672.94
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6	747,048.140	737,710.04	742,716.64
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	900,000.000	898,371.00	873,116.10
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	80,000.000	122,802.40	103,336.52
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 CUSIP: 63942LAA0	265,392.140	222,929.40	224,385.68
PVTPL NELNET STUDENT LOAN TRUST SR 21-CA CL AFL FLTG DUE 04-20-2062 BEO CUSIP: 64035GAA7	152,645.540	152,645.54	148,052.51
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7	820,000.000	841,187.50	764,731.20
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.2% DUE 08-07-2030 BEO SEDOL: BMB0SZ3	523,000.000	522,116.13	401,931.21
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	230,000.000	228,684.90	191,020.87
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	98,000.000	100,806.14	75,519.60
PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037 SEDOL: B2B3313	100,000.000	123,625.00	104,475.75
PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.75%03-09-2028 SEDOL: BL656M9	200,000.000	199,912.00	162,254.08
PVTPL NISSAN MTR ACCEP CORP FLTG 03-08-2024 SEDOL: BMCVHD6	1,300,000.000	1,300,000.00	1,279,144.37
PVTPL NORTHWESTERN MUT GLOBAL FDG .8% DUE 01-14-2026 BEO SEDOL: BL6JRW8	1,198,000.000	1,199,780.50	1,060,991.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	900,000.000	895,593.40	624,605.75
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	1,540,000.000	1,534,313.57	1,183,303.71
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL: BLF7SF3	110,000.000	109,617.20	77,699.18
PVTPL OCTAGON INVT PARTNERS 36 LTD/OCTAGON I SR SECD NT CL A-1 FLTG 04-15-2031 CUSIP: 67591UAC1	250,000.000	246,500.00	246,258.20
PVTPL OHA CR FDG 7 LTD/OHA CR FDG 7 LLC SER 20-7A CL AR FLTG RT 02-24-2037 CUSIP: 67098WAN1	250,000.000	243,500.00	243,417.83
PVTPL OHA LN FDG 2013-2 LTD SR 13-2A CL AR FLTG RT 05-23-2031 CUSIP: 67104LAE7	260,000.000	259,701.00	255,954.35
PVTPL OHIO EDISON CO 5.5% DUE 01-15-2033BEO SEDOL: BPWBGR4	250,000.000	249,477.50	248,455.05
PVTPL ONCOR ELEC DELIVERY CO LLC 4.6% 06-01-2052 SEDOL: BPLY759	310,000.000	307,200.70	286,165.29
PVTPL OWL ROCK CLO I LTD/OWL ROCK I LLC SR 19-1A CL A FLTG 05-20-2031 CUSIP: 69122DAA7	250,000.000	250,312.50	244,606.15
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	100,000.000	99,232.00	68,350.35
PVTPL PALMERT SQUARE CLO SER 2018-1 CL A-1 FLTG DUE 04-18-2031 CUSIP: 69703PAA7	250,000.000	246,750.00	245,847.05
PVTPL PARSLEY ENERGY LLC/PARSLEY FIN CORP 4.125% DUE 02-15-2028 BO SEDOL: BKLJ953	560,000.000	560,000.00	515,138.65
PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO SEDOL: BYX87N0	420,000.000	418,845.00	403,777.17
PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3	110,000.000	110,000.00	105,763.94
PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE 10-15-2026 BEO SEDOL: BP815Z9	440,000.000	440,000.00	378,963.20
PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033 SEDOL: BP6QRV6	160,000.000	160,000.00	119,497.60
PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 7.5% DUE 07-15-2038/06-27-2008 BEO SEDOL: B3B9SZ7	850,000.000	766,139.00	786,250.00
PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO SEDOL: BMD7M72	300,000.000	295,194.00	233,191.66

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United States - USD			
PVTPL S&P GLOBAL INC 3.9% DUE 03-01-2062BEO SEDOL: BMD7M61	175,000.000	171,869.25	136,570.72
PVTPL SER 18-22A CL A-1 FLTG 144A VAR RTDUE 01-17-2031 BEO CUSIP: 67111VAC0	249,683.220	247,264.42	244,788.43
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0	520,000.000	524,807.22	507,534.39
PVTPL SMB PRIVATE ED LN SER 2014-A CL A-3 FLTG RT 04-15-2032 CUSIP: 784456AD7	84,929.350	85,582.91	84,589.77
PVTPL SMB PRIVATE ED LN TR 2020-B 1.29% 07/15/2053 1.29% DUE 07-15-2053 BEO CUSIP: 78449XAA0	397,237.340	398,339.07	350,718.27
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 SEDOL: BF2CLS3	170,000.000	190,442.50	138,679.41
PVTPL STELLANTIS FIN US INC 2.691% DUE 09-15-2031 BEO CUSIP: 85855CAB6	200,000.000	200,000.00	153,100.49
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9	270,000.000	273,240.00	242,342.01
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	550,000.000	553,232.62	505,828.17
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	700,000.000	698,607.00	588,156.15
PVTPL THARALDSON HOTEL PORTFOLIO SER 2018-THL CL A FLTG 11-11-2034 CUSIP: 88327HAA1	384,788.120	384,908.37	373,994.47
PVTPL TRP LLC 2.07% DUE 06-19-2051 SEDOL: BNBVL78	189,356.850	189,342.06	158,860.99
PVTPL UNIQIFY INC 6.0% 06-15-2024 CUSIP: 90915UAA6	172,499.990	172,499.99	172,068.74
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799	300,000.000	309,000.00	278,077.80
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788	680,000.000	697,325.00	592,073.08
PVTPL VB-S1 ISSUER LLC SECD TOWER REV NT2022-1 C-2-I 3.156% 02-15-2052 CUSIP: 91823AAU5	100,000.000	100,000.00	87,034.26
PVTPL VICI PROPERTIES INC 4.5% 09-01-2026 SEDOL: BMGMNH1	500,000.000	548,750.00	470,961.17
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SEDOL: BMGMNJ3	200,000.000	231,250.00	194,948.28

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PVTPL VOYA CLO 2017-3 LTD/VOYA CLO 2017-3 LL SR SECD NT CL 04-20-2034 CUSIP: 92915QAU7	150,000.000	150,000.00	145,249.80
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	1,610,000.000	1,516,763.70	1,119,459.63
PVTPL WELLFLEET CLO LTD SER 20-2A CL AR FLTG 07-15-2034 CUSIP: 94950AAN0	250,000.000	242,250.00	241,768.58
PVTPL WENDYS FDG LLC SER 2018-1 SR SECD NT 144A 3.884% DUE 03-15-2048 BEO SEDOL: BFF42D8	95,000.000	88,843.55	85,518.34
PVTPL WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37% 06-15-2051 SEDOL: BNM4743	108,350.000	108,350.00	87,417.76
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO SEDOL: BMG20L4	1,737,000.000	1,600,522.11	1,071,797.06
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	429,000.000	424,328.19	285,019.87
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	510,000.000	498,887.10	448,290.71
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311	420,000.000	380,850.00	398,958.62
RAYMOND JAMES FINL 4.95% DUE 07-15-2046 SEDOL: BYP6KY4	180,000.000	184,628.12	161,202.44
RAYTHEON FIXED 3.03% DUE 03-15-2052 SEDOL: BMYT813	190,000.000	189,929.70	129,849.64
RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051 SEDOL: BP2BTQ4	1,169,000.000	1,163,334.48	764,134.86
RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG SEDOL: BLBCYC1	277,000.000	276,077.59	195,506.74
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047 SEDOL: BMQ9JS5	100,000.000	99,486.61	85,606.93
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028 SEDOL: BMFRBQ2	700,000.000	691,483.14	601,875.64
REGENERON 1.75% DUE 09-15-2030 SEDOL: BMFNFN5	100,000.000	96,336.00	77,693.91
ROCKIES EXPRESS 4.8% DUE 05-15-2030 SEDOL: BH3T5V8	300,000.000	299,802.00	263,986.65
ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAK9	800,000.000	782,080.00	627,393.74

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United States - USD			
RPI 2019 INTERMEDIATE FINANCE TRUST TERMLOAN 02-05-2027 CUSIP: 74969AAC5	736,000.000	736,000.00	734,314.56
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	580,000.000	575,592.00	418,848.21
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	100,000.000	102,554.00	94,156.62
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	600,000.000	566,250.00	601,110.67
SABRA HEALTH CARE LP 3.2% DUE 12-01-2031 SEDOL: BP0TWJ4	700,000.000	693,110.00	522,588.21
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	525,000.000	522,102.00	377,127.81
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	2,470,000.000	2,463,108.70	1,631,109.13
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO SEDOL: BN466Y0	650,000.000	647,907.00	415,861.24
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	122,000.000	111,663.95	83,096.09
SAN DIEGO GAS & 1.7% DUE 10-01-2030 SEDOL: BM9F087	175,000.000	173,578.41	138,789.88
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	50,000.000	49,779.00	41,991.90
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD CUSIP: 80007RAL9	200,000.000	200,478.00	175,756.00
SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025 SEDOL: BLF0HZ5	200,000.000	199,608.00	190,839.26
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	1,080,000.000	1,078,500.00	861,246.00
SERVICEMASTER FDG LLC / 2020-1 SR SECD NT CL A-2-I 2.841% 01-30-2051 SEDOL: BMFK7H4	108,075.000	103,638.01	86,522.36
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	2,160,000.000	2,140,069.55	1,657,731.51
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	84,000.000	83,464.08	52,773.36
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	350,000.000	349,009.50	261,181.34

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SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	2,485,000.000	2,549,900.76	2,101,172.22
SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027 BEO-20-2027 BEO CUSIP: 24736CBS2	300,000.000	319,125.00	305,400.00
SLM PRIVATE CR STUDENT LN TR 2006-B A5 12-15-2039 BEO SEDOL: BF6DYP0	88,690.820	85,586.64	83,851.96
SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4 FLTG 12-16-2041BEO SEDOL: BFCB748	150,266.700	146,463.06	145,699.21
SLM PVT CR STUD LN TR 2006-A STUD LN BKDNT CL A-5 FLTG RT 06-15-2039 REG CUSIP: 78443CCL6	114,700.390	112,012.10	107,935.19
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 5.67771% 01-15-2053 CUSIP: 78448YAB7	95,192.320	93,407.46	91,076.48
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39	194,209.040	194,102.84	165,948.36
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	981,000.000	958,129.79	706,987.79
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051 SEDOL: BN6M4F3	200,000.000	199,532.00	146,506.43
SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023 SEDOL: BF5ZVX4	170,000.000	182,780.60	167,903.06
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	1,697,000.000	1,612,067.64	1,247,302.80
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	510,000.000	490,217.12	409,512.61
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	1,080,000.000	1,155,447.60	940,024.41
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	300,000.000	354,016.00	266,290.35
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022F 5.85% 11-01-2027 SEDOL: BP2TQ67	93,000.000	96,841.83	95,897.38
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 SEDOL: BP2TQ89	2,000,000.000	1,986,980.00	2,123,695.84
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	200,000.000	199,158.00	175,651.23
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	2,300,000.000	2,376,431.00	1,929,366.43

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SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	10,000.000	9,964.10	7,750.13
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	1,050,000.000	996,438.79	839,972.13
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	805,000.000	742,204.91	631,548.67
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	400,000.000	524,528.00	407,713.62
SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL: 2632917	200,000.000	248,946.00	206,739.36
SOUTHN NAT GAS CO 8% DUE 03-01-2032 SEDOL: 2006103	470,000.000	619,843.90	517,086.42
SOUTHWEST AIRLS CO 5.125% DUE 06-15-2027/06-08-2020 REG SEDOL: BKPVG76	800,000.000	916,432.00	790,968.40
SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025 SEDOL: BM8R6K8	120,000.000	136,963.20	120,518.32
SOUTHWEST GAS CORP 4.05% DUE 03-15-2032 SEDOL: BP5HOM2	120,000.000	119,717.40	105,723.55
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	853,000.000	849,920.67	565,357.51
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032 SEDOL: BMH4406	220,000.000	220,658.60	188,009.80
SOUTHWESTERN ENERGY TERM LOAN 05-30-2027 BEO CUSIP: LX2010440	0.000	0.00	0.00
SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026 SEDOL: BYZ97L9	200,000.000	195,028.00	181,000.74
SPRINGCASTLE AMER FDG LLC / AST BACKED NT 2020-A CL A 1.97% 09-25-2037 SEDOL: BL6KR32	221,903.520	224,009.88	200,224.28
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	527,000.000	742,890.75	627,182.70
SR HSG PPTYS TR 4.75 DUE 05-01-2024 SEDOL: BM4P510	340,000.000	329,800.00	287,300.00
STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028 BEO CUSIP: 85350EAB2	189,075.000	187,184.25	186,577.32
STATE STR CORP FIXED 5.625% 12-31-2049 CUSIP: 857477BA0	400,000.000	400,000.00	371,310.58

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STEEL DYNAMICS INC 2.8% DUE 12-15-2024 SEDOL: BJ9RW31	200,000.000	199,850.00	190,076.95
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	200,000.000	198,570.00	173,962.46
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 4.2% 04-15-2032 SEDOL: BNNKK74	713,000.000	709,021.46	630,090.19
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	1,230,000.000	1,313,616.30	1,048,363.33
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	60,000.000	58,815.00	51,485.85
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	250,000.000	248,305.00	244,555.25
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	2,744,000.000	2,703,354.02	1,832,311.60
T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3	130,000.000	130,000.00	110,099.97
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1	160,000.000	160,000.00	132,148.78
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	1,329,000.000	1,312,733.37	939,176.27
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	5,170,000.000	4,627,222.23	3,497,452.16
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3	200,000.000	218,483.50	192,466.04
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	100,000.000	109,525.00	90,821.01
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	1,950,000.000	2,175,933.75	1,606,003.02
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050 SEDOL: BK9NX88	175,000.000	128,390.50	127,566.95
TAMPA ELEC CO 5% DUE 07-15-2052 SEDOL: BP9RBG9	281,000.000	280,651.56	258,237.95
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	1,090,000.000	1,083,676.10	867,052.48
TARGA RES FIXED 6.25% DUE 07-01-2052 SEDOL: BPLH7L4	690,000.000	688,433.70	655,451.97

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	300,000.000	300,000.00	282,276.00
TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	600,000.000	600,000.00	487,352.89
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	30,000.000	29,960.10	20,903.65
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	480,000.000	478,464.00	395,250.05
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	34,000.000	43,594.71	37,608.64
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL: BMF1H11	250,000.000	249,974.25	239,220.34
TEXAS INSTRS INC 3.875% 03-15-2039 CUSIP: 882508BF0	440,000.000	439,283.55	389,699.24
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	397,000.000	395,046.76	293,243.76
THERMO FISHER SCIENTIFIC INC 4.95% 11-21-2032 SEDOL: BP6WW31	479,000.000	478,027.63	487,364.93
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	520,000.000	480,341.80	382,570.54
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	560,000.000	554,704.99	466,369.96
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	710,000.000	682,590.51	621,661.53
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	1,180,000.000	1,386,725.15	1,127,964.24
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	4,035,000.000	5,113,038.95	3,827,884.42
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	2,305,000.000	2,996,080.41	2,292,892.62
TIME WARNER ENTMT 8.375% DUE 03-15-2023 SEDOL: 2891484	200,000.000	234,170.00	201,249.16
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	690,000.000	930,154.13	768,928.47
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	870,000.000	864,988.80	666,636.05

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	2,090,000.000	2,032,099.92	1,783,117.15
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	1,255,000.000	1,205,892.50	1,015,705.20
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	550,000.000	714,857.00	596,454.83
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	255,000.000	253,039.05	158,944.11
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030 SEDOL: BN2RYZ2	80,000.000	79,829.60	69,630.80
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	90,000.000	114,759.00	96,144.36
TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027 SEDOL: BLFCZ91	150,000.000	150,429.00	132,983.48
U S BANCORP 5.85% 10-21-2033 SEDOL: BM9WJ58	860,000.000	860,000.00	895,827.08
UDR INC MEDIUM FIXED 3.5% 07-01-2027 SEDOL: BF29YN0	1,200,000.000	1,197,168.00	1,116,242.36
UNION ELEC CO 2.15% DUE 03-15-2032 SEDOL: BP7L981	225,000.000	224,754.75	178,671.29
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	265,000.000	270,151.60	180,694.16
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	380,000.000	295,894.12	246,400.01
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	320,000.000	320,372.00	234,690.43
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFFP6	730,000.000	604,071.12	542,640.68
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	783,000.000	782,694.63	569,630.06
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	608,000.000	606,625.92	456,091.70
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	475,000.000	472,582.25	347,765.56
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	1,025,000.000	1,012,911.24	818,895.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	2,330,000.000	1,936,048.13	1,815,509.02
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	1,920,000.000	1,924,827.20	1,648,902.53
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL: BNYF3F7	360,000.000	359,532.00	287,108.40
UNION PACIFIC CORP 4.95% DUE 09-09-2052 BEO SEDOL: BPMQ873	145,000.000	144,035.75	140,033.51
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3	982,500.000	977,587.50	968,312.70
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027 SEDOL: BLBMJL5	205,740.000	205,740.00	195,831.77
UNITED TECHNOLOGIES CORP 3.95% 08-16-2025 SEDOL: BYVN9D1	100,000.000	111,044.00	97,809.35
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045 SEDOL: BWTZ6W3	260,000.000	333,400.60	218,121.08
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 SEDOL: BYVN9N1	710,000.000	709,904.67	648,318.87
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	140,000.000	135,917.60	102,249.40
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	1,329,000.000	1,292,124.79	906,295.56
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	290,000.000	288,753.00	219,254.49
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	1,133,000.000	1,115,963.65	817,155.84
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	270,000.000	268,893.00	241,161.02
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	1,061,000.000	1,051,451.00	984,926.16
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	1,040,000.000	1,029,808.00	977,623.19
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	880,000.000	871,553.40	722,989.68
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	543,000.000	541,132.08	428,672.34

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	840,000.000	833,807.67	661,129.00
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	120,000.000	130,658.40	111,234.14
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	1,120,000.000	1,111,499.20	1,211,829.88
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	1,052,000.000	1,104,342.00	1,149,757.92
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	100,000.000	100,000.00	81,369.62
UNUM CORP NT 6.75 DUE 12-15-2028 BEO SEDOL: B03FFC8	400,000.000	491,688.00	418,423.72
US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049 CUSIP: 902973AZ9	700,000.000	700,000.00	610,099.00
UTD TECHNOLOGIES 3.75% DUE 11-01-2046 SEDOL: BZ1JMC6	160,000.000	138,156.80	124,267.68
UTD TECHNOLOGIES 4.05% DUE 05-04-2047 SEDOL: BD8Z3T7	350,000.000	398,657.00	289,106.45
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	420,000.000	438,298.10	380,722.98
UTD TECHNOLOGIES 4.625% DUE 11-16-2048 SEDOL: BYVN9P3	510,000.000	508,383.30	462,974.56
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	475,000.000	510,577.50	409,782.60
VA ELEC & PWR CO FIXED 2.875% 07-15-2029 SEDOL: BKB0280	225,000.000	224,921.25	198,589.10
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	1,040,000.000	1,684,475.37	1,366,698.97
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	758,000.000	728,287.02	453,463.30
VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	100,000.000	99,435.00	87,389.29
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	83,378.51
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	560,000.000	561,717.78	555,805.26

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL: BMV8VC5	918,000.000	847,334.85	728,717.84
VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD SEDOL: BNZFS51	50,000.000	38,922.50	39,094.56
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	703,000.000	596,655.79	489,018.69
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	2,929,000.000	2,581,292.57	1,840,709.28
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	1,721,000.000	1,231,725.65	1,056,986.92
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	3,240,000.000	3,235,484.02	2,446,748.57
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	3,761,000.000	3,805,094.35	2,688,156.66
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	620,000.000	615,932.93	436,207.88
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	150,000.000	203,284.50	164,094.57
VERIZON 1.75% DUE 01-20-2031 SEDOL: BMWBBJ0	100,000.000	77,587.00	77,835.35
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	398,000.000	333,917.79	270,461.49
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	1,150,000.000	1,014,440.90	919,342.15
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	590,000.000	589,774.50	465,586.84
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86	20,000.000	22,267.60	19,439.59
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	1,613,000.000	1,606,181.45	1,426,811.41
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	700,000.000	698,694.00	648,165.00
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKCO	600,000.000	598,698.00	397,637.38
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	400,000.000	394,452.00	351,975.27

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VISA INC FIXED 2% DUE 08-15-2050 SEDOL: BMPS1L0	879,000.000	869,577.12	521,507.29
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54	284,000.000	281,909.76	216,591.11
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	300,000.000	299,409.00	228,393.82
VMWARE INC FIXED 4.5% DUE 05-15-2025 SEDOL: BKQNBK9	100,000.000	99,949.00	98,135.42
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	500,000.000	472,295.00	467,344.30
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBK1	600,000.000	597,858.00	559,809.69
VONTIER CORP 1.8% 04-01-2026 SEDOL: BNGFYG3	220,000.000	220,392.50	185,910.87
VOYA FINL INC FIXED 4.7% 01-23-2048 BEO SEDOL: BJ1N0G6	100,000.000	100,000.00	77,500.00
VULCAN MATERIALS CO 4.7% DUE 03-01-2048 BEO SEDOL: BH3Q4W3	1,900,000.000	1,889,338.11	1,621,633.89
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	1,500,000.000	2,081,208.75	1,632,879.63
WALMART INC NT 2.65% 09-22-2051 SEDOL: BMDP812	750,000.000	747,225.00	510,633.83
WALMART INC 4.5% DUE 09-09-2052 BEO SEDOL: BPMQ8D9	200,000.000	199,902.00	191,647.65
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	270,000.000	270,000.00	213,966.64
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	330,000.000	330,000.00	260,857.57
WEC ENERGY GROUP 5.15% DUE 10-01-2027 SEDOL: BQKMWC3	225,000.000	224,536.50	227,748.71
WELLMAN PK CLO LTD / WELLMAN PK CLO 5.89243% 07-15-2034 CUSIP: 949723AA8	150,000.000	150,000.00	145,534.46
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041 SEDOL: BL6FQ18	570,000.000	570,000.00	407,052.96
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 SEDOL: BLD7GV7	1,623,000.000	1,623,000.00	1,372,025.90

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Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.188% DUE 04-30-2026 SEDOL: BMYML35	510,000.000	526,873.30	474,996.10
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.572% 02-11-2031 SEDOL: BK8ZYZ9	2,352,000.000	2,351,470.34	1,953,191.02
WELLS FARGO & CO MEDIUM TERM SR NTS VAR RT 07-25-2032 CUSIP: 95000U3B7	1,874,000.000	1,796,709.63	1,774,438.05
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	2,933,000.000	3,317,978.82	2,601,833.89
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	2,160,000.000	2,270,847.70	1,829,761.99
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053 SEDOL: BP6P605	3,987,000.000	3,942,270.60	3,395,068.06
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL: BMDPPW2	100,000.000	104,940.00	88,393.36
WELLS FARGO & CO 2.879% DUE 10-30-2030 SEDOL: BKRKN36	1,200,000.000	1,200,000.00	1,023,001.67
WELLS FARGO & CO 3.196% 06-17-2027 SEDOL: BJ84B25	600,000.000	623,226.00	556,356.00
WELLS FARGO & CO 3% DUE 04-22-2026 SEDOL: BD72T35	1,500,000.000	1,493,023.21	1,403,317.95
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	505,000.000	562,818.39	425,574.83
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	590,000.000	612,447.31	511,141.76
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	340,000.000	363,975.67	317,971.16
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	3,603,000.000	4,036,118.14	3,499,414.98
WELLS FARGO & COMPANY 3.584 % 05-22-2028 SEDOL: BF3R2P1	370,000.000	371,284.00	344,052.04
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	120,000.000	109,982.80	98,490.75
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	452,000.000	518,676.42	501,297.28
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	575,000.000	566,202.50	525,019.22

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL: 2337461	200,000.000	250,242.00	215,353.23
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	200,000.000	248,364.00	214,434.10
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	300,000.000	299,655.00	210,790.27
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	275,000.000	274,650.75	202,954.66
WILLIAMS COMPANIES INC 3.5% 10-15-2051 SEDOL: BMTVQ21	50,000.000	49,916.50	34,304.29
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	775,000.000	675,955.00	697,535.56
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807	1,310,000.000	1,575,930.00	1,437,870.08
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063	220,000.000	262,149.80	243,282.98
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	545,000.000	544,013.55	351,489.84
WISCONSIN PWR & LT CO 3.95% 09-01-2032 SEDOL: BPH2J73	530,000.000	523,756.60	486,661.15
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	766,000.000	856,122.43	562,804.27
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	2,275,000.000	2,333,190.02	2,056,043.92
ZOETIS INC 5.6% 11-16-2032 SEDOL: BQH7LN5	150,000.000	150,119.75	156,036.26
Total United States - USD		767,723,033.29	634,530,241.34
Total Corporate Debt Instruments - Other		1,018,164,305.60	845,237,100.98
<i>Corporate Stock - Preferred</i>			
United States - USD			
COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD SEDOL: BSR37W8	5,000.000	500,000.00	477,500.00
JPMORGAN CHASE & DEP SHS REPSTG 1/400TH INT NON CUM PFD SER LL SEDOL: BND7XB0	15,000.000	375,000.00	282,600.00

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Corporate Stock - Preferred			
United States - USD			
KEYCORP NEW DEP SHS REPSTG 1/40TH INT PERP NON CUM H SEDOL: BPLPQT9	20,199.000	504,975.00	495,481.47
LINCOLN NATIONAL CORP 9.00% DEP 1/1000TH INT NON CUM PREF D SEDOL: BP398R1	7,450.000	186,250.00	203,161.50
Total United States - USD		1,566,225.00	1,458,742.97
Total Corporate Stock - Preferred		1,566,225.00	1,458,742.97
Corporate Stock - Common			
Canada - CAD			
BRP INC SUB VTG NPV SEDOL: B9B3FG1	2,487.000	198,323.67	189,477.85
COGECO COMMUNICATI SUB VTG SHS SEDOL: BZCDFX9	3,703.000	315,536.09	209,862.63
GILDAN ACTIVEWEAR COM NPV SEDOL: 2254645	8,800.000	255,733.94	240,823.65
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2	17,063.000	482,488.69	540,872.98
TMX GROUP LIMITED COM NPV SEDOL: B8KH5G7	3,212.000	260,316.90	321,259.26
Total Canada - CAD		1,512,399.29	1,502,296.37
Denmark - DKK			
A.P. MOLLER-MAERSK SER'B'DKK1000 SEDOL: 4253048	89.000	187,173.20	199,513.48
CARLSBERG SER'B'DKK20 SEDOL: 4169219	3,105.000	322,549.29	411,394.62
VESTAS WIND SYSTEM DKK0.20 SEDOL: BN4MYF5	6,492.000	162,859.73	188,298.14
Total Denmark - DKK		672,582.22	799,206.24
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXB7	3,445.000	352,954.01	486,791.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
CAPGEMINI EUR8 SEDOL: 4163437	1,304.000	235,408.67	217,034.70
ENGIE COMSTK SEDOL: B0C2CQ3	49,385.000	668,258.68	705,629.88
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	1,814.000	338,677.72	355,738.47
TELEPERFORMANCE SOCIETE EUROPEENNE SEDOL: 5999330	1,457.000	424,122.35	346,294.80
THALES SA EUR3 SEDOL: 4162791	2,513.000	312,864.68	319,962.54
Total France - EUR		2,332,286.11	2,431,452.37
Germany - EUR			
CONTINENTAL AG ORD NPV SEDOL: 4598589	4,716.000	429,628.19	281,755.82
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL: 5889505	14,398.000	349,082.17	436,862.97
MERCK KGAA NPV SEDOL: 4741844	2,529.000	382,879.85	488,262.76
MTU AERO ENGINES A NPV (REGD) SEDOL: B09DHL9	2,230.000	547,317.55	481,229.47
RHEINMETALL AG NPV SEDOL: 5334588	1,655.000	322,228.49	328,619.91
SIEMENS HEALTHINEE NPV SEDOL: BD594Y4	4,740.000	218,357.27	236,396.11
VONOVIA SE NPV SEDOL: BBJPFY1	9,014.000	393,929.46	211,836.64
Total Germany - EUR		2,643,422.98	2,464,963.68
Hong Kong - HKD			
ESR GROUP LIMITED USD0.001 SEDOL: BHNCRK0	111,800.000	287,777.64	234,631.10
Total Hong Kong - HKD		287,777.64	234,631.10

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Ireland - USD			
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW SEDOL: BYYN585	4,259.000	409,321.02	318,402.84
ICON PLC COM SEDOL: B94G471	2,722.000	602,298.76	528,748.50
Total Ireland - USD		1,011,619.78	847,151.34
Israel - ILS			
BK LEUMI LE ISRAEL ILS1 SEDOL: 6076425	50,802.000	384,192.65	421,994.22
Total Israel - ILS		384,192.65	421,994.22
Italy - EUR			
ENEL SPA EUR1 SEDOL: 7144569	59,413.000	499,888.72	318,944.91
Total Italy - EUR		499,888.72	318,944.91
Japan - JPY			
ASICS CORP NPV SEDOL: 6057378	15,800.000	334,541.39	348,942.36
BANDAI NAMCO HOLDINGS INC SEDOL: B0JDQD4	4,800.000	373,185.96	302,453.29
DAIKIN INDUSTRIES NPV SEDOL: 6250724	2,100.000	384,188.10	321,497.59
DISCO CORPORATION NPV SEDOL: 6270948	1,500.000	419,314.34	429,156.09
HITACHI NPV SEDOL: 6429104	5,100.000	190,721.10	258,623.67
HOYA CORP NPV SEDOL: 6441506	3,500.000	363,157.99	337,015.42
MATSUKIYOCOCOKARA & CO SEDOL: B249GC0	9,900.000	431,980.01	495,206.34
OLYMPUS CORP NPV SEDOL: 6658801	21,900.000	456,262.20	390,380.84
SHIMANO INC NPV SEDOL: 6804820	1,200.000	275,802.19	190,261.09

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL: 6563024	9,800.000	349,975.98	393,351.78
SUZUKI MOTOR CORP NPV SEDOL: 6865504	9,700.000	447,932.85	313,984.61
YAMAHA CORP NPV SEDOL: 6642387	10,400.000	434,050.62	387,797.95
Total Japan - JPY		4,461,112.73	4,168,671.03
Netherlands - EUR			
AKZO NOBEL NV EUR0.50(POST REV SPLIT) SEDOL: BJ2KSG2	5,577.000	589,778.21	372,360.49
COCA-COLA EUROPACIFIC PARTNERS ORD EUR0.01 SEDOL: BD4D942	8,327.000	438,061.27	457,235.72
KONINKLIJKE DSM NV EUR1.50 SEDOL: B0HZL93	2,478.000	297,196.74	302,283.01
UNVL MUSIC GROUP EUR10.00 SEDOL: BNZGVV1	17,186.000	444,978.34	412,873.02
WOLTERS KLUWER EUR0.12 SEDOL: 5671519	3,661.000	178,643.70	381,968.13
Total Netherlands - EUR		1,948,658.26	1,926,720.37
Norway - NOK			
EQUINOR ASA NOK2.50 SEDOL: 7133608	4,588.000	91,707.63	163,847.16
Total Norway - NOK		91,707.63	163,847.16
Portugal - EUR			
GALP ENERGIA SGPS EUR1 SEDOL: B1FW751	27,127.000	295,943.16	365,075.81
Total Portugal - EUR		295,943.16	365,075.81
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	16,570.000	272,914.31	419,068.30

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Singapore - SGD			
Total Singapore - SGD		272,914.31	419,068.30
Spain - EUR			
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL: BP9DL90	11,798.000	425,905.31	312,896.70
Total Spain - EUR		425,905.31	312,896.70
Sweden - SEK			
NORDEA BANK ABP NPV SEDOL: BYZF9J9	37,176.000	404,220.41	398,465.92
SANDVIK AB NPV SEDOL: B1VQ252	16,942.000	346,250.09	306,336.47
Total Sweden - SEK		750,470.50	704,802.39
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	13,523.000	275,011.85	410,133.35
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL: 7110388	1,995.000	759,425.96	626,402.40
Total Switzerland - CHF		1,034,437.81	1,036,535.75
United Kingdom - GBP			
ANGLO AMERICAN USD0.54945 SEDOL: B1XZS82	10,453.000	420,597.55	406,954.77
BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865	156,506.000	387,735.15	298,431.48
BP ORD USD0.25 SEDOL: 0798059	77,419.000	399,132.73	442,261.67
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	15,150.000	304,890.71	349,444.00
FERGUSON PLC ORD GBP0.10 SEDOL: BJVNSS4	2,207.000	158,410.62	277,161.18
PETERSHILL PARTNER ORD USD0.01 SEDOL: BL9ZF30	12,387.000	58,339.66	25,181.55

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
PRUDENTIAL GBP0.05 SEDOL: 0709954	26,842.000	358,728.69	364,049.97
RELX PLC SEDOL: B2B0DG9	24,074.000	540,956.25	662,573.18
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	12,588.000	610,470.74	633,242.92
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	19,420.000	290,683.09	313,378.70
Total United Kingdom - GBP		3,529,945.19	3,772,679.42
United States - USD			
AON PLC SEDOL: BLP1HW5	2,388.000	326,444.72	716,734.32
Total United States - USD		326,444.72	716,734.32
Total Corporate Stock - Common		22,481,709.01	22,607,671.48
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND CUSIP: NHY999J15	167,682.220	20,995,311.53	34,829,273.92
CF S&P 500 (R) FLAGSHIP NL FUND (CM13) CUSIP: 87IU999E5	57,668.610	37,277,981.10	58,278,455.55
CF WILLIAM BLAIR SMID CORE COLLECTIVE INVESTMENT FD CL 2 CUSIP: 76999CC04	1,090,277.560	10,090,214.78	13,576,245.20
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	26,367,623.680	26,367,623.68	26,367,623.68
Total United States - USD		94,731,131.09	133,051,598.35
Total Value of Interest in Common/Collective Trusts		94,731,131.09	133,051,598.35

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
Emerging Markets Region - USD			
MFO LAZARD FUNDS INC EMERGING MKTS EQUITY ADV PORT INSTL USD SEDOL: BYR8SS8	714,236.890	8,453,144.14	7,028,091.00
Total Emerging Markets Region - USD		8,453,144.14	7,028,091.00
United States - USD			
MFB NORTHN FDS ULTRA SHORT FXD INC FD CUSIP: 665162467	6,119.950	63,245.96	61,077.10
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	4,745,252.810	47,466,369.29	47,476,254.36
Total United States - USD		47,529,615.25	47,537,331.46
Total Value of Interest in Registered Investment Com		55,982,759.39	54,565,422.46
<i>Other</i>			
Argentina - USD			
ARGENTINA REP .6% DUE 07-09-2041 REG CUSIP: 040114HV5	750,000.000	335,632.50	211,481.79
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	11,904.000	6,487.65	3,161.81
BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1 SEDOL: BMDHK89	1,842,243.000	1,852,677.49	641,906.55
Total Argentina - USD		2,194,797.64	856,550.15
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	1,450,000.000	1,032,345.75	763,373.97
Total Australia - AUD		1,032,345.75	763,373.97
Brazil - BRL			
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 11.25% SWU01HKS6 SEDOL: 9L64BGL	-5,296,712.350	0.00	-63,589.04
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 11.25% SWU01HKS6 SEDOL: 9L64BGU	5,296,712.350	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Brazil - BRL			
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.979% SWU01NJO4 SEDOL: 9LXF70U	15,918,707.580	0.00	53,454.42
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.979% SWU01NJO4 SEDOL: 9LXF70L	-15,918,707.580	0.00	0.00
Total Brazil - BRL		0.00	-10,134.62
Brazil - USD			
CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0JWP6 SEDOL: 9KZUT0U	100,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0JWP6 SEDOL: 9KZUT0L	-100,000.000	-3,672.09	-2,668.50
CDS MSCSUS33 06/20/2027 SELL FED REPUBLIC OF BRAZIL SWPC0KRC8 SEDOL: 9L7AKNU	700,000.000	0.00	0.00
CDS MSCSUS33 06/20/2027 SELL FED REPUBLIC OF BRAZIL SWPC0KRC8 SEDOL: 9L7AKNL	-700,000.000	-41,811.27	-35,692.79
PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10-2021 REG SEDOL: BM9DJ28	300,000.000	289,338.00	229,471.37
Total Brazil - USD		243,854.64	191,110.08
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	750,000.000	742,545.00	607,198.10
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1L	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1U	700,000.000	8,190.66	3,467.66
Total Canada - USD		750,735.66	610,665.76
Chile - USD			
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	851,000.000	847,902.36	528,459.49
CHILE REP 3.25% 09-21-2071 CUSIP: 168863DU9	200,000.000	191,882.00	123,124.75
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	289,000.000	241,315.00	222,787.83

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Chile - USD			
CHILE(REPUBLIC OF) 3.125% DUE 03-27-2025 CUSIP: 168863BW7	200,000.000	215,800.00	193,054.00
REPUBLIC OF CHILE 4.34% 03-07-2042 SEDOL: BP960X6	200,000.000	199,840.00	168,650.02
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	1,020,000.000	1,014,145.20	731,315.67
Total Chile - USD		2,710,884.56	1,967,391.76
China - USD			
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKU	300,000.000	2,939.51	704.40
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEU	300,000.000	3,236.24	704.40
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1L	-1,200,000.000	0.00	0.00
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1U	1,200,000.000	1,548.67	7,324.08
Total China - USD		7,724.42	8,732.88
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	1,775,000.000	1,675,247.06	1,206,288.70
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	370,000.000	441,766.04	294,312.87
ECOPETROL S A 4.625% 11-02-2031 SEDOL: BL5C7L7	60,000.000	60,000.00	45,848.13
ECOPETROL S A 5.875% 11-02-2051 SEDOL: BL98498	680,000.000	680,000.00	457,369.91
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	1,994,000.000	2,166,312.14	1,461,772.94
Total Colombia - USD		5,023,325.24	3,465,592.55

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.067% 317U1Q8A4 09/06/2023 SEDOL: 9LXHTDU	-600,000.000	-6,063.95	-1,648.33
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.067% 317U1Q8A4 09/06/2023 SEDOL: 9LXGBXU	-500,000.000	-6,218.90	-1,373.60
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.067% 317U1Q8A4 09/06/2023 SEDOL: 9LXEWAU	-500,000.000	-6,380.03	-1,373.60
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.547% 317U1PBA2 07/03/2023 SEDOL: 9LXDBAU	-1,200,000.000	-26,371.78	-2,793.98
CALL SWO CDX GSILGB2X 15/03/2023 ITRAXX EUROPE SERIES 3 317552002 SEDOL: 9L8V33U	-900,000.000	-1,581.69	-170.97
LCH_IRS MSNYUS33 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01HX03 SEDOL: 9L6BLLL	-1,200,000.000	0.00	-125,854.14
LCH_IRS MSNYUS33 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01HX03 SEDOL: 9L6BLLU	1,200,000.000	0.00	0.00
LCH_IRS MSNYUS33 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01HY44 SEDOL: 9L6CDRL	-3,900,000.000	0.00	-419,866.20
LCH_IRS MSNYUS33 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01HY44 SEDOL: 9L6CDRU	3,900,000.000	0.00	0.00
LCH_IRS MSNYUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL: 9L6VYKU	2,800,000.000	0.00	0.00
LCH_IRS MSNYUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL: 9L6VYKL	-2,800,000.000	0.00	-257,237.37
LCH_IRS MSNYUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL: 9L6XM9L	-1,300,000.000	0.00	-119,457.44
LCH_IRS MSNYUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL: 9L6XM9U	1,300,000.000	0.00	0.00
PUT SWO EUR GSCMUS33 P 2.547% / R 6MEURIB 317U1PCA1 07/03/2023 SEDOL: 9LXDBBU	-1,200,000.000	-26,371.78	-75,112.55
PUT SWO EUR GSCMUS33 P 3.14% / R 6MEURIB 317U1Q9A3 09/06/2023 SEDOL: 9LXHTEU	-600,000.000	-8,553.35	-19,749.36
PUT SWO EUR GSCMUS33 P 3.14% / R 6MEURIB 317U1Q9A3 09/06/2023 SEDOL: 9LXEWBU	-500,000.000	-6,670.03	-16,457.80
PUT SWO EUR GSCMUS33 P 3.14% / R 6MEURIB 317U1Q9A3 09/06/2023 SEDOL: 9LXGBYU	-500,000.000	-6,904.03	-16,457.80
Total European Union - EUR		-95,115.54	-1,057,553.14

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT CALL FEB 23 EURX EUR-BUND 14600 CUSIP: 999599GH0	7.000	5,587.86	74.71
FUT CALL FEB 23 EURX EUR-BUND 14600 CUSIP: 999599GH0	-7.000	-5,587.86	-74.71
FUT MAR 23 EURX EUR-BOBL CUSIP: 999599GH0	-27.000	-3,398,035.04	-3,335,423.36
FUT MAR 23 EURX EUR-BOBL CUSIP: 999599GH0	27.000	3,398,035.04	3,335,423.36
FUT MAR 23 EURX EUR-BUND CUSIP: 999599GH0	70.000	10,335,601.69	9,930,868.88
FUT MAR 23 EURX EUR-BUND CUSIP: 999599GH0	-70.000	-10,335,601.69	-9,930,868.88
FUT PUT FEB 23 EURX EUR-BUND 13850 CUSIP: 999599GH0	-7.000	-6,764.25	-42,657.99
FUT PUT FEB 23 EURX EUR-BUND 13850 CUSIP: 999599GH0	7.000	6,764.25	42,657.99
Total Germany - EUR		0.00	0.00
Hungary - HUF			
CME IRS MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25% SWU00OT61 SEDOL: 9G9LQZL	-1,111,400,000.000	0.00	-370,863.18
CME IRS MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25% SWU00OT61 SEDOL: 9G9LQZU	1,111,400,000.000	3,742.97	0.00
MAGYAR NEMZETI BK 0% T-BILL 03/01/2023 HUF SEDOL: BLC81G1	366,000,000.000	923,060.69	975,436.33
MAGYAR NEMZETI BK 0% T-BILL 03/01/2023 HUF SEDOL: BMCT7Z2	155,000,000.000	404,563.36	413,094.62
Total Hungary - HUF		1,331,367.02	1,017,667.77
Indonesia - USD			
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP: 455780CN4	270,000.000	267,580.80	207,395.39
PVTPL INDONESIA(REPUBLIC OF) 5.25% 01-17-2042 CUSIP: 455780BJ4	250,000.000	293,750.00	244,534.40
REPUBLIC OF INDONESIA 144A 6.75 01-15-2044 REG CUSIP: 455780BR6	835,000.000	996,550.11	932,265.43

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Indonesia - USD			
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	910,000.000	902,410.60	781,493.45
Total Indonesia - USD		2,460,291.51	2,165,688.67
Israel - USD			
ISRAEL ST BD 2.875% DUE 03-16-2026 REG CUSIP: 46513CXR2	200,000.000	217,000.00	189,963.20
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJ8	510,000.000	505,399.80	446,163.30
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	360,000.000	360,000.00	302,785.20
Total Israel - USD		1,082,399.80	938,911.70
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKL	-700,000.000	0.00	-2,672.95
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKU	700,000.000	1,244.45	0.00
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTL	-1,000,000.000	0.00	-3,818.50
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTU	1,000,000.000	2,125.44	0.00
Total Italy - USD		3,369.89	-6,491.45
Japan - JPY			
LCH_OIS MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0 SEDOL: 9L3HWWL	-499,900,000.000	-3,698.57	0.00
LCH_OIS MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0 SEDOL: 9L3HWWU	499,900,000.000	0.00	12,409.50
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238 SEDOL: 9L3RKFL	-62,600,000.000	-2,735.76	0.00
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238 SEDOL: 9L3RKFU	62,600,000.000	0.00	7,347.99
Total Japan - JPY		-6,434.33	19,757.49

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Kazakhstan - USD			
PVTPL KAZMUNAYGAS NATIONAL 3.5% DUE 04-14-2033/10-14-2020 BEO CUSIP: 48126PAA0	440,000.000	440,000.00	326,040.00
Total Kazakhstan - USD		440,000.00	326,040.00
Mexico - MXN			
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN SEDOL: B44NND6	218,300.000	1,211,096.11	1,060,993.62
Total Mexico - MXN		1,211,096.11	1,060,993.62
Mexico - USD			
MEXICO(UTD MEX ST) 4.6% SNR 10/02/48 USD200000 SEDOL: BF03229	365,000.000	357,906.58	280,915.31
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	825,000.000	647,105.25	521,317.34
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	3,725,000.000	2,720,036.50	2,577,755.13
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	2,914,000.000	2,798,981.89	1,858,334.44
PVTPL COMISION FEDERAL DE ELECTRICIDAD 3.348% DUE 02-09-2031/11-09-2030 BEO CUSIP: 200447AH3	200,000.000	200,000.00	156,106.13
PVTPL COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE 02-09-2051/08-09-2050 BEO CUSIP: 200447AJ9	550,000.000	540,400.00	357,579.35
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	1,277,000.000	1,041,743.50	1,035,076.64
UNITED MEXICAN STATES 12/02/2052 4.4% 02-12-2052 CUSIP: 91087BAS9	660,000.000	657,399.60	483,950.11
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	560,000.000	559,652.80	430,773.59
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP: 91086QBG2	300,000.000	340,470.00	292,304.57
UNITED MEXICAN STS TBOND 3.75% 19/04/2071 SEDOL: 1AX1DPU	700,000.000	700,000.00	434,684.64
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	680,000.000	676,300.80	544,892.13
UNITED MEXICAN STS 4.6% 23/01/2046 SEDOL: BVCXLS8	680,000.000	602,616.00	527,410.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	2,914,000.000	2,864,013.54	2,348,756.06
Total Mexico - USD		14,706,626.46	11,849,855.56
Morocco - USD			
PVTPL OCP S A 5.125% DUE 06-23-2051/12-23-2050BEO CUSIP: 67091TAE5	590,000.000	586,401.60	446,257.12
Total Morocco - USD		586,401.60	446,257.12
Panama - USD			
PANAMA REP GLOBAL BD 2.252% 09-29-2032 CUSIP: 698299BN3	810,000.000	810,000.00	599,835.42
PANAMA(REP OF) 4.3% SNR 29/04/53 USD200000 SEDOL: B96SR76	597,000.000	675,684.60	434,240.68
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	1,255,000.000	1,397,522.25	804,600.35
REPUBLIC OF PANAMA 4.5% DUE 04-01-2056 REG CUSIP: 698299BM5	479,000.000	381,403.75	348,688.65
Total Panama - USD		3,264,610.60	2,187,365.10
Paraguay - USD			
PVTPL REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG CUSIP: 699149AH3	360,000.000	438,706.80	310,210.26
Total Paraguay - USD		438,706.80	310,210.26
Peru - USD			
PERU REP GLOBAL BD 3.55% 03-10-2051 CUSIP: 715638DT6	700,000.000	710,136.00	497,167.47
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	542,000.000	521,257.66	352,163.66
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	512,000.000	506,045.86	296,820.83
PERU REP 3.0% 01-15-2034 CUSIP: 715638DU3	650,000.000	644,572.50	512,248.55

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Peru - USD			
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	319,000.000	246,427.50	231,809.04
REPUBLIC OF PERU 2.783% DUE 01-23-2031 REG CUSIP: 715638DF6	380,000.000	380,007.60	314,243.66
Total Peru - USD		3,008,447.12	2,204,453.21
Qatar - USD			
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3	1,365,000.000	1,359,963.15	1,048,882.38
QATAR PETE BD 144A 3.3% 07-12-2051 CUSIP: 74730DAD5	1,500,000.000	1,500,000.00	1,106,250.00
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	500,000.000	500,000.00	503,695.50
Total Qatar - USD		3,359,963.15	2,658,827.88
Romania - EUR			
ROMANIA 07/02/2034 3.75% 07/02/2034 SEDOL: 0AXWESU	500,000.000	556,734.20	400,107.79
Total Romania - EUR		556,734.20	400,107.79
Saudi Arabia - USD			
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	178,000.00
Total Saudi Arabia - USD		227,500.00	178,000.00
South Africa - ZAR			
CME_IRS MSNYUS33 25/04/2027 ZAR P 7.195% / R 3MJIBAR SWU01IAC0 SEDOL: 9L6KKRU	22,300,000.000	0.00	42,085.47
CME_IRS MSNYUS33 25/04/2027 ZAR P 7.195% / R 3MJIBAR SWU01IAC0 SEDOL: 9L6KKRL	-22,300,000.000	0.00	0.00
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZAR1 'R186' SEDOL: B1BKQ29	53,500,000.000	3,969,762.82	3,328,775.35
STH AFRICA(REP OF) 8.25% SNR 31/03/32 ZAR1000 SEDOL: BP4JP79	13,200,000.000	768,389.40	661,706.73

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
South Africa - ZAR			
Total South Africa - ZAR		4,738,152.22	4,032,567.55
Spain - EUR			
ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S SWPC0K383 SEDOL: 9KY4T5L	-400,000.000	0.00	-6,163.97
ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S SWPC0K383 SEDOL: 9KY4T5U	400,000.000	4,982.92	0.00
Total Spain - EUR		4,982.92	-6,163.97
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	700,000.000	783,230.00	595,577.50
MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS TRANCHE # TR 00010 3.7 11-07-2049 CUSIP: 55276VAK8	580,000.000	580,000.00	479,381.60
Total United Arab Emirates - USD		1,363,230.00	1,074,959.10
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWSL	-850,000.000	-148,594.66	-30,886.53
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWSU	850,000.000	0.00	0.00
Total United Kingdom - EUR		-148,594.66	-30,886.53
United Kingdom - GBP			
FUT MAR 23 LIF LONG GILT CUSIP: 999599GH0	1.000	125,238.97	120,169.72
FUT MAR 23 LIF LONG GILT CUSIP: 999599GH0	-1.000	-125,238.97	-120,169.72
LCH_OIS MSNYUS33 15/03/2028 GBP P 2.25% / R 1DSOIA SWU01KSB8 SEDOL: 9L8TEUL	-600,000.000	0.00	0.00
LCH_OIS MSNYUS33 15/03/2028 GBP P 2.25% / R 1DSOIA SWU01KSB8 SEDOL: 9L8TEUU	600,000.000	37,169.05	58,115.59
LCH_OIS MSNYUS33 15/03/2053 GBP P 2% / R 1DSOIA SWU01KSD4 SEDOL: 9L94T8L	-400,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Kingdom - GBP			
LCH_OIS MSNYUS33 15/03/2053 GBP P 2% / R 1DSO NIA SWU01KSD4 SEDOL: 9L94T8U	400,000.000	121,836.56	126,084.91
Total United Kingdom - GBP		159,005.61	184,200.50
United States - USD			
AL ECON SETTLEMENT AUTH BP SETT TAXABLE-SER B 4.263 DUE 09-15-2032 REG SEDOL: BYQM9J9	350,000.000	350,000.00	325,372.29
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	100,000.000	140,323.00	122,221.38
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	380,000.000	484,424.00	488,836.79
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 SEDOL: BZ1JY97	170,000.000	188,561.57	179,718.29
BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7	320,000.000	319,100.80	226,325.57
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	4,000,000.000	5,928,435.43	4,859,498.40
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	400,000.000	521,160.00	512,463.28
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	920,000.000	1,356,059.60	1,161,850.43
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	1,440,000.000	1,988,658.68	1,802,350.08
CALL SWO USD BNPAFRPP P 1DSOFR / R 2.61% 317U1RFA4 01/17/2023 SEDOL: 9LXHVVZU	-300,000.000	-2,767.50	-34.05
CALL SWO USD BNPAFRPP P 1DSOFR / R 2.9% 317U1S4A4 01/17/2023 SEDOL: 9LXKPCU	-500,000.000	-2,050.00	-34.25
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.87% 317U1TTA5 01/23/2023 SEDOL: 9LXM80U	-300,000.000	-2,220.00	-826.26
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.74% 317U1SAA7 01/19/2023 SEDOL: 9LXLAAU	-300,000.000	-2,595.00	-185.28
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.12% 317U1O8A9 12/30/2022 SEDOL: 9LXABGU	-700,000.000	-3,311.88	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3% 317U1QOA6 01/12/2023 SEDOL: 9LXGBWU	-600,000.000	-3,345.00	-31.44
CALL SWO USD MSCSUS33 P 1DSOFR / R 2.6% 317U1RPA3 01/17/2023 SEDOL: 9LXJRNNU	-300,000.000	-2,280.00	-30.51

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<i>Other</i>			
United States - USD			
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.07% 317U1T1A5 01/23/2023 SEDOL: 9LXMDHU	-500,000.000	-2,450.00	-346.05
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	576,000.000	576,000.00	576,000.00
CCP RECEIVABLE FROM BANK OF AMERICA SEDOL: 9D5E99U	941,200.000	941,200.00	941,200.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	731,000.000	731,000.00	731,000.00
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98U	100,000.000	1,748.35	458.64
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98L	-100,000.000	0.00	0.00
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBU	200,000.000	2,966.33	917.28
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBL	-200,000.000	0.00	0.00
CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790 SEDOL: 9J9WG0U	200,000.000	24,855.56	8,657.06
CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790 SEDOL: 9J9WG0L	-200,000.000	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WXWL	-200,000.000	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WH7U	200,000.000	24,507.78	8,657.06
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WZZU	500,000.000	63,061.11	21,642.65
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WXWU	200,000.000	20,677.78	8,657.06
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WZZL	-500,000.000	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WH7L	-200,000.000	0.00	0.00
CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808 SEDOL: 9J9XJBU	200,000.000	23,088.89	8,657.06
CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808 SEDOL: 9J9XJBL	-200,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9XJCL	-100,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZWL	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WG1U	200,000.000	24,578.89	8,657.06
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZVU	200,000.000	25,656.67	8,657.06
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9XJCU	100,000.000	12,833.89	4,328.53
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZUW	200,000.000	24,438.89	8,657.06
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WG1L	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZVL	-200,000.000	0.00	0.00
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043 SEDOL: 9J9WZUL	-100,000.000	0.00	0.00
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043 SEDOL: 9J9WZUU	100,000.000	12,435.56	4,328.53
CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG SEDOL: B3CDB04	340,000.000	420,790.79	376,848.93
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	1,545,000.000	2,002,004.24	1,712,445.86
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	1,375,000.000	1,539,509.00	1,479,157.90
CLEVELAND-CUYAHOGA CNTY OH PORT AUTH FEDLEASE REV 4.425 05-01-2031 BEO TAXABLE CUSIP: 18611CAA4	1,205,000.000	1,205,000.00	1,015,323.00
DALLAS FT WORTH TEX INTL ARPT REV 4.507%11-01-2051 SEDOL: BP4DPJ3	170,000.000	170,000.00	152,799.28
FUT DEC 23 CME 3MO SOFR CUSIP: 999599GH0	-28.000	-6,690,229.23	-6,682,900.00
FUT DEC 23 CME 3MO SOFR CUSIP: 999599GH0	28.000	6,690,229.23	6,682,900.00
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	402.000	54,091,782.05	53,993,625.00

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<i>Other</i>			
United States - USD			
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	-402.000	-54,091,782.05	-53,993,625.00
FUT MAR 23 CBT ULT TNOTE CUSIP: 999599GH0	-35.000	-4,233,399.49	-4,139,843.75
FUT MAR 23 CBT ULT TNOTE CUSIP: 999599GH0	35.000	4,233,399.49	4,139,843.75
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0	190.000	20,372,155.86	20,506,640.63
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0	-190.000	-20,372,155.86	-20,506,640.63
FUT MAR 23 CME 3MO SOFR CUSIP: 999599GH0	28.000	6,656,205.24	6,655,950.00
FUT MAR 23 CME 3MO SOFR CUSIP: 999599GH0	-28.000	-6,656,205.24	-6,655,950.00
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0	622.000	78,743,364.18	77,963,812.50
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0	-622.000	-78,743,364.18	-77,963,812.50
FUT MAR 23 US 2YR T-NOTE CUSIP: 999599GH0	256.000	52,692,128.49	52,500,000.01
FUT MAR 23 US 2YR T-NOTE CUSIP: 999599GH0	-256.000	-52,692,128.49	-52,500,000.01
FUT MAR 23 10 YR T-NOTES CUSIP: 999599GH0	131.000	14,524,077.06	14,710,890.63
FUT MAR 23 10 YR T-NOTES CUSIP: 999599GH0	-131.000	-14,524,077.06	-14,710,890.63
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SEDOL: BMXD8M7	130,000.000	130,000.00	96,175.01
GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184% 10-01-2042 BEO TAXABLE SEDOL: BCFKLB6	90,000.000	88,992.80	92,174.95
ICE_CDS MSNYUS33 06/20/2023 SELL AT&T INC 3.8% 02/15/20 SWPC0L6W5 SEDOL: 9L86AML	-500,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2023 SELL AT&T INC 3.8% 02/15/20 SWPC0L6W5 SEDOL: 9L86AMU	500,000.000	1,202.53	915.90
ICE_CDS MSNYUS33 06/20/2024 SELL AT&T INC 3.8% 02/15/20 SWPC0L8K9 SEDOL: 9L8KEMU	800,000.000	1,682.69	1,370.56

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<i>Other</i>			
United States - USD			
ICE_CDS MSNYUS33 06/20/2024 SELL AT&T INC 3.8% 02/15/20 SWPC0L8K9 SEDOL: 9L8KEML	-800,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	500,000.000	9,939.10	181.40
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-500,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0K4W9 SEDOL: 9L1372U	800,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0K4W9 SEDOL: 9L1372L	-800,000.000	-3,132.44	-6,444.40
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	600,000.000	5,891.10	4,001.82
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAU	300,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAL	-300,000.000	-17,075.17	-4,131.57
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJU	1,000,000.000	14,100.53	1,851.10
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJL	-1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL FORD MOTOR COMPANY 4.3 SWPC0IIV1 SEDOL: 9L54ZLU	300,000.000	30,407.77	13,385.13
ICE_CDS MSNYUS33 12/20/2024 SELL FORD MOTOR COMPANY 4.3 SWPC0IIV1 SEDOL: 9L54ZLL	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KBU	1,500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KBL	-1,500,000.000	-5,140.76	-15,362.85
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQML	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQMU	100,000.000	13,344.57	5,606.78
ICE_CD X BOFAGB2U 06/20/2027 BUY CDX.NA.HY.38 0WS074344-0WZ07434 SEDOL: 9L6FLTL	-7,058,700.000	-42,718.72	-156,662.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD_X BOFAGB2U 06/20/2027 BUY CDX.NA.HY.38 0WS074344-0WZ07434 SEDOL: 9L6FLTU	7,058,700.000	2,429.85	0.00
ICE_CD_X BOFAGB2U 06/20/2027 BUY CDX.NA.IG.38 0WS074161-0WZ07416 SEDOL: 9L5XQCU	14,390,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2027 BUY CDX.NA.IG.38 0WS074161-0WZ07416 SEDOL: 9L5XQCL	-14,390,000.000	-124,823.48	-155,363.07
ICE_CD_X BOFAGB2U 12/20/2027 BUY CDX.NA.HY.39 0WS075747-0WZ07574 SEDOL: 9L98K3U	3,280,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2027 BUY CDX.NA.HY.39 0WS075747-0WZ07574 SEDOL: 9L98K3L	-3,280,000.000	-48,354.34	-24,113.90
ICE_CD_X BOFAGB2U 12/20/2027 BUY CDX.NA.IG.39 0WS075507-0WZ07550 SEDOL: 9L94ATL	-9,530,000.000	-32,781.44	-78,866.47
ICE_CD_X BOFAGB2U 12/20/2027 BUY CDX.NA.IG.39 0WS075507-0WZ07550 SEDOL: 9L94ATU	9,530,000.000	0.00	0.00
ICE_CD_X CHASUS33 12/20/2027 SELL CDX.NA.IG.39 Z95V4ZF37 SEDOL: 9L95JNU	8,257,000.000	13,551.98	68,331.63
ICE_CD_X CHASUS33 12/20/2027 SELL CDX.NA.IG.39 Z95V4ZF37 SEDOL: 9L95JNL	-8,257,000.000	0.00	0.00
ICE_CD_X MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFU	752,000.000	0.00	0.00
ICE_CD_X MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFL	-752,000.000	-31,567.52	-1,094.84
ICE_CD_X MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L5XL9L	-1,600,000.000	0.00	0.00
ICE_CD_X MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L5XL9U	1,600,000.000	19,767.12	17,274.56
ICE_CD_X MSNYUS33 12/20/2027 SELL CDX.NA.IG.39 SWPC0LB90 SEDOL: 9L94BML	-4,100,000.000	-959.63	0.00
ICE_CD_X MSNYUS33 12/20/2027 SELL CDX.NA.IG.39 SWPC0LB90 SEDOL: 9L94BMU	4,100,000.000	7,833.46	33,929.96
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C CUSIP: 452151LFB	1,705,000.000	1,614,243.79	1,636,354.83
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL: B6257Y7	150,000.000	156,960.00	152,056.20
ISRAEL(STATE OF) GTD NT CL 1-A 5.5% DUE 09-18-2023 REG SEDOL: B4QZC00	70,000.000	79,707.60	70,304.86

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United States - USD			
JOBSON BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	60,000.000	60,000.00	57,877.78
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	240,000.000	240,000.00	223,309.13
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.309% BCG7A2GL2 SEDOL: 9LX8DAU	5,279,970.000	0.00	0.00
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.309% BCG7A2GL2 SEDOL: 9LX8DAL	-5,279,970.000	0.00	-115,133.44
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.309% BCG7A2H23 SEDOL: 9LX8DCU	527,594.000	0.00	0.00
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.309% BCG7A2H23 SEDOL: 9LX8DCL	-527,594.000	0.00	-11,428.95
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.343% BCG7AUX80 SEDOL: 9LXASTL	-4,752,436.000	0.00	-80,132.25
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.343% BCG7AUX80 SEDOL: 9LXASTU	4,752,436.000	41,581.17	0.00
LCH_OIS CHASUS33 11/25/2052 USD P 3.041% / R 1DSOFR BCG7A2HB3 SEDOL: 9LX8CZL	-389,260.000	0.00	0.00
LCH_OIS CHASUS33 11/25/2052 USD P 3.041% / R 1DSOFR BCG7A2HB3 SEDOL: 9LX8CZU	389,260.000	0.00	12,790.77
LCH_OIS CHASUS33 11/25/2052 USD P 3.042% / R 1DSOFR BCG7A2G57 SEDOL: 9LX8DBL	-3,895,000.000	0.00	0.00
LCH_OIS CHASUS33 11/25/2052 USD P 3.042% / R 1DSOFR BCG7A2G57 SEDOL: 9LX8DBU	3,895,000.000	0.00	126,886.64
LCH_OIS CHASUS33 11/25/2052 USD P 3.089% / R 1DSOFR BCG7AUXJ6 SEDOL: 9LXASUU	3,505,740.000	0.00	83,191.21
LCH_OIS CHASUS33 11/25/2052 USD P 3.089% / R 1DSOFR BCG7AUXJ6 SEDOL: 9LXASUL	-3,505,740.000	-44,369.48	0.00
LCH_OIS MSNYUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0 SEDOL: 9LXF69U	1,700,000.000	0.00	51,729.13
LCH_OIS MSNYUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0 SEDOL: 9LXF69L	-1,700,000.000	0.00	0.00
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL: B4LSB85	590,000.000	1,025,172.20	733,458.68
LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA BONDS 5.716 DUE 07-01-39 SEDOL: B5TJ1Y3	50,000.000	52,312.50	53,446.40

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United States - USD			
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	40,000.000	52,527.20	47,085.98
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	625,000.000	754,887.49	652,863.50
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE SEDOL: B63L7C2	2,430,000.000	3,346,329.50	2,718,461.66
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 SEDOL: BM8HRW7	80,000.000	76,396.00	58,954.84
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	2,200,000.000	3,196,539.31	2,652,795.20
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	675,000.000	967,639.50	836,752.61
NEW JERSEY ST TRANSN TR FD AUTH 4.081% DUE 06-15-2039 SEDOL: BMBVQ07	290,000.000	290,000.00	239,844.65
NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9	100,000.000	104,919.00	103,923.92
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	1,075,000.000	1,361,896.00	1,103,397.52
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	600,000.000	731,004.00	615,545.46
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE SEDOL: BP82M62	600,000.000	600,000.00	600,495.72
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE 06-15-2044 BEO TAXABLE MUNI SEDOL: B3TZ6C0	2,365,000.000	2,938,768.62	2,588,392.70
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE SEDOL: B3NRLF0	200,000.000	222,373.00	215,242.28
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 SEDOL: B5VY9Z3	470,000.000	497,662.60	386,845.91
OTC DER CASH COLL REC FROM DEUTSCHE SEDOL: 9A32GRU	1,410,000.000	1,410,000.00	1,410,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED SEDOL: 9B8RP6U	50,000.000	50,000.00	50,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	170,000.000	170,000.00	170,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA BOFAUS6S SEDOL: 9A32FGU	2,120,000.000	2,120,000.00	2,120,000.00

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<i>Other</i>			
United States - USD			
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0 SEDOL: 9A32HKU	2,480,000.000	2,480,000.00	2,480,000.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	2,765,000.000	2,853,371.98	2,399,302.49
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	560,000.000	560,000.00	543,461.46
PUT SWO USD BNPAFRPP P 3.11% / R 1DSOFR 317U1RGA3 01/17/2023 SEDOL: 9LXHWAU	-300,000.000	-2,767.50	-8,246.49
PUT SWO USD BNPAFRPP P 3.4% / R 1DSOFR 317U1S3A5 01/17/2023 SEDOL: 9LXKPBU	-500,000.000	-2,050.00	-8,310.50
PUT SWO USD BOFAUS6S P 2.06% / R 3MLIBOR 317U341Z3 10/25/2023 SEDOL: 9L2459U	7,100,000.000	405,073.68	1,767,829.00
PUT SWO USD BOFAUS6S P 2.11% / R 3MLIBOR 317U789Y5 06/29/2023 SEDOL: 9KZGDMU	-33,800,000.000	-366,971.43	-2,648,304.36
PUT SWO USD BOFAUS6S P 2.28% / R 3MLIBOR 317U790Y2 06/29/2023 SEDOL: 9KZGDNU	6,900,000.000	367,080.00	1,491,807.60
PUT SWO USD BOFAUS6S P 2% / R 3MLIBOR 317U342Z2 10/25/2023 SEDOL: 9L2460U	-35,500,000.000	-406,269.47	-2,787,722.70
PUT SWO USD BOFAUS6S P 3.32% / R 1DSOFR 317U1TSA6 01/23/2023 SEDOL: 9LXM78U	-300,000.000	-2,220.00	-3,366.96
PUT SWO USD DEUTGB2L P 2.086% / R 3MLIBOR 317U758Y2 06/28/2023 SEDOL: 9KZFJSU	-42,100,000.000	-481,142.86	-3,346,209.04
PUT SWO USD DEUTGB2L P 2.254% / R 3MLIBOR 317U759Y1 06/28/2023 SEDOL: 9KZFJTU	8,600,000.000	481,600.00	1,897,454.98
PUT SWO USD GSCMUS33 P 3.18% / R 1DSOFR 317U1S9A9 01/19/2023 SEDOL: 9LXK99U	-300,000.000	-2,595.00	-6,163.56
PUT SWO USD GSCMUS33 P 3.55% / R 1DSOFR 317U1QNA7 01/12/2023 SEDOL: 9LXGBUJ	-600,000.000	-3,345.00	-4,610.34
PUT SWO USD GSCMUS33 P 3.62% / R 1DSOFR 317U107A0 12/30/2022 SEDOL: 9LXABFU	-700,000.000	-3,311.88	-89.25
PUT SWO USD MSCSUS33 P 2.212% / R 3MLIBOR 317U707Y4 06/22/2023 SEDOL: 9KZCEKU	6,900,000.000	414,000.00	1,572,703.20
PUT SWO USD MSCSUS33 P 2.233% / R 3MLIBOR 317U723Y4 06/22/2023 SEDOL: 9KZDAWU	6,900,000.000	403,374.00	1,548,483.51
PUT SWO USD MSCSUS33 P 2% / R 3MLIBOR 317U706Y5 06/22/2023 SEDOL: 9KZCEJU	-33,800,000.000	-413,877.55	-2,815,779.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
PUT SWO USD MSCSUS33 P 2% / R 3MLIBOR 317U706Y5 06/22/2023 SEDOL: 9KZDAVU	-33,800,000.000	-400,081.63	-2,815,779.98
PUT SWO USD MSCSUS33 P 3.05% / R 1DSOFR 317U1ROA4 01/17/2023 SEDOL: 9LXJRMU	-300,000.000	-2,280.00	-10,611.66
PUT SWO USD MSCSUS33 P 3.52% / R 1DSOFR 317U1T0A6 01/23/2023 SEDOL: 9LXMDGU	-500,000.000	-2,450.00	-5,796.45
PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE 04-08-2043 SEDOL: B9MV4B2	300,000.000	280,350.00	292,646.40
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	1,110,000.000	1,479,211.40	1,227,620.26
SAN FRAN CAL CY & CNTY PUB UTILS COMMN WTR REV 3.303 11-01-2039 BEO TAXABLE SEDOL: BK8VPL0	220,000.000	220,000.00	179,784.57
SUMTER LANDING CMNTY DEV DIST FLA RECREATIONAL REV 4.172% 10-01-2047 BEO SEDOL: BD0NJD5	140,000.000	140,000.00	115,416.78
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	170,000.000	170,000.00	128,734.81
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVVW25	200,000.000	200,000.00	132,077.66
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	1,970,000.000	1,983,156.00	1,276,648.85
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	60,000.000	60,000.00	37,703.38
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8	1,690,000.000	1,690,000.00	1,478,449.18
UNIVERSITY CALIF REVS .883% 05-15-2025 BEO TAXABLE SEDOL: BL9X2Z5	850,000.000	850,000.00	779,550.05
UNIVERSITY CALIF REVS 1.614% 05-15-2030 BEO TAXABLE SEDOL: BL9X3F2	445,000.000	445,000.00	354,372.15
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	520,000.000	520,000.00	424,224.27
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	320,000.000	312,326.40	269,750.14
UNIVERSITY CALIF REVS 5.77% 05-15-2043 BEO TAXABLE SEDOL: B3YRRJ5	1,600,000.000	2,035,024.00	1,683,647.52
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	190,000.000	190,000.00	154,039.25

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<i>Other</i>			
United States - USD			
UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG SEDOL: BPDYD60	220,000.000	220,000.00	171,329.44
UNIVERSITY MINN 4.048% 04-01-2052 REG TAXABLE SEDOL: BPSLTJ1	170,000.000	170,000.00	144,058.20
Total United States - USD		58,091,402.57	44,302,775.01
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	350,000.000	348,810.00	342,792.23
Total Uruguay - USD		348,810.00	342,792.23
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		109,096,620.96	82,453,618.00
<i>Other Liabilities</i>			
United States - USD			
CALL BONDOPT BOFAUS6S 01/05/2023 FNCL 5.5% 02/13/20 101.890625 317536A11	-400,000.000	-1,187.50	-20.88
CALL BONDOPT BOFAUS6S 02/06/2023 FNCL 5.5% 02/13/20 101.8125 317557H41	-500,000.000	-3,046.88	-1,144.25
CALL BONDOPT CHASUS33 03/06/2023 FNCL 5% 03/13/2023 100.765625 317575BD9	-300,000.000	-2,156.25	-872.67
CALL BONDOPT CITIUS33 01/05/2023 FNCL 5.5% 01/12/20 101.859375 3175352C5	-500,000.000	-1,484.38	-32.75
FWCC PAYABLE TO CREDIT SUISSE	-230,000.000	-230,000.00	-230,000.00

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<i>Other Liabilities</i>			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-110,000.000	-110,000.00	-110,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-20,000.000	-20,000.00	-20,000.00
PUT BONDOPT BOFAUS6S 02/06/2023 FNCL 5.5% 02/13/20 99.8125 317594885	-500,000.000	-3,359.38	-3,392.90
PUT BONDOPT CHASUS33 03/06/2023 FNCL 4.5% 03/13/20 97.15625 31750KML3	-1,200,000.000	-10,312.50	-17,757.72
PUT BONDOPT CHASUS33 03/06/2023 FNCL 5% 03/13/2023 98.765625 317543GN0	-300,000.000	-2,531.25	-3,953.04
TBA COLLATERAL PAYABLE TO BANKOFAMERICA	-260,000.000	-260,000.00	-260,000.00
Total United States - USD		-644,078.14	-647,174.21
Pending foreign exchange sales: Brazilian real	0.000	-235,199.61	-231,266.64
Pending foreign exchange sales: Canadian dollar	0.000	-1,710,292.24	-1,726,823.22
Pending foreign exchange sales: Swiss franc	0.000	-1,268,738.06	-1,278,734.94
Pending foreign exchange sales: Chilean peso	0.000	-931,575.40	-971,884.83
Pending foreign exchange sales: Colombian peso	0.000	-867,026.70	-850,675.64
Pending foreign exchange sales: Danish krone	0.000	-851,455.45	-856,368.84
Pending foreign exchange sales: Euro	0.000	-13,675,003.61	-13,856,614.52
Pending foreign exchange sales: British pound sterling	0.000	-6,449,422.50	-6,369,675.72
Pending foreign exchange sales: Hungarian forint	0.000	-1,536,750.37	-1,630,719.09
Pending foreign exchange sales: New Israeli shekel	0.000	-569,943.08	-558,921.93
Pending foreign exchange sales: Japanese yen	0.000	-4,922,290.65	-5,092,265.63
Pending foreign exchange sales: Mexican peso	0.000	-1,083,167.89	-1,126,550.79
Pending foreign exchange sales: Norwegian krone	0.000	-459,507.74	-460,141.12
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-276,721.68	-290,713.50
Pending foreign exchange sales: Swedish krona	0.000	-934,897.33	-932,264.92
Pending foreign exchange sales: Singapore dollar	0.000	-494,105.82	-500,261.70
Pending foreign exchange sales: United States dollar	0.000	-15,945,180.63	-15,945,180.63
Pending foreign exchange sales: South African rand	0.000	-3,839,714.85	-3,982,035.37

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-52,703,509.97	-52,703,509.97
Total - all currencies		-108,754,503.58	-109,364,609.00
Total Other Liabilities		-109,398,581.72	-110,011,783.21
Total		1,705,404,868.99	1,496,774,358.50
** All or a portion of this security participates in Securities Lending.			
	Less: receivables	(84,374,495)	(84,652,774)
	Plus: payables	<u>108,754,504</u>	<u>109,364,609</u>
		1,729,784,878	1,521,486,194

◆ 5% Report - Part A

Single Transaction in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 FEB 2022 AUD / USD EX.RATE 1.4076198 WITH BNP PARIBAS	1,219,000.000	1 Feb 22				0.00	866,000.88	867,135.68	1,134.80
FX DEAL TRANSACTED ON 01 FEB 2022 USD / AUD EX.RATE 0.7104735 WITH BNP PARIBAS	-1,219,000.000	1 Feb 22				0.00	-866,067.20	-884,933.07	-18,865.87
FX DEAL TRANSACTED ON 01 MAR 2022 AUD / USD EX.RATE 1.3743887 WITH BNP PARIBAS	1,082,000.000	1 Mar 22				0.00	787,259.09	810,472.14	23,213.05
FX DEAL TRANSACTED ON 01 MAR 2022 USD / AUD EX.RATE 0.7272863 WITH BNP PARIBAS	-1,082,000.000	1 Mar 22				0.00	-786,923.78	-785,477.92	1,445.86
FX DEAL TRANSACTED ON 09 FEB 2022 AUD / USD EX.RATE 1.3920508 WITH BNP PARIBAS	398,529.000	9 Feb 22				0.00	286,289.13	288,375.60	2,086.47
FX DEAL TRANSACTED ON 09 FEB 2022 AUD / USD EX.RATE 1.3995744 WITH BNP PARIBAS	571,129.000	9 Feb 22				0.00	408,073.33	413,268.97	5,195.64
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3894564 WITH BNP PARIBAS	1,329,000.000	10 Feb 22				0.00	956,489.14	964,787.58	8,298.44
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3966588 WITH BNP PARIBAS	972,200.000	10 Feb 22				0.00	696,089.85	697,699.34	1,609.49
FX DEAL TRANSACTED ON 10 FEB 2022 USD / AUD EX.RATE 0.7196665 WITH BNP PARIBAS	-1,329,000.000	10 Feb 22				0.00	-956,436.78	-961,664.47	-5,227.69
FX DEAL TRANSACTED ON 11 FEB 2022 AUD / USD EX.RATE 1.4014215 WITH BNP PARIBAS	972,000.000	11 Feb 22				0.00	693,581.49	705,623.42	12,041.93
FX DEAL TRANSACTED ON 11 FEB 2022 USD / AUD EX.RATE 0.7135086 WITH BNP PARIBAS	-972,000.000	11 Feb 22				0.00	-693,530.36	-697,555.81	-4,025.45
Brazilian real - BRL									
FX DEAL TRANSACTED ON 08 MAR 2022 USD / BRL EX.RATE 0.1949878 WITH BNP PARIBAS	-2,081,981.500	8 Mar 22				0.00	-405,961.00	-443,125.64	-37,164.64

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1975895 WITH BNP PARIBAS	-463,258.510	11 Mar 22				0.00	-91,535.00	-98,599.21	-7,064.21
FX DEAL TRANSACTED ON 14 MAR 2022 USD / BRL EX.RATE 0.1961672 WITH BNP PARIBAS	-2,859,805.160	14 Mar 22				0.00	-561,000.00	-608,676.39	-47,676.39
FX DEAL TRANSACTED ON 15 MAR 2022 USD / BRL EX.RATE 0.1938382 WITH BNP PARIBAS	-3,848,571.110	15 Mar 22				0.00	-746,000.00	-819,123.77	-73,123.77
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH BNP PARIBAS	9,253,616.280	31 Mar 22				0.00	1,953,146.25	1,969,525.00	16,378.75
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2022 GBP / USD EX.RATE 0.8168387 WITH BNP PARIBAS	2,494,000.000	1 Aug 22				0.00	3,053,234.36	3,063,130.96	9,896.60
FX DEAL TRANSACTED ON 01 AUG 2022 USD / GBP EX.RATE 1.2250559 WITH BNP PARIBAS	-2,494,000.000	1 Aug 22				0.00	-3,055,289.41	-2,874,833.84	180,455.57
FX DEAL TRANSACTED ON 01 JUL 2022 GBP / USD EX.RATE 0.8286413 WITH BNP PARIBAS	79,000.000	1 Jul 22				0.00	95,336.79	95,941.55	604.76
FX DEAL TRANSACTED ON 01 JUL 2022 USD / GBP EX.RATE 1.2073601 WITH BNP PARIBAS	-79,000.000	1 Jul 22				0.00	-95,381.45	-97,027.81	-1,646.36
FX DEAL TRANSACTED ON 01 JUN 2022 GBP / USD EX.RATE 0.7938957 WITH BNP PARIBAS	2,977,000.000	1 Jun 22				0.00	3,749,862.84	3,727,799.74	-22,063.10
FX DEAL TRANSACTED ON 01 JUN 2022 USD / GBP EX.RATE 1.2597996 WITH BNP PARIBAS	-2,977,000.000	1 Jun 22				0.00	-3,750,423.41	-3,606,933.21	143,490.20
FX DEAL TRANSACTED ON 01 MAR 2022 GBP / USD EX.RATE 0.7459732 WITH BNP PARIBAS	3,384,000.000	1 Mar 22				0.00	4,536,355.89	4,518,317.21	-18,038.68
FX DEAL TRANSACTED ON 01 MAR 2022 USD / GBP EX.RATE 1.3406668 WITH BNP PARIBAS	-3,384,000.000	1 Mar 22				0.00	-4,536,816.45	-4,435,578.53	101,237.92
FX DEAL TRANSACTED ON 01 SEP 2022 GBP / USD EX.RATE 0.8649923 WITH BNP PARIBAS	2,280,000.000	1 Sep 22				0.00	2,635,861.72	2,628,156.04	-7,705.68
FX DEAL TRANSACTED ON 01 SEP 2022 USD / GBP EX.RATE 1.1567295 WITH BNP PARIBAS	-2,280,000.000	1 Sep 22				0.00	-2,637,343.26	-2,571,840.07	65,503.19

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 03 OCT 2022 GBP / USD EX.RATE 0.8918057 WITH BNP PARIBAS	1,751,000.000	3 Oct 22				0.00	1,963,432.20	1,975,128.05	11,695.85
FX DEAL TRANSACTED ON 03 OCT 2022 USD / GBP EX.RATE 1.1220774 WITH BNP PARIBAS	-1,751,000.000	3 Oct 22				0.00	-1,964,757.53	-2,006,821.13	-42,063.60
FX DEAL TRANSACTED ON 04 JUL 2022 GBP / USD EX.RATE 0.8241578 WITH BNP PARIBAS	79,000.000	4 Jul 22				0.00	95,855.43	95,716.40	-139.03
FX DEAL TRANSACTED ON 04 JUL 2022 USD / GBP EX.RATE 1.2138799 WITH BNP PARIBAS	-79,000.000	4 Jul 22				0.00	-95,896.51	-97,027.81	-1,131.30
FX DEAL TRANSACTED ON 05 APR 2022 GBP / USD EX.RATE 0.7613586 WITH BNP PARIBAS	53,000.000	5 Apr 22				0.00	69,612.40	69,591.65	-20.75
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.084226 WITH BNP PARIBAS	-438,000.000	28 Sep 22				0.00	-474,890.99	-494,064.01	-19,173.02
FX DEAL TRANSACTED ON 29 JUN 2022 GBP / USD EX.RATE 0.8217094 WITH BNP PARIBAS	657,000.000	29 Jun 22				0.00	799,552.77	796,021.20	-3,531.57
FX DEAL TRANSACTED ON 29 JUN 2022 USD / GBP EX.RATE 1.2169164 WITH BNP PARIBAS	-657,000.000	29 Jun 22				0.00	-799,514.07	-796,415.48	3,098.59
FX DEAL TRANSACTED ON 30 JUN 2022 GBP / USD EX.RATE 0.823418 WITH BNP PARIBAS	2,320,000.000	30 Jun 22				0.00	2,817,524.00	2,810,912.01	-6,611.99
FX DEAL TRANSACTED ON 30 JUN 2022 USD / GBP EX.RATE 1.2150331 WITH BNP PARIBAS	-2,320,000.000	30 Jun 22				0.00	-2,818,876.79	-2,849,424.15	-30,547.36
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 16 FEB 2022 CAD / USD EX.RATE 1.26864 WITH BNP PARIBAS	406,000.000	16 Feb 22				0.00	320,027.75	319,760.57	-267.18
FX DEAL TRANSACTED ON 16 FEB 2022 USD / CAD EX.RATE 0.7881057 WITH BNP PARIBAS	-406,000.000	16 Feb 22				0.00	-319,970.90	-316,076.29	3,894.61
FX DEAL TRANSACTED ON 28 MAR 2022 CAD / USD EX.RATE 1.2480295 WITH BNP PARIBAS	208,000.000	28 Mar 22				0.00	166,662.73	166,220.48	-442.25
FX DEAL TRANSACTED ON 28 MAR 2022 USD / CAD EX.RATE 0.8011563 WITH BNP PARIBAS	-208,000.000	28 Mar 22				0.00	-166,640.51	-161,930.71	4,709.80

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Chilean peso - CLP									
FX DEAL TRANSACTED ON 02 MAR 2022 CLP / USD EX.RATE 819.02 WITH BNP PARIBAS	828,450,000.000	2 Mar 22				0.00	1,011,513.76	953,139.74	-58,374.02
FX DEAL TRANSACTED ON 02 MAR 2022 USD / CLP EX.RATE 0.0012371 WITH BNP PARIBAS	-828,450,000.000	2 Mar 22				0.00	-1,024,903.50	-1,017,314.42	7,589.08
FX DEAL TRANSACTED ON 14 JUN 2022 USD / CLP EX.RATE 0.0011583 WITH BNP PARIBAS	-828,450,000.000	14 Jun 22				0.00	-959,598.30	-953,139.74	6,458.56
FX DEAL TRANSACTED ON 18 JAN 2022 CLP / USD EX.RATE 823.67 WITH BNP PARIBAS	828,450,000.000	18 Jan 22				0.00	1,005,803.30	1,012,898.89	7,095.59
FX DEAL TRANSACTED ON 18 JAN 2022 USD / CLP EX.RATE 0.0012143 WITH BNP PARIBAS	-828,450,000.000	18 Jan 22				0.00	-1,005,998.71	-1,024,675.33	-18,676.62
FX DEAL TRANSACTED ON 27 JAN 2022 CLP / USD EX.RATE 801.52 WITH BNP PARIBAS	828,450,000.000	27 Jan 22				0.00	1,033,598.66	1,017,314.42	-16,284.24
FX DEAL TRANSACTED ON 27 JAN 2022 USD / CLP EX.RATE 0.001256 WITH BNP PARIBAS	-828,450,000.000	27 Jan 22				0.00	-1,040,504.90	-1,012,898.89	27,606.01
FX DEAL TRANSACTED ON 31 JAN 2022 CLP / USD EX.RATE 803.88 WITH BNP PARIBAS	828,450,000.000	31 Jan 22				0.00	1,030,564.26	1,024,675.33	-5,888.93
Colombian peso - COP									
FX DEAL TRANSACTED ON 01 MAR 2022 COP / USD EX.RATE 3936.1 WITH BNP PARIBAS	4,180,941,485.840	1 Mar 22				0.00	1,062,204.08	1,030,042.25	-32,161.83
FX DEAL TRANSACTED ON 01 MAR 2022 USD / COP EX.RATE 0.0002561 WITH BNP PARIBAS	-4,180,941,485.840	1 Mar 22				0.00	-1,070,937.88	-1,088,078.46	-17,140.58
FX DEAL TRANSACTED ON 05 MAY 2022 COP / USD EX.RATE 4091.38 WITH BNP PARIBAS	4,180,941,485.840	5 May 22				0.00	1,021,890.29	1,062,224.32	40,334.03
FX DEAL TRANSACTED ON 05 MAY 2022 USD / COP EX.RATE 0.0002445 WITH BNP PARIBAS	-4,180,941,485.840	5 May 22				0.00	-1,022,440.07	-1,030,042.25	-7,602.18
FX DEAL TRANSACTED ON 06 DEC 2022 COP / USD EX.RATE 4893.85 WITH BNP PARIBAS	4,180,941,485.840	6 Dec 22				0.00	854,325.63	850,675.64	-3,649.99

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 06 DEC 2022 USD / COP EX.RATE 0.0002077 WITH BNP PARIBAS	-4,180,941,485.840	6 Dec 22				0.00	-868,315.99	-874,244.15	-5,928.16
FX DEAL TRANSACTED ON 13 DEC 2022 COP / USD EX.RATE 4791.57 WITH BNP PARIBAS	4,180,941,485.840	13 Dec 22				0.00	872,561.91	874,244.15	1,682.24
FX DEAL TRANSACTED ON 14 MAR 2022 COP / USD EX.RATE 3800.85 WITH BNP PARIBAS	4,180,941,485.840	14 Mar 22				0.00	1,100,001.71	1,088,078.46	-11,923.25
FX DEAL TRANSACTED ON 23 MAY 2022 USD / COP EX.RATE 0.0002506 WITH BNP PARIBAS	-4,180,941,485.840	23 May 22				0.00	-1,047,897.03	-1,062,224.32	-14,327.29
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUL 2022 EUR / USD EX.RATE 0.9579645 WITH BNP PARIBAS	4,959,000.000	1 Jul 22				0.00	5,176,600.92	5,169,261.79	-7,339.13
FX DEAL TRANSACTED ON 01 JUL 2022 USD / EUR EX.RATE 1.0457645 WITH BNP PARIBAS	-4,959,000.000	1 Jul 22				0.00	-5,185,946.16	-5,094,381.14	91,565.02
FX DEAL TRANSACTED ON 01 MAR 2022 EUR / USD EX.RATE 0.8961472 WITH BNP PARIBAS	2,039,000.000	1 Mar 22				0.00	2,275,295.84	2,271,751.89	-3,543.95
FX DEAL TRANSACTED ON 01 MAR 2022 USD / EUR EX.RATE 1.117147 WITH BNP PARIBAS	-2,039,000.000	1 Mar 22				0.00	-2,277,862.73	-2,250,342.49	27,520.24
FX DEAL TRANSACTED ON 01 SEP 2022 EUR / USD EX.RATE 1.0000702 WITH BNP PARIBAS	4,536,000.000	1 Sep 22				0.00	4,535,681.57	4,506,969.71	-28,711.86
FX DEAL TRANSACTED ON 01 SEP 2022 USD / EUR EX.RATE 1.0020279 WITH BNP PARIBAS	-4,536,000.000	1 Sep 22				0.00	-4,545,198.55	-4,453,218.24	91,980.31
FX DEAL TRANSACTED ON 03 JAN 2022 EUR / USD EX.RATE 0.8803356 WITH BNP PARIBAS	1,453,000.000	3 Jan 22				0.00	1,650,506.87	1,640,727.63	-9,779.24
FX DEAL TRANSACTED ON 03 JAN 2022 USD / EUR EX.RATE 1.1365517 WITH BNP PARIBAS	-1,453,000.000	3 Jan 22				0.00	-1,651,409.62	-1,634,479.72	16,929.90
FX DEAL TRANSACTED ON 04 FEB 2022 EUR / USD EX.RATE 0.8728005 WITH BNP PARIBAS	330,000.000	4 Feb 22				0.00	378,093.28	377,619.00	-474.28
FX DEAL TRANSACTED ON 04 FEB 2022 USD / EUR EX.RATE 1.1462599 WITH BNP PARIBAS	-330,000.000	4 Feb 22				0.00	-378,265.77	-367,669.51	10,596.26

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9232239 WITH BNP PARIBAS	408,000.000	7 Mar 22				0.00	441,929.65	443,720.43	1,790.78
FX DEAL TRANSACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.0841989 WITH BNP PARIBAS	-408,000.000	7 Mar 22				0.00	-442,353.15	-450,289.23	-7,936.08
FX DEAL TRANSACTED ON 10 FEB 2022 EUR / USD EX.RATE 0.8744813 WITH BNP PARIBAS	320,000.000	10 Feb 22				0.00	365,931.20	366,960.02	1,028.82
FX DEAL TRANSACTED ON 10 FEB 2022 USD / EUR EX.RATE 1.1439639 WITH BNP PARIBAS	-320,000.000	10 Feb 22				0.00	-366,068.45	-356,528.01	9,540.44
FX DEAL TRANSACTED ON 11 JUL 2022 EUR / USD EX.RATE 0.9931127 WITH BNP PARIBAS	900,000.000	11 Jul 22				0.00	906,241.59	917,595.07	11,353.48
FX DEAL TRANSACTED ON 11 JUL 2022 USD / EUR EX.RATE 1.0137291 WITH BNP PARIBAS	-900,000.000	11 Jul 22				0.00	-912,356.19	-883,485.02	28,871.17
FX DEAL TRANSACTED ON 14 JUL 2022 EUR / USD EX.RATE 0.9956961 WITH BNP PARIBAS	198,000.000	14 Jul 22				0.00	198,855.86	197,930.70	-925.16
FX DEAL TRANSACTED ON 14 JUL 2022 USD / EUR EX.RATE 1.0054953 WITH BNP PARIBAS	-198,000.000	14 Jul 22				0.00	-199,088.07	-203,405.42	-4,317.35
FX DEAL TRANSACTED ON 22 MAR 2022 EUR / USD EX.RATE 0.9084683 WITH BNP PARIBAS	295,000.000	22 Mar 22				0.00	324,722.40	325,576.77	854.37
FX DEAL TRANSACTED ON 22 MAR 2022 USD / EUR EX.RATE 1.1003131 WITH BNP PARIBAS	-295,000.000	22 Mar 22				0.00	-324,592.36	-325,960.26	-1,367.90
FX DEAL TRANSACTED ON 28 OCT 2022 EUR / USD EX.RATE 1.0054575 WITH BNP PARIBAS	79,000.000	28 Oct 22				0.00	78,571.20	78,601.05	29.85
FX DEAL TRANSACTED ON 28 OCT 2022 USD / EUR EX.RATE 0.9968117 WITH BNP PARIBAS	-79,000.000	28 Oct 22				0.00	-78,748.12	-82,843.35	-4,095.23
FX DEAL TRANSACTED ON 30 DEC 2022 EUR / USD EX.RATE 0.9341089 WITH BNP PARIBAS	931,000.000	30 Dec 22				0.00	996,671.81	993,609.84	-3,061.97
FX DEAL TRANSACTED ON 30 JUN 2022 EUR / USD EX.RATE 0.955495 WITH BNP PARIBAS	310,000.000	30 Jun 22				0.00	324,439.18	318,463.03	-5,976.15

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 04 FEB 2022 HUF / USD EX.RATE 307.55 WITH BNP PARIBAS	52,747,744.000	4 Feb 22				0.00	171,509.49	170,069.94	-1,439.55
FX DEAL TRANSACTED ON 04 FEB 2022 USD / HUF EX.RATE 0.0032401 WITH BNP PARIBAS	-52,932,802.000	4 Feb 22				0.00	-171,509.49	-156,289.60	15,219.89
FX DEAL TRANSACTED ON 06 DEC 2022 USD / HUF EX.RATE 0.00254 WITH BNP PARIBAS	-1,777,000.000	6 Dec 22				0.00	-4,513.53	-4,514.77	-1.24
FX DEAL TRANSACTED ON 09 MAR 2022 HUF / USD EX.RATE 342.64938 WITH BNP PARIBAS	20,435,952.000	9 Mar 22				0.00	59,641.00	60,339.27	698.27
FX DEAL TRANSACTED ON 09 MAR 2022 USD / HUF EX.RATE 0.0029038 WITH BNP PARIBAS	-20,539,131.000	9 Mar 22				0.00	-59,641.00	-60,112.97	-471.97
FX DEAL TRANSACTED ON 14 DEC 2022 HUF / USD EX.RATE 379.32 WITH BNP PARIBAS	149,413,010.000	14 Dec 22				0.00	393,897.00	390,807.84	-3,089.16
FX DEAL TRANSACTED ON 14 DEC 2022 USD / HUF EX.RATE 0.0026117 WITH BNP PARIBAS	-150,819,222.000	14 Dec 22				0.00	-393,897.00	-401,952.32	-8,055.32
FX DEAL TRANSACTED ON 14 JUL 2022 HUF / USD EX.RATE 407.35983 WITH BNP PARIBAS	17,525,000.000	14 Jul 22				0.00	43,020.93	42,901.59	-119.34
FX DEAL TRANSACTED ON 14 JUL 2022 USD / HUF EX.RATE 0.0023957 WITH BNP PARIBAS	-17,525,000.000	14 Jul 22				0.00	-41,983.83	-39,545.21	2,438.62
FX DEAL TRANSACTED ON 14 JUN 2022 HUF / USD EX.RATE 380.94351 WITH BNP PARIBAS	15,348,000.000	14 Jun 22				0.00	40,289.44	40,080.36	-209.08
FX DEAL TRANSACTED ON 14 JUN 2022 USD / HUF EX.RATE 0.002612 WITH BNP PARIBAS	-15,348,000.000	14 Jun 22				0.00	-40,089.08	-39,454.14	634.94
FX DEAL TRANSACTED ON 16 DEC 2022 HUF / USD EX.RATE 382.0096 WITH BNP PARIBAS	4,400,000.000	16 Dec 22				0.00	11,518.04	11,508.73	-9.31
FX DEAL TRANSACTED ON 16 DEC 2022 USD / HUF EX.RATE 0.0026051 WITH BNP PARIBAS	-4,400,000.000	16 Dec 22				0.00	-11,462.27	-11,726.56	-264.29
FX DEAL TRANSACTED ON 16 FEB 2022 HUF / USD EX.RATE 311.64197 WITH BNP PARIBAS	16,940,000.000	16 Feb 22				0.00	54,357.25	54,131.89	-225.36

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Indian rupee - INR									
FX DEAL TRANSACTED ON 08 FEB 2022 INR / USD EX.RATE 74.69 WITH BNP PARIBAS PARIS	42,116,007.410	8 Feb 22				0.00	563,877.46	562,972.96	-904.50
FX DEAL TRANSACTED ON 08 FEB 2022 USD / INR EX.RATE 0.0133887 WITH BNP PARIBAS	-16,793,042.640	8 Feb 22				0.00	-224,836.56	-224,475.91	360.65
FX DEAL TRANSACTED ON 14 MAR 2022 USD / INR EX.RATE 0.0130534 WITH BNP PARIBAS	-42,282,667.590	14 Mar 22				0.00	-551,931.08	-551,893.98	37.10
FX DEAL TRANSACTED ON 18 MAY 2022 INR / USD EX.RATE 77.5716 WITH BNP PARIBAS	54,600,383.470	18 May 22				0.00	703,870.79	702,430.55	-1,440.24
FX DEAL TRANSACTED ON 24 MAR 2022 USD / INR EX.RATE 0.0129986 WITH BNP PARIBAS	-26,934,214.750	24 Mar 22				0.00	-350,106.00	-346,507.01	3,598.99
FX DEAL TRANSACTED ON 24 MAR 2022 USD / INR EX.RATE 0.0130047 WITH BNP PARIBAS	-27,666,168.720	24 Mar 22				0.00	-359,789.00	-355,923.55	3,865.45
FX DEAL TRANSACTED ON 28 JAN 2022 INR / USD EX.RATE 75.4775 WITH BNP PARIBAS	42,282,667.590	28 Jan 22				0.00	560,202.28	551,893.98	-8,308.30
FX DEAL TRANSACTED ON 28 JAN 2022 USD / INR EX.RATE 0.0133014 WITH BNP PARIBAS	-42,116,007.410	28 Jan 22				0.00	-560,202.28	-562,972.96	-2,770.68
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 03 NOV 2022 IDR / USD EX.RATE 15681.0 WITH BNP PARIBAS	1,541,728,566.000	3 Nov 22				0.00	98,318.26	97,965.28	-352.98
FX DEAL TRANSACTED ON 06 JAN 2022 IDR / USD EX.RATE 14443.6 WITH BNP PARIBAS	2,375,972,200.000	6 Jan 22				0.00	164,500.00	165,948.82	1,448.82
FX DEAL TRANSACTED ON 06 JAN 2022 USD / IDR EX.RATE 0.0000694 WITH BNP PARIBAS	-2,369,145,450.000	6 Jan 22				0.00	-164,500.00	-165,241.18	-741.18
FX DEAL TRANSACTED ON 08 AUG 2022 IDR / USD EX.RATE 14921.0 WITH BNP PARIBAS	2,495,790,907.000	8 Aug 22				0.00	167,267.00	161,070.73	-6,196.27
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.0000672 WITH BNP PARIBAS	-2,488,096,625.000	8 Aug 22				0.00	-167,267.00	-168,770.33	-1,503.33

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 08 FEB 2022 IDR / USD EX.RATE 14407.9 WITH BNP PARIBAS	881,518,546.000	8 Feb 22				0.00	61,183.00	61,515.60	332.60
FX DEAL TRANSACTED ON 08 FEB 2022 USD / IDR EX.RATE 0.0000695 WITH BNP PARIBAS	-880,233,703.000	8 Feb 22				0.00	-61,183.00	-61,479.57	-296.57
FX DEAL TRANSACTED ON 09 DEC 2022 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	-1,545,181,596.000	9 Dec 22				0.00	-99,132.71	-98,875.80	256.91
FX DEAL TRANSACTED ON 09 NOV 2022 IDR / USD EX.RATE 15725.0 WITH BNP PARIBAS	903,527,679.000	9 Nov 22				0.00	57,458.04	58,423.47	965.43
FX DEAL TRANSACTED ON 09 NOV 2022 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	-899,965,281.000	9 Nov 22				0.00	-57,458.04	-58,081.01	-622.97
FX DEAL TRANSACTED ON 10 NOV 2022 USD / IDR EX.RATE 0.0000637 WITH BNP PARIBAS	-1,595,825,626.000	10 Nov 22				0.00	-101,638.47	-102,989.71	-1,351.24
FX DEAL TRANSACTED ON 12 AUG 2022 IDR / USD EX.RATE 14688.0 WITH BNP PARIBAS	546,445,535.000	12 Aug 22				0.00	37,203.54	37,066.00	-137.54
FX DEAL TRANSACTED ON 14 FEB 2022 IDR / USD EX.RATE 14328.6 WITH BNP PARIBAS	1,142,892,122.000	14 Feb 22				0.00	79,763.00	79,908.56	145.56
FX DEAL TRANSACTED ON 14 FEB 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	-1,142,206,160.000	14 Feb 22				0.00	-79,763.00	-79,721.25	41.75
FX DEAL TRANSACTED ON 14 MAR 2022 IDR / USD EX.RATE 14342.5 WITH BNP PARIBAS	2,375,978,550.000	14 Mar 22				0.00	165,660.00	161,923.10	-3,736.90
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	-881,518,546.000	14 Mar 22				0.00	-61,524.19	-61,515.60	8.59
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	-2,370,925,920.000	14 Mar 22				0.00	-165,660.00	-165,770.04	-110.04
FX DEAL TRANSACTED ON 15 FEB 2022 IDR / USD EX.RATE 14269.9 WITH BNP PARIBAS	1,425,677,169.000	15 Feb 22				0.00	99,908.00	99,680.28	-227.72
FX DEAL TRANSACTED ON 15 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	-1,425,127,675.000	15 Feb 22				0.00	-99,908.00	-99,467.99	440.01
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14267.2 WITH BNP PARIBAS	1,428,146,720.000	16 Feb 22				0.00	100,100.00	99,591.82	-508.18

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH BNP PARIBAS	880,233,703.000	16 Feb 22				0.00	61,649.65	61,479.57	-170.08
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BNP PARIBAS	-2,375,972,200.000	16 Feb 22				0.00	-166,407.91	-165,948.82	459.09
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	-1,427,576,150.000	16 Feb 22				0.00	-100,100.00	-99,569.39	530.61
FX DEAL TRANSACTED ON 16 MAR 2022 IDR / USD EX.RATE 14311.0 WITH BNP PARIBAS	2,370,925,920.000	16 Mar 22				0.00	165,671.58	165,770.04	98.46
FX DEAL TRANSACTED ON 16 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	-2,568,569,291.000	16 Mar 22				0.00	-179,482.17	-179,588.83	-106.66
FX DEAL TRANSACTED ON 17 MAY 2022 IDR / USD EX.RATE 14745.0 WITH BNP PARIBAS	1,941,651,090.000	17 May 22				0.00	131,682.00	131,704.33	22.33
FX DEAL TRANSACTED ON 17 MAY 2022 USD / IDR EX.RATE 0.0000683 WITH BNP PARIBAS	-1,928,219,526.000	17 May 22				0.00	-131,682.00	-131,408.29	273.71
FX DEAL TRANSACTED ON 18 FEB 2022 IDR / USD EX.RATE 14339.0 WITH BNP PARIBAS	2,567,333,835.000	18 Feb 22				0.00	179,045.53	179,189.24	143.71
FX DEAL TRANSACTED ON 18 MAR 2022 USD / IDR EX.RATE 0.0000697 WITH BNP PARIBAS	-1,428,146,720.000	18 Mar 22				0.00	-99,591.82	-99,591.82	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BNP PARIBAS	2,369,145,450.000	19 Jan 22				0.00	164,867.46	165,241.18	373.72
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH BNP PARIBAS	-2,602,569,331.000	19 Jan 22				0.00	-181,111.30	-181,521.84	-410.54
FX DEAL TRANSACTED ON 20 MAY 2022 USD / IDR EX.RATE 0.0000682 WITH BNP PARIBAS	-447,759,024.000	20 May 22				0.00	-30,540.82	-30,514.81	26.01
FX DEAL TRANSACTED ON 22 FEB 2022 IDR / USD EX.RATE 14362.0 WITH BNP PARIBAS	1,427,576,150.000	22 Feb 22				0.00	99,399.54	99,569.39	169.85
FX DEAL TRANSACTED ON 25 OCT 2022 IDR / USD EX.RATE 15662.0 WITH BNP PARIBAS	1,545,181,596.000	25 Oct 22				0.00	98,658.00	98,875.80	217.80
FX DEAL TRANSACTED ON 25 OCT 2022 USD / IDR EX.RATE 0.000064 WITH BNP PARIBAS	-1,541,728,566.000	25 Oct 22				0.00	-98,658.00	-97,965.28	692.72

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 06 DEC 2022 MXN / USD EX.RATE 20.154164 WITH BNP PARIBAS	17,105,427.410	6 Dec 22				0.00	848,729.20	865,411.88	16,682.68
FX DEAL TRANSACTED ON 06 DEC 2022 USD / MXN EX.RATE 0.0505239 WITH BNP PARIBAS	-17,105,427.410	6 Dec 22				0.00	-864,232.38	-869,443.30	-5,210.92
FX DEAL TRANSACTED ON 08 FEB 2022 MXN / USD EX.RATE 20.6183282 WITH BNP PARIBAS	659,724.650	8 Feb 22				0.00	31,997.00	32,195.04	198.04
FX DEAL TRANSACTED ON 11 MAR 2022 USD / MXN EX.RATE 0.0478209 WITH BNP PARIBAS	-6,891,129.340	11 Mar 22				0.00	-329,540.00	-329,561.42	-21.42
FX DEAL TRANSACTED ON 21 JAN 2022 MXN / USD EX.RATE 20.537216 WITH BNP PARIBAS	5,561,000.000	21 Jan 22				0.00	270,776.72	273,900.41	3,123.69
FX DEAL TRANSACTED ON 21 JAN 2022 USD / MXN EX.RATE 0.0480176 WITH BNP PARIBAS	-5,561,000.000	21 Jan 22				0.00	-267,025.63	-273,402.16	-6,376.53
FX DEAL TRANSACTED ON 28 SEP 2022 MXN / USD EX.RATE 20.5581 WITH BNP PARIBAS	5,500,000.000	28 Sep 22				0.00	267,534.45	284,664.36	17,129.91
FX DEAL TRANSACTED ON 28 SEP 2022 USD / MXN EX.RATE 0.0494074 WITH BNP PARIBAS	-5,500,000.000	28 Sep 22				0.00	-271,740.47	-273,849.83	-2,109.36
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 07 DEC 2022 ILS / USD EX.RATE 3.42785 WITH BNP PARIBAS	369,464.090	7 Dec 22				0.00	107,783.04	104,780.58	-3,002.46
FX DEAL TRANSACTED ON 07 DEC 2022 USD / ILS EX.RATE 0.2910784 WITH BNP PARIBAS	-370,288.630	7 Dec 22				0.00	-107,783.04	-107,732.87	50.17
FX DEAL TRANSACTED ON 09 MAR 2022 ILS / USD EX.RATE 3.2512988 WITH BNP PARIBAS	220,746.930	9 Mar 22				0.00	67,895.00	63,544.41	-4,350.59
FX DEAL TRANSACTED ON 09 MAR 2022 USD / ILS EX.RATE 0.306805 WITH BNP PARIBAS	-221,296.880	9 Mar 22				0.00	-67,895.00	-67,471.65	423.35

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 JUL 2022 NOK / USD EX.RATE 9.94999 WITH BNP PARIBAS	2,695,000.000	1 Jul 22				0.00	270,854.54	273,620.73	2,766.19
FX DEAL TRANSACTED ON 01 JUL 2022 USD / NOK EX.RATE 0.1005878 WITH BNP PARIBAS	-2,695,000.000	1 Jul 22				0.00	-271,084.06	-277,797.82	-6,713.76
FX DEAL TRANSACTED ON 09 AUG 2022 NOK / USD EX.RATE 9.6806445 WITH BNP PARIBAS	4,884,049.720	9 Aug 22				0.00	504,517.00	489,668.32	-14,848.68
FX DEAL TRANSACTED ON 09 AUG 2022 USD / NOK EX.RATE 0.1030923 WITH BNP PARIBAS	-4,893,837.350	9 Aug 22				0.00	-504,517.00	-504,451.71	65.29
FX DEAL TRANSACTED ON 10 AUG 2022 NOK / USD EX.RATE 9.5475699 WITH BNP PARIBAS	5,111,338.900	10 Aug 22				0.00	535,354.96	512,456.03	-22,898.93
FX DEAL TRANSACTED ON 10 AUG 2022 USD / NOK EX.RATE 0.1045569 WITH BNP PARIBAS	-5,120,225.790	10 Aug 22				0.00	-535,354.96	-527,787.59	7,567.37
FX DEAL TRANSACTED ON 30 JUN 2022 USD / NOK EX.RATE 0.1010497 WITH BNP PARIBAS	-2,691,745.180	30 Jun 22				0.00	-272,000.00	-273,290.27	-1,290.27
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 05 JUL 2022 PEN / USD EX.RATE 3.8703341 WITH BNP PARIBAS	291,659.080	5 Jul 22				0.00	75,357.60	74,406.62	-950.98
FX DEAL TRANSACTED ON 05 JUL 2022 USD / PEN EX.RATE 0.2585762 WITH BNP PARIBAS	-291,659.080	5 Jul 22				0.00	-75,416.10	-75,143.72	272.38
FX DEAL TRANSACTED ON 19 JUL 2022 PEN / USD EX.RATE 3.8704 WITH BNP PARIBAS	291,659.080	19 Jul 22				0.00	75,356.31	75,143.72	-212.59
FX DEAL TRANSACTED ON 25 JUL 2022 USD / PEN EX.RATE 0.2554735 WITH BNP PARIBAS	-291,659.080	25 Jul 22				0.00	-74,511.17	-74,406.62	104.55

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Polish zloty - PLN									
FX DEAL TRANSACTED ON 24 MAR 2022 USD / PLN EX.RATE 0.2293344 WITH BNP PARIBAS	-198,321.710	24 Mar 22				0.00	-45,482.00	-44,314.73	1,167.27
Russian ruble - RUB									
FX DEAL TRANSACTED ON 21 JAN 2022 USD / RUB EX.RATE 0.0130539 WITH BNP PARIBAS	-5,150,887.000	21 Jan 22				0.00	-67,239.39	-66,611.32	628.07
South African rand - ZAR									
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.0557097 WITH BNP PARIBAS	-6,536,694.750	7 Nov 22				0.00	-364,157.21	-382,758.66	-18,601.45
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.826 WITH BNP PARIBAS	6,491,466.430	7 Nov 22				0.00	364,157.21	366,853.15	2,695.94
FX DEAL TRANSACTED ON 14 JUL 2022 ZAR / USD EX.RATE 17.0722322 WITH BNP PARIBAS	1,081,000.000	14 Jul 22				0.00	63,319.20	62,716.66	-602.54
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2022 GBP / USD EX.RATE 0.8168387 WITH BNP PARIBAS	-3,053,234.360	1 Aug 22				0.00	-3,053,234.36	-3,053,234.36	0.00
FX DEAL TRANSACTED ON 01 AUG 2022 USD / GBP EX.RATE 1.2250559 WITH BNP PARIBAS	3,055,289.410	1 Aug 22				0.00	3,055,289.41	3,055,289.41	0.00
FX DEAL TRANSACTED ON 01 FEB 2022 AUD / USD EX.RATE 1.4076198 WITH BNP PARIBAS	-866,000.880	1 Feb 22				0.00	-866,000.88	-866,000.88	0.00
FX DEAL TRANSACTED ON 01 FEB 2022 USD / AUD EX.RATE 0.7104735 WITH BNP PARIBAS	866,067.200	1 Feb 22				0.00	866,067.20	866,067.20	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 EUR / USD EX.RATE 0.9579645 WITH BNP PARIBAS	-5,176,600.920	1 Jul 22				0.00	-5,176,600.92	-5,176,600.92	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 JUL 2022 GBP / USD EX.RATE 0.8286413 WITH BNP PARIBAS	-95,336.790	1 Jul 22				0.00	-95,336.79	-95,336.79	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 NOK / USD EX.RATE 9.94999 WITH BNP PARIBAS	-270,854.540	1 Jul 22				0.00	-270,854.54	-270,854.54	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 USD / EUR EX.RATE 1.0457645 WITH BNP PARIBAS	5,185,946.160	1 Jul 22				0.00	5,185,946.16	5,185,946.16	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 USD / GBP EX.RATE 1.2073601 WITH BNP PARIBAS	95,381.450	1 Jul 22				0.00	95,381.45	95,381.45	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 USD / NOK EX.RATE 0.1005878 WITH BNP PARIBAS	271,084.060	1 Jul 22				0.00	271,084.06	271,084.06	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 GBP / USD EX.RATE 0.7938957 WITH BNP PARIBAS	-3,749,862.840	1 Jun 22				0.00	-3,749,862.84	-3,749,862.84	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 USD / GBP EX.RATE 1.2597996 WITH BNP PARIBAS	3,750,423.410	1 Jun 22				0.00	3,750,423.41	3,750,423.41	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 AUD / USD EX.RATE 1.3743887 WITH BNP PARIBAS	-787,259.090	1 Mar 22				0.00	-787,259.09	-787,259.09	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 COP / USD EX.RATE 3936.1 WITH BNP PARIBAS	-1,062,204.080	1 Mar 22				0.00	-1,062,204.08	-1,062,204.08	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 EUR / USD EX.RATE 0.8961472 WITH BNP PARIBAS	-2,275,295.840	1 Mar 22				0.00	-2,275,295.84	-2,275,295.84	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 GBP / USD EX.RATE 0.7459732 WITH BNP PARIBAS	-4,536,355.890	1 Mar 22				0.00	-4,536,355.89	-4,536,355.89	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / AUD EX.RATE 0.7272863 WITH BNP PARIBAS	786,923.780	1 Mar 22				0.00	786,923.78	786,923.78	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / COP EX.RATE 0.0002561 WITH BNP PARIBAS	1,070,937.880	1 Mar 22				0.00	1,070,937.88	1,070,937.88	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / EUR EX.RATE 1.117147 WITH BNP PARIBAS	2,277,862.730	1 Mar 22				0.00	2,277,862.73	2,277,862.73	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / GBP EX.RATE 1.3406668 WITH BNP PARIBAS	4,536,816.450	1 Mar 22				0.00	4,536,816.45	4,536,816.45	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 SEP 2022 EUR / USD EX.RATE 1.0000702 WITH BNP PARIBAS	-4,535,681.570	1 Sep 22				0.00	-4,535,681.57	-4,535,681.57	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 GBP / USD EX.RATE 0.8649923 WITH BNP PARIBAS	-2,635,861.720	1 Sep 22				0.00	-2,635,861.72	-2,635,861.72	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 USD / EUR EX.RATE 1.0020279 WITH BNP PARIBAS	4,545,198.550	1 Sep 22				0.00	4,545,198.55	4,545,198.55	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 USD / GBP EX.RATE 1.1567295 WITH BNP PARIBAS	2,637,343.260	1 Sep 22				0.00	2,637,343.26	2,637,343.26	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 CLP / USD EX.RATE 819.02 WITH BNP PARIBAS	-1,011,513.760	2 Mar 22				0.00	-1,011,513.76	-1,011,513.76	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 USD / CLP EX.RATE 0.0012371 WITH BNP PARIBAS	1,024,903.500	2 Mar 22				0.00	1,024,903.50	1,024,903.50	0.00
FX DEAL TRANSACTED ON 03 JAN 2022 EUR / USD EX.RATE 0.8803356 WITH BNP PARIBAS	-1,650,506.870	3 Jan 22				0.00	-1,650,506.87	-1,650,506.87	0.00
FX DEAL TRANSACTED ON 03 JAN 2022 USD / EUR EX.RATE 1.1365517 WITH BNP PARIBAS	1,651,409.620	3 Jan 22				0.00	1,651,409.62	1,651,409.62	0.00
FX DEAL TRANSACTED ON 03 NOV 2022 IDR / USD EX.RATE 15681.0 WITH BNP PARIBAS	-98,318.260	3 Nov 22				0.00	-98,318.26	-98,318.26	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 GBP / USD EX.RATE 0.8918057 WITH BNP PARIBAS	-1,963,432.200	3 Oct 22				0.00	-1,963,432.20	-1,963,432.20	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 USD / GBP EX.RATE 1.1220774 WITH BNP PARIBAS	1,964,757.530	3 Oct 22				0.00	1,964,757.53	1,964,757.53	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 EUR / USD EX.RATE 0.8728005 WITH BNP PARIBAS	-378,093.280	4 Feb 22				0.00	-378,093.28	-378,093.28	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 HUF / USD EX.RATE 307.55 WITH BNP PARIBAS	-171,509.490	4 Feb 22				0.00	-171,509.49	-171,509.49	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 USD / EUR EX.RATE 1.1462599 WITH BNP PARIBAS	378,265.770	4 Feb 22				0.00	378,265.77	378,265.77	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 USD / HUF EX.RATE 0.0032401 WITH BNP PARIBAS	171,509.490	4 Feb 22				0.00	171,509.49	171,509.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 04 JUL 2022 GBP / USD EX.RATE 0.8241578 WITH BNP PARIBAS	-95,855.430	4 Jul 22				0.00	-95,855.43	-95,855.43	0.00
FX DEAL TRANACTED ON 04 JUL 2022 USD / GBP EX.RATE 1.2138799 WITH BNP PARIBAS	95,896.510	4 Jul 22				0.00	95,896.51	95,896.51	0.00
FX DEAL TRANACTED ON 05 APR 2022 GBP / USD EX.RATE 0.7613586 WITH BNP PARIBAS	-69,612.400	5 Apr 22				0.00	-69,612.40	-69,612.40	0.00
FX DEAL TRANACTED ON 05 JUL 2022 PEN / USD EX.RATE 3.8703341 WITH BNP PARIBAS	-75,357.600	5 Jul 22				0.00	-75,357.60	-75,357.60	0.00
FX DEAL TRANACTED ON 05 JUL 2022 USD / PEN EX.RATE 0.2585762 WITH BNP PARIBAS	75,416.100	5 Jul 22				0.00	75,416.10	75,416.10	0.00
FX DEAL TRANACTED ON 05 MAY 2022 COP / USD EX.RATE 4091.38 WITH BNP PARIBAS	-1,021,890.290	5 May 22				0.00	-1,021,890.29	-1,021,890.29	0.00
FX DEAL TRANACTED ON 05 MAY 2022 USD / COP EX.RATE 0.0002445 WITH BNP PARIBAS	1,022,440.070	5 May 22				0.00	1,022,440.07	1,022,440.07	0.00
FX DEAL TRANACTED ON 06 DEC 2022 COP / USD EX.RATE 4893.85 WITH BNP PARIBAS	-854,325.630	6 Dec 22				0.00	-854,325.63	-854,325.63	0.00
FX DEAL TRANACTED ON 06 DEC 2022 MXN / USD EX.RATE 20.154164 WITH BNP PARIBAS	-848,729.200	6 Dec 22				0.00	-848,729.20	-848,729.20	0.00
FX DEAL TRANACTED ON 06 DEC 2022 USD / COP EX.RATE 0.0002077 WITH BNP PARIBAS	868,315.990	6 Dec 22				0.00	868,315.99	868,315.99	0.00
FX DEAL TRANACTED ON 06 DEC 2022 USD / HUF EX.RATE 0.00254 WITH BNP PARIBAS	4,513.530	6 Dec 22				0.00	4,513.53	4,513.53	0.00
FX DEAL TRANACTED ON 06 DEC 2022 USD / MXN EX.RATE 0.0505239 WITH BNP PARIBAS	864,232.380	6 Dec 22				0.00	864,232.38	864,232.38	0.00
FX DEAL TRANACTED ON 06 JAN 2022 IDR / USD EX.RATE 14443.6 WITH BNP PARIBAS	-164,500.000	6 Jan 22				0.00	-164,500.00	-164,500.00	0.00
FX DEAL TRANACTED ON 06 JAN 2022 USD / IDR EX.RATE 0.0000694 WITH BNP PARIBAS	164,500.000	6 Jan 22				0.00	164,500.00	164,500.00	0.00
FX DEAL TRANACTED ON 07 DEC 2022 ILS / USD EX.RATE 3.42785 WITH BNP PARIBAS	-107,783.040	7 Dec 22				0.00	-107,783.04	-107,783.04	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 07 DEC 2022 USD / ILS EX.RATE 0.2910784 WITH BNP PARIBAS	107,783.040	7 Dec 22				0.00	107,783.04	107,783.04	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9232239 WITH BNP PARIBAS	-441,929.650	7 Mar 22				0.00	-441,929.65	-441,929.65	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.0841989 WITH BNP PARIBAS	442,353.150	7 Mar 22				0.00	442,353.15	442,353.15	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.0557097 WITH BNP PARIBAS	364,157.210	7 Nov 22				0.00	364,157.21	364,157.21	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.826 WITH BNP PARIBAS	-364,157.210	7 Nov 22				0.00	-364,157.21	-364,157.21	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 IDR / USD EX.RATE 14921.0 WITH BNP PARIBAS	-167,267.000	8 Aug 22				0.00	-167,267.00	-167,267.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.0000672 WITH BNP PARIBAS	167,267.000	8 Aug 22				0.00	167,267.00	167,267.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 IDR / USD EX.RATE 14407.9 WITH BNP PARIBAS	-61,183.000	8 Feb 22				0.00	-61,183.00	-61,183.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 INR / USD EX.RATE 74.69 WITH BNP PARIBAS PARIS	-563,877.460	8 Feb 22				0.00	-563,877.46	-563,877.46	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 MXN / USD EX.RATE 20.6183282 WITH BNP PARIBAS	-31,997.000	8 Feb 22				0.00	-31,997.00	-31,997.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 USD / IDR EX.RATE 0.0000695 WITH BNP PARIBAS	61,183.000	8 Feb 22				0.00	61,183.00	61,183.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 USD / INR EX.RATE 0.0133887 WITH BNP PARIBAS	224,836.560	8 Feb 22				0.00	224,836.56	224,836.56	0.00
FX DEAL TRANSACTED ON 08 MAR 2022 USD / BRL EX.RATE 0.1949878 WITH BNP PARIBAS	405,961.000	8 Mar 22				0.00	405,961.00	405,961.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2022 NOK / USD EX.RATE 9.6806445 WITH BNP PARIBAS	-504,517.000	9 Aug 22				0.00	-504,517.00	-504,517.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2022 USD / NOK EX.RATE 0.1030923 WITH BNP PARIBAS	504,517.000	9 Aug 22				0.00	504,517.00	504,517.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 DEC 2022 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	99,132.710	9 Dec 22				0.00	99,132.71	99,132.71	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 AUD / USD EX.RATE 1.3920508 WITH BNP PARIBAS	-286,289.130	9 Feb 22				0.00	-286,289.13	-286,289.13	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 AUD / USD EX.RATE 1.3995744 WITH BNP PARIBAS	-408,073.330	9 Feb 22				0.00	-408,073.33	-408,073.33	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 HUF / USD EX.RATE 342.64938 WITH BNP PARIBAS	-59,641.000	9 Mar 22				0.00	-59,641.00	-59,641.00	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 ILS / USD EX.RATE 3.2512988 WITH BNP PARIBAS	-67,895.000	9 Mar 22				0.00	-67,895.00	-67,895.00	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 USD / HUF EX.RATE 0.0029038 WITH BNP PARIBAS	59,641.000	9 Mar 22				0.00	59,641.00	59,641.00	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 USD / ILS EX.RATE 0.306805 WITH BNP PARIBAS	67,895.000	9 Mar 22				0.00	67,895.00	67,895.00	0.00
FX DEAL TRANSACTED ON 09 NOV 2022 IDR / USD EX.RATE 15725.0 WITH BNP PARIBAS	-57,458.040	9 Nov 22				0.00	-57,458.04	-57,458.04	0.00
FX DEAL TRANSACTED ON 09 NOV 2022 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	57,458.040	9 Nov 22				0.00	57,458.04	57,458.04	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 NOK / USD EX.RATE 9.5475699 WITH BNP PARIBAS	-535,354.960	10 Aug 22				0.00	-535,354.96	-535,354.96	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 USD / NOK EX.RATE 0.1045569 WITH BNP PARIBAS	535,354.960	10 Aug 22				0.00	535,354.96	535,354.96	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3894564 WITH BNP PARIBAS	-956,489.140	10 Feb 22				0.00	-956,489.14	-956,489.14	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3966588 WITH BNP PARIBAS	-696,089.850	10 Feb 22				0.00	-696,089.85	-696,089.85	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 EUR / USD EX.RATE 0.8744813 WITH BNP PARIBAS	-365,931.200	10 Feb 22				0.00	-365,931.20	-365,931.20	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 USD / AUD EX.RATE 0.7196665 WITH BNP PARIBAS	956,436.780	10 Feb 22				0.00	956,436.78	956,436.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 10 FEB 2022 USD / EUR EX.RATE 1.1439639 WITH BNP PARIBAS	366,068.450	10 Feb 22				0.00	366,068.45	366,068.45	0.00
FX DEAL TRANSACTED ON 10 NOV 2022 USD / IDR EX.RATE 0.0000637 WITH BNP PARIBAS	101,638.470	10 Nov 22				0.00	101,638.47	101,638.47	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 AUD / USD EX.RATE 1.4014215 WITH BNP PARIBAS	-693,581.490	11 Feb 22				0.00	-693,581.49	-693,581.49	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / AUD EX.RATE 0.7135086 WITH BNP PARIBAS	693,530.360	11 Feb 22				0.00	693,530.36	693,530.36	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 EUR / USD EX.RATE 0.9931127 WITH BNP PARIBAS	-906,241.590	11 Jul 22				0.00	-906,241.59	-906,241.59	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 USD / EUR EX.RATE 1.0137291 WITH BNP PARIBAS	912,356.190	11 Jul 22				0.00	912,356.19	912,356.19	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1975895 WITH BNP PARIBAS	91,535.000	11 Mar 22				0.00	91,535.00	91,535.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / MXN EX.RATE 0.0478209 WITH BNP PARIBAS	329,540.000	11 Mar 22				0.00	329,540.00	329,540.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 IDR / USD EX.RATE 14688.0 WITH BNP PARIBAS	-37,203.540	12 Aug 22				0.00	-37,203.54	-37,203.54	0.00
FX DEAL TRANSACTED ON 13 DEC 2022 COP / USD EX.RATE 4791.57 WITH BNP PARIBAS	-872,561.910	13 Dec 22				0.00	-872,561.91	-872,561.91	0.00
FX DEAL TRANSACTED ON 14 DEC 2022 HUF / USD EX.RATE 379.32 WITH BNP PARIBAS	-393,897.000	14 Dec 22				0.00	-393,897.00	-393,897.00	0.00
FX DEAL TRANSACTED ON 14 DEC 2022 USD / HUF EX.RATE 0.0026117 WITH BNP PARIBAS	393,897.000	14 Dec 22				0.00	393,897.00	393,897.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 IDR / USD EX.RATE 14328.6 WITH BNP PARIBAS	-79,763.000	14 Feb 22				0.00	-79,763.00	-79,763.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	79,763.000	14 Feb 22				0.00	79,763.00	79,763.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 EUR / USD EX.RATE 0.9956961 WITH BNP PARIBAS	-198,855.860	14 Jul 22				0.00	-198,855.86	-198,855.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 14 JUL 2022 HUF / USD EX.RATE 407.35983 WITH BNP PARIBAS	-43,020.930	14 Jul 22				0.00	-43,020.93	-43,020.93	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 USD / EUR EX.RATE 1.0054953 WITH BNP PARIBAS	199,088.070	14 Jul 22				0.00	199,088.07	199,088.07	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 USD / HUF EX.RATE 0.0023957 WITH BNP PARIBAS	41,983.830	14 Jul 22				0.00	41,983.83	41,983.83	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 ZAR / USD EX.RATE 17.0722322 WITH BNP PARIBAS	-63,319.200	14 Jul 22				0.00	-63,319.20	-63,319.20	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 HUF / USD EX.RATE 380.94351 WITH BNP PARIBAS	-40,289.440	14 Jun 22				0.00	-40,289.44	-40,289.44	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 USD / CLP EX.RATE 0.0011583 WITH BNP PARIBAS	959,598.300	14 Jun 22				0.00	959,598.30	959,598.30	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 USD / HUF EX.RATE 0.002612 WITH BNP PARIBAS	40,089.080	14 Jun 22				0.00	40,089.08	40,089.08	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 COP / USD EX.RATE 3800.85 WITH BNP PARIBAS	-1,100,001.710	14 Mar 22				0.00	-1,100,001.71	-1,100,001.71	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 IDR / USD EX.RATE 14342.5 WITH BNP PARIBAS	-165,660.000	14 Mar 22				0.00	-165,660.00	-165,660.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / BRL EX.RATE 0.1961672 WITH BNP PARIBAS	561,000.000	14 Mar 22				0.00	561,000.00	561,000.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	61,524.190	14 Mar 22				0.00	61,524.19	61,524.19	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	165,660.000	14 Mar 22				0.00	165,660.00	165,660.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / INR EX.RATE 0.0130534 WITH BNP PARIBAS	551,931.080	14 Mar 22				0.00	551,931.08	551,931.08	0.00
FX DEAL TRANSACTED ON 15 FEB 2022 IDR / USD EX.RATE 14269.9 WITH BNP PARIBAS	-99,908.000	15 Feb 22				0.00	-99,908.00	-99,908.00	0.00
FX DEAL TRANSACTED ON 15 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	99,908.000	15 Feb 22				0.00	99,908.00	99,908.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 15 MAR 2022 USD / BRL EX.RATE 0.1938382 WITH BNP PARIBAS	746,000.000	15 Mar 22				0.00	746,000.00	746,000.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 HUF / USD EX.RATE 382.0096 WITH BNP PARIBAS	-11,518.040	16 Dec 22				0.00	-11,518.04	-11,518.04	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / HUF EX.RATE 0.0026051 WITH BNP PARIBAS	11,462.270	16 Dec 22				0.00	11,462.27	11,462.27	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 CAD / USD EX.RATE 1.26864 WITH BNP PARIBAS	-320,027.750	16 Feb 22				0.00	-320,027.75	-320,027.75	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 HUF / USD EX.RATE 311.64197 WITH BNP PARIBAS	-54,357.250	16 Feb 22				0.00	-54,357.25	-54,357.25	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14267.2 WITH BNP PARIBAS	-100,100.000	16 Feb 22				0.00	-100,100.00	-100,100.00	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH BNP PARIBAS	-61,649.650	16 Feb 22				0.00	-61,649.65	-61,649.65	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / CAD EX.RATE 0.7881057 WITH BNP PARIBAS	319,970.900	16 Feb 22				0.00	319,970.90	319,970.90	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BNP PARIBAS	166,407.910	16 Feb 22				0.00	166,407.91	166,407.91	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	100,100.000	16 Feb 22				0.00	100,100.00	100,100.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 IDR / USD EX.RATE 14311.0 WITH BNP PARIBAS	-165,671.580	16 Mar 22				0.00	-165,671.58	-165,671.58	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	179,482.170	16 Mar 22				0.00	179,482.17	179,482.17	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 IDR / USD EX.RATE 14745.0 WITH BNP PARIBAS	-131,682.000	17 May 22				0.00	-131,682.00	-131,682.00	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 USD / IDR EX.RATE 0.0000683 WITH BNP PARIBAS	131,682.000	17 May 22				0.00	131,682.00	131,682.00	0.00
FX DEAL TRANSACTED ON 18 FEB 2022 IDR / USD EX.RATE 14339.0 WITH BNP PARIBAS	-179,045.530	18 Feb 22				0.00	-179,045.53	-179,045.53	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 JAN 2022 CLP / USD EX.RATE 823.67 WITH BNP PARIBAS	-1,005,803.300	18 Jan 22				0.00	-1,005,803.30	-1,005,803.30	0.00
FX DEAL TRANSACTED ON 18 JAN 2022 USD / CLP EX.RATE 0.0012143 WITH BNP PARIBAS	1,005,998.710	18 Jan 22				0.00	1,005,998.71	1,005,998.71	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / IDR EX.RATE 0.0000697 WITH BNP PARIBAS	99,591.820	18 Mar 22				0.00	99,591.82	99,591.82	0.00
FX DEAL TRANSACTED ON 18 MAY 2022 INR / USD EX.RATE 77.5716 WITH BNP PARIBAS	-703,870.790	18 May 22				0.00	-703,870.79	-703,870.79	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BNP PARIBAS	-164,867.460	19 Jan 22				0.00	-164,867.46	-164,867.46	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH BNP PARIBAS	181,111.300	19 Jan 22				0.00	181,111.30	181,111.30	0.00
FX DEAL TRANSACTED ON 19 JUL 2022 PEN / USD EX.RATE 3.8704 WITH BNP PARIBAS	-75,356.310	19 Jul 22				0.00	-75,356.31	-75,356.31	0.00
FX DEAL TRANSACTED ON 20 MAY 2022 USD / IDR EX.RATE 0.0000682 WITH BNP PARIBAS	30,540.820	20 May 22				0.00	30,540.82	30,540.82	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 MXN / USD EX.RATE 20.537216 WITH BNP PARIBAS	-270,776.720	21 Jan 22				0.00	-270,776.72	-270,776.72	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 USD / MXN EX.RATE 0.0480176 WITH BNP PARIBAS	267,025.630	21 Jan 22				0.00	267,025.63	267,025.63	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 USD / RUB EX.RATE 0.0130539 WITH BNP PARIBAS	67,239.390	21 Jan 22				0.00	67,239.39	67,239.39	0.00
FX DEAL TRANSACTED ON 22 FEB 2022 IDR / USD EX.RATE 14362.0 WITH BNP PARIBAS	-99,399.540	22 Feb 22				0.00	-99,399.54	-99,399.54	0.00
FX DEAL TRANSACTED ON 22 MAR 2022 EUR / USD EX.RATE 0.9084683 WITH BNP PARIBAS	-324,722.400	22 Mar 22				0.00	-324,722.40	-324,722.40	0.00
FX DEAL TRANSACTED ON 22 MAR 2022 USD / EUR EX.RATE 1.1003131 WITH BNP PARIBAS	324,592.360	22 Mar 22				0.00	324,592.36	324,592.36	0.00
FX DEAL TRANSACTED ON 23 MAY 2022 USD / COP EX.RATE 0.0002506 WITH BNP PARIBAS	1,047,897.030	23 May 22				0.00	1,047,897.03	1,047,897.03	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 24 MAR 2022 USD / INR EX.RATE 0.0129986 WITH BNP PARIBAS	350,106.000	24 Mar 22				0.00	350,106.00	350,106.00	0.00
FX DEAL TRANSACTED ON 24 MAR 2022 USD / INR EX.RATE 0.0130047 WITH BNP PARIBAS	359,789.000	24 Mar 22				0.00	359,789.00	359,789.00	0.00
FX DEAL TRANSACTED ON 24 MAR 2022 USD / PLN EX.RATE 0.2293344 WITH BNP PARIBAS	45,482.000	24 Mar 22				0.00	45,482.00	45,482.00	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 USD / PEN EX.RATE 0.2554735 WITH BNP PARIBAS	74,511.170	25 Jul 22				0.00	74,511.17	74,511.17	0.00
FX DEAL TRANSACTED ON 25 OCT 2022 IDR / USD EX.RATE 15662.0 WITH BNP PARIBAS	-98,658.000	25 Oct 22				0.00	-98,658.00	-98,658.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2022 USD / IDR EX.RATE 0.000064 WITH BNP PARIBAS	98,658.000	25 Oct 22				0.00	98,658.00	98,658.00	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 CLP / USD EX.RATE 801.52 WITH BNP PARIBAS	-1,033,598.660	27 Jan 22				0.00	-1,033,598.66	-1,033,598.66	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 USD / CLP EX.RATE 0.001256 WITH BNP PARIBAS	1,040,504.900	27 Jan 22				0.00	1,040,504.90	1,040,504.90	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 INR / USD EX.RATE 75.4775 WITH BNP PARIBAS	-560,202.280	28 Jan 22				0.00	-560,202.28	-560,202.28	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 USD / INR EX.RATE 0.0133014 WITH BNP PARIBAS	560,202.280	28 Jan 22				0.00	560,202.28	560,202.28	0.00
FX DEAL TRANSACTED ON 28 MAR 2022 CAD / USD EX.RATE 1.2480295 WITH BNP PARIBAS	-166,662.730	28 Mar 22				0.00	-166,662.73	-166,662.73	0.00
FX DEAL TRANSACTED ON 28 MAR 2022 USD / CAD EX.RATE 0.8011563 WITH BNP PARIBAS	166,640.510	28 Mar 22				0.00	166,640.51	166,640.51	0.00
FX DEAL TRANSACTED ON 28 OCT 2022 EUR / USD EX.RATE 1.0054575 WITH BNP PARIBAS	-78,571.200	28 Oct 22				0.00	-78,571.20	-78,571.20	0.00
FX DEAL TRANSACTED ON 28 OCT 2022 USD / EUR EX.RATE 0.9968117 WITH BNP PARIBAS	78,748.120	28 Oct 22				0.00	78,748.12	78,748.12	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 MXN / USD EX.RATE 20.5581 WITH BNP PARIBAS	-267,534.450	28 Sep 22				0.00	-267,534.45	-267,534.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

5500 Supplemental Schedules

1 JAN 22 - 31 DEC 22

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.084226 WITH BNP PARIBAS	474,890.990	28 Sep 22				0.00	474,890.99	474,890.99	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / MXN EX.RATE 0.0494074 WITH BNP PARIBAS	271,740.470	28 Sep 22				0.00	271,740.47	271,740.47	0.00
FX DEAL TRANSACTED ON 29 JUN 2022 GBP / USD EX.RATE 0.8217094 WITH BNP PARIBAS	-799,552.770	29 Jun 22				0.00	-799,552.77	-799,552.77	0.00
FX DEAL TRANSACTED ON 29 JUN 2022 USD / GBP EX.RATE 1.2169164 WITH BNP PARIBAS	799,514.070	29 Jun 22				0.00	799,514.07	799,514.07	0.00
FX DEAL TRANSACTED ON 30 DEC 2022 EUR / USD EX.RATE 0.9341089 WITH BNP PARIBAS	-996,671.810	30 Dec 22				0.00	-996,671.81	-996,671.81	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 EUR / USD EX.RATE 0.955495 WITH BNP PARIBAS	-324,439.180	30 Jun 22				0.00	-324,439.18	-324,439.18	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 GBP / USD EX.RATE 0.823418 WITH BNP PARIBAS	-2,817,524.000	30 Jun 22				0.00	-2,817,524.00	-2,817,524.00	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 USD / GBP EX.RATE 1.2150331 WITH BNP PARIBAS	2,818,876.790	30 Jun 22				0.00	2,818,876.79	2,818,876.79	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 USD / NOK EX.RATE 0.1010497 WITH BNP PARIBAS	272,000.000	30 Jun 22				0.00	272,000.00	272,000.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 CLP / USD EX.RATE 803.88 WITH BNP PARIBAS	-1,030,564.260	31 Jan 22				0.00	-1,030,564.26	-1,030,564.26	0.00
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH BNP PARIBAS	-1,953,146.250	31 Mar 22				0.00	-1,953,146.25	-1,953,146.25	0.00
Total BNP PARIBAS PARIS							.000.00	318,207.86	318,207.86

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 03 OCT 2022 AUD / USD EX.RATE 1.5454971 WITH CITIBANK N.A.	894,000.000	3 Oct 22				0.00	578,454.65	571,400.12	-7,054.53
FX DEAL TRANSACTED ON 03 OCT 2022 USD / AUD EX.RATE 0.6468574 WITH CITIBANK N.A.	-894,000.000	3 Oct 22				0.00	-578,290.52	-581,055.33	-2,764.81
Brazilian real - BRL									
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1977653 WITH CITIBANK N.A.	-2,348,567.270	11 Mar 22				0.00	-464,465.00	-499,865.33	-35,400.33
FX DEAL TRANSACTED ON 19 AUG 2022 BRL / USD EX.RATE 5.26035 WITH CITIBANK N.A.	1,221,273.980	19 Aug 22				0.00	232,165.92	235,571.63	3,405.71
FX DEAL TRANSACTED ON 19 AUG 2022 USD / BRL EX.RATE 0.1916259 WITH CITIBANK N.A.	-1,221,273.980	19 Aug 22				0.00	-234,027.78	-234,209.55	-181.77
FX DEAL TRANSACTED ON 19 JUL 2022 BRL / USD EX.RATE 5.43875 WITH CITIBANK N.A.	1,221,273.980	19 Jul 22				0.00	224,550.49	234,209.55	9,659.06
FX DEAL TRANSACTED ON 19 JUL 2022 USD / BRL EX.RATE 0.1855288 WITH CITIBANK N.A.	-1,221,273.980	19 Jul 22				0.00	-226,581.44	-237,692.12	-11,110.68
FX DEAL TRANSACTED ON 19 MAY 2022 BRL / USD EX.RATE 4.97545 WITH CITIBANK N.A.	1,221,273.980	19 May 22				0.00	245,460.00	230,738.16	-14,721.84
FX DEAL TRANSACTED ON 19 MAY 2022 USD / BRL EX.RATE 0.2028398 WITH CITIBANK N.A.	-1,221,273.980	19 May 22				0.00	-247,722.92	-254,729.26	-7,006.34
FX DEAL TRANSACTED ON 21 SEP 2022 BRL / USD EX.RATE 5.2485 WITH CITIBANK N.A.	1,221,273.980	21 Sep 22				0.00	232,690.10	231,266.64	-1,423.46
FX DEAL TRANSACTED ON 21 SEP 2022 USD / BRL EX.RATE 0.1943635 WITH CITIBANK N.A.	-1,221,273.980	21 Sep 22				0.00	-237,371.04	-235,571.63	1,799.41
FX DEAL TRANSACTED ON 29 JUL 2022 BRL / USD EX.RATE 5.1884 WITH CITIBANK N.A.	1,221,273.980	29 Jul 22				0.00	235,385.47	237,692.12	2,306.65

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 JUN 2022 USD / BRL EX.RATE 0.1909126 WITH CITIBANK N.A.	-1,221,273.980	30 Jun 22				0.00	-233,156.54	-230,738.16	2,418.38
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH CITIBANK N.A.	2,348,567.270	31 Mar 22				0.00	495,708.40	499,865.33	4,156.93
FX DEAL TRANSACTED ON 31 MAY 2022 BRL / USD EX.RATE 4.7289 WITH CITIBANK N.A.	1,221,273.980	31 May 22				0.00	258,257.52	254,729.26	-3,528.26
British pound sterling - GBP									
FX DEAL TRANSACTED ON 03 AUG 2022 USD / GBP EX.RATE 1.21501 WITH CITIBANK N.A.	-589.920	3 Aug 22				0.00	-716.76	-714.42	2.34
FX DEAL TRANSACTED ON 06 DEC 2022 USD / GBP EX.RATE 1.21952 WITH CITIBANK N.A.	-50.380	6 Dec 22				0.00	-61.44	-61.44	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 USD / GBP EX.RATE 1.35323 WITH CITIBANK N.A.	-30,053.030	9 Feb 22				0.00	-40,668.66	-40,921.71	-253.05
FX DEAL TRANSACTED ON 16 AUG 2022 USD / GBP EX.RATE 1.2058181 WITH CITIBANK N.A.	-22,273.630	16 Aug 22				0.00	-26,857.95	-26,937.73	-79.78
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 12 AUG 2022 USD / CAD EX.RATE 0.7823869 WITH CITIBANK N.A.	-53,317.020	12 Aug 22				0.00	-41,714.54	-41,660.43	54.11
FX DEAL TRANSACTED ON 18 AUG 2022 USD / CAD EX.RATE 0.7726065 WITH CITIBANK N.A.	-9,851.360	18 Aug 22				0.00	-7,611.22	-7,622.24	-11.02
FX DEAL TRANSACTED ON 18 AUG 2022 USD / CAD EX.RATE 0.7751938 WITH CITIBANK N.A.	-54,413.030	18 Aug 22				0.00	-42,180.64	-42,100.69	79.95
Chilean peso - CLP									
FX DEAL TRANSACTED ON 04 OCT 2022 CLP / USD EX.RATE 952.85 WITH CITIBANK N.A.	828,450,000.000	4 Oct 22				0.00	869,444.30	971,557.07	102,112.77

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 OCT 2022 USD / CLP EX.RATE 0.0010672 WITH CITIBANK N.A.	-828,450,000.000	4 Oct 22				0.00	-884,151.55	-854,054.56	30,096.99
FX DEAL TRANSACTED ON 17 OCT 2022 CLP / USD EX.RATE 950.72 WITH CITIBANK N.A.	828,450,000.000	17 Oct 22				0.00	871,392.21	854,054.56	-17,337.65
FX DEAL TRANSACTED ON 20 DEC 2022 CLP / USD EX.RATE 894.5 WITH CITIBANK N.A.	833,294,195.000	20 Dec 22				0.00	931,575.40	972,217.46	40,642.06
FX DEAL TRANSACTED ON 20 DEC 2022 USD / CLP EX.RATE 0.0011241 WITH CITIBANK N.A.	-828,729,476.000	20 Dec 22				0.00	-931,575.40	-971,884.83	-40,309.43
FX DEAL TRANSACTED ON 31 JAN 2022 USD / CLP EX.RATE 0.001244 WITH CITIBANK N.A.	-828,450,000.000	31 Jan 22				0.00	-1,030,564.26	-1,024,675.33	5,888.93
Colombian peso - COP									
FX DEAL TRANSACTED ON 14 MAR 2022 USD / COP EX.RATE 0.0002631 WITH CITIBANK N.A.	-4,180,941,485.840	14 Mar 22				0.00	-1,100,001.71	-1,088,078.46	11,923.25
FX DEAL TRANSACTED ON 19 JAN 2022 COP / USD EX.RATE 4028.75 WITH CITIBANK N.A.	4,180,941,485.840	19 Jan 22				0.00	1,037,776.35	1,088,078.46	50,302.11
FX DEAL TRANSACTED ON 19 JAN 2022 USD / COP EX.RATE 0.0002496 WITH CITIBANK N.A.	-4,180,941,485.840	19 Jan 22				0.00	-1,043,669.87	-1,066,184.57	-22,514.70
FX DEAL TRANSACTED ON 31 JAN 2022 COP / USD EX.RATE 3942.73 WITH CITIBANK N.A.	4,180,941,485.840	31 Jan 22				0.00	1,060,417.90	1,066,184.57	5,766.67
Danish krone - DKK									
FX DEAL TRANSACTED ON 16 MAY 2022 DKK / USD EX.RATE 7.13222 WITH CITIBANK N.A.	117,507.540	16 May 22				0.00	16,475.59	16,637.29	161.70
FX DEAL TRANSACTED ON 18 MAY 2022 DKK / USD EX.RATE 7.10904 WITH CITIBANK N.A.	114,630.440	18 May 22				0.00	16,124.60	16,308.91	184.31
FX DEAL TRANSACTED ON 19 MAY 2022 DKK / USD EX.RATE 7.02921 WITH CITIBANK N.A.	209,489.950	19 May 22				0.00	29,802.77	29,726.48	-76.29
FX DEAL TRANSACTED ON 25 MAR 2022 USD / DKK EX.RATE 0.1476963 WITH CITIBANK N.A.	-492,432.640	25 Mar 22				0.00	-72,730.48	-72,608.76	121.72

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 01 AUG 2022 EUR / USD EX.RATE 0.9770563 WITH CITIBANK N.A.	4,825,000.000	1 Aug 22				0.00	4,938,303.06	4,956,722.93	18,419.87
FX DEAL TRANSACTED ON 01 AUG 2022 USD / EUR EX.RATE 1.0256473 WITH CITIBANK N.A.	-4,825,000.000	1 Aug 22				0.00	-4,948,748.22	-4,794,120.11	154,628.11
FX DEAL TRANSACTED ON 01 FEB 2022 EUR / USD EX.RATE 0.8871875 WITH CITIBANK N.A.	1,324,000.000	1 Feb 22				0.00	1,492,356.40	1,489,367.61	-2,988.79
FX DEAL TRANSACTED ON 01 FEB 2022 USD / EUR EX.RATE 1.1277785 WITH CITIBANK N.A.	-1,324,000.000	1 Feb 22				0.00	-1,493,178.73	-1,475,134.62	18,044.11
FX DEAL TRANSACTED ON 01 JUN 2022 EUR / USD EX.RATE 0.9329168 WITH CITIBANK N.A.	4,768,000.000	1 Jun 22				0.00	5,110,852.10	5,086,264.35	-24,587.75
FX DEAL TRANSACTED ON 01 JUN 2022 EUR / USD EX.RATE 0.9382535 WITH CITIBANK N.A.	13,299.370	1 Jun 22				0.00	14,174.60	14,252.27	77.67
FX DEAL TRANSACTED ON 01 JUN 2022 USD / EUR EX.RATE 1.0736822 WITH CITIBANK N.A.	-4,768,000.000	1 Jun 22				0.00	-5,119,316.73	-4,970,163.38	149,153.35
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.006048 WITH CITIBANK N.A.	2,727,000.000	1 Nov 22				0.00	2,710,606.37	2,692,230.92	-18,375.45
FX DEAL TRANSACTED ON 01 NOV 2022 USD / EUR EX.RATE 0.9960802 WITH CITIBANK N.A.	-2,727,000.000	1 Nov 22				0.00	-2,716,310.71	-2,859,668.61	-143,357.90
FX DEAL TRANSACTED ON 02 MAY 2022 EUR / USD EX.RATE 0.9518716 WITH CITIBANK N.A.	4,940,000.000	2 May 22				0.00	5,189,775.79	5,198,609.51	8,833.72
FX DEAL TRANSACTED ON 02 MAY 2022 USD / EUR EX.RATE 1.0518707 WITH CITIBANK N.A.	-4,940,000.000	2 May 22				0.00	-5,196,241.26	-5,269,745.36	-73,504.10
FX DEAL TRANSACTED ON 07 DEC 2022 USD / EUR EX.RATE 1.05011 WITH CITIBANK N.A.	-56,090.020	7 Dec 22				0.00	-58,900.69	-59,149.74	-249.05
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9186441 WITH CITIBANK N.A.	460,000.000	7 Mar 22				0.00	500,737.97	506,069.03	5,331.06
FX DEAL TRANSACTED ON 09 MAR 2022 USD / EUR EX.RATE 1.1071918 WITH CITIBANK N.A.	-28,295.960	9 Mar 22				0.00	-31,329.05	-31,254.31	74.74

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 AUG 2022 USD / EUR EX.RATE 1.03309 WITH CITIBANK N.A.	-373,761.680	11 Aug 22				0.00	-386,129.45	-382,900.17	3,229.28
FX DEAL TRANSACTED ON 13 JUN 2022 EUR / USD EX.RATE 0.9577646 WITH CITIBANK N.A.	42,166.620	13 Jun 22				0.00	44,026.08	43,948.16	-77.92
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.9436455 WITH CITIBANK N.A.	3,009,602.130	16 Dec 22				0.00	3,189,335.57	3,205,075.86	15,740.29
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.0667742 WITH CITIBANK N.A.	-3,009,602.130	16 Dec 22				0.00	-3,210,565.90	-3,230,993.35	-20,427.45
FX DEAL TRANSACTED ON 17 FEB 2022 EUR / USD EX.RATE 0.8802042 WITH CITIBANK N.A.	54,938.430	17 Feb 22				0.00	62,415.55	62,456.76	41.21
FX DEAL TRANSACTED ON 17 MAY 2022 EUR / USD EX.RATE 0.9490728 WITH CITIBANK N.A.	1,327.460	17 May 22				0.00	1,398.69	1,395.49	-3.20
FX DEAL TRANSACTED ON 18 AUG 2022 EUR / USD EX.RATE 0.9887774 WITH CITIBANK N.A.	25,414.910	18 Aug 22				0.00	25,703.37	25,520.38	-182.99
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9057315 WITH CITIBANK N.A.	3,578,647.130	18 Mar 22				0.00	3,951,112.72	3,937,048.90	-14,063.82
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.1081455 WITH CITIBANK N.A.	-3,578,647.130	18 Mar 22				0.00	-3,965,661.71	-3,762,768.82	202,892.89
FX DEAL TRANSACTED ON 19 DEC 2022 EUR / USD EX.RATE 0.9345318 WITH CITIBANK N.A.	426,201.000	19 Dec 22				0.00	456,058.30	457,553.04	1,494.74
FX DEAL TRANSACTED ON 19 MAY 2022 EUR / USD EX.RATE 0.9446439 WITH CITIBANK N.A.	52,968.010	19 May 22				0.00	56,071.94	55,923.63	-148.31
FX DEAL TRANSACTED ON 19 SEP 2022 EUR / USD EX.RATE 1.0009622 WITH CITIBANK N.A.	462,965.000	19 Sep 22				0.00	462,519.95	445,418.67	-17,101.28
FX DEAL TRANSACTED ON 20 DEC 2022 USD / EUR EX.RATE 1.06218 WITH CITIBANK N.A.	-77,945.380	20 Dec 22				0.00	-82,792.02	-82,735.13	56.89
FX DEAL TRANSACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0114701 WITH CITIBANK N.A.	3,009,602.130	21 Sep 22				0.00	2,975,473.24	2,895,538.47	-79,934.77
FX DEAL TRANSACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.995166 WITH CITIBANK N.A.	-3,009,602.130	21 Sep 22				0.00	-2,995,053.71	-3,205,075.86	-210,022.15

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9486766 WITH CITIBANK N.A.	3,941,966.130	24 Jun 22				0.00	4,155,226.50	4,144,780.61	-10,445.89
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.0608335 WITH CITIBANK N.A.	-3,941,966.130	24 Jun 22				0.00	-4,181,769.73	-3,792,565.96	389,203.77
FX DEAL TRANSACTED ON 27 MAY 2022 USD / EUR EX.RATE 1.0717493 WITH CITIBANK N.A.	-363,319.000	27 May 22				0.00	-389,386.88	-382,011.79	7,375.09
FX DEAL TRANSACTED ON 28 JUN 2022 USD / EUR EX.RATE 1.0525 WITH CITIBANK N.A.	-91,298.060	28 Jun 22				0.00	-96,091.21	-95,666.68	424.53
FX DEAL TRANSACTED ON 28 SEP 2022 USD / EUR EX.RATE 0.9695 WITH CITIBANK N.A.	-476,735.550	28 Sep 22				0.00	-462,195.12	-465,603.80	-3,408.68
FX DEAL TRANSACTED ON 29 AUG 2022 EUR / USD EX.RATE 0.9980925 WITH CITIBANK N.A.	469,399.000	29 Aug 22				0.00	470,296.07	451,608.82	-18,687.25
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 07 JUL 2022 HUF / USD EX.RATE 403.8712 WITH CITIBANK N.A.	21,751,000.000	7 Jul 22				0.00	53,856.28	54,856.21	999.93
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 FEB 2022 JPY / USD EX.RATE 114.367 WITH CITIBANK N.A.	14,508,540.000	2 Feb 22				0.00	126,859.50	126,276.51	-582.99
FX DEAL TRANSACTED ON 04 FEB 2022 JPY / USD EX.RATE 115.226 WITH CITIBANK N.A.	7,253,646.000	4 Feb 22				0.00	62,951.47	63,045.03	93.56
FX DEAL TRANSACTED ON 05 OCT 2022 USD / JPY EX.RATE 0.0069777 WITH CITIBANK N.A.	-63,057,559.000	5 Oct 22				0.00	-439,997.77	-472,872.58	-32,874.81
FX DEAL TRANSACTED ON 08 JUL 2022 USD / JPY EX.RATE 0.0073321 WITH CITIBANK N.A.	-1,047,630.000	8 Jul 22				0.00	-7,681.30	-7,622.18	59.12
FX DEAL TRANSACTED ON 11 FEB 2022 USD / JPY EX.RATE 0.0086319 WITH CITIBANK N.A.	-53,602,645.000	11 Feb 22				0.00	-462,691.55	-442,850.67	19,840.88
FX DEAL TRANSACTED ON 13 APR 2022 USD / JPY EX.RATE 0.0079493 WITH CITIBANK N.A.	-9,142,425.000	13 Apr 22				0.00	-72,675.44	-72,613.68	61.76

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 DEC 2022 USD / JPY EX.RATE 0.0074114 WITH CITIBANK N.A.	-8,691,215.000	13 Dec 22				0.00	-64,414.20	-64,455.76	-41.56
FX DEAL TRANSACTED ON 13 MAY 2022 USD / JPY EX.RATE 0.0077412 WITH CITIBANK N.A.	-8,527,704.000	13 May 22				0.00	-66,014.63	-66,072.94	-58.31
FX DEAL TRANSACTED ON 16 DEC 2022 JPY / USD EX.RATE 136.674 WITH CITIBANK N.A.	399,501,239.000	16 Dec 22				0.00	2,923,022.95	2,995,884.81	72,861.86
FX DEAL TRANSACTED ON 16 DEC 2022 USD / JPY EX.RATE 0.0074072 WITH CITIBANK N.A.	-399,501,239.000	16 Dec 22				0.00	-2,959,205.31	-3,063,323.88	-104,118.57
FX DEAL TRANSACTED ON 18 MAR 2022 JPY / USD EX.RATE 119.215 WITH CITIBANK N.A.	384,833,169.000	18 Mar 22				0.00	3,228,059.97	3,179,388.38	-48,671.59
FX DEAL TRANSACTED ON 18 MAR 2022 USD / JPY EX.RATE 0.0084076 WITH CITIBANK N.A.	-384,833,169.000	18 Mar 22				0.00	-3,235,541.76	-2,824,152.71	411,389.05
FX DEAL TRANSACTED ON 19 APR 2022 USD / JPY EX.RATE 0.0077731 WITH CITIBANK N.A.	-8,881,344.000	19 Apr 22				0.00	-69,035.47	-69,551.23	-515.76
FX DEAL TRANSACTED ON 21 SEP 2022 JPY / USD EX.RATE 144.124 WITH CITIBANK N.A.	336,443,680.000	21 Sep 22				0.00	2,334,404.26	2,324,549.56	-9,854.70
FX DEAL TRANSACTED ON 21 SEP 2022 USD / JPY EX.RATE 0.0070068 WITH CITIBANK N.A.	-336,443,680.000	21 Sep 22				0.00	-2,357,385.35	-2,523,012.22	-165,626.87
FX DEAL TRANSACTED ON 22 AUG 2022 JPY / USD EX.RATE 137.108 WITH CITIBANK N.A.	20,793,007.000	22 Aug 22				0.00	151,654.22	152,609.23	955.01
FX DEAL TRANSACTED ON 23 AUG 2022 JPY / USD EX.RATE 137.607 WITH CITIBANK N.A.	7,453,582.000	23 Aug 22				0.00	54,165.72	54,499.19	333.47
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 134.3638 WITH CITIBANK N.A.	48,389,489.000	24 Jun 22				0.00	360,137.84	334,331.63	-25,806.21
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 135.195 WITH CITIBANK N.A.	384,833,169.000	24 Jun 22				0.00	2,846,504.45	2,824,152.71	-22,351.74
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0073967 WITH CITIBANK N.A.	-48,389,489.000	24 Jun 22				0.00	-357,923.66	-355,113.12	2,810.54
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0074425 WITH CITIBANK N.A.	-384,833,169.000	24 Jun 22				0.00	-2,864,113.47	-2,658,881.19	205,232.28

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 JAN 2022 JPY / USD EX.RATE 115.30606 WITH CITIBANK N.A.	317,134,383.000	27 Jan 22				0.00	2,750,370.47	2,620,079.17	-130,291.30
FX DEAL TRANSACTED ON 29 JUN 2022 JPY / USD EX.RATE 136.92 WITH CITIBANK N.A.	9,004,799.000	29 Jun 22				0.00	65,766.86	66,282.43	515.57
FX DEAL TRANSACTED ON 29 SEP 2022 USD / JPY EX.RATE 0.0069266 WITH CITIBANK N.A.	-14,594,362.000	29 Sep 22				0.00	-101,089.99	-100,828.09	261.90
Mexican peso - MXN									
FX DEAL TRANSACTED ON 01 MAR 2022 MXN / USD EX.RATE 20.4967076 WITH CITIBANK	488,000.000	1 Mar 22				0.00	23,808.70	23,785.15	-23.55
FX DEAL TRANSACTED ON 01 MAR 2022 USD / MXN EX.RATE 0.0478624 WITH CITIBANK N.A.	-488,000.000	1 Mar 22				0.00	-23,356.87	-23,666.34	-309.47
FX DEAL TRANSACTED ON 07 SEP 2022 MXN / USD EX.RATE 20.387992 WITH CITIBANK N.A.	17,105,427.410	7 Sep 22				0.00	838,995.20	869,443.30	30,448.10
FX DEAL TRANSACTED ON 07 SEP 2022 USD / MXN EX.RATE 0.0498448 WITH CITIBANK N.A.	-17,105,427.410	7 Sep 22				0.00	-852,616.20	-855,046.92	-2,430.72
FX DEAL TRANSACTED ON 08 MAR 2022 USD / MXN EX.RATE 0.0466766 WITH CITIBANK N.A.	-10,585,169.920	8 Mar 22				0.00	-494,080.00	-504,873.12	-10,793.12
FX DEAL TRANSACTED ON 10 MAR 2022 MXN / USD EX.RATE 20.987622 WITH CITIBANK N.A.	11,589,000.000	10 Mar 22				0.00	552,182.62	554,816.16	2,633.54
FX DEAL TRANSACTED ON 10 MAR 2022 USD / MXN EX.RATE 0.0468664 WITH CITIBANK N.A.	-11,589,000.000	10 Mar 22				0.00	-543,134.63	-562,027.16	-18,892.53
FX DEAL TRANSACTED ON 16 MAR 2022 MXN / USD EX.RATE 20.76 WITH CITIBANK N.A.	23,276,000.000	16 Mar 22				0.00	1,121,194.61	1,132,211.31	11,016.70
FX DEAL TRANSACTED ON 16 MAR 2022 USD / MXN EX.RATE 0.0473875 WITH CITIBANK N.A.	-23,276,000.000	16 Mar 22				0.00	-1,102,992.05	-1,128,806.98	-25,814.93
FX DEAL TRANSACTED ON 29 DEC 2022 MXN / USD EX.RATE 19.618247 WITH CITIBANK N.A.	5,500,000.000	29 Dec 22				0.00	280,351.25	278,260.53	-2,090.72
FX DEAL TRANSACTED ON 29 DEC 2022 USD / MXN EX.RATE 0.0517286 WITH CITIBANK N.A.	-5,500,000.000	29 Dec 22				0.00	-284,507.41	-284,664.36	-156.95

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 15 MAR 2022 ILS / USD EX.RATE 3.280198 WITH CITIBANK N.A.	152,000.000	15 Mar 22				0.00	46,338.67	43,754.86	-2,583.81
FX DEAL TRANSACTED ON 15 MAR 2022 USD / ILS EX.RATE 0.3039676 WITH CITIBANK N.A.	-152,000.000	15 Mar 22				0.00	-46,203.08	-46,343.58	-140.50
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 DEC 2022 NOK / USD EX.RATE 9.802376 WITH CITIBANK N.A.	1,030,000.000	1 Dec 22				0.00	105,076.57	105,652.40	575.83
FX DEAL TRANSACTED ON 01 DEC 2022 USD / NOK EX.RATE 0.1023029 WITH CITIBANK N.A.	-1,030,000.000	1 Dec 22				0.00	-105,371.97	-104,755.17	616.80
FX DEAL TRANSACTED ON 25 MAR 2022 NOK / USD EX.RATE 8.621518 WITH CITIBANK N.A.	16,820,581.620	25 Mar 22				0.00	1,951,000.00	1,734,661.78	-216,338.22
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 01 AUG 2022 PEN / USD EX.RATE 3.8846 WITH CITIBANK N.A.	907,422.660	1 Aug 22				0.00	233,594.88	231,169.87	-2,425.01
FX DEAL TRANSACTED ON 01 SEP 2022 PEN / USD EX.RATE 3.8765 WITH CITIBANK N.A.	720,779.200	1 Sep 22				0.00	185,935.56	181,209.57	-4,725.99
FX DEAL TRANSACTED ON 01 SEP 2022 USD / PEN EX.RATE 0.2583979 WITH CITIBANK N.A.	-720,779.200	1 Sep 22				0.00	-186,247.86	-186,931.34	-683.48
FX DEAL TRANSACTED ON 03 FEB 2022 PEN / USD EX.RATE 3.8615 WITH CITIBANK N.A.	350,042.440	3 Feb 22				0.00	90,649.34	90,391.85	-257.49
FX DEAL TRANSACTED ON 03 MAY 2022 PEN / USD EX.RATE 3.8195 WITH CITIBANK N.A.	429,120.120	3 May 22				0.00	112,349.82	112,730.55	380.73
FX DEAL TRANSACTED ON 04 AUG 2022 USD / PEN EX.RATE 0.2572877 WITH CITIBANK N.A.	-907,422.660	4 Aug 22				0.00	-233,468.66	-233,078.87	389.79

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 FEB 2022 PEN / USD EX.RATE 3.8783 WITH CITIBANK N.A.	1,111,369.600	4 Feb 22				0.00	286,561.02	294,168.77	7,607.75
FX DEAL TRANSACTED ON 04 FEB 2022 USD / PEN EX.RATE 0.2519019 WITH CITIBANK N.A.	-1,111,369.600	4 Feb 22				0.00	-279,956.07	-281,616.06	-1,659.99
FX DEAL TRANSACTED ON 07 JUL 2022 PEN / USD EX.RATE 3.9007 WITH CITIBANK N.A.	429,120.120	7 Jul 22				0.00	110,011.05	110,012.47	1.42
FX DEAL TRANSACTED ON 07 JUL 2022 USD / PEN EX.RATE 0.2570166 WITH CITIBANK N.A.	-429,120.120	7 Jul 22				0.00	-110,290.97	-108,547.32	1,743.65
FX DEAL TRANSACTED ON 11 JUL 2022 PEN / USD EX.RATE 3.9441 WITH CITIBANK N.A.	291,659.080	11 Jul 22				0.00	73,948.20	74,771.92	823.72
FX DEAL TRANSACTED ON 11 JUL 2022 USD / PEN EX.RATE 0.2538522 WITH CITIBANK N.A.	-291,659.080	11 Jul 22				0.00	-74,038.30	-74,406.62	-368.32
FX DEAL TRANSACTED ON 12 APR 2022 USD / PEN EX.RATE 0.2702411 WITH CITIBANK N.A.	-2,020,773.680	12 Apr 22				0.00	-546,096.01	-541,269.00	4,827.01
FX DEAL TRANSACTED ON 12 JUL 2022 PEN / USD EX.RATE 3.9904 WITH CITIBANK N.A.	907,422.660	12 Jul 22				0.00	227,401.43	233,078.87	5,677.44
FX DEAL TRANSACTED ON 12 JUL 2022 USD / PEN EX.RATE 0.2507585 WITH CITIBANK N.A.	-907,422.660	12 Jul 22				0.00	-227,543.99	-231,169.87	-3,625.88
FX DEAL TRANSACTED ON 12 OCT 2022 PEN / USD EX.RATE 3.9844 WITH CITIBANK N.A.	144,838.240	12 Oct 22				0.00	36,351.33	36,282.58	-68.75
FX DEAL TRANSACTED ON 13 APR 2022 PEN / USD EX.RATE 3.7766 WITH CITIBANK N.A.	429,120.120	13 Apr 22				0.00	113,626.04	108,547.32	-5,078.72
FX DEAL TRANSACTED ON 13 APR 2022 USD / PEN EX.RATE 0.2666382 WITH CITIBANK N.A.	-429,120.120	13 Apr 22				0.00	-114,419.82	-112,730.55	1,689.27
FX DEAL TRANSACTED ON 13 DEC 2022 USD / PEN EX.RATE 0.2611853 WITH CITIBANK N.A.	-720,779.200	13 Dec 22				0.00	-188,256.90	-187,947.64	309.26
FX DEAL TRANSACTED ON 14 SEP 2022 PEN / USD EX.RATE 3.8591 WITH CITIBANK N.A.	720,779.200	14 Sep 22				0.00	186,773.91	186,931.34	157.43
FX DEAL TRANSACTED ON 16 AUG 2022 USD / PEN EX.RATE 0.2587724 WITH CITIBANK N.A.	-720,779.200	16 Aug 22				0.00	-186,517.75	-187,444.21	-926.46

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 MAR 2022 PEN / USD EX.RATE 3.7328 WITH CITIBANK N.A.	2,020,773.680	16 Mar 22				0.00	541,356.00	541,269.00	-87.00
FX DEAL TRANSACTED ON 16 SEP 2022 PEN / USD EX.RATE 3.9086 WITH CITIBANK N.A.	720,779.200	16 Sep 22				0.00	184,408.54	187,947.64	3,539.10
FX DEAL TRANSACTED ON 16 SEP 2022 USD / PEN EX.RATE 0.257732 WITH CITIBANK N.A.	-720,779.200	16 Sep 22				0.00	-185,767.84	-181,209.57	4,558.27
FX DEAL TRANSACTED ON 18 OCT 2022 PEN / USD EX.RATE 3.9863 WITH CITIBANK N.A.	1,111,369.600	18 Oct 22				0.00	278,797.28	281,616.06	2,818.78
FX DEAL TRANSACTED ON 18 OCT 2022 USD / PEN EX.RATE 0.2489916 WITH CITIBANK N.A.	-1,111,369.600	18 Oct 22				0.00	-276,721.68	-290,713.50	-13,991.82
FX DEAL TRANSACTED ON 20 JUL 2022 PEN / USD EX.RATE 3.9013 WITH CITIBANK N.A.	720,779.200	20 Jul 22				0.00	184,753.59	187,444.21	2,690.62
FX DEAL TRANSACTED ON 20 JUL 2022 USD / PEN EX.RATE 0.2566867 WITH CITIBANK N.A.	-720,779.200	20 Jul 22				0.00	-185,014.43	-184,784.38	230.05
FX DEAL TRANSACTED ON 20 MAY 2022 PEN / USD EX.RATE 3.7385 WITH CITIBANK N.A.	291,659.080	20 May 22				0.00	78,015.00	77,881.67	-133.33
FX DEAL TRANSACTED ON 22 JUN 2022 USD / PEN EX.RATE 0.2679816 WITH CITIBANK N.A.	-291,659.080	22 Jun 22				0.00	-78,159.26	-77,881.67	277.59
FX DEAL TRANSACTED ON 25 JUL 2022 PEN / USD EX.RATE 3.9143 WITH CITIBANK N.A.	291,659.080	25 Jul 22				0.00	74,511.17	74,406.62	-104.55
FX DEAL TRANSACTED ON 26 JUL 2022 PEN / USD EX.RATE 3.9186 WITH CITIBANK N.A.	610,022.540	26 Jul 22				0.00	155,673.59	155,024.79	-648.80
FX DEAL TRANSACTED ON 26 SEP 2022 PEN / USD EX.RATE 4.0075 WITH CITIBANK N.A.	144,838.240	26 Sep 22				0.00	36,141.79	37,690.27	1,548.48
FX DEAL TRANSACTED ON 26 SEP 2022 USD / PEN EX.RATE 0.2531646 WITH CITIBANK N.A.	-144,838.240	26 Sep 22				0.00	-36,667.91	-36,282.58	385.33
FX DEAL TRANSACTED ON 28 JAN 2022 PEN / USD EX.RATE 3.8483 WITH CITIBANK N.A.	610,022.540	28 Jan 22				0.00	158,517.41	157,526.80	-990.61
FX DEAL TRANSACTED ON 28 JAN 2022 USD / PEN EX.RATE 0.2560295 WITH CITIBANK N.A.	-610,022.540	28 Jan 22				0.00	-156,183.76	-155,024.79	1,158.97

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Polish zloty - PLN									
FX DEAL TRANSACTED ON 16 AUG 2022 PLN / USD EX.RATE 4.630577 WITH CITIBANK N.A.	53,000.000	16 Aug 22				0.00	11,445.66	11,503.73	58.07
FX DEAL TRANSACTED ON 16 AUG 2022 USD / PLN EX.RATE 0.2137213 WITH CITIBANK N.A.	-53,000.000	16 Aug 22				0.00	-11,327.23	-10,757.16	570.07
Russian ruble - RUB									
FX DEAL TRANSACTED ON 02 FEB 2022 RUB / USD EX.RATE 78.3783 WITH CITIBANK N.A.	251,515.960	2 Feb 22				0.00	3,209.00	4,089.69	880.69
FX DEAL TRANSACTED ON 02 FEB 2022 USD / RUB EX.RATE 0.0130811 WITH CITIBANK N.A.	-245,316.180	2 Feb 22				0.00	-3,209.00	-3,212.31	-3.31
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.0084746 WITH CITIBANK N.A.	-160,480.000	3 Mar 22				0.00	-1,360.00	-2,609.43	-1,249.43
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.009009 WITH CITIBANK N.A.	-476,745.000	3 Mar 22				0.00	-4,295.00	-5,796.29	-1,501.29
FX DEAL TRANSACTED ON 11 JAN 2022 RUB / USD EX.RATE 76.6821 WITH CITIBANK N.A.	192,778.800	11 Jan 22				0.00	2,514.00	2,343.82	-170.18
FX DEAL TRANSACTED ON 11 JAN 2022 USD / RUB EX.RATE 0.013312 WITH CITIBANK N.A.	-188,851.680	11 Jan 22				0.00	-2,514.00	-2,442.23	71.77
FX DEAL TRANSACTED ON 17 FEB 2022 RUB / USD EX.RATE 76.2358 WITH CITIBANK N.A.	245,316.180	17 Feb 22				0.00	3,217.86	3,212.31	-5.55
FX DEAL TRANSACTED ON 17 MAR 2022 RUB / USD EX.RATE 104.5147 WITH CITIBANK N.A.	16,415,416.020	17 Mar 22				0.00	157,063.23	160,935.45	3,872.22
FX DEAL TRANSACTED ON 20 APR 2022 RUB / USD EX.RATE 77.887 WITH CITIBANK N.A.	283,966.200	20 Apr 22				0.00	3,645.87	3,452.48	-193.39
FX DEAL TRANSACTED ON 20 MAY 2022 USD / RUB EX.RATE 0.0172251 WITH CITIBANK N.A.	-91,035.960	20 May 22				0.00	-1,568.10	-1,480.26	87.84
FX DEAL TRANSACTED ON 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH CITIBANK N.A.	48,518,117.340	21 Jan 22				0.00	633,352.79	627,436.78	-5,916.01

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 29 SEP 2022 USD / SGD EX.RATE 0.6975009 WITH CITIBANK N.A.	-39,112.680	29 Sep 22				0.00	-27,281.13	-27,258.12	23.01
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 AUG 2022 USD / ZAR EX.RATE 0.0609425 WITH CITIBANK N.A.	-1,167,493.240	12 Aug 22				0.00	-71,150.00	-67,626.86	3,523.14
FX DEAL TRANSACTED ON 12 AUG 2022 ZAR / USD EX.RATE 16.2675 WITH CITIBANK N.A.	1,157,432.630	12 Aug 22				0.00	71,150.00	70,532.15	-617.85
FX DEAL TRANSACTED ON 21 JUL 2022 USD / ZAR EX.RATE 0.0580383 WITH CITIBANK N.A.	-1,404,331.670	21 Jul 22				0.00	-81,505.03	-82,275.02	-769.99
FX DEAL TRANSACTED ON 21 JUL 2022 ZAR / USD EX.RATE 17.5207 WITH CITIBANK N.A.	1,428,025.180	21 Jul 22				0.00	81,505.03	83,758.33	2,253.30
FX DEAL TRANSACTED ON 30 MAR 2022 USD / ZAR EX.RATE 0.068389 WITH CITIBANK N.A.	-29,533,000.000	30 Mar 22				0.00	-2,019,730.90	-1,837,057.77	182,673.13
FX DEAL TRANSACTED ON 30 MAR 2022 ZAR / USD EX.RATE 14.475469 WITH CITIBANK N.A.	29,533,000.000	30 Mar 22				0.00	2,040,210.23	2,043,452.69	3,242.46
Swedish krona - SEK									
FX DEAL TRANSACTED ON 16 DEC 2022 SEK / USD EX.RATE 10.39853 WITH CITIBANK N.A.	9,666,025.000	16 Dec 22				0.00	929,556.87	924,916.51	-4,640.36
FX DEAL TRANSACTED ON 16 DEC 2022 USD / SEK EX.RATE 0.0967199 WITH CITIBANK N.A.	-9,666,025.000	16 Dec 22				0.00	-934,897.33	-932,264.92	2,632.41
FX DEAL TRANSACTED ON 18 MAR 2022 SEK / USD EX.RATE 9.44097 WITH CITIBANK N.A.	9,666,025.000	18 Mar 22				0.00	1,023,838.12	1,022,232.39	-1,605.73
FX DEAL TRANSACTED ON 18 MAR 2022 USD / SEK EX.RATE 0.1061737 WITH CITIBANK N.A.	-9,666,025.000	18 Mar 22				0.00	-1,026,277.24	-953,990.74	72,286.50

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 SEP 2022 SEK / USD EX.RATE 11.01165 WITH CITIBANK N.A.	9,666,025.000	21 Sep 22				0.00	877,799.88	853,621.44	-24,178.44
FX DEAL TRANSACTED ON 21 SEP 2022 USD / SEK EX.RATE 0.0912304 WITH CITIBANK N.A.	-9,666,025.000	21 Sep 22				0.00	-881,835.69	-924,916.51	-43,080.82
FX DEAL TRANSACTED ON 24 JUN 2022 SEK / USD EX.RATE 10.13321 WITH CITIBANK N.A.	9,666,025.000	24 Jun 22				0.00	953,895.66	953,990.74	95.08
FX DEAL TRANSACTED ON 24 JUN 2022 USD / SEK EX.RATE 0.099053 WITH CITIBANK N.A.	-9,666,025.000	24 Jun 22				0.00	-957,448.34	-853,621.44	103,826.90
FX DEAL TRANSACTED ON 27 JAN 2022 SEK / USD EX.RATE 9.350033 WITH CITIBANK N.A.	6,532,139.000	27 Jan 22				0.00	698,622.03	690,807.65	-7,814.38
Swiss franc - CHF									
FX DEAL TRANSACTED ON 28 SEP 2022 USD / CHF EX.RATE 1.0250208 WITH CITIBANK N.A.	-31,835.550	28 Sep 22				0.00	-32,632.10	-32,452.14	179.96
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2022 EUR / USD EX.RATE 0.9770563 WITH CITIBANK N.A.	-4,938,303.060	1 Aug 22				0.00	-4,938,303.06	-4,938,303.06	0.00
FX DEAL TRANSACTED ON 01 AUG 2022 PEN / USD EX.RATE 3.8846 WITH CITIBANK N.A.	-233,594.880	1 Aug 22				0.00	-233,594.88	-233,594.88	0.00
FX DEAL TRANSACTED ON 01 AUG 2022 USD / EUR EX.RATE 1.0256473 WITH CITIBANK N.A.	4,948,748.220	1 Aug 22				0.00	4,948,748.22	4,948,748.22	0.00
FX DEAL TRANSACTED ON 01 DEC 2022 NOK / USD EX.RATE 9.802376 WITH CITIBANK N.A.	-105,076.570	1 Dec 22				0.00	-105,076.57	-105,076.57	0.00
FX DEAL TRANSACTED ON 01 DEC 2022 USD / NOK EX.RATE 0.1023029 WITH CITIBANK N.A.	105,371.970	1 Dec 22				0.00	105,371.97	105,371.97	0.00
FX DEAL TRANSACTED ON 01 FEB 2022 EUR / USD EX.RATE 0.8871875 WITH CITIBANK N.A.	-1,492,356.400	1 Feb 22				0.00	-1,492,356.40	-1,492,356.40	0.00
FX DEAL TRANSACTED ON 01 FEB 2022 USD / EUR EX.RATE 1.1277785 WITH CITIBANK N.A.	1,493,178.730	1 Feb 22				0.00	1,493,178.73	1,493,178.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 JUN 2022 EUR / USD EX.RATE 0.9329168 WITH CITIBANK N.A.	-5,110,852.100	1 Jun 22				0.00	-5,110,852.10	-5,110,852.10	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 EUR / USD EX.RATE 0.9382535 WITH CITIBANK N.A.	-14,174.600	1 Jun 22				0.00	-14,174.60	-14,174.60	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 USD / EUR EX.RATE 1.0736822 WITH CITIBANK N.A.	5,119,316.730	1 Jun 22				0.00	5,119,316.73	5,119,316.73	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 MXN / USD EX.RATE 20.4967076 WITH CITIBANK	-23,808.700	1 Mar 22				0.00	-23,808.70	-23,808.70	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / MXN EX.RATE 0.0478624 WITH CITIBANK N.A.	23,356.870	1 Mar 22				0.00	23,356.87	23,356.87	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.006048 WITH CITIBANK N.A.	-2,710,606.370	1 Nov 22				0.00	-2,710,606.37	-2,710,606.37	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 USD / EUR EX.RATE 0.9960802 WITH CITIBANK N.A.	2,716,310.710	1 Nov 22				0.00	2,716,310.71	2,716,310.71	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 PEN / USD EX.RATE 3.8765 WITH CITIBANK N.A.	-185,935.560	1 Sep 22				0.00	-185,935.56	-185,935.56	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 USD / PEN EX.RATE 0.2583979 WITH CITIBANK N.A.	186,247.860	1 Sep 22				0.00	186,247.86	186,247.86	0.00
FX DEAL TRANSACTED ON 02 FEB 2022 JPY / USD EX.RATE 114.367 WITH CITIBANK N.A.	-126,859.500	2 Feb 22				0.00	-126,859.50	-126,859.50	0.00
FX DEAL TRANSACTED ON 02 FEB 2022 RUB / USD EX.RATE 78.3783 WITH CITIBANK N.A.	-3,209.000	2 Feb 22				0.00	-3,209.00	-3,209.00	0.00
FX DEAL TRANSACTED ON 02 FEB 2022 USD / RUB EX.RATE 0.0130811 WITH CITIBANK N.A.	3,209.000	2 Feb 22				0.00	3,209.00	3,209.00	0.00
FX DEAL TRANSACTED ON 02 MAY 2022 EUR / USD EX.RATE 0.9518716 WITH CITIBANK N.A.	-5,189,775.790	2 May 22				0.00	-5,189,775.79	-5,189,775.79	0.00
FX DEAL TRANSACTED ON 02 MAY 2022 USD / EUR EX.RATE 1.0518707 WITH CITIBANK N.A.	5,196,241.260	2 May 22				0.00	5,196,241.26	5,196,241.26	0.00
FX DEAL TRANSACTED ON 03 AUG 2022 USD / GBP EX.RATE 1.21501 WITH CITIBANK N.A.	716.760	3 Aug 22				0.00	716.76	716.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 03 FEB 2022 PEN / USD EX.RATE 3.8615 WITH CITIBANK N.A.	-90,649.340	3 Feb 22				0.00	-90,649.34	-90,649.34	0.00
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.0084746 WITH CITIBANK N.A.	1,360.000	3 Mar 22				0.00	1,360.00	1,360.00	0.00
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.009009 WITH CITIBANK N.A.	4,295.000	3 Mar 22				0.00	4,295.00	4,295.00	0.00
FX DEAL TRANSACTED ON 03 MAY 2022 PEN / USD EX.RATE 3.8195 WITH CITIBANK N.A.	-112,349.820	3 May 22				0.00	-112,349.82	-112,349.82	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 AUD / USD EX.RATE 1.5454971 WITH CITIBANK N.A.	-578,454.650	3 Oct 22				0.00	-578,454.65	-578,454.65	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 USD / AUD EX.RATE 0.6468574 WITH CITIBANK N.A.	578,290.520	3 Oct 22				0.00	578,290.52	578,290.52	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 USD / PEN EX.RATE 0.2572877 WITH CITIBANK N.A.	233,468.660	4 Aug 22				0.00	233,468.66	233,468.66	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 JPY / USD EX.RATE 115.226 WITH CITIBANK N.A.	-62,951.470	4 Feb 22				0.00	-62,951.47	-62,951.47	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 PEN / USD EX.RATE 3.8783 WITH CITIBANK N.A.	-286,561.020	4 Feb 22				0.00	-286,561.02	-286,561.02	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 USD / PEN EX.RATE 0.2519019 WITH CITIBANK N.A.	279,956.070	4 Feb 22				0.00	279,956.07	279,956.07	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 CLP / USD EX.RATE 952.85 WITH CITIBANK N.A.	-869,444.300	4 Oct 22				0.00	-869,444.30	-869,444.30	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 USD / CLP EX.RATE 0.0010672 WITH CITIBANK N.A.	884,151.550	4 Oct 22				0.00	884,151.55	884,151.55	0.00
FX DEAL TRANSACTED ON 05 OCT 2022 USD / JPY EX.RATE 0.0069777 WITH CITIBANK N.A.	439,997.770	5 Oct 22				0.00	439,997.77	439,997.77	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 USD / GBP EX.RATE 1.21952 WITH CITIBANK N.A.	61.440	6 Dec 22				0.00	61.44	61.44	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 USD / EUR EX.RATE 1.05011 WITH CITIBANK N.A.	58,900.690	7 Dec 22				0.00	58,900.69	58,900.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 JUL 2022 HUF / USD EX.RATE 403.8712 WITH CITIBANK N.A.	-53,856.280	7 Jul 22				0.00	-53,856.28	-53,856.28	0.00
FX DEAL TRANSACTED ON 07 JUL 2022 PEN / USD EX.RATE 3.9007 WITH CITIBANK N.A.	-110,011.050	7 Jul 22				0.00	-110,011.05	-110,011.05	0.00
FX DEAL TRANSACTED ON 07 JUL 2022 USD / PEN EX.RATE 0.2570166 WITH CITIBANK N.A.	110,290.970	7 Jul 22				0.00	110,290.97	110,290.97	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9186441 WITH CITIBANK N.A.	-500,737.970	7 Mar 22				0.00	-500,737.97	-500,737.97	0.00
FX DEAL TRANSACTED ON 07 SEP 2022 MXN / USD EX.RATE 20.387992 WITH CITIBANK N.A.	-838,995.200	7 Sep 22				0.00	-838,995.20	-838,995.20	0.00
FX DEAL TRANSACTED ON 07 SEP 2022 USD / MXN EX.RATE 0.0498448 WITH CITIBANK N.A.	852,616.200	7 Sep 22				0.00	852,616.20	852,616.20	0.00
FX DEAL TRANSACTED ON 08 JUL 2022 USD / JPY EX.RATE 0.0073321 WITH CITIBANK N.A.	7,681.300	8 Jul 22				0.00	7,681.30	7,681.30	0.00
FX DEAL TRANSACTED ON 08 MAR 2022 USD / MXN EX.RATE 0.0466766 WITH CITIBANK N.A.	494,080.000	8 Mar 22				0.00	494,080.00	494,080.00	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 USD / GBP EX.RATE 1.35323 WITH CITIBANK N.A.	40,668.660	9 Feb 22				0.00	40,668.66	40,668.66	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 USD / EUR EX.RATE 1.1071918 WITH CITIBANK N.A.	31,329.050	9 Mar 22				0.00	31,329.05	31,329.05	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 MXN / USD EX.RATE 20.987622 WITH CITIBANK N.A.	-552,182.620	10 Mar 22				0.00	-552,182.62	-552,182.62	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 USD / MXN EX.RATE 0.0468664 WITH CITIBANK N.A.	543,134.630	10 Mar 22				0.00	543,134.63	543,134.63	0.00
FX DEAL TRANSACTED ON 11 AUG 2022 USD / EUR EX.RATE 1.03309 WITH CITIBANK N.A.	386,129.450	11 Aug 22				0.00	386,129.45	386,129.45	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / JPY EX.RATE 0.0086319 WITH CITIBANK N.A.	462,691.550	11 Feb 22				0.00	462,691.55	462,691.55	0.00
FX DEAL TRANSACTED ON 11 JAN 2022 RUB / USD EX.RATE 76.6821 WITH CITIBANK N.A.	-2,514.000	11 Jan 22				0.00	-2,514.00	-2,514.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 JAN 2022 USD / RUB EX.RATE 0.013312 WITH CITIBANK N.A.	2,514.000	11 Jan 22				0.00	2,514.00	2,514.00	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 PEN / USD EX.RATE 3.9441 WITH CITIBANK N.A.	-73,948.200	11 Jul 22				0.00	-73,948.20	-73,948.20	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 USD / PEN EX.RATE 0.2538522 WITH CITIBANK N.A.	74,038.300	11 Jul 22				0.00	74,038.30	74,038.30	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1977653 WITH CITIBANK N.A.	464,465.000	11 Mar 22				0.00	464,465.00	464,465.00	0.00
FX DEAL TRANSACTED ON 12 APR 2022 USD / PEN EX.RATE 0.2702411 WITH CITIBANK N.A.	546,096.010	12 Apr 22				0.00	546,096.01	546,096.01	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / CAD EX.RATE 0.7823869 WITH CITIBANK N.A.	41,714.540	12 Aug 22				0.00	41,714.54	41,714.54	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / ZAR EX.RATE 0.0609425 WITH CITIBANK N.A.	71,150.000	12 Aug 22				0.00	71,150.00	71,150.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 ZAR / USD EX.RATE 16.2675 WITH CITIBANK N.A.	-71,150.000	12 Aug 22				0.00	-71,150.00	-71,150.00	0.00
FX DEAL TRANSACTED ON 12 JUL 2022 PEN / USD EX.RATE 3.9904 WITH CITIBANK N.A.	-227,401.430	12 Jul 22				0.00	-227,401.43	-227,401.43	0.00
FX DEAL TRANSACTED ON 12 JUL 2022 USD / PEN EX.RATE 0.2507585 WITH CITIBANK N.A.	227,543.990	12 Jul 22				0.00	227,543.99	227,543.99	0.00
FX DEAL TRANSACTED ON 12 OCT 2022 PEN / USD EX.RATE 3.9844 WITH CITIBANK N.A.	-36,351.330	12 Oct 22				0.00	-36,351.33	-36,351.33	0.00
FX DEAL TRANSACTED ON 13 APR 2022 PEN / USD EX.RATE 3.7766 WITH CITIBANK N.A.	-113,626.040	13 Apr 22				0.00	-113,626.04	-113,626.04	0.00
FX DEAL TRANSACTED ON 13 APR 2022 USD / JPY EX.RATE 0.0079493 WITH CITIBANK N.A.	72,675.440	13 Apr 22				0.00	72,675.44	72,675.44	0.00
FX DEAL TRANSACTED ON 13 APR 2022 USD / PEN EX.RATE 0.2666382 WITH CITIBANK N.A.	114,419.820	13 Apr 22				0.00	114,419.82	114,419.82	0.00
FX DEAL TRANSACTED ON 13 DEC 2022 USD / JPY EX.RATE 0.0074114 WITH CITIBANK N.A.	64,414.200	13 Dec 22				0.00	64,414.20	64,414.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 DEC 2022 USD / PEN EX.RATE 0.2611853 WITH CITIBANK N.A.	188,256.900	13 Dec 22				0.00	188,256.90	188,256.90	0.00
FX DEAL TRANSACTED ON 13 JUN 2022 EUR / USD EX.RATE 0.9577646 WITH CITIBANK N.A.	-44,026.080	13 Jun 22				0.00	-44,026.08	-44,026.08	0.00
FX DEAL TRANSACTED ON 13 MAY 2022 USD / JPY EX.RATE 0.0077412 WITH CITIBANK N.A.	66,014.630	13 May 22				0.00	66,014.63	66,014.63	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / COP EX.RATE 0.0002631 WITH CITIBANK N.A.	1,100,001.710	14 Mar 22				0.00	1,100,001.71	1,100,001.71	0.00
FX DEAL TRANSACTED ON 14 SEP 2022 PEN / USD EX.RATE 3.8591 WITH CITIBANK N.A.	-186,773.910	14 Sep 22				0.00	-186,773.91	-186,773.91	0.00
FX DEAL TRANSACTED ON 15 MAR 2022 ILS / USD EX.RATE 3.280198 WITH CITIBANK N.A.	-46,338.670	15 Mar 22				0.00	-46,338.67	-46,338.67	0.00
FX DEAL TRANSACTED ON 15 MAR 2022 USD / ILS EX.RATE 0.3039676 WITH CITIBANK N.A.	46,203.080	15 Mar 22				0.00	46,203.08	46,203.08	0.00
FX DEAL TRANSACTED ON 16 AUG 2022 PLN / USD EX.RATE 4.630577 WITH CITIBANK N.A.	-11,445.660	16 Aug 22				0.00	-11,445.66	-11,445.66	0.00
FX DEAL TRANSACTED ON 16 AUG 2022 USD / GBP EX.RATE 1.2058181 WITH CITIBANK N.A.	26,857.950	16 Aug 22				0.00	26,857.95	26,857.95	0.00
FX DEAL TRANSACTED ON 16 AUG 2022 USD / PEN EX.RATE 0.2587724 WITH CITIBANK N.A.	186,517.750	16 Aug 22				0.00	186,517.75	186,517.75	0.00
FX DEAL TRANSACTED ON 16 AUG 2022 USD / PLN EX.RATE 0.2137213 WITH CITIBANK N.A.	11,327.230	16 Aug 22				0.00	11,327.23	11,327.23	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.9436455 WITH CITIBANK N.A.	-3,189,335.570	16 Dec 22				0.00	-3,189,335.57	-3,189,335.57	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 JPY / USD EX.RATE 136.674 WITH CITIBANK N.A.	-2,923,022.950	16 Dec 22				0.00	-2,923,022.95	-2,923,022.95	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 SEK / USD EX.RATE 10.39853 WITH CITIBANK N.A.	-929,556.870	16 Dec 22				0.00	-929,556.87	-929,556.87	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.0667742 WITH CITIBANK N.A.	3,210,565.900	16 Dec 22				0.00	3,210,565.90	3,210,565.90	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 DEC 2022 USD / JPY EX.RATE 0.0074072 WITH CITIBANK N.A.	2,959,205.310	16 Dec 22				0.00	2,959,205.31	2,959,205.31	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / SEK EX.RATE 0.0967199 WITH CITIBANK N.A.	934,897.330	16 Dec 22				0.00	934,897.33	934,897.33	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 MXN / USD EX.RATE 20.76 WITH CITIBANK N.A.	-1,121,194.610	16 Mar 22				0.00	-1,121,194.61	-1,121,194.61	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 PEN / USD EX.RATE 3.7328 WITH CITIBANK N.A.	-541,356.000	16 Mar 22				0.00	-541,356.00	-541,356.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 USD / MXN EX.RATE 0.0473875 WITH CITIBANK N.A.	1,102,992.050	16 Mar 22				0.00	1,102,992.05	1,102,992.05	0.00
FX DEAL TRANSACTED ON 16 MAY 2022 DKK / USD EX.RATE 7.13222 WITH CITIBANK N.A.	-16,475.590	16 May 22				0.00	-16,475.59	-16,475.59	0.00
FX DEAL TRANSACTED ON 16 SEP 2022 PEN / USD EX.RATE 3.9086 WITH CITIBANK N.A.	-184,408.540	16 Sep 22				0.00	-184,408.54	-184,408.54	0.00
FX DEAL TRANSACTED ON 16 SEP 2022 USD / PEN EX.RATE 0.257732 WITH CITIBANK N.A.	185,767.840	16 Sep 22				0.00	185,767.84	185,767.84	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 EUR / USD EX.RATE 0.8802042 WITH CITIBANK N.A.	-62,415.550	17 Feb 22				0.00	-62,415.55	-62,415.55	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 RUB / USD EX.RATE 76.2358 WITH CITIBANK N.A.	-3,217.860	17 Feb 22				0.00	-3,217.86	-3,217.86	0.00
FX DEAL TRANSACTED ON 17 MAR 2022 RUB / USD EX.RATE 104.5147 WITH CITIBANK N.A.	-157,063.230	17 Mar 22				0.00	-157,063.23	-157,063.23	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 EUR / USD EX.RATE 0.9490728 WITH CITIBANK N.A.	-1,398.690	17 May 22				0.00	-1,398.69	-1,398.69	0.00
FX DEAL TRANSACTED ON 17 OCT 2022 CLP / USD EX.RATE 950.72 WITH CITIBANK N.A.	-871,392.210	17 Oct 22				0.00	-871,392.21	-871,392.21	0.00
FX DEAL TRANSACTED ON 18 AUG 2022 EUR / USD EX.RATE 0.9887774 WITH CITIBANK N.A.	-25,703.370	18 Aug 22				0.00	-25,703.37	-25,703.37	0.00
FX DEAL TRANSACTED ON 18 AUG 2022 USD / CAD EX.RATE 0.7726065 WITH CITIBANK N.A.	7,611.220	18 Aug 22				0.00	7,611.22	7,611.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 AUG 2022 USD / CAD EX.RATE 0.7751938 WITH CITIBANK N.A.	42,180.640	18 Aug 22				0.00	42,180.64	42,180.64	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9057315 WITH CITIBANK N.A.	-3,951,112.720	18 Mar 22				0.00	-3,951,112.72	-3,951,112.72	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 JPY / USD EX.RATE 119.215 WITH CITIBANK N.A.	-3,228,059.970	18 Mar 22				0.00	-3,228,059.97	-3,228,059.97	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 SEK / USD EX.RATE 9.44097 WITH CITIBANK N.A.	-1,023,838.120	18 Mar 22				0.00	-1,023,838.12	-1,023,838.12	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.1081455 WITH CITIBANK N.A.	3,965,661.710	18 Mar 22				0.00	3,965,661.71	3,965,661.71	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / JPY EX.RATE 0.0084076 WITH CITIBANK N.A.	3,235,541.760	18 Mar 22				0.00	3,235,541.76	3,235,541.76	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / SEK EX.RATE 0.1061737 WITH CITIBANK N.A.	1,026,277.240	18 Mar 22				0.00	1,026,277.24	1,026,277.24	0.00
FX DEAL TRANSACTED ON 18 MAY 2022 DKK / USD EX.RATE 7.10904 WITH CITIBANK N.A.	-16,124.600	18 May 22				0.00	-16,124.60	-16,124.60	0.00
FX DEAL TRANSACTED ON 18 OCT 2022 PEN / USD EX.RATE 3.9863 WITH CITIBANK N.A.	-278,797.280	18 Oct 22				0.00	-278,797.28	-278,797.28	0.00
FX DEAL TRANSACTED ON 18 OCT 2022 USD / PEN EX.RATE 0.2489916 WITH CITIBANK N.A.	276,721.680	18 Oct 22				0.00	276,721.68	276,721.68	0.00
FX DEAL TRANSACTED ON 19 APR 2022 USD / JPY EX.RATE 0.0077731 WITH CITIBANK N.A.	69,035.470	19 Apr 22				0.00	69,035.47	69,035.47	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 BRL / USD EX.RATE 5.26035 WITH CITIBANK N.A.	-232,165.920	19 Aug 22				0.00	-232,165.92	-232,165.92	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 USD / BRL EX.RATE 0.1916259 WITH CITIBANK N.A.	234,027.780	19 Aug 22				0.00	234,027.78	234,027.78	0.00
FX DEAL TRANSACTED ON 19 DEC 2022 EUR / USD EX.RATE 0.9345318 WITH CITIBANK N.A.	-456,058.300	19 Dec 22				0.00	-456,058.30	-456,058.30	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 COP / USD EX.RATE 4028.75 WITH CITIBANK N.A.	-1,037,776.350	19 Jan 22				0.00	-1,037,776.35	-1,037,776.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 JAN 2022 USD / COP EX.RATE 0.0002496 WITH CITIBANK N.A.	1,043,669.870	19 Jan 22				0.00	1,043,669.87	1,043,669.87	0.00
FX DEAL TRANSACTED ON 19 JUL 2022 BRL / USD EX.RATE 5.43875 WITH CITIBANK N.A.	-224,550.490	19 Jul 22				0.00	-224,550.49	-224,550.49	0.00
FX DEAL TRANSACTED ON 19 JUL 2022 USD / BRL EX.RATE 0.1855288 WITH CITIBANK N.A.	226,581.440	19 Jul 22				0.00	226,581.44	226,581.44	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 BRL / USD EX.RATE 4.97545 WITH CITIBANK N.A.	-245,460.000	19 May 22				0.00	-245,460.00	-245,460.00	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 DKK / USD EX.RATE 7.02921 WITH CITIBANK N.A.	-29,802.770	19 May 22				0.00	-29,802.77	-29,802.77	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 EUR / USD EX.RATE 0.9446439 WITH CITIBANK N.A.	-56,071.940	19 May 22				0.00	-56,071.94	-56,071.94	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 USD / BRL EX.RATE 0.2028398 WITH CITIBANK N.A.	247,722.920	19 May 22				0.00	247,722.92	247,722.92	0.00
FX DEAL TRANSACTED ON 19 SEP 2022 EUR / USD EX.RATE 1.0009622 WITH CITIBANK N.A.	-462,519.950	19 Sep 22				0.00	-462,519.95	-462,519.95	0.00
FX DEAL TRANSACTED ON 20 APR 2022 RUB / USD EX.RATE 77.887 WITH CITIBANK N.A.	-3,645.870	20 Apr 22				0.00	-3,645.87	-3,645.87	0.00
FX DEAL TRANSACTED ON 20 DEC 2022 CLP / USD EX.RATE 894.5 WITH CITIBANK N.A.	-931,575.400	20 Dec 22				0.00	-931,575.40	-931,575.40	0.00
FX DEAL TRANSACTED ON 20 DEC 2022 USD / CLP EX.RATE 0.0011241 WITH CITIBANK N.A.	931,575.400	20 Dec 22				0.00	931,575.40	931,575.40	0.00
FX DEAL TRANSACTED ON 20 DEC 2022 USD / EUR EX.RATE 1.06218 WITH CITIBANK N.A.	82,792.020	20 Dec 22				0.00	82,792.02	82,792.02	0.00
FX DEAL TRANSACTED ON 20 JUL 2022 PEN / USD EX.RATE 3.9013 WITH CITIBANK N.A.	-184,753.590	20 Jul 22				0.00	-184,753.59	-184,753.59	0.00
FX DEAL TRANSACTED ON 20 JUL 2022 USD / PEN EX.RATE 0.2566867 WITH CITIBANK N.A.	185,014.430	20 Jul 22				0.00	185,014.43	185,014.43	0.00
FX DEAL TRANSACTED ON 20 MAY 2022 PEN / USD EX.RATE 3.7385 WITH CITIBANK N.A.	-78,015.000	20 May 22				0.00	-78,015.00	-78,015.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 MAY 2022 USD / RUB EX.RATE 0.0172251 WITH CITIBANK N.A.	1,568.100	20 May 22				0.00	1,568.10	1,568.10	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH CITIBANK N.A.	-633,352.790	21 Jan 22				0.00	-633,352.79	-633,352.79	0.00
FX DEAL TRANSACTED ON 21 JUL 2022 USD / ZAR EX.RATE 0.0580383 WITH CITIBANK N.A.	81,505.030	21 Jul 22				0.00	81,505.03	81,505.03	0.00
FX DEAL TRANSACTED ON 21 JUL 2022 ZAR / USD EX.RATE 17.5207 WITH CITIBANK N.A.	-81,505.030	21 Jul 22				0.00	-81,505.03	-81,505.03	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 BRL / USD EX.RATE 5.2485 WITH CITIBANK N.A.	-232,690.100	21 Sep 22				0.00	-232,690.10	-232,690.10	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0114701 WITH CITIBANK N.A.	-2,975,473.240	21 Sep 22				0.00	-2,975,473.24	-2,975,473.24	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 JPY / USD EX.RATE 144.124 WITH CITIBANK N.A.	-2,334,404.260	21 Sep 22				0.00	-2,334,404.26	-2,334,404.26	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 SEK / USD EX.RATE 11.01165 WITH CITIBANK N.A.	-877,799.880	21 Sep 22				0.00	-877,799.88	-877,799.88	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / BRL EX.RATE 0.1943635 WITH CITIBANK N.A.	237,371.040	21 Sep 22				0.00	237,371.04	237,371.04	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.995166 WITH CITIBANK N.A.	2,995,053.710	21 Sep 22				0.00	2,995,053.71	2,995,053.71	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / JPY EX.RATE 0.0070068 WITH CITIBANK N.A.	2,357,385.350	21 Sep 22				0.00	2,357,385.35	2,357,385.35	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / SEK EX.RATE 0.0912304 WITH CITIBANK N.A.	881,835.690	21 Sep 22				0.00	881,835.69	881,835.69	0.00
FX DEAL TRANSACTED ON 22 AUG 2022 JPY / USD EX.RATE 137.108 WITH CITIBANK N.A.	-151,654.220	22 Aug 22				0.00	-151,654.22	-151,654.22	0.00
FX DEAL TRANSACTED ON 22 JUN 2022 USD / PEN EX.RATE 0.2679816 WITH CITIBANK N.A.	78,159.260	22 Jun 22				0.00	78,159.26	78,159.26	0.00
FX DEAL TRANSACTED ON 23 AUG 2022 JPY / USD EX.RATE 137.607 WITH CITIBANK N.A.	-54,165.720	23 Aug 22				0.00	-54,165.72	-54,165.72	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9486766 WITH CITIBANK N.A.	-4,155,226.500	24 Jun 22				0.00	-4,155,226.50	-4,155,226.50	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 134.3638 WITH CITIBANK N.A.	-360,137.840	24 Jun 22				0.00	-360,137.84	-360,137.84	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 135.195 WITH CITIBANK N.A.	-2,846,504.450	24 Jun 22				0.00	-2,846,504.45	-2,846,504.45	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 SEK / USD EX.RATE 10.13321 WITH CITIBANK N.A.	-953,895.660	24 Jun 22				0.00	-953,895.66	-953,895.66	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.0608335 WITH CITIBANK N.A.	4,181,769.730	24 Jun 22				0.00	4,181,769.73	4,181,769.73	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0073967 WITH CITIBANK N.A.	357,923.660	24 Jun 22				0.00	357,923.66	357,923.66	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0074425 WITH CITIBANK N.A.	2,864,113.470	24 Jun 22				0.00	2,864,113.47	2,864,113.47	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / SEK EX.RATE 0.099053 WITH CITIBANK N.A.	957,448.340	24 Jun 22				0.00	957,448.34	957,448.34	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 PEN / USD EX.RATE 3.9143 WITH CITIBANK N.A.	-74,511.170	25 Jul 22				0.00	-74,511.17	-74,511.17	0.00
FX DEAL TRANSACTED ON 25 MAR 2022 NOK / USD EX.RATE 8.621518 WITH CITIBANK N.A.	-1,951,000.000	25 Mar 22				0.00	-1,951,000.00	-1,951,000.00	0.00
FX DEAL TRANSACTED ON 25 MAR 2022 USD / DKK EX.RATE 0.1476963 WITH CITIBANK N.A.	72,730.480	25 Mar 22				0.00	72,730.48	72,730.48	0.00
FX DEAL TRANSACTED ON 26 JUL 2022 PEN / USD EX.RATE 3.9186 WITH CITIBANK N.A.	-155,673.590	26 Jul 22				0.00	-155,673.59	-155,673.59	0.00
FX DEAL TRANSACTED ON 26 SEP 2022 PEN / USD EX.RATE 4.0075 WITH CITIBANK N.A.	-36,141.790	26 Sep 22				0.00	-36,141.79	-36,141.79	0.00
FX DEAL TRANSACTED ON 26 SEP 2022 USD / PEN EX.RATE 0.2531646 WITH CITIBANK N.A.	36,667.910	26 Sep 22				0.00	36,667.91	36,667.91	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 JPY / USD EX.RATE 115.30606 WITH CITIBANK N.A.	-2,750,370.470	27 Jan 22				0.00	-2,750,370.47	-2,750,370.47	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 JAN 2022 SEK / USD EX.RATE 9.350033 WITH CITIBANK N.A.	-698,622.030	27 Jan 22				0.00	-698,622.03	-698,622.03	0.00
FX DEAL TRANSACTED ON 27 MAY 2022 USD / EUR EX.RATE 1.0717493 WITH CITIBANK N.A.	389,386.880	27 May 22				0.00	389,386.88	389,386.88	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 PEN / USD EX.RATE 3.8483 WITH CITIBANK N.A.	-158,517.410	28 Jan 22				0.00	-158,517.41	-158,517.41	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 USD / PEN EX.RATE 0.2560295 WITH CITIBANK N.A.	156,183.760	28 Jan 22				0.00	156,183.76	156,183.76	0.00
FX DEAL TRANSACTED ON 28 JUN 2022 USD / EUR EX.RATE 1.0525 WITH CITIBANK N.A.	96,091.210	28 Jun 22				0.00	96,091.21	96,091.21	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / CHF EX.RATE 1.0250208 WITH CITIBANK N.A.	32,632.100	28 Sep 22				0.00	32,632.10	32,632.10	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / EUR EX.RATE 0.9695 WITH CITIBANK N.A.	462,195.120	28 Sep 22				0.00	462,195.12	462,195.12	0.00
FX DEAL TRANSACTED ON 29 AUG 2022 EUR / USD EX.RATE 0.9980925 WITH CITIBANK N.A.	-470,296.070	29 Aug 22				0.00	-470,296.07	-470,296.07	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 MXN / USD EX.RATE 19.618247 WITH CITIBANK N.A.	-280,351.250	29 Dec 22				0.00	-280,351.25	-280,351.25	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 USD / MXN EX.RATE 0.0517286 WITH CITIBANK N.A.	284,507.410	29 Dec 22				0.00	284,507.41	284,507.41	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 BRL / USD EX.RATE 5.1884 WITH CITIBANK N.A.	-235,385.470	29 Jul 22				0.00	-235,385.47	-235,385.47	0.00
FX DEAL TRANSACTED ON 29 JUN 2022 JPY / USD EX.RATE 136.92 WITH CITIBANK N.A.	-65,766.860	29 Jun 22				0.00	-65,766.86	-65,766.86	0.00
FX DEAL TRANSACTED ON 29 SEP 2022 USD / JPY EX.RATE 0.0069266 WITH CITIBANK N.A.	101,089.990	29 Sep 22				0.00	101,089.99	101,089.99	0.00
FX DEAL TRANSACTED ON 29 SEP 2022 USD / SGD EX.RATE 0.6975009 WITH CITIBANK N.A.	27,281.130	29 Sep 22				0.00	27,281.13	27,281.13	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 USD / BRL EX.RATE 0.1909126 WITH CITIBANK N.A.	233,156.540	30 Jun 22				0.00	233,156.54	233,156.54	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 MAR 2022 USD / ZAR EX.RATE 0.068389 WITH CITIBANK N.A.	2,019,730.900	30 Mar 22				0.00	2,019,730.90	2,019,730.90	0.00
FX DEAL TRANSACTED ON 30 MAR 2022 ZAR / USD EX.RATE 14.475469 WITH CITIBANK N.A.	-2,040,210.230	30 Mar 22				0.00	-2,040,210.23	-2,040,210.23	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 COP / USD EX.RATE 3942.73 WITH CITIBANK N.A.	-1,060,417.900	31 Jan 22				0.00	-1,060,417.90	-1,060,417.90	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 USD / CLP EX.RATE 0.001244 WITH CITIBANK N.A.	1,030,564.260	31 Jan 22				0.00	1,030,564.26	1,030,564.26	0.00
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH CITIBANK N.A.	-495,708.400	31 Mar 22				0.00	-495,708.40	-495,708.40	0.00
FX DEAL TRANSACTED ON 31 MAY 2022 BRL / USD EX.RATE 4.7289 WITH CITIBANK N.A.	-258,257.520	31 May 22				0.00	-258,257.52	-258,257.52	0.00
Total CITIBANK N.A.							.000.00	674,668.93	674,668.93
HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 06 JAN 2022 AUD / USD EX.RATE 1.3948385 WITH HSBC BANK	1,219,000.000	6 Jan 22				0.00	873,936.33	872,621.21	-1,315.12
FX DEAL TRANSACTED ON 06 JAN 2022 USD / AUD EX.RATE 0.7169558 WITH HSBC BANK	-1,219,000.000	6 Jan 22				0.00	-873,969.12	-867,135.68	6,833.44
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 16 DEC 2022 CAD / USD EX.RATE 1.368509 WITH HSBC BANK USA,	2,338,081.000	16 Dec 22				0.00	1,708,487.85	1,732,168.47	23,680.62
FX DEAL TRANSACTED ON 16 DEC 2022 USD / CAD EX.RATE 0.731494 WITH HSBC BANK USA,	-2,338,081.000	16 Dec 22				0.00	-1,710,292.24	-1,726,823.22	-16,530.98

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 18 MAR 2022 CAD / USD EX.RATE 1.2618 WITH HSBC BANK USA,	2,338,081.000	18 Mar 22				0.00	1,852,972.74	1,862,048.34	9,075.60
FX DEAL TRANSACTED ON 18 MAR 2022 USD / CAD EX.RATE 0.7925324 WITH HSBC BANK	-2,338,081.000	18 Mar 22				0.00	-1,853,005.05	-1,815,280.28	37,724.77
FX DEAL TRANSACTED ON 19 JAN 2022 CAD / USD EX.RATE 1.2474952 WITH HSBC BANK	160,000.000	19 Jan 22				0.00	128,257.01	127,708.82	-548.19
FX DEAL TRANSACTED ON 19 JAN 2022 USD / CAD EX.RATE 0.8015524 WITH HSBC BANK	-160,000.000	19 Jan 22				0.00	-128,248.39	-126,014.02	2,234.37
FX DEAL TRANSACTED ON 21 SEP 2022 CAD / USD EX.RATE 1.3385215 WITH HSBC BANK	2,338,081.000	21 Sep 22				0.00	1,746,763.87	1,703,333.70	-43,430.17
FX DEAL TRANSACTED ON 21 SEP 2022 USD / CAD EX.RATE 0.7469286 WITH HSBC BANK	-2,338,081.000	21 Sep 22				0.00	-1,746,379.64	-1,732,168.47	14,211.17
FX DEAL TRANSACTED ON 24 JUN 2022 CAD / USD EX.RATE 1.29219 WITH HSBC BANK USA,	2,338,081.000	24 Jun 22				0.00	1,809,394.13	1,815,280.28	5,886.15
FX DEAL TRANSACTED ON 24 JUN 2022 USD / CAD EX.RATE 0.7739429 WITH HSBC BANK	-2,338,081.000	24 Jun 22				0.00	-1,809,541.17	-1,703,333.70	106,207.47
FX DEAL TRANSACTED ON 27 JAN 2022 CAD / USD EX.RATE 1.268961 WITH HSBC BANK USA,	1,017,921.000	27 Jan 22				0.00	802,168.86	810,672.56	8,503.70
FX DEAL TRANSACTED ON 29 DEC 2022 CAD / USD EX.RATE 1.3528313 WITH HSBC BANK	338,244.000	29 Dec 22				0.00	250,026.74	249,814.95	-211.79
Colombian peso - COP									
FX DEAL TRANSACTED ON 31 JAN 2022 USD / COP EX.RATE 0.0002536 WITH HSBC BANK	-4,180,941,485.840	31 Jan 22				0.00	-1,060,417.90	-1,066,184.57	-5,766.67
Danish krone - DKK									
FX DEAL TRANSACTED ON 16 DEC 2022 DKK / USD EX.RATE 7.012223 WITH HSBC BANK USA,	5,927,749.000	16 Dec 22				0.00	845,345.19	848,882.86	3,537.67
FX DEAL TRANSACTED ON 16 DEC 2022 USD / DKK EX.RATE 0.1436389 WITH HSBC BANK	-5,927,749.000	16 Dec 22				0.00	-851,455.45	-856,368.84	-4,913.39

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 18 MAR 2022 DKK / USD EX.RATE 6.74135 WITH HSBC BANK USA,	5,927,749.000	18 Mar 22				0.00	879,311.86	876,652.52	-2,659.34
FX DEAL TRANSACTED ON 18 MAR 2022 USD / DKK EX.RATE 0.1488765 WITH HSBC BANK	-5,927,749.000	18 Mar 22				0.00	-882,502.76	-837,838.46	44,664.30
FX DEAL TRANSACTED ON 21 SEP 2022 DKK / USD EX.RATE 7.5225064 WITH HSBC BANK	5,927,749.000	21 Sep 22				0.00	788,001.86	766,839.89	-21,161.97
FX DEAL TRANSACTED ON 21 SEP 2022 USD / DKK EX.RATE 0.1338257 WITH HSBC BANK	-5,927,749.000	21 Sep 22				0.00	-793,285.15	-848,882.86	-55,597.71
FX DEAL TRANSACTED ON 24 JUN 2022 DKK / USD EX.RATE 7.05916 WITH HSBC BANK USA,	5,927,749.000	24 Jun 22				0.00	839,724.41	837,838.46	-1,885.95
FX DEAL TRANSACTED ON 24 JUN 2022 USD / DKK EX.RATE 0.1425887 WITH HSBC BANK	-5,927,749.000	24 Jun 22				0.00	-845,230.08	-766,839.89	78,390.19
FX DEAL TRANSACTED ON 27 JAN 2022 DKK / USD EX.RATE 6.670522 WITH HSBC BANK USA,	4,509,939.000	27 Jan 22				0.00	676,099.86	666,973.14	-9,126.72
Euro - EUR									
FX DEAL TRANSACTED ON 02 AUG 2022 USD / EUR EX.RATE 1.026781 WITH HSBC BANK USA,	-440,905.000	2 Aug 22				0.00	-452,712.88	-438,678.44	14,034.44
FX DEAL TRANSACTED ON 02 MAR 2022 EUR / USD EX.RATE 0.9017524 WITH HSBC BANK	506,000.000	2 Mar 22				0.00	561,129.66	556,675.94	-4,453.72
FX DEAL TRANSACTED ON 02 NOV 2022 USD / EUR EX.RATE 0.9912184 WITH HSBC BANK	-324,903.000	2 Nov 22				0.00	-322,049.83	-346,005.46	-23,955.63
FX DEAL TRANSACTED ON 04 OCT 2022 EUR / USD EX.RATE 0.9973848 WITH HSBC BANK	859,584.000	4 Oct 22				0.00	861,837.92	915,414.00	53,576.08
FX DEAL TRANSACTED ON 11 NOV 2022 USD / EUR EX.RATE 1.0336736 WITH HSBC BANK	-500,705.000	11 Nov 22				0.00	-517,565.54	-533,225.80	-15,660.26
FX DEAL TRANSACTED ON 15 NOV 2022 USD / EUR EX.RATE 1.0437712 WITH HSBC BANK	-346,009.000	15 Nov 22				0.00	-361,154.23	-368,482.29	-7,328.06
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.942839 WITH HSBC BANK USA,	2,653,074.400	16 Dec 22				0.00	2,813,921.02	2,825,391.65	11,470.63

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.067695 WITH HSBC BANK USA,	-2,653,074.400	16 Dec 22				0.00	-2,832,674.27	-2,848,238.86	-15,564.59
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9055756 WITH HSBC BANK	1,372,136.400	18 Mar 22				0.00	1,515,209.06	1,509,555.96	-5,653.10
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.10837 WITH HSBC BANK USA,	-1,372,136.400	18 Mar 22				0.00	-1,520,834.82	-1,442,732.93	78,101.89
FX DEAL TRANSACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0115764 WITH HSBC BANK	1,900,136.400	21 Sep 22				0.00	1,878,391.43	1,828,121.40	-50,270.03
FX DEAL TRANSACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.9951811 WITH HSBC BANK	-1,900,136.400	21 Sep 22				0.00	-1,890,979.83	-2,023,550.31	-132,570.48
FX DEAL TRANSACTED ON 24 JAN 2022 EUR / USD EX.RATE 0.8841108 WITH HSBC BANK	654,241.960	24 Jan 22				0.00	740,000.00	719,764.34	-20,235.66
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9487936 WITH HSBC BANK	1,900,136.400	24 Jun 22				0.00	2,002,686.76	1,997,898.57	-4,788.19
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.060752 WITH HSBC BANK USA,	-1,900,136.400	24 Jun 22				0.00	-2,015,573.49	-1,828,121.40	187,452.09
FX DEAL TRANSACTED ON 27 JAN 2022 EUR / USD EX.RATE 0.8961601 WITH HSBC BANK	4,860,000.000	27 Jan 22				0.00	5,423,137.92	5,346,729.35	-76,408.57
FX DEAL TRANSACTED ON 27 OCT 2022 EUR / USD EX.RATE 1.0022049 WITH HSBC BANK	440,905.000	27 Oct 22				0.00	439,935.01	438,678.44	-1,256.57
FX DEAL TRANSACTED ON 27 OCT 2022 USD / EUR EX.RATE 1.001995 WITH HSBC BANK USA,	-440,905.000	27 Oct 22				0.00	-441,784.61	-469,541.79	-27,757.18
FX DEAL TRANSACTED ON 30 MAR 2022 USD / EUR EX.RATE 1.1195307 WITH HSBC BANK	-528,000.000	30 Mar 22				0.00	-591,112.21	-555,165.64	35,946.57
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH HSBC BANK	-5,957,059,592.000	19 Jan 22				0.00	-414,548.34	-415,488.03	-939.69

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 09 MAR 2022 JPY / USD EX.RATE 115.77879 WITH HSBC BANK	55,784,706.000	9 Mar 22				0.00	481,821.46	460,878.27	-20,943.19
FX DEAL TRANSACTED ON 16 DEC 2022 JPY / USD EX.RATE 136.46346 WITH HSBC BANK	264,603,017.000	16 Dec 22				0.00	1,939,002.70	1,984,274.59	45,271.89
FX DEAL TRANSACTED ON 16 DEC 2022 USD / JPY EX.RATE 0.007419 WITH HSBC BANK USA,	-264,603,017.000	16 Dec 22				0.00	-1,963,085.34	-2,028,941.75	-65,856.41
FX DEAL TRANSACTED ON 17 AUG 2022 USD / JPY EX.RATE 0.007405 WITH HSBC BANK USA,	-55,338,793.000	17 Aug 22				0.00	-409,784.58	-382,345.62	27,438.96
FX DEAL TRANSACTED ON 18 MAR 2022 JPY / USD EX.RATE 119.198 WITH HSBC BANK USA,	209,264,224.000	18 Mar 22				0.00	1,755,601.81	1,728,884.87	-26,716.94
FX DEAL TRANSACTED ON 18 MAR 2022 USD / JPY EX.RATE 0.0084091 WITH HSBC BANK	-209,264,224.000	18 Mar 22				0.00	-1,759,720.68	-1,535,715.14	224,005.54
FX DEAL TRANSACTED ON 20 DEC 2022 JPY / USD EX.RATE 130.60485 WITH HSBC BANK	47,375,262.000	20 Dec 22				0.00	362,737.39	363,267.39	530.00
FX DEAL TRANSACTED ON 21 SEP 2022 JPY / USD EX.RATE 144.08268 WITH HSBC BANK	264,603,017.000	21 Sep 22				0.00	1,836,466.51	1,828,189.57	-8,276.94
FX DEAL TRANSACTED ON 21 SEP 2022 USD / JPY EX.RATE 0.0070083 WITH HSBC BANK	-264,603,017.000	21 Sep 22				0.00	-1,854,428.71	-1,984,274.59	-129,845.88
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 135.227 WITH HSBC BANK USA,	209,264,224.000	24 Jun 22				0.00	1,547,503.26	1,535,715.14	-11,788.12
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.007441 WITH HSBC BANK USA,	-209,264,224.000	24 Jun 22				0.00	-1,557,135.54	-1,445,843.95	111,291.59
FX DEAL TRANSACTED ON 29 DEC 2022 JPY / USD EX.RATE 131.45853 WITH HSBC BANK	73,223,288.000	29 Dec 22				0.00	557,006.75	561,466.71	4,459.96
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 16 DEC 2022 ILS / USD EX.RATE 3.456072 WITH HSBC BANK USA,	1,778,164.000	16 Dec 22				0.00	514,504.33	505,310.96	-9,193.37

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 16 DEC 2022 USD / ILS EX.RATE 0.2910388 WITH HSBC BANK	-1,778,164.000	16 Dec 22				0.00	-517,514.71	-506,437.02	11,077.69
FX DEAL TRANSACTED ON 18 MAR 2022 ILS / USD EX.RATE 3.2454 WITH HSBC BANK USA,	1,778,164.000	18 Mar 22				0.00	547,902.88	552,070.54	4,167.66
FX DEAL TRANSACTED ON 18 MAR 2022 USD / ILS EX.RATE 0.3091181 WITH HSBC BANK	-1,778,164.000	18 Mar 22				0.00	-549,662.60	-517,728.38	31,934.22
FX DEAL TRANSACTED ON 21 SEP 2022 ILS / USD EX.RATE 3.4513 WITH HSBC BANK USA,	1,778,164.000	21 Sep 22				0.00	515,215.72	507,901.74	-7,313.98
FX DEAL TRANSACTED ON 21 SEP 2022 USD / ILS EX.RATE 0.2912981 WITH HSBC BANK	-1,778,164.000	21 Sep 22				0.00	-517,975.71	-505,310.96	12,664.75
FX DEAL TRANSACTED ON 24 JUN 2022 ILS / USD EX.RATE 3.4136 WITH HSBC BANK USA,	1,778,164.000	24 Jun 22				0.00	520,905.79	517,728.38	-3,177.41
FX DEAL TRANSACTED ON 24 JUN 2022 USD / ILS EX.RATE 0.2946836 WITH HSBC BANK	-1,778,164.000	24 Jun 22				0.00	-523,995.79	-507,901.74	16,094.05
Russian ruble - RUB									
FX DEAL TRANSACTED ON 17 FEB 2022 USD / RUB EX.RATE 0.0131172 WITH HSBC BANK	-8,437,887.610	17 Feb 22				0.00	-110,681.43	-110,490.56	190.87
FX DEAL TRANSACTED ON 17 JAN 2022 RUB / USD EX.RATE 78.285 WITH HSBC BANK USA,	278,851.170	17 Jan 22				0.00	3,562.00	3,390.29	-171.71
FX DEAL TRANSACTED ON 17 JAN 2022 USD / RUB EX.RATE 0.0130514 WITH HSBC BANK	-272,920.440	17 Jan 22				0.00	-3,562.00	-3,529.41	32.59
FX DEAL TRANSACTED ON 17 MAR 2022 USD / RUB EX.RATE 0.009568 WITH HSBC BANK USA,	-7,086,415.060	17 Mar 22				0.00	-67,803.05	-69,474.66	-1,671.61
FX DEAL TRANSACTED ON 20 APR 2022 USD / RUB EX.RATE 0.0128391 WITH HSBC BANK	-278,851.170	20 Apr 22				0.00	-3,580.20	-3,390.29	189.91
FX DEAL TRANSACTED ON 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH HSBC BANK USA,	272,920.440	21 Jan 22				0.00	3,562.69	3,529.41	-33.28

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 AUG 2022 USD / EUR EX.RATE 1.026781 WITH HSBC BANK USA,	452,712.880	2 Aug 22				0.00	452,712.88	452,712.88	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 EUR / USD EX.RATE 0.9017524 WITH HSBC BANK	-561,129.660	2 Mar 22				0.00	-561,129.66	-561,129.66	0.00
FX DEAL TRANSACTED ON 02 NOV 2022 USD / EUR EX.RATE 0.9912184 WITH HSBC BANK	322,049.830	2 Nov 22				0.00	322,049.83	322,049.83	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 EUR / USD EX.RATE 0.9973848 WITH HSBC BANK	-861,837.920	4 Oct 22				0.00	-861,837.92	-861,837.92	0.00
FX DEAL TRANSACTED ON 06 JAN 2022 AUD / USD EX.RATE 1.3948385 WITH HSBC BANK	-873,936.330	6 Jan 22				0.00	-873,936.33	-873,936.33	0.00
FX DEAL TRANSACTED ON 06 JAN 2022 USD / AUD EX.RATE 0.7169558 WITH HSBC BANK	873,969.120	6 Jan 22				0.00	873,969.12	873,969.12	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 JPY / USD EX.RATE 115.77879 WITH HSBC BANK	-481,821.460	9 Mar 22				0.00	-481,821.46	-481,821.46	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 USD / EUR EX.RATE 1.0336736 WITH HSBC BANK	517,565.540	11 Nov 22				0.00	517,565.54	517,565.54	0.00
FX DEAL TRANSACTED ON 15 NOV 2022 USD / EUR EX.RATE 1.0437712 WITH HSBC BANK	361,154.230	15 Nov 22				0.00	361,154.23	361,154.23	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 CAD / USD EX.RATE 1.368509 WITH HSBC BANK USA,	-1,708,487.850	16 Dec 22				0.00	-1,708,487.85	-1,708,487.85	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 DKK / USD EX.RATE 7.012223 WITH HSBC BANK USA,	-845,345.190	16 Dec 22				0.00	-845,345.19	-845,345.19	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.942839 WITH HSBC BANK USA,	-2,813,921.020	16 Dec 22				0.00	-2,813,921.02	-2,813,921.02	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 ILS / USD EX.RATE 3.456072 WITH HSBC BANK USA,	-514,504.330	16 Dec 22				0.00	-514,504.33	-514,504.33	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 JPY / USD EX.RATE 136.46346 WITH HSBC BANK	-1,939,002.700	16 Dec 22				0.00	-1,939,002.70	-1,939,002.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 16 DEC 2022 USD / CAD EX.RATE 0.731494 WITH HSBC BANK USA,	1,710,292.240	16 Dec 22				0.00	1,710,292.24	1,710,292.24	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / DKK EX.RATE 0.1436389 WITH HSBC BANK	851,455.450	16 Dec 22				0.00	851,455.45	851,455.45	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.067695 WITH HSBC BANK USA,	2,832,674.270	16 Dec 22				0.00	2,832,674.27	2,832,674.27	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / ILS EX.RATE 0.2910388 WITH HSBC BANK	517,514.710	16 Dec 22				0.00	517,514.71	517,514.71	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / JPY EX.RATE 0.007419 WITH HSBC BANK USA,	1,963,085.340	16 Dec 22				0.00	1,963,085.34	1,963,085.34	0.00
FX DEAL TRANSACTED ON 17 AUG 2022 USD / JPY EX.RATE 0.007405 WITH HSBC BANK USA,	409,784.580	17 Aug 22				0.00	409,784.58	409,784.58	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / RUB EX.RATE 0.0131172 WITH HSBC BANK	110,681.430	17 Feb 22				0.00	110,681.43	110,681.43	0.00
FX DEAL TRANSACTED ON 17 JAN 2022 RUB / USD EX.RATE 78.285 WITH HSBC BANK USA,	-3,562.000	17 Jan 22				0.00	-3,562.00	-3,562.00	0.00
FX DEAL TRANSACTED ON 17 JAN 2022 USD / RUB EX.RATE 0.0130514 WITH HSBC BANK	3,562.000	17 Jan 22				0.00	3,562.00	3,562.00	0.00
FX DEAL TRANSACTED ON 17 MAR 2022 USD / RUB EX.RATE 0.009568 WITH HSBC BANK USA,	67,803.050	17 Mar 22				0.00	67,803.05	67,803.05	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 CAD / USD EX.RATE 1.2618 WITH HSBC BANK USA,	-1,852,972.740	18 Mar 22				0.00	-1,852,972.74	-1,852,972.74	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 DKK / USD EX.RATE 6.74135 WITH HSBC BANK USA,	-879,311.860	18 Mar 22				0.00	-879,311.86	-879,311.86	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9055756 WITH HSBC BANK	-1,515,209.060	18 Mar 22				0.00	-1,515,209.06	-1,515,209.06	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 ILS / USD EX.RATE 3.2454 WITH HSBC BANK USA,	-547,902.880	18 Mar 22				0.00	-547,902.88	-547,902.88	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 JPY / USD EX.RATE 119.198 WITH HSBC BANK USA,	-1,755,601.810	18 Mar 22				0.00	-1,755,601.81	-1,755,601.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 18 MAR 2022 USD / CAD EX.RATE 0.7925324 WITH HSBC BANK	1,853,005.050	18 Mar 22				0.00	1,853,005.05	1,853,005.05	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / DKK EX.RATE 0.1488765 WITH HSBC BANK	882,502.760	18 Mar 22				0.00	882,502.76	882,502.76	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.10837 WITH HSBC BANK USA,	1,520,834.820	18 Mar 22				0.00	1,520,834.82	1,520,834.82	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / ILS EX.RATE 0.3091181 WITH HSBC BANK	549,662.600	18 Mar 22				0.00	549,662.60	549,662.60	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / JPY EX.RATE 0.0084091 WITH HSBC BANK	1,759,720.680	18 Mar 22				0.00	1,759,720.68	1,759,720.68	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 CAD / USD EX.RATE 1.2474952 WITH HSBC BANK	-128,257.010	19 Jan 22				0.00	-128,257.01	-128,257.01	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / CAD EX.RATE 0.8015524 WITH HSBC BANK	128,248.390	19 Jan 22				0.00	128,248.39	128,248.39	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH HSBC BANK	414,548.340	19 Jan 22				0.00	414,548.34	414,548.34	0.00
FX DEAL TRANSACTED ON 20 APR 2022 USD / RUB EX.RATE 0.0128391 WITH HSBC BANK	3,580.200	20 Apr 22				0.00	3,580.20	3,580.20	0.00
FX DEAL TRANSACTED ON 20 DEC 2022 JPY / USD EX.RATE 130.60485 WITH HSBC BANK	-362,737.390	20 Dec 22				0.00	-362,737.39	-362,737.39	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH HSBC BANK USA,	-3,562.690	21 Jan 22				0.00	-3,562.69	-3,562.69	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 CAD / USD EX.RATE 1.3385215 WITH HSBC BANK	-1,746,763.870	21 Sep 22				0.00	-1,746,763.87	-1,746,763.87	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 DKK / USD EX.RATE 7.5225064 WITH HSBC BANK	-788,001.860	21 Sep 22				0.00	-788,001.86	-788,001.86	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0115764 WITH HSBC BANK	-1,878,391.430	21 Sep 22				0.00	-1,878,391.43	-1,878,391.43	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 ILS / USD EX.RATE 3.4513 WITH HSBC BANK USA,	-515,215.720	21 Sep 22				0.00	-515,215.72	-515,215.72	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2022 JPY / USD EX.RATE 144.08268 WITH HSBC BANK	-1,836,466.510	21 Sep 22				0.00	-1,836,466.51	-1,836,466.51	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / CAD EX.RATE 0.7469286 WITH HSBC BANK	1,746,379.640	21 Sep 22				0.00	1,746,379.64	1,746,379.64	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / DKK EX.RATE 0.1338257 WITH HSBC BANK	793,285.150	21 Sep 22				0.00	793,285.15	793,285.15	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.9951811 WITH HSBC BANK	1,890,979.830	21 Sep 22				0.00	1,890,979.83	1,890,979.83	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / ILS EX.RATE 0.2912981 WITH HSBC BANK	517,975.710	21 Sep 22				0.00	517,975.71	517,975.71	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / JPY EX.RATE 0.0070083 WITH HSBC BANK	1,854,428.710	21 Sep 22				0.00	1,854,428.71	1,854,428.71	0.00
FX DEAL TRANSACTED ON 24 JAN 2022 EUR / USD EX.RATE 0.8841108 WITH HSBC BANK	-740,000.000	24 Jan 22				0.00	-740,000.00	-740,000.00	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 CAD / USD EX.RATE 1.29219 WITH HSBC BANK USA,	-1,809,394.130	24 Jun 22				0.00	-1,809,394.13	-1,809,394.13	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 DKK / USD EX.RATE 7.05916 WITH HSBC BANK USA,	-839,724.410	24 Jun 22				0.00	-839,724.41	-839,724.41	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9487936 WITH HSBC BANK	-2,002,686.760	24 Jun 22				0.00	-2,002,686.76	-2,002,686.76	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 ILS / USD EX.RATE 3.4136 WITH HSBC BANK USA,	-520,905.790	24 Jun 22				0.00	-520,905.79	-520,905.79	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 135.227 WITH HSBC BANK USA,	-1,547,503.260	24 Jun 22				0.00	-1,547,503.26	-1,547,503.26	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / CAD EX.RATE 0.7739429 WITH HSBC BANK	1,809,541.170	24 Jun 22				0.00	1,809,541.17	1,809,541.17	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / DKK EX.RATE 0.1425887 WITH HSBC BANK	845,230.080	24 Jun 22				0.00	845,230.08	845,230.08	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.060752 WITH HSBC BANK USA,	2,015,573.490	24 Jun 22				0.00	2,015,573.49	2,015,573.49	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 24 JUN 2022 USD / ILS EX.RATE 0.2946836 WITH HSBC BANK	523,995.790	24 Jun 22				0.00	523,995.79	523,995.79	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.007441 WITH HSBC BANK USA,	1,557,135.540	24 Jun 22				0.00	1,557,135.54	1,557,135.54	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 CAD / USD EX.RATE 1.268961 WITH HSBC BANK USA,	-802,168.860	27 Jan 22				0.00	-802,168.86	-802,168.86	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 DKK / USD EX.RATE 6.670522 WITH HSBC BANK USA,	-676,099.860	27 Jan 22				0.00	-676,099.86	-676,099.86	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 EUR / USD EX.RATE 0.8961601 WITH HSBC BANK	-5,423,137.920	27 Jan 22				0.00	-5,423,137.92	-5,423,137.92	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 EUR / USD EX.RATE 1.0022049 WITH HSBC BANK	-439,935.010	27 Oct 22				0.00	-439,935.01	-439,935.01	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 USD / EUR EX.RATE 1.001995 WITH HSBC BANK USA,	441,784.610	27 Oct 22				0.00	441,784.61	441,784.61	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 CAD / USD EX.RATE 1.3528313 WITH HSBC BANK	-250,026.740	29 Dec 22				0.00	-250,026.74	-250,026.74	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 JPY / USD EX.RATE 131.45853 WITH HSBC BANK	-557,006.750	29 Dec 22				0.00	-557,006.75	-557,006.75	0.00
FX DEAL TRANSACTED ON 30 MAR 2022 USD / EUR EX.RATE 1.1195307 WITH HSBC BANK	591,112.210	30 Mar 22				0.00	591,112.21	591,112.21	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 USD / COP EX.RATE 0.0002536 WITH HSBC BANK	1,060,417.900	31 Jan 22				0.00	1,060,417.90	1,060,417.90	0.00
Total HSBC BANK USA, N.A.							.000.00	375,902.26	375,902.26

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 08 FEB 2022 AUD / USD EX.RATE 1.3993334 WITH JPMORGAN	245,407.610	8 Feb 22				0.00	175,374.66	176,214.94	840.28
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2022 USD / GBP EX.RATE 1.2265206 WITH JPMORGAN	-314,276.000	1 Aug 22				0.00	-385,465.99	-338,632.41	46,833.58
FX DEAL TRANSACTED ON 02 MAR 2022 GBP / USD EX.RATE 0.7511541 WITH JPMORGAN	62,000.000	2 Mar 22				0.00	82,539.66	82,543.71	4.05
FX DEAL TRANSACTED ON 03 FEB 2022 USD / GBP EX.RATE 1.35972 WITH JPMORGAN CHASE	-14,761.360	3 Feb 22				0.00	-20,071.32	-19,974.34	96.98
FX DEAL TRANSACTED ON 04 FEB 2022 USD / GBP EX.RATE 1.35327 WITH JPMORGAN CHASE	-66,377.100	4 Feb 22				0.00	-89,826.14	-89,818.18	7.96
FX DEAL TRANSACTED ON 04 NOV 2022 GBP / USD EX.RATE 0.8791209 WITH JPMORGAN	76,861.340	4 Nov 22				0.00	87,429.77	88,106.16	676.39
FX DEAL TRANSACTED ON 04 OCT 2022 GBP / USD EX.RATE 0.8740693 WITH JPMORGAN	463,197.000	4 Oct 22				0.00	529,931.64	556,670.16	26,738.52
FX DEAL TRANSACTED ON 05 DEC 2022 GBP / USD EX.RATE 0.8209635 WITH JPMORGAN	4,456.020	5 Dec 22				0.00	5,427.79	5,444.59	16.80
FX DEAL TRANSACTED ON 05 JUL 2022 USD / GBP EX.RATE 1.197339 WITH JPMORGAN CHASE	-353,162.000	5 Jul 22				0.00	-422,854.64	-380,532.07	42,322.57
FX DEAL TRANSACTED ON 07 JUL 2022 GBP / USD EX.RATE 0.8329793 WITH JPMORGAN	139,329.420	7 Jul 22				0.00	167,266.36	167,557.58	291.22
FX DEAL TRANSACTED ON 07 NOV 2022 USD / GBP EX.RATE 1.147196 WITH JPMORGAN CHASE	-304,173.000	7 Nov 22				0.00	-348,946.05	-365,555.11	-16,609.06
FX DEAL TRANSACTED ON 08 FEB 2022 USD / GBP EX.RATE 1.35477 WITH JPMORGAN CHASE	-8,970.970	8 Feb 22				0.00	-12,153.60	-12,152.53	1.07

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 10 JUN 2022 USD / GBP EX.RATE 1.2312 WITH JPMORGAN CHASE	-36,312.920	10 Jun 22				0.00	-44,708.47	-44,056.65	651.82
FX DEAL TRANSACTED ON 13 JUN 2022 GBP / USD EX.RATE 0.8217096 WITH JPMORGAN	332,227.000	13 Jun 22				0.00	404,311.95	405,283.73	971.78
FX DEAL TRANSACTED ON 14 DEC 2022 USD / GBP EX.RATE 1.238613 WITH JPMORGAN CHASE	-283,653.000	14 Dec 22				0.00	-351,336.29	-340,894.18	10,442.11
FX DEAL TRANSACTED ON 14 DEC 2022 USD / GBP EX.RATE 1.24332 WITH JPMORGAN CHASE	-455.420	14 Dec 22				0.00	-566.23	-556.43	9.80
FX DEAL TRANSACTED ON 14 JUL 2022 USD / GBP EX.RATE 1.18213 WITH JPMORGAN CHASE	-626.840	14 Jul 22				0.00	-741.01	-742.84	-1.83
FX DEAL TRANSACTED ON 14 NOV 2022 USD / GBP EX.RATE 1.17601 WITH JPMORGAN CHASE	-9,524.010	14 Nov 22				0.00	-11,200.33	-11,330.72	-130.39
FX DEAL TRANSACTED ON 15 FEB 2022 GBP / USD EX.RATE 0.7396559 WITH JPMORGAN	318,835.000	15 Feb 22				0.00	431,058.54	421,244.85	-9,813.69
FX DEAL TRANSACTED ON 16 DEC 2022 GBP / USD EX.RATE 0.8214902 WITH JPMORGAN	3,533,377.000	16 Dec 22				0.00	4,301,179.82	4,246,412.51	-54,767.31
FX DEAL TRANSACTED ON 16 DEC 2022 USD / GBP EX.RATE 1.21728 WITH JPMORGAN CHASE	-694.140	16 Dec 22				0.00	-844.96	-842.03	2.93
FX DEAL TRANSACTED ON 16 DEC 2022 USD / GBP EX.RATE 1.220284 WITH JPMORGAN CHASE	-3,533,377.000	16 Dec 22				0.00	-4,311,723.42	-4,259,370.52	52,352.90
FX DEAL TRANSACTED ON 18 MAR 2022 GBP / USD EX.RATE 0.7601788 WITH JPMORGAN	3,852,274.000	18 Mar 22				0.00	5,067,589.40	5,089,624.93	22,035.53
FX DEAL TRANSACTED ON 18 MAR 2022 USD / GBP EX.RATE 1.314823 WITH JPMORGAN CHASE	-3,852,274.000	18 Mar 22				0.00	-5,065,058.46	-4,699,389.18	365,669.28
FX DEAL TRANSACTED ON 19 AUG 2022 USD / GBP EX.RATE 1.18163 WITH JPMORGAN CHASE	-21,341.450	19 Aug 22				0.00	-25,217.70	-25,162.64	55.06
FX DEAL TRANSACTED ON 21 OCT 2022 GBP / USD EX.RATE 0.890575 WITH JPMORGAN CHASE	66,560.200	21 Oct 22				0.00	74,738.45	75,306.21	567.76
FX DEAL TRANSACTED ON 21 SEP 2022 GBP / USD EX.RATE 0.8823244 WITH JPMORGAN	3,408,748.000	21 Sep 22				0.00	3,863,372.72	3,672,926.15	-190,446.57

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2022 USD / GBP EX.RATE 1.13559 WITH JPMORGAN CHASE	-3,408,748.000	21 Sep 22				0.00	-3,870,940.14	-4,096,633.37	-225,693.23
FX DEAL TRANSACTED ON 23 DEC 2022 USD / GBP EX.RATE 1.20566 WITH JPMORGAN CHASE	-238.110	23 Dec 22				0.00	-287.08	-286.55	0.53
FX DEAL TRANSACTED ON 23 SEP 2022 USD / GBP EX.RATE 1.08637 WITH JPMORGAN CHASE	-5,028.290	23 Sep 22				0.00	-5,462.58	-5,426.03	36.55
FX DEAL TRANSACTED ON 24 JUN 2022 GBP / USD EX.RATE 0.8149029 WITH JPMORGAN	3,077,355.000	24 Jun 22				0.00	3,776,345.41	3,754,065.47	-22,279.94
FX DEAL TRANSACTED ON 24 JUN 2022 USD / GBP EX.RATE 1.229255 WITH JPMORGAN CHASE	-3,077,355.000	24 Jun 22				0.00	-3,782,854.02	-3,315,850.18	467,003.84
FX DEAL TRANSACTED ON 26 SEP 2022 USD / GBP EX.RATE 1.0685 WITH JPMORGAN CHASE	-6,484.410	26 Sep 22				0.00	-6,928.59	-6,986.95	-58.36
FX DEAL TRANSACTED ON 27 APR 2022 USD / GBP EX.RATE 1.25737 WITH JPMORGAN CHASE	-383,612.150	27 Apr 22				0.00	-482,342.41	-477,194.35	5,148.06
FX DEAL TRANSACTED ON 27 JAN 2022 GBP / USD EX.RATE 0.746884 WITH JPMORGAN CHASE	2,090,251.000	27 Jan 22				0.00	2,798,628.70	2,761,639.91	-36,988.79
FX DEAL TRANSACTED ON 27 MAY 2022 USD / GBP EX.RATE 1.26278 WITH JPMORGAN CHASE	-76,994.610	27 May 22				0.00	-97,227.25	-97,363.54	-136.29
FX DEAL TRANSACTED ON 28 APR 2022 GBP / USD EX.RATE 0.8018571 WITH JPMORGAN	442,692.000	28 Apr 22				0.00	552,083.41	540,039.99	-12,043.42
FX DEAL TRANSACTED ON 28 DEC 2022 USD / GBP EX.RATE 1.20942 WITH JPMORGAN CHASE	-359,593.120	28 Dec 22				0.00	-434,899.11	-433,435.59	1,463.52
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.08428 WITH JPMORGAN CHASE	-265,522.140	28 Sep 22				0.00	-287,900.35	-292,990.43	-5,090.08
FX DEAL TRANSACTED ON 29 AUG 2022 GBP / USD EX.RATE 0.8537675 WITH JPMORGAN	336,045.000	29 Aug 22				0.00	393,602.45	362,088.51	-31,513.94
FX DEAL TRANSACTED ON 29 DEC 2022 GBP / USD EX.RATE 0.8267647 WITH JPMORGAN	384,638.000	29 Dec 22				0.00	465,232.74	463,668.54	-1,564.20
FX DEAL TRANSACTED ON 29 SEP 2022 USD / GBP EX.RATE 1.10726 WITH JPMORGAN CHASE	-4,972.590	29 Sep 22				0.00	-5,505.95	-5,550.90	-44.95

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 31 OCT 2022 USD / GBP EX.RATE 1.14729 WITH JPMORGAN CHASE	-13.920	31 Oct 22				0.00	-15.97	-15.95	0.02
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 JUL 2022 CAD / USD EX.RATE 1.29566 WITH JPMORGAN CHASE	51,416.540	1 Jul 22				0.00	39,683.67	39,904.18	220.51
FX DEAL TRANSACTED ON 13 MAY 2022 USD / CAD EX.RATE 0.7687104 WITH JPMORGAN	-132,415.250	13 May 22				0.00	-101,788.98	-102,270.90	-481.92
FX DEAL TRANSACTED ON 20 MAY 2022 CAD / USD EX.RATE 1.27976 WITH JPMORGAN CHASE	16,359.200	20 May 22				0.00	12,783.02	12,797.62	14.60
FX DEAL TRANSACTED ON 28 APR 2022 USD / CAD EX.RATE 0.7778711 WITH JPMORGAN	-265,503.180	28 Apr 22				0.00	-206,527.26	-206,818.45	-291.19
FX DEAL TRANSACTED ON 28 JUN 2022 CAD / USD EX.RATE 1.28496 WITH JPMORGAN CHASE	48,527.630	28 Jun 22				0.00	37,765.87	37,676.73	-89.14
FX DEAL TRANSACTED ON 29 SEP 2022 USD / CAD EX.RATE 0.7305029 WITH JPMORGAN	-128,947.130	29 Sep 22				0.00	-94,196.25	-93,844.57	351.68
Danish krone - DKK									
FX DEAL TRANSACTED ON 25 MAR 2022 USD / DKK EX.RATE 0.1478705 WITH JPMORGAN	-138,308.080	25 Mar 22				0.00	-20,451.69	-20,423.22	28.47
Euro - EUR									
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.0125762 WITH JPMORGAN	26,428.230	1 Nov 22				0.00	26,099.99	26,089.95	-10.04
FX DEAL TRANSACTED ON 02 DEC 2022 USD / EUR EX.RATE 1.05192 WITH JPMORGAN CHASE	-51,398.720	2 Dec 22				0.00	-54,067.34	-54,110.01	-42.67
FX DEAL TRANSACTED ON 02 NOV 2022 EUR / USD EX.RATE 1.0167355 WITH JPMORGAN	57,835.610	2 Nov 22				0.00	56,883.64	56,438.88	-444.76

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 03 JUN 2022 EUR / USD EX.RATE 0.9331579 WITH JPMORGAN	11,959.220	3 Jun 22				0.00	12,815.86	12,820.88	5.02
FX DEAL TRANSACTED ON 03 NOV 2022 EUR / USD EX.RATE 1.0238978 WITH JPMORGAN	48,114.480	3 Nov 22				0.00	46,991.49	47,611.69	620.20
FX DEAL TRANSACTED ON 07 DEC 2022 USD / EUR EX.RATE 1.05087 WITH JPMORGAN CHASE	-52,452.080	7 Dec 22				0.00	-55,120.32	-55,313.35	-193.03
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9200013 WITH JPMORGAN	38,240.360	7 Mar 22				0.00	41,565.55	41,588.31	22.76
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9205899 WITH JPMORGAN	75,204.540	7 Mar 22				0.00	81,691.68	81,803.75	112.07
FX DEAL TRANSACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.087501 WITH JPMORGAN CHASE	-61,276.890	7 Mar 22				0.00	-66,638.68	-66,641.69	-3.01
FX DEAL TRANSACTED ON 08 MAR 2022 USD / EUR EX.RATE 1.088362 WITH JPMORGAN CHASE	-8,160.460	8 Mar 22				0.00	-8,881.53	-8,876.54	4.99
FX DEAL TRANSACTED ON 09 MAR 2022 EUR / USD EX.RATE 0.9168088 WITH JPMORGAN	69,830.140	9 Mar 22				0.00	76,166.53	77,130.89	964.36
FX DEAL TRANSACTED ON 09 SEP 2022 EUR / USD EX.RATE 0.9940506 WITH JPMORGAN	468,578.000	9 Sep 22				0.00	471,382.44	450,818.94	-20,563.50
FX DEAL TRANSACTED ON 09 SEP 2022 USD / EUR EX.RATE 1.00513 WITH JPMORGAN CHASE	-468,578.000	9 Sep 22				0.00	-470,981.81	-468,460.89	2,520.92
FX DEAL TRANSACTED ON 10 AUG 2022 EUR / USD EX.RATE 0.9687294 WITH JPMORGAN	654,823.000	10 Aug 22				0.00	675,960.69	667,559.37	-8,401.32
FX DEAL TRANSACTED ON 10 AUG 2022 USD / EUR EX.RATE 1.035208 WITH JPMORGAN CHASE	-654,823.000	10 Aug 22				0.00	-677,878.01	-630,005.27	47,872.74
FX DEAL TRANSACTED ON 10 MAY 2022 EUR / USD EX.RATE 0.9455451 WITH JPMORGAN	434,935.000	10 May 22				0.00	459,983.34	457,312.44	-2,670.90
FX DEAL TRANSACTED ON 10 NOV 2022 EUR / USD EX.RATE 0.9812387 WITH JPMORGAN	52,386.050	10 Nov 22				0.00	53,387.67	54,096.46	708.79
FX DEAL TRANSACTED ON 11 JUL 2022 USD / EUR EX.RATE 1.013994 WITH JPMORGAN CHASE	-463,813.000	11 Jul 22				0.00	-470,303.60	-446,234.53	24,069.07

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 11 MAY 2022 USD / EUR EX.RATE 1.05195 WITH JPMORGAN CHASE	-4,116.510	11 May 22				0.00	-4,330.36	-4,286.32	44.04
FX DEAL TRANSACTED ON 14 JUN 2022 EUR / USD EX.RATE 0.9572703 WITH JPMORGAN	72,455.170	14 Jun 22				0.00	75,689.35	75,429.46	-259.89
FX DEAL TRANSACTED ON 14 NOV 2022 EUR / USD EX.RATE 0.9670245 WITH JPMORGAN	136,518.880	14 Nov 22				0.00	141,174.17	141,522.30	348.13
FX DEAL TRANSACTED ON 15 MAR 2022 USD / EUR EX.RATE 1.09882 WITH JPMORGAN CHASE	-434,919.000	15 Mar 22				0.00	-477,897.70	-478,476.17	-578.47
FX DEAL TRANSACTED ON 15 SEP 2022 EUR / USD EX.RATE 0.9995293 WITH JPMORGAN	310,000.000	15 Sep 22				0.00	310,145.98	304,342.52	-5,803.46
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.943414 WITH JPMORGAN CHASE	3,459,161.000	16 Dec 22				0.00	3,666,641.48	3,683,833.59	17,192.11
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.067061 WITH JPMORGAN CHASE	-3,459,161.000	16 Dec 22				0.00	-3,691,135.80	-3,713,622.50	-22,486.70
FX DEAL TRANSACTED ON 17 JUN 2022 EUR / USD EX.RATE 0.949563 WITH JPMORGAN CHASE	468,578.000	17 Jun 22				0.00	493,466.99	468,460.89	-25,006.10
FX DEAL TRANSACTED ON 17 MAY 2022 EUR / USD EX.RATE 0.9484229 WITH JPMORGAN	55,714.040	17 May 22				0.00	58,743.88	58,697.53	-46.35
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9055756 WITH JPMORGAN	4,228,100.000	18 Mar 22				0.00	4,668,963.99	4,651,544.52	-17,419.47
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.10833 WITH JPMORGAN CHASE	-4,228,100.000	18 Mar 22				0.00	-4,686,130.07	-4,445,636.09	240,493.98
FX DEAL TRANSACTED ON 18 MAY 2022 EUR / USD EX.RATE 0.9502542 WITH JPMORGAN	41,787.870	18 May 22				0.00	43,975.46	43,929.50	-45.96
FX DEAL TRANSACTED ON 18 MAY 2022 USD / EUR EX.RATE 1.05621 WITH JPMORGAN CHASE	-654,823.000	18 May 22				0.00	-691,630.60	-667,559.37	24,071.23
FX DEAL TRANSACTED ON 19 MAY 2022 EUR / USD EX.RATE 0.9477164 WITH JPMORGAN	79,572.500	19 May 22				0.00	83,962.36	84,263.30	300.94
FX DEAL TRANSACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0113985 WITH JPMORGAN	3,459,161.000	21 Sep 22				0.00	3,420,176.26	3,328,059.10	-92,117.16

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.99532 WITH JPMORGAN CHASE	-3,459,161.000	21 Sep 22				0.00	-3,442,972.13	-3,683,833.59	-240,861.46
FX DEAL TRANSACTED ON 23 MAY 2022 EUR / USD EX.RATE 0.935543 WITH JPMORGAN CHASE	16,836.880	23 May 22				0.00	17,996.91	17,962.43	-34.48
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9489197 WITH JPMORGAN	2,809,103.000	24 Jun 22				0.00	2,960,317.01	2,953,631.58	-6,685.43
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.05466 WITH JPMORGAN CHASE	-70,240.860	24 Jun 22				0.00	-74,080.23	-74,437.76	-357.53
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.060618 WITH JPMORGAN CHASE	-2,809,103.000	24 Jun 22				0.00	-2,979,385.21	-2,702,638.24	276,746.97
FX DEAL TRANSACTED ON 24 NOV 2022 EUR / USD EX.RATE 0.9615058 WITH JPMORGAN	55,000.000	24 Nov 22				0.00	57,201.94	57,252.25	50.31
FX DEAL TRANSACTED ON 24 OCT 2022 USD / EUR EX.RATE 0.98738 WITH JPMORGAN CHASE	-2,783.800	24 Oct 22				0.00	-2,748.67	-2,772.25	-23.58
FX DEAL TRANSACTED ON 25 OCT 2022 USD / EUR EX.RATE 0.9965 WITH JPMORGAN CHASE	-15,014.210	25 Oct 22				0.00	-14,961.66	-15,087.03	-125.37
FX DEAL TRANSACTED ON 27 APR 2022 USD / EUR EX.RATE 1.05559 WITH JPMORGAN CHASE	-3,876.650	27 Apr 22				0.00	-4,092.15	-4,076.88	15.27
FX DEAL TRANSACTED ON 27 OCT 2022 EUR / USD EX.RATE 1.0015624 WITH JPMORGAN	34,127.420	27 Oct 22				0.00	34,074.18	33,955.08	-119.10
FX DEAL TRANSACTED ON 28 APR 2022 EUR / USD EX.RATE 0.949134 WITH JPMORGAN CHASE	984,062.000	28 Apr 22				0.00	1,036,799.85	1,034,692.07	-2,107.78
FX DEAL TRANSACTED ON 28 JUN 2022 EUR / USD EX.RATE 0.9491178 WITH JPMORGAN	96,418.050	28 Jun 22				0.00	101,587.02	101,031.66	-555.36
FX DEAL TRANSACTED ON 28 JUN 2022 EUR / USD EX.RATE 0.9498516 WITH JPMORGAN	8,640.170	28 Jun 22				0.00	9,096.34	9,084.71	-11.63
FX DEAL TRANSACTED ON 29 DEC 2022 EUR / USD EX.RATE 0.9316495 WITH JPMORGAN	1,082,456.000	29 Dec 22				0.00	1,161,870.38	1,162,083.22	212.84
FX DEAL TRANSACTED ON 29 JUN 2022 EUR / USD EX.RATE 0.950489 WITH JPMORGAN CHASE	50,072.090	29 Jun 22				0.00	52,680.35	52,347.87	-332.48

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 29 JUN 2022 EUR / USD EX.RATE 0.9505622 WITH JPMORGAN	69,562.910	29 Jun 22				0.00	73,180.81	72,891.50	-289.31
FX DEAL TRANSACTED ON 31 OCT 2022 EUR / USD EX.RATE 1.0122175 WITH JPMORGAN	36,084.480	31 Oct 22				0.00	35,648.94	35,624.41	-24.53
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 30 JUN 2022 HKD / USD EX.RATE 7.84607 WITH JPMORGAN CHASE	106,579.910	30 Jun 22				0.00	13,583.86	13,584.76	0.90
Japanese yen - JPY									
FX DEAL TRANSACTED ON 04 JAN 2022 JPY / USD EX.RATE 116.281 WITH JPMORGAN CHASE	7,177,175.000	4 Jan 22				0.00	61,722.68	61,984.41	261.73
FX DEAL TRANSACTED ON 06 APR 2022 JPY / USD EX.RATE 123.876 WITH JPMORGAN CHASE	2,098,258.000	6 Apr 22				0.00	16,938.37	16,931.68	-6.69
FX DEAL TRANSACTED ON 06 JUL 2022 USD / JPY EX.RATE 0.0074033 WITH JPMORGAN	-1,365,685.000	6 Jul 22				0.00	-10,110.64	-10,045.86	64.78
FX DEAL TRANSACTED ON 07 FEB 2022 JPY / USD EX.RATE 115.095 WITH JPMORGAN CHASE	12,505,134.000	7 Feb 22				0.00	108,650.54	108,175.90	-474.64
FX DEAL TRANSACTED ON 07 JUL 2022 USD / JPY EX.RATE 0.0073543 WITH JPMORGAN	-1,040,238.000	7 Jul 22				0.00	-7,650.27	-7,645.16	5.11
FX DEAL TRANSACTED ON 07 JUN 2022 USD / JPY EX.RATE 0.0075322 WITH JPMORGAN	-710,211.000	7 Jun 22				0.00	-5,349.46	-5,306.62	42.84
FX DEAL TRANSACTED ON 07 JUN 2022 USD / JPY EX.RATE 0.0075405 WITH JPMORGAN	-4,596,678.000	7 Jun 22				0.00	-34,661.30	-34,345.86	315.44
FX DEAL TRANSACTED ON 12 JUL 2022 USD / JPY EX.RATE 0.0073204 WITH JPMORGAN	-661,731.000	12 Jul 22				0.00	-4,844.12	-4,823.64	20.48
FX DEAL TRANSACTED ON 14 DEC 2022 USD / JPY EX.RATE 0.0074068 WITH JPMORGAN	-14,278,991.000	14 Dec 22				0.00	-105,761.69	-103,817.01	1,944.68
FX DEAL TRANSACTED ON 14 JUL 2022 USD / JPY EX.RATE 0.0071817 WITH JPMORGAN	-1,006,361.000	14 Jul 22				0.00	-7,227.42	-7,291.15	-63.73

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 15 DEC 2022 USD / JPY EX.RATE 0.007337 WITH JPMORGAN CHASE	-12,253,444.000	15 Dec 22				0.00	-89,903.18	-89,660.44	242.74
FX DEAL TRANACTED ON 17 MAY 2022 USD / JPY EX.RATE 0.00772 WITH JPMORGAN CHASE	-3,163,756.000	17 May 22				0.00	-24,424.32	-24,625.46	-201.14
FX DEAL TRANACTED ON 20 APR 2022 USD / JPY EX.RATE 0.0078165 WITH JPMORGAN	-4,642,886.000	20 Apr 22				0.00	-36,290.98	-36,130.00	160.98
FX DEAL TRANACTED ON 20 SEP 2022 JPY / USD EX.RATE 143.713 WITH JPMORGAN CHASE	5,505,694.000	20 Sep 22				0.00	38,310.34	38,200.83	-109.51
FX DEAL TRANACTED ON 21 DEC 2022 JPY / USD EX.RATE 132.331 WITH JPMORGAN CHASE	16,121,658.000	21 Dec 22				0.00	121,828.28	121,898.29	70.01
FX DEAL TRANACTED ON 21 JUL 2022 USD / JPY EX.RATE 0.0072246 WITH JPMORGAN	-7,813,940.000	21 Jul 22				0.00	-56,452.58	-57,436.44	-983.86
FX DEAL TRANACTED ON 22 JUL 2022 USD / JPY EX.RATE 0.0073165 WITH JPMORGAN	-361,352.000	22 Jul 22				0.00	-2,643.84	-2,643.01	0.83
FX DEAL TRANACTED ON 23 MAR 2022 USD / JPY EX.RATE 0.0082827 WITH JPMORGAN	-58,812,545.000	23 Mar 22				0.00	-487,126.57	-431,604.19	55,522.38
FX DEAL TRANACTED ON 23 MAY 2022 USD / JPY EX.RATE 0.0078298 WITH JPMORGAN	-2,339,147.000	23 May 22				0.00	-18,315.08	-18,484.71	-169.63
FX DEAL TRANACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0074032 WITH JPMORGAN	-12,037,819.000	24 Jun 22				0.00	-89,118.20	-89,040.42	77.78
FX DEAL TRANACTED ON 25 MAY 2022 USD / JPY EX.RATE 0.0078647 WITH JPMORGAN	-3,770,943.000	25 May 22				0.00	-29,657.20	-29,616.67	40.53
FX DEAL TRANACTED ON 27 JUN 2022 USD / JPY EX.RATE 0.0073885 WITH JPMORGAN	-344,899.000	27 Jun 22				0.00	-2,548.30	-2,531.09	17.21
FX DEAL TRANACTED ON 28 APR 2022 JPY / USD EX.RATE 130.668 WITH JPMORGAN CHASE	107,202,034.000	28 Apr 22				0.00	820,415.36	786,717.31	-33,698.05
FX DEAL TRANACTED ON 28 JUN 2022 JPY / USD EX.RATE 136.165 WITH JPMORGAN CHASE	14,881,771.000	28 Jun 22				0.00	109,292.19	108,757.05	-535.14
FX DEAL TRANACTED ON 30 JUN 2022 JPY / USD EX.RATE 136.1164 WITH JPMORGAN CHASE	9,875,247.000	30 Jun 22				0.00	72,550.02	72,689.61	139.59

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 30 JUN 2022 USD / JPY EX.RATE 0.0073681 WITH JPMORGAN	-1,013,770.000	30 Jun 22				0.00	-7,469.51	-7,468.19	1.32
Mexican peso - MXN									
FX DEAL TRANSACTED ON 09 FEB 2022 MXN / USD EX.RATE 20.825 WITH JPMORGAN CHASE	10,732,427.410	9 Feb 22				0.00	515,362.66	536,997.27	21,634.61
FX DEAL TRANSACTED ON 09 FEB 2022 USD / MXN EX.RATE 0.0488591 WITH JPMORGAN	-10,732,427.410	9 Feb 22				0.00	-524,377.16	-526,234.81	-1,857.65
FX DEAL TRANSACTED ON 11 MAR 2022 USD / MXN EX.RATE 0.0478392 WITH JPMORGAN	-4,650,163.020	11 Mar 22				0.00	-222,460.00	-222,389.43	70.57
FX DEAL TRANSACTED ON 14 MAR 2022 USD / MXN EX.RATE 0.047891 WITH JPMORGAN CHASE	-11,128,459.420	14 Mar 22				0.00	-532,953.00	-532,768.07	184.93
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 04 OCT 2022 NOK / USD EX.RATE 10.477562 WITH JPMORGAN	3,435,615.000	4 Oct 22				0.00	327,902.14	350,162.06	22,259.92
FX DEAL TRANSACTED ON 16 DEC 2022 NOK / USD EX.RATE 9.88791 WITH JPMORGAN CHASE	3,487,789.000	16 Dec 22				0.00	352,732.68	355,479.69	2,747.01
FX DEAL TRANSACTED ON 16 DEC 2022 USD / NOK EX.RATE 0.1015359 WITH JPMORGAN	-3,487,789.000	16 Dec 22				0.00	-354,135.77	-355,385.95	-1,250.18
FX DEAL TRANSACTED ON 18 MAR 2022 NOK / USD EX.RATE 8.76421 WITH JPMORGAN CHASE	6,923,404.000	18 Mar 22				0.00	789,963.27	794,984.87	5,021.60
FX DEAL TRANSACTED ON 18 MAR 2022 USD / NOK EX.RATE 0.1139888 WITH JPMORGAN	-6,923,404.000	18 Mar 22				0.00	-789,190.85	-704,844.34	84,346.51
FX DEAL TRANSACTED ON 21 SEP 2022 NOK / USD EX.RATE 10.30175 WITH JPMORGAN CHASE	6,923,404.000	21 Sep 22				0.00	672,060.96	643,235.78	-28,825.18
FX DEAL TRANSACTED ON 21 SEP 2022 USD / NOK EX.RATE 0.0972797 WITH JPMORGAN	-6,923,404.000	21 Sep 22				0.00	-673,506.47	-705,641.75	-32,135.28
FX DEAL TRANSACTED ON 24 JUN 2022 NOK / USD EX.RATE 9.87062 WITH JPMORGAN CHASE	6,923,404.000	24 Jun 22				0.00	701,415.31	704,844.34	3,429.03

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 24 JUN 2022 USD / NOK EX.RATE 0.1014969 WITH JPMORGAN	-6,923,404.000	24 Jun 22				0.00	-702,704.09	-643,235.78	59,468.31
FX DEAL TRANSACTED ON 27 JAN 2022 NOK / USD EX.RATE 8.939448 WITH JPMORGAN CHASE	5,301,600.000	27 Jan 22				0.00	593,056.75	608,760.05	15,703.30
FX DEAL TRANSACTED ON 27 OCT 2022 USD / NOK EX.RATE 0.0973748 WITH JPMORGAN	-253,947.590	27 Oct 22				0.00	-24,728.09	-24,560.68	167.41
FX DEAL TRANSACTED ON 27 OCT 2022 USD / NOK EX.RATE 0.0975652 WITH JPMORGAN	-640,373.600	27 Oct 22				0.00	-62,478.20	-62,505.66	-27.46
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 16 DEC 2022 SGD / USD EX.RATE 1.35811 WITH JPMORGAN CHASE	670,007.000	16 Dec 22				0.00	493,337.80	497,702.42	4,364.62
FX DEAL TRANSACTED ON 16 DEC 2022 USD / SGD EX.RATE 0.7374637 WITH JPMORGAN	-670,007.000	16 Dec 22				0.00	-494,105.82	-500,261.70	-6,155.88
FX DEAL TRANSACTED ON 18 MAR 2022 SGD / USD EX.RATE 1.35657 WITH JPMORGAN CHASE	670,007.000	18 Mar 22				0.00	493,897.85	493,559.48	-338.37
FX DEAL TRANSACTED ON 18 MAR 2022 USD / SGD EX.RATE 0.7373478 WITH JPMORGAN	-670,007.000	18 Mar 22				0.00	-494,028.22	-482,992.36	11,035.86
FX DEAL TRANSACTED ON 21 SEP 2022 SGD / USD EX.RATE 1.41478 WITH JPMORGAN CHASE	670,007.000	21 Sep 22				0.00	473,576.81	466,075.62	-7,501.19
FX DEAL TRANSACTED ON 21 SEP 2022 USD / SGD EX.RATE 0.7079075 WITH JPMORGAN	-670,007.000	21 Sep 22				0.00	-474,302.96	-497,702.42	-23,399.46
FX DEAL TRANSACTED ON 24 JUN 2022 SGD / USD EX.RATE 1.38673 WITH JPMORGAN CHASE	670,007.000	24 Jun 22				0.00	483,156.06	482,992.36	-163.70
FX DEAL TRANSACTED ON 24 JUN 2022 USD / SGD EX.RATE 0.721546 WITH JPMORGAN CHASE	-670,007.000	24 Jun 22				0.00	-483,440.88	-466,075.62	17,365.26
FX DEAL TRANSACTED ON 27 JAN 2022 SGD / USD EX.RATE 1.35279 WITH JPMORGAN CHASE	468,902.000	27 Jan 22				0.00	346,618.47	345,415.84	-1,202.63

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
South African rand - ZAR									
FX DEAL TRANSACTED ON 05 JAN 2022 USD / ZAR EX.RATE 0.0629981 WITH JPMORGAN	-1,923,000.000	5 Jan 22				0.00	-121,145.29	-128,639.52	-7,494.23
FX DEAL TRANSACTED ON 05 JAN 2022 ZAR / USD EX.RATE 15.772001 WITH JPMORGAN	1,923,000.000	5 Jan 22				0.00	121,924.92	122,299.07	374.15
Swiss franc - CHF									
FX DEAL TRANSACTED ON 16 DEC 2022 CHF / USD EX.RATE 0.93336 WITH JPMORGAN CHASE	1,172,130.000	16 Dec 22				0.00	1,255,817.69	1,262,051.14	6,233.45
FX DEAL TRANSACTED ON 16 DEC 2022 USD / CHF EX.RATE 1.0824209 WITH JPMORGAN	-1,172,130.000	16 Dec 22				0.00	-1,268,738.06	-1,278,734.94	-9,996.88
FX DEAL TRANSACTED ON 18 MAR 2022 CHF / USD EX.RATE 0.9353 WITH JPMORGAN CHASE	1,172,130.000	18 Mar 22				0.00	1,253,212.87	1,257,380.39	4,167.52
FX DEAL TRANSACTED ON 18 MAR 2022 USD / CHF EX.RATE 1.073588 WITH JPMORGAN CHASE	-1,172,130.000	18 Mar 22				0.00	-1,258,384.72	-1,223,709.35	34,675.37
FX DEAL TRANSACTED ON 18 NOV 2022 USD / CHF EX.RATE 1.0488777 WITH JPMORGAN	-77,794.760	18 Nov 22				0.00	-81,597.19	-81,120.71	476.48
FX DEAL TRANSACTED ON 21 SEP 2022 CHF / USD EX.RATE 0.96478 WITH JPMORGAN CHASE	1,172,130.000	21 Sep 22				0.00	1,214,919.46	1,184,268.76	-30,650.70
FX DEAL TRANSACTED ON 21 SEP 2022 USD / CHF EX.RATE 1.0446919 WITH JPMORGAN	-1,172,130.000	21 Sep 22				0.00	-1,224,514.74	-1,262,051.14	-37,536.40
FX DEAL TRANSACTED ON 24 JUN 2022 CHF / USD EX.RATE 0.95688 WITH JPMORGAN CHASE	1,172,130.000	24 Jun 22				0.00	1,224,949.84	1,223,709.35	-1,240.49
FX DEAL TRANSACTED ON 24 JUN 2022 USD / CHF EX.RATE 1.0516519 WITH JPMORGAN	-1,172,130.000	24 Jun 22				0.00	-1,232,672.72	-1,184,268.76	48,403.96
FX DEAL TRANSACTED ON 27 JAN 2022 CHF / USD EX.RATE 0.93067 WITH JPMORGAN CHASE	491,003.000	27 Jan 22				0.00	527,580.13	526,714.22	-865.91
FX DEAL TRANSACTED ON 29 DEC 2022 CHF / USD EX.RATE 0.914205 WITH JPMORGAN CHASE	216,167.000	29 Dec 22				0.00	236,453.53	235,827.34	-626.19

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2022 USD / GBP EX.RATE 1.2265206 WITH JPMORGAN	385,465.990	1 Aug 22				0.00	385,465.99	385,465.99	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 CAD / USD EX.RATE 1.29566 WITH JPMORGAN CHASE	-39,683.670	1 Jul 22				0.00	-39,683.67	-39,683.67	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.0125762 WITH JPMORGAN	-26,099.990	1 Nov 22				0.00	-26,099.99	-26,099.99	0.00
FX DEAL TRANSACTED ON 02 DEC 2022 USD / EUR EX.RATE 1.05192 WITH JPMORGAN CHASE	54,067.340	2 Dec 22				0.00	54,067.34	54,067.34	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 GBP / USD EX.RATE 0.7511541 WITH JPMORGAN	-82,539.660	2 Mar 22				0.00	-82,539.66	-82,539.66	0.00
FX DEAL TRANSACTED ON 02 NOV 2022 EUR / USD EX.RATE 1.0167355 WITH JPMORGAN	-56,883.640	2 Nov 22				0.00	-56,883.64	-56,883.64	0.00
FX DEAL TRANSACTED ON 03 FEB 2022 USD / GBP EX.RATE 1.35972 WITH JPMORGAN CHASE	20,071.320	3 Feb 22				0.00	20,071.32	20,071.32	0.00
FX DEAL TRANSACTED ON 03 JUN 2022 EUR / USD EX.RATE 0.9331579 WITH JPMORGAN	-12,815.860	3 Jun 22				0.00	-12,815.86	-12,815.86	0.00
FX DEAL TRANSACTED ON 03 NOV 2022 EUR / USD EX.RATE 1.0238978 WITH JPMORGAN	-46,991.490	3 Nov 22				0.00	-46,991.49	-46,991.49	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 USD / GBP EX.RATE 1.35327 WITH JPMORGAN CHASE	89,826.140	4 Feb 22				0.00	89,826.14	89,826.14	0.00
FX DEAL TRANSACTED ON 04 JAN 2022 JPY / USD EX.RATE 116.281 WITH JPMORGAN CHASE	-61,722.680	4 Jan 22				0.00	-61,722.68	-61,722.68	0.00
FX DEAL TRANSACTED ON 04 NOV 2022 GBP / USD EX.RATE 0.8791209 WITH JPMORGAN	-87,429.770	4 Nov 22				0.00	-87,429.77	-87,429.77	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 GBP / USD EX.RATE 0.8740693 WITH JPMORGAN	-529,931.640	4 Oct 22				0.00	-529,931.64	-529,931.64	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 NOK / USD EX.RATE 10.477562 WITH JPMORGAN	-327,902.140	4 Oct 22				0.00	-327,902.14	-327,902.14	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 05 DEC 2022 GBP / USD EX.RATE 0.8209635 WITH JPMORGAN	-5,427.790	5 Dec 22				0.00	-5,427.79	-5,427.79	0.00
FX DEAL TRANSACTED ON 05 JAN 2022 USD / ZAR EX.RATE 0.0629981 WITH JPMORGAN	121,145.290	5 Jan 22				0.00	121,145.29	121,145.29	0.00
FX DEAL TRANSACTED ON 05 JAN 2022 ZAR / USD EX.RATE 15.772001 WITH JPMORGAN	-121,924.920	5 Jan 22				0.00	-121,924.92	-121,924.92	0.00
FX DEAL TRANSACTED ON 05 JUL 2022 USD / GBP EX.RATE 1.197339 WITH JPMORGAN CHASE	422,854.640	5 Jul 22				0.00	422,854.64	422,854.64	0.00
FX DEAL TRANSACTED ON 06 APR 2022 JPY / USD EX.RATE 123.876 WITH JPMORGAN CHASE	-16,938.370	6 Apr 22				0.00	-16,938.37	-16,938.37	0.00
FX DEAL TRANSACTED ON 06 JUL 2022 USD / JPY EX.RATE 0.0074033 WITH JPMORGAN	10,110.640	6 Jul 22				0.00	10,110.64	10,110.64	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 USD / EUR EX.RATE 1.05087 WITH JPMORGAN CHASE	55,120.320	7 Dec 22				0.00	55,120.32	55,120.32	0.00
FX DEAL TRANSACTED ON 07 FEB 2022 JPY / USD EX.RATE 115.095 WITH JPMORGAN CHASE	-108,650.540	7 Feb 22				0.00	-108,650.54	-108,650.54	0.00
FX DEAL TRANSACTED ON 07 JUL 2022 GBP / USD EX.RATE 0.8329793 WITH JPMORGAN	-167,266.360	7 Jul 22				0.00	-167,266.36	-167,266.36	0.00
FX DEAL TRANSACTED ON 07 JUL 2022 USD / JPY EX.RATE 0.0073543 WITH JPMORGAN	7,650.270	7 Jul 22				0.00	7,650.27	7,650.27	0.00
FX DEAL TRANSACTED ON 07 JUN 2022 USD / JPY EX.RATE 0.0075322 WITH JPMORGAN	5,349.460	7 Jun 22				0.00	5,349.46	5,349.46	0.00
FX DEAL TRANSACTED ON 07 JUN 2022 USD / JPY EX.RATE 0.0075405 WITH JPMORGAN	34,661.300	7 Jun 22				0.00	34,661.30	34,661.30	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9200013 WITH JPMORGAN	-41,565.550	7 Mar 22				0.00	-41,565.55	-41,565.55	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9205899 WITH JPMORGAN	-81,691.680	7 Mar 22				0.00	-81,691.68	-81,691.68	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.087501 WITH JPMORGAN CHASE	66,638.680	7 Mar 22				0.00	66,638.68	66,638.68	0.00

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 07 NOV 2022 USD / GBP EX.RATE 1.147196 WITH JPMORGAN CHASE	348,946.050	7 Nov 22				0.00	348,946.05	348,946.05	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 AUD / USD EX.RATE 1.3993334 WITH JPMORGAN	-175,374.660	8 Feb 22				0.00	-175,374.66	-175,374.66	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 USD / GBP EX.RATE 1.35477 WITH JPMORGAN CHASE	12,153.600	8 Feb 22				0.00	12,153.60	12,153.60	0.00
FX DEAL TRANSACTED ON 08 MAR 2022 USD / EUR EX.RATE 1.088362 WITH JPMORGAN CHASE	8,881.530	8 Mar 22				0.00	8,881.53	8,881.53	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 MXN / USD EX.RATE 20.825 WITH JPMORGAN CHASE	-515,362.660	9 Feb 22				0.00	-515,362.66	-515,362.66	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 USD / MXN EX.RATE 0.0488591 WITH JPMORGAN	524,377.160	9 Feb 22				0.00	524,377.16	524,377.16	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 EUR / USD EX.RATE 0.9168088 WITH JPMORGAN	-76,166.530	9 Mar 22				0.00	-76,166.53	-76,166.53	0.00
FX DEAL TRANSACTED ON 09 SEP 2022 EUR / USD EX.RATE 0.9940506 WITH JPMORGAN	-471,382.440	9 Sep 22				0.00	-471,382.44	-471,382.44	0.00
FX DEAL TRANSACTED ON 09 SEP 2022 USD / EUR EX.RATE 1.00513 WITH JPMORGAN CHASE	470,981.810	9 Sep 22				0.00	470,981.81	470,981.81	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 EUR / USD EX.RATE 0.9687294 WITH JPMORGAN	-675,960.690	10 Aug 22				0.00	-675,960.69	-675,960.69	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 USD / EUR EX.RATE 1.035208 WITH JPMORGAN CHASE	677,878.010	10 Aug 22				0.00	677,878.01	677,878.01	0.00
FX DEAL TRANSACTED ON 10 JUN 2022 USD / GBP EX.RATE 1.2312 WITH JPMORGAN CHASE	44,708.470	10 Jun 22				0.00	44,708.47	44,708.47	0.00
FX DEAL TRANSACTED ON 10 MAY 2022 EUR / USD EX.RATE 0.9455451 WITH JPMORGAN	-459,983.340	10 May 22				0.00	-459,983.34	-459,983.34	0.00
FX DEAL TRANSACTED ON 10 NOV 2022 EUR / USD EX.RATE 0.9812387 WITH JPMORGAN	-53,387.670	10 Nov 22				0.00	-53,387.67	-53,387.67	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 USD / EUR EX.RATE 1.013994 WITH JPMORGAN CHASE	470,303.600	11 Jul 22				0.00	470,303.60	470,303.60	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 11 MAR 2022 USD / MXN EX.RATE 0.0478392 WITH JPMORGAN	222,460.000	11 Mar 22				0.00	222,460.00	222,460.00	0.00
FX DEAL TRANACTED ON 11 MAY 2022 USD / EUR EX.RATE 1.05195 WITH JPMORGAN CHASE	4,330.360	11 May 22				0.00	4,330.36	4,330.36	0.00
FX DEAL TRANACTED ON 12 JUL 2022 USD / JPY EX.RATE 0.0073204 WITH JPMORGAN	4,844.120	12 Jul 22				0.00	4,844.12	4,844.12	0.00
FX DEAL TRANACTED ON 13 JUN 2022 GBP / USD EX.RATE 0.8217096 WITH JPMORGAN	-404,311.950	13 Jun 22				0.00	-404,311.95	-404,311.95	0.00
FX DEAL TRANACTED ON 13 MAY 2022 USD / CAD EX.RATE 0.7687104 WITH JPMORGAN	101,788.980	13 May 22				0.00	101,788.98	101,788.98	0.00
FX DEAL TRANACTED ON 14 DEC 2022 USD / GBP EX.RATE 1.238613 WITH JPMORGAN CHASE	351,336.290	14 Dec 22				0.00	351,336.29	351,336.29	0.00
FX DEAL TRANACTED ON 14 DEC 2022 USD / GBP EX.RATE 1.24332 WITH JPMORGAN CHASE	566.230	14 Dec 22				0.00	566.23	566.23	0.00
FX DEAL TRANACTED ON 14 DEC 2022 USD / JPY EX.RATE 0.0074068 WITH JPMORGAN	105,761.690	14 Dec 22				0.00	105,761.69	105,761.69	0.00
FX DEAL TRANACTED ON 14 JUL 2022 USD / GBP EX.RATE 1.18213 WITH JPMORGAN CHASE	741.010	14 Jul 22				0.00	741.01	741.01	0.00
FX DEAL TRANACTED ON 14 JUL 2022 USD / JPY EX.RATE 0.0071817 WITH JPMORGAN	7,227.420	14 Jul 22				0.00	7,227.42	7,227.42	0.00
FX DEAL TRANACTED ON 14 JUN 2022 EUR / USD EX.RATE 0.9572703 WITH JPMORGAN	-75,689.350	14 Jun 22				0.00	-75,689.35	-75,689.35	0.00
FX DEAL TRANACTED ON 14 MAR 2022 USD / MXN EX.RATE 0.047891 WITH JPMORGAN CHASE	532,953.000	14 Mar 22				0.00	532,953.00	532,953.00	0.00
FX DEAL TRANACTED ON 14 NOV 2022 EUR / USD EX.RATE 0.9670245 WITH JPMORGAN	-141,174.170	14 Nov 22				0.00	-141,174.17	-141,174.17	0.00
FX DEAL TRANACTED ON 14 NOV 2022 USD / GBP EX.RATE 1.17601 WITH JPMORGAN CHASE	11,200.330	14 Nov 22				0.00	11,200.33	11,200.33	0.00
FX DEAL TRANACTED ON 15 DEC 2022 USD / JPY EX.RATE 0.007337 WITH JPMORGAN CHASE	89,903.180	15 Dec 22				0.00	89,903.18	89,903.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 15 FEB 2022 GBP / USD EX.RATE 0.7396559 WITH JPMORGAN	-431,058.540	15 Feb 22				0.00	-431,058.54	-431,058.54	0.00
FX DEAL TRANSACTED ON 15 MAR 2022 USD / EUR EX.RATE 1.09882 WITH JPMORGAN CHASE	477,897.700	15 Mar 22				0.00	477,897.70	477,897.70	0.00
FX DEAL TRANSACTED ON 15 SEP 2022 EUR / USD EX.RATE 0.9995293 WITH JPMORGAN	-310,145.980	15 Sep 22				0.00	-310,145.98	-310,145.98	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 CHF / USD EX.RATE 0.93336 WITH JPMORGAN CHASE	-1,255,817.690	16 Dec 22				0.00	-1,255,817.69	-1,255,817.69	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.943414 WITH JPMORGAN CHASE	-3,666,641.480	16 Dec 22				0.00	-3,666,641.48	-3,666,641.48	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 GBP / USD EX.RATE 0.8214902 WITH JPMORGAN	-4,301,179.820	16 Dec 22				0.00	-4,301,179.82	-4,301,179.82	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 NOK / USD EX.RATE 9.88791 WITH JPMORGAN CHASE	-352,732.680	16 Dec 22				0.00	-352,732.68	-352,732.68	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 SGD / USD EX.RATE 1.35811 WITH JPMORGAN CHASE	-493,337.800	16 Dec 22				0.00	-493,337.80	-493,337.80	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / CHF EX.RATE 1.0824209 WITH JPMORGAN	1,268,738.060	16 Dec 22				0.00	1,268,738.06	1,268,738.06	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.067061 WITH JPMORGAN CHASE	3,691,135.800	16 Dec 22				0.00	3,691,135.80	3,691,135.80	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / GBP EX.RATE 1.21728 WITH JPMORGAN CHASE	844.960	16 Dec 22				0.00	844.96	844.96	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / GBP EX.RATE 1.220284 WITH JPMORGAN CHASE	4,311,723.420	16 Dec 22				0.00	4,311,723.42	4,311,723.42	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / NOK EX.RATE 0.1015359 WITH JPMORGAN	354,135.770	16 Dec 22				0.00	354,135.77	354,135.77	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / SGD EX.RATE 0.7374637 WITH JPMORGAN	494,105.820	16 Dec 22				0.00	494,105.82	494,105.82	0.00
FX DEAL TRANSACTED ON 17 JUN 2022 EUR / USD EX.RATE 0.949563 WITH JPMORGAN CHASE	-493,466.990	17 Jun 22				0.00	-493,466.99	-493,466.99	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 17 MAY 2022 EUR / USD EX.RATE 0.9484229 WITH JPMORGAN	-58,743.880	17 May 22				0.00	-58,743.88	-58,743.88	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 USD / JPY EX.RATE 0.00772 WITH JPMORGAN CHASE	24,424.320	17 May 22				0.00	24,424.32	24,424.32	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 CHF / USD EX.RATE 0.9353 WITH JPMORGAN CHASE	-1,253,212.870	18 Mar 22				0.00	-1,253,212.87	-1,253,212.87	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9055756 WITH JPMORGAN	-4,668,963.990	18 Mar 22				0.00	-4,668,963.99	-4,668,963.99	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 GBP / USD EX.RATE 0.7601788 WITH JPMORGAN	-5,067,589.400	18 Mar 22				0.00	-5,067,589.40	-5,067,589.40	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 NOK / USD EX.RATE 8.76421 WITH JPMORGAN CHASE	-789,963.270	18 Mar 22				0.00	-789,963.27	-789,963.27	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 SGD / USD EX.RATE 1.35657 WITH JPMORGAN CHASE	-493,897.850	18 Mar 22				0.00	-493,897.85	-493,897.85	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / CHF EX.RATE 1.073588 WITH JPMORGAN CHASE	1,258,384.720	18 Mar 22				0.00	1,258,384.72	1,258,384.72	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.10833 WITH JPMORGAN CHASE	4,686,130.070	18 Mar 22				0.00	4,686,130.07	4,686,130.07	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / GBP EX.RATE 1.314823 WITH JPMORGAN CHASE	5,065,058.460	18 Mar 22				0.00	5,065,058.46	5,065,058.46	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / NOK EX.RATE 0.1139888 WITH JPMORGAN	789,190.850	18 Mar 22				0.00	789,190.85	789,190.85	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / SGD EX.RATE 0.7373478 WITH JPMORGAN	494,028.220	18 Mar 22				0.00	494,028.22	494,028.22	0.00
FX DEAL TRANSACTED ON 18 MAY 2022 EUR / USD EX.RATE 0.9502542 WITH JPMORGAN	-43,975.460	18 May 22				0.00	-43,975.46	-43,975.46	0.00
FX DEAL TRANSACTED ON 18 MAY 2022 USD / EUR EX.RATE 1.05621 WITH JPMORGAN CHASE	691,630.600	18 May 22				0.00	691,630.60	691,630.60	0.00
FX DEAL TRANSACTED ON 18 NOV 2022 USD / CHF EX.RATE 1.0488777 WITH JPMORGAN	81,597.190	18 Nov 22				0.00	81,597.19	81,597.19	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 19 AUG 2022 USD / GBP EX.RATE 1.18163 WITH JPMORGAN CHASE	25,217.700	19 Aug 22				0.00	25,217.70	25,217.70	0.00
FX DEAL TRANACTED ON 19 MAY 2022 EUR / USD EX.RATE 0.9477164 WITH JPMORGAN	-83,962.360	19 May 22				0.00	-83,962.36	-83,962.36	0.00
FX DEAL TRANACTED ON 20 APR 2022 USD / JPY EX.RATE 0.0078165 WITH JPMORGAN	36,290.980	20 Apr 22				0.00	36,290.98	36,290.98	0.00
FX DEAL TRANACTED ON 20 MAY 2022 CAD / USD EX.RATE 1.27976 WITH JPMORGAN CHASE	-12,783.020	20 May 22				0.00	-12,783.02	-12,783.02	0.00
FX DEAL TRANACTED ON 20 SEP 2022 JPY / USD EX.RATE 143.713 WITH JPMORGAN CHASE	-38,310.340	20 Sep 22				0.00	-38,310.34	-38,310.34	0.00
FX DEAL TRANACTED ON 21 DEC 2022 JPY / USD EX.RATE 132.331 WITH JPMORGAN CHASE	-121,828.280	21 Dec 22				0.00	-121,828.28	-121,828.28	0.00
FX DEAL TRANACTED ON 21 JUL 2022 USD / JPY EX.RATE 0.0072246 WITH JPMORGAN	56,452.580	21 Jul 22				0.00	56,452.58	56,452.58	0.00
FX DEAL TRANACTED ON 21 OCT 2022 GBP / USD EX.RATE 0.890575 WITH JPMORGAN CHASE	-74,738.450	21 Oct 22				0.00	-74,738.45	-74,738.45	0.00
FX DEAL TRANACTED ON 21 SEP 2022 CHF / USD EX.RATE 0.96478 WITH JPMORGAN CHASE	-1,214,919.460	21 Sep 22				0.00	-1,214,919.46	-1,214,919.46	0.00
FX DEAL TRANACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0113985 WITH JPMORGAN	-3,420,176.260	21 Sep 22				0.00	-3,420,176.26	-3,420,176.26	0.00
FX DEAL TRANACTED ON 21 SEP 2022 GBP / USD EX.RATE 0.8823244 WITH JPMORGAN	-3,863,372.720	21 Sep 22				0.00	-3,863,372.72	-3,863,372.72	0.00
FX DEAL TRANACTED ON 21 SEP 2022 NOK / USD EX.RATE 10.30175 WITH JPMORGAN CHASE	-672,060.960	21 Sep 22				0.00	-672,060.96	-672,060.96	0.00
FX DEAL TRANACTED ON 21 SEP 2022 SGD / USD EX.RATE 1.41478 WITH JPMORGAN CHASE	-473,576.810	21 Sep 22				0.00	-473,576.81	-473,576.81	0.00
FX DEAL TRANACTED ON 21 SEP 2022 USD / CHF EX.RATE 1.0446919 WITH JPMORGAN	1,224,514.740	21 Sep 22				0.00	1,224,514.74	1,224,514.74	0.00
FX DEAL TRANACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.99532 WITH JPMORGAN CHASE	3,442,972.130	21 Sep 22				0.00	3,442,972.13	3,442,972.13	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2022 USD / GBP EX.RATE 1.13559 WITH JPMORGAN CHASE	3,870,940.140	21 Sep 22				0.00	3,870,940.14	3,870,940.14	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / NOK EX.RATE 0.0972797 WITH JPMORGAN	673,506.470	21 Sep 22				0.00	673,506.47	673,506.47	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / SGD EX.RATE 0.7079075 WITH JPMORGAN	474,302.960	21 Sep 22				0.00	474,302.96	474,302.96	0.00
FX DEAL TRANSACTED ON 22 JUL 2022 USD / JPY EX.RATE 0.0073165 WITH JPMORGAN	2,643.840	22 Jul 22				0.00	2,643.84	2,643.84	0.00
FX DEAL TRANSACTED ON 23 DEC 2022 USD / GBP EX.RATE 1.20566 WITH JPMORGAN CHASE	287.080	23 Dec 22				0.00	287.08	287.08	0.00
FX DEAL TRANSACTED ON 23 MAR 2022 USD / JPY EX.RATE 0.0082827 WITH JPMORGAN	487,126.570	23 Mar 22				0.00	487,126.57	487,126.57	0.00
FX DEAL TRANSACTED ON 23 MAY 2022 EUR / USD EX.RATE 0.935543 WITH JPMORGAN CHASE	-17,996.910	23 May 22				0.00	-17,996.91	-17,996.91	0.00
FX DEAL TRANSACTED ON 23 MAY 2022 USD / JPY EX.RATE 0.0078298 WITH JPMORGAN	18,315.080	23 May 22				0.00	18,315.08	18,315.08	0.00
FX DEAL TRANSACTED ON 23 SEP 2022 USD / GBP EX.RATE 1.08637 WITH JPMORGAN CHASE	5,462.580	23 Sep 22				0.00	5,462.58	5,462.58	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 CHF / USD EX.RATE 0.95688 WITH JPMORGAN CHASE	-1,224,949.840	24 Jun 22				0.00	-1,224,949.84	-1,224,949.84	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9489197 WITH JPMORGAN	-2,960,317.010	24 Jun 22				0.00	-2,960,317.01	-2,960,317.01	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 GBP / USD EX.RATE 0.8149029 WITH JPMORGAN	-3,776,345.410	24 Jun 22				0.00	-3,776,345.41	-3,776,345.41	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 NOK / USD EX.RATE 9.87062 WITH JPMORGAN CHASE	-701,415.310	24 Jun 22				0.00	-701,415.31	-701,415.31	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 SGD / USD EX.RATE 1.38673 WITH JPMORGAN CHASE	-483,156.060	24 Jun 22				0.00	-483,156.06	-483,156.06	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / CHF EX.RATE 1.0516519 WITH JPMORGAN	1,232,672.720	24 Jun 22				0.00	1,232,672.72	1,232,672.72	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.05466 WITH JPMORGAN CHASE	74,080.230	24 Jun 22				0.00	74,080.23	74,080.23	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.060618 WITH JPMORGAN CHASE	2,979,385.210	24 Jun 22				0.00	2,979,385.21	2,979,385.21	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / GBP EX.RATE 1.229255 WITH JPMORGAN CHASE	3,782,854.020	24 Jun 22				0.00	3,782,854.02	3,782,854.02	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0074032 WITH JPMORGAN	89,118.200	24 Jun 22				0.00	89,118.20	89,118.20	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / NOK EX.RATE 0.1014969 WITH JPMORGAN	702,704.090	24 Jun 22				0.00	702,704.09	702,704.09	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / SGD EX.RATE 0.721546 WITH JPMORGAN CHASE	483,440.880	24 Jun 22				0.00	483,440.88	483,440.88	0.00
FX DEAL TRANSACTED ON 24 NOV 2022 EUR / USD EX.RATE 0.9615058 WITH JPMORGAN	-57,201.940	24 Nov 22				0.00	-57,201.94	-57,201.94	0.00
FX DEAL TRANSACTED ON 24 OCT 2022 USD / EUR EX.RATE 0.98738 WITH JPMORGAN CHASE	2,748.670	24 Oct 22				0.00	2,748.67	2,748.67	0.00
FX DEAL TRANSACTED ON 25 MAR 2022 USD / DKK EX.RATE 0.1478705 WITH JPMORGAN	20,451.690	25 Mar 22				0.00	20,451.69	20,451.69	0.00
FX DEAL TRANSACTED ON 25 MAY 2022 USD / JPY EX.RATE 0.0078647 WITH JPMORGAN	29,657.200	25 May 22				0.00	29,657.20	29,657.20	0.00
FX DEAL TRANSACTED ON 25 OCT 2022 USD / EUR EX.RATE 0.9965 WITH JPMORGAN CHASE	14,961.660	25 Oct 22				0.00	14,961.66	14,961.66	0.00
FX DEAL TRANSACTED ON 26 SEP 2022 USD / GBP EX.RATE 1.0685 WITH JPMORGAN CHASE	6,928.590	26 Sep 22				0.00	6,928.59	6,928.59	0.00
FX DEAL TRANSACTED ON 27 APR 2022 USD / EUR EX.RATE 1.05559 WITH JPMORGAN CHASE	4,092.150	27 Apr 22				0.00	4,092.15	4,092.15	0.00
FX DEAL TRANSACTED ON 27 APR 2022 USD / GBP EX.RATE 1.25737 WITH JPMORGAN CHASE	482,342.410	27 Apr 22				0.00	482,342.41	482,342.41	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 CHF / USD EX.RATE 0.93067 WITH JPMORGAN CHASE	-527,580.130	27 Jan 22				0.00	-527,580.13	-527,580.13	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 27 JAN 2022 GBP / USD EX.RATE 0.746884 WITH JPMORGAN CHASE	-2,798,628.700	27 Jan 22				0.00	-2,798,628.70	-2,798,628.70	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 NOK / USD EX.RATE 8.939448 WITH JPMORGAN CHASE	-593,056.750	27 Jan 22				0.00	-593,056.75	-593,056.75	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 SGD / USD EX.RATE 1.35279 WITH JPMORGAN CHASE	-346,618.470	27 Jan 22				0.00	-346,618.47	-346,618.47	0.00
FX DEAL TRANSACTED ON 27 JUN 2022 USD / JPY EX.RATE 0.0073885 WITH JPMORGAN	2,548.300	27 Jun 22				0.00	2,548.30	2,548.30	0.00
FX DEAL TRANSACTED ON 27 MAY 2022 USD / GBP EX.RATE 1.26278 WITH JPMORGAN CHASE	97,227.250	27 May 22				0.00	97,227.25	97,227.25	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 EUR / USD EX.RATE 1.0015624 WITH JPMORGAN	-34,074.180	27 Oct 22				0.00	-34,074.18	-34,074.18	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 USD / NOK EX.RATE 0.0973748 WITH JPMORGAN	24,728.090	27 Oct 22				0.00	24,728.09	24,728.09	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 USD / NOK EX.RATE 0.0975652 WITH JPMORGAN	62,478.200	27 Oct 22				0.00	62,478.20	62,478.20	0.00
FX DEAL TRANSACTED ON 28 APR 2022 EUR / USD EX.RATE 0.949134 WITH JPMORGAN CHASE	-1,036,799.850	28 Apr 22				0.00	-1,036,799.85	-1,036,799.85	0.00
FX DEAL TRANSACTED ON 28 APR 2022 GBP / USD EX.RATE 0.8018571 WITH JPMORGAN	-552,083.410	28 Apr 22				0.00	-552,083.41	-552,083.41	0.00
FX DEAL TRANSACTED ON 28 APR 2022 JPY / USD EX.RATE 130.668 WITH JPMORGAN CHASE	-820,415.360	28 Apr 22				0.00	-820,415.36	-820,415.36	0.00
FX DEAL TRANSACTED ON 28 APR 2022 USD / CAD EX.RATE 0.7778711 WITH JPMORGAN	206,527.260	28 Apr 22				0.00	206,527.26	206,527.26	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 USD / GBP EX.RATE 1.20942 WITH JPMORGAN CHASE	434,899.110	28 Dec 22				0.00	434,899.11	434,899.11	0.00
FX DEAL TRANSACTED ON 28 JUN 2022 CAD / USD EX.RATE 1.28496 WITH JPMORGAN CHASE	-37,765.870	28 Jun 22				0.00	-37,765.87	-37,765.87	0.00
FX DEAL TRANSACTED ON 28 JUN 2022 EUR / USD EX.RATE 0.9491178 WITH JPMORGAN	-101,587.020	28 Jun 22				0.00	-101,587.02	-101,587.02	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 JUN 2022 EUR / USD EX.RATE 0.9498516 WITH JPMORGAN	-9,096.340	28 Jun 22				0.00	-9,096.34	-9,096.34	0.00
FX DEAL TRANSACTED ON 28 JUN 2022 JPY / USD EX.RATE 136.165 WITH JPMORGAN CHASE	-109,292.190	28 Jun 22				0.00	-109,292.19	-109,292.19	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.08428 WITH JPMORGAN CHASE	287,900.350	28 Sep 22				0.00	287,900.35	287,900.35	0.00
FX DEAL TRANSACTED ON 29 AUG 2022 GBP / USD EX.RATE 0.8537675 WITH JPMORGAN	-393,602.450	29 Aug 22				0.00	-393,602.45	-393,602.45	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 CHF / USD EX.RATE 0.914205 WITH JPMORGAN CHASE	-236,453.530	29 Dec 22				0.00	-236,453.53	-236,453.53	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 EUR / USD EX.RATE 0.9316495 WITH JPMORGAN	-1,161,870.380	29 Dec 22				0.00	-1,161,870.38	-1,161,870.38	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 GBP / USD EX.RATE 0.8267647 WITH JPMORGAN	-465,232.740	29 Dec 22				0.00	-465,232.74	-465,232.74	0.00
FX DEAL TRANSACTED ON 29 JUN 2022 EUR / USD EX.RATE 0.950489 WITH JPMORGAN CHASE	-52,680.350	29 Jun 22				0.00	-52,680.35	-52,680.35	0.00
FX DEAL TRANSACTED ON 29 JUN 2022 EUR / USD EX.RATE 0.9505622 WITH JPMORGAN	-73,180.810	29 Jun 22				0.00	-73,180.81	-73,180.81	0.00
FX DEAL TRANSACTED ON 29 SEP 2022 USD / CAD EX.RATE 0.7305029 WITH JPMORGAN	94,196.250	29 Sep 22				0.00	94,196.25	94,196.25	0.00
FX DEAL TRANSACTED ON 29 SEP 2022 USD / GBP EX.RATE 1.10726 WITH JPMORGAN CHASE	5,505.950	29 Sep 22				0.00	5,505.95	5,505.95	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 HKD / USD EX.RATE 7.84607 WITH JPMORGAN CHASE	-13,583.860	30 Jun 22				0.00	-13,583.86	-13,583.86	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 JPY / USD EX.RATE 136.1164 WITH JPMORGAN CHASE	-72,550.020	30 Jun 22				0.00	-72,550.02	-72,550.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 30 JUN 2022 USD / JPY EX.RATE 0.0073681 WITH JPMORGAN	7,469.510	30 Jun 22				0.00	7,469.51	7,469.51	0.00
FX DEAL TRANSACTED ON 31 OCT 2022 EUR / USD EX.RATE 1.0122175 WITH JPMORGAN	-35,648.940	31 Oct 22				0.00	-35,648.94	-35,648.94	0.00
FX DEAL TRANSACTED ON 31 OCT 2022 USD / GBP EX.RATE 1.14729 WITH JPMORGAN CHASE	15.970	31 Oct 22				0.00	15.97	15.97	0.00
Total JPMORGAN CHASE BANK, N.A.							.000.00	799,116.81	799,116.81

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

5500 Supplemental Schedules

1 JAN 22 - 31 DEC 22

Account Name XPO PENSION ONLY ACCOUNTS
Account number XPOPEN

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
COLTV SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	66	103,474,472.25			0.00	103,474,472.25	103,474.472.25
	Total dispositions	38		114,763,121.43		0.00	114,763,121.43	114,763.121.43
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	136	209,143,662.68			0.00	209,143,662.68	209,143.662.68
	Total dispositions	54		167,700,000.00		0.00	167,706,376.64	167,700.000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	366	204,017,757.53			0.00	204,017,757.53	204,017.757.53
	Total dispositions	315		177,650,133.85		0.00	177,650,133.85	177,650.133.85
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	Total acquisitions	91	65,831,029.86			0.00	65,831,029.86	65,831.029.86
	Total dispositions	32		74,802,707.18		0.00	76,409,917.15	74,802.707.18
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG SEDOL: BKM699	Total acquisitions	17	142,793,255.84			0.00	142,793,255.84	142,793.255.84
	Total dispositions	17		142,866,542.98		0.00	142,793,255.84	142,866.542.98
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	Total acquisitions	97	101,052,554.67			0.00	101,052,554.67	101,052.554.67
	Total dispositions	89		93,836,592.75		0.00	99,310,664.05	93,836.592.75
UNITED STATES TREAS NTS 1.375% 11-15-203 1 SEDOL: BMCNFW7	Total acquisitions	42	307,986,740.38			0.00	307,986,740.38	307,986.740.38
	Total dispositions	31		321,727,092.93		0.00	322,808,699.74	321,727.092.93
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	Total acquisitions	70	762,151,398.93			0.00	762,151,398.93	762,151.398.93
	Total dispositions	59		679,653,480.44		0.00	681,860,500.52	679,653.480.44
US TREASURY N/B 1.25% DUE 08-15-2031 REG SEDOL: BMWVP09	Total acquisitions	8	97,193,756.00			0.00	97,193,756.00	97,193.756.00
	Total dispositions	11		109,269,110.59		0.00	109,700,076.63	109,269.110.59

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

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

Effective date and plan year	Original plan: November 1, 1955 Restated plan: January 1, 2014 Most recent amendment: Amendment #10, dated September 17, 2021 Plan year: January 1 to December 31
Status of the plan	The plan was closed to new participants and no future benefit accruals earned April 30, 2009.
Significant events that occurred during the year	None
Sponsoring employer	XPO Logistics Inc.
Type of plan	Final average earnings
Definitions	
• Participation	<u>Regular Employees</u> : One year of service (elapsed time) following date of hire. <u>Supplemental Employees</u> : One year of service (at least 1,000 Hours of Service) following date of hire. The date of participation is retroactive to the date of hire. Notwithstanding the foregoing, employees who meet the above eligibility requirements after December 31, 2006 do not participate in this plan.
• Service considered	<u>Vesting service</u> : Years of Service measured from date of hire. <u>Credited service</u> : Years of Service measured from date of participation. Supplemental Employees must complete at least 2,000 Hours of Service as a Participant to get credited a full Year of Service starting from 1988. Supplemental Employees working less than 2,000 Hours of Service will receive fractional years of service credit by dividing actual hours by 2,000. No Credited Service is available for periods of employment after December 31, 2006.
• Vesting	100% vested after 5 Years of Service.
• Compensation considered	Basic Compensation is regular salary or wages, overtime, voluntary deferrals under Code Sections 125, 132(f)(4), and 401(k), and cash bonuses other than long term incentive bonuses and incentive bonuses for opting out of health coverage, paid during any calendar year. For Supplemental Employees, Basic Compensation is the amount determined as above, divided by the Participant's Hours of Service, and multiplied by 2,000. Plan compensation is limited to the extent required by Code Section 401(a)(17). Basic Compensation for years prior to 2002 is limited to \$200,000.
• Average final compensation	Basic Compensation averaged over the five calendar years producing the highest such average out of the ten calendar years ending on the date as of which the Average Final Compensation is determined but no later than April 30, 2009. Basic Compensation in a final partial calendar year is counted if it exceeds the Basic Compensation in the calendar year that is five years earlier.
• Integration level	Participant's Covered Compensation determined as of April 30, 2009.

Schedule SB, Part V — Summary of Plan Provisions

• In-Service Commencement Eligible Participant	Effective starting October 1, 2021, an active Participant who has attained at least age 59 ½.
• Accrued benefit	<p>1. <u>Non-Grandfathered Participants</u>: Annuity benefit payable for the life of the Participant with five years certain is (A) minus (B), but no less than (C):</p> <ul style="list-style-type: none"> A. Sum of the following: <ul style="list-style-type: none"> i. 1.1% of Average Final Compensation multiplied by the Participant's years of Credited Service. ii. 0.3% of Average Final Compensation in excess of the Integration Level multiplied by the Participant's years of Credited Service. iii. 0.3% of Average Final Compensation up to the Integration Level multiplied by the Participant's years of Credited Service performed after completing 35 years of Service. B. Actuarial Equivalent of Common Stock Fund (if not transferred to the plan) C. The greatest accrued annuity benefit on Early Retirement Date the Participant could have received. <p>2. <u>Grandfathered Participants</u>: (Participants of the prior pension plan before the acquisition of Emery prior to 1991): Annuity benefit payable for the life of the Participant with five years certain is amount determined in (1)(A) above plus (2)(A), but no less than (2)(B) plus (2)(C) minus (2)(D):</p> <ul style="list-style-type: none"> A. 0.5% of Average Final Compensation multiplied by the Participant's years of Credited Service before 1988. B. 2.0% of Average Final Compensation multiplied by the Participant's years of Credited Service before 1988. C. 1.5% of Average Final Compensation multiplied by the Participant's years of Credited Service after 1987. D. Social Security Offset. Social Security Offset is lesser of: <ul style="list-style-type: none"> i. 1 2/3% of Participant's age 65 Social Security Amount multiplied by the Participant's years of Credited Service up to a maximum of 30 years, and ii. 50% of the Participant's age 65 Social Security Amount multiplied by a fraction (not to exceed 1), the numerator of which is the Participant's years of Credited Service accumulated to the date the Social Security Offset is determined and the denominator of which is the years of Credited Service the Participant would have at age 65 if Credited Service had continued accumulating to that age. <p>The total Accrued Benefits determined under 1. or 2. above will be offset by the following (if applicable):</p> <ul style="list-style-type: none"> • 1987 Annuity Benefit attributable to Credited Service through October 31, 1987 under the Emery Pension Plan. • Certain collectively bargained pension benefits as specified in the plan. • Actuarial Equivalent of pre-1984 employee contributions with interest if withdrawn by Participant's election. <p>Accrued benefits are limited to the extent required by Code Section 415.</p>

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

- | | |
|---------------|-----------------|
| • Eligibility | 65 |
| • Benefit | Accrued Benefit |

Early retirement

- | | |
|---------------|--|
| • Eligibility | Age 55 and 10 Years of Service, or, effective starting October 1, 2021, is or becomes an In-Service Commencement Eligible Participant. |
| • Benefit | <p><u>Non-“Rule of 85” and Under 20 Years of Service:</u> Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 65.</p> <p><u>Non-“Rule of 85” and 20 or More Years of Service:</u> Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 62.</p> <p><u>“Rule of 85”:</u> Unreduced Accrued Benefit.</p> |

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

Late Retirement

- | | |
|-----------|--|
| • Benefit | <p>Greater of:</p> <p>1. Accrued Benefit;</p> <p>2. Actuarial Equivalent of the Normal Retirement Benefit, adjusted for delayed payment beyond age 70-½.</p> |
|-----------|--|

Deferred vested

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

Schedule SB, Part V — Summary of Plan Provisions

• Applicable early retirement factor	<u>Age</u>	<u>Rate</u>
	55	51.68%
	56	54.76%
	57	58.18%
	58	61.88%
	59	65.96%
	60	70.36%
	61	75.29%
	62	80.70%
	63	86.69%
	64	93.24%
	65	100.00%

Disability

• Eligibility	Qualify for benefits under company-sponsored disability plan.
• Benefit	Participant continues to earn Years of Service and Years of Credited Service until the date they no longer qualify to receive benefits under the company-sponsored disability plan. No Credited Service is available for periods of employment after December 31, 2006. The rate of compensation at the time the disability arises will be used in determining the Average Final Compensation.

Pre-retirement death

• Eligibility	A participant who had completed five Years of Service and has a surviving spouse who is married for 12 months.
• Active participant eligible for early retirement	Larger of: a. annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death and b. annuity for the life of the surviving spouse equal to 50% of the Participant's Accrued Benefit on the date of death.
• Inactive participant eligible early retirement	Annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death.
• Participant not eligible for early retirement	Annuity determined as if the Participant had terminated on the day before date of death, survived to age 55, elected a 100% Joint and Survivor Annuity, and died on the following day.

Form of benefits

• Automatic form for unmarried participants	Single Life Annuity with 5-years certain.
• Automatic form for married participants	100% Joint and Survivor Annuity.

Schedule SB, Part V — Summary of Plan Provisions

• Optional forms	<p>Alternatively, the Participant may elect to receive benefits in the form of Single Life Annuity certain (0, 5 or 10 years), Joint and Survivor Annuity (50%, 75% or 100%), Social Security level income (before age 62), or lump sum if \$10,000 or less.</p> <p>For married participants commencing benefits upon termination, the 50%, 75% and 100% Joint and Survivor annuity options are subsidized by the Plan. In other instances, all forms of joint and survivor annuities are actuarially equivalent to the single life annuity based on the UP84 table and 6.00% interest.</p>
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Miscellaneous

• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually, but only applies before the plan was frozen.
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2022, the limit is \$245,000.
• Forfeiture of benefits for missing persons	If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary.

Legacy Menlo Worldwide Forwarding Inc. Hourly Employees Pension Plan

Effective date and plan year	<p>Original plan: January 1, 1977</p> <p>Restated plan: January 1, 2014</p> <p>Most recent amendment: Amendment #10 dated September 17, 2021</p> <p>Plan year: January 1 to December 31</p>
Status of the plan	There are no employees eligible to participate in this plan.
Significant events that occurred during the year	None
Sponsoring employer	XPO Logistics Inc.
Type of plan	Flat dollar
Definitions	
• Eligibility	Employees are eligible to participate in the plan if they are covered by a collective bargaining agreement that provided for accrual of benefit under the plan. Currently, there are no employees eligible to participate in this plan.
• Service considered	<p><u>Vesting service</u>: 750 hours of service for one year of service, measured from date of hire.</p> <p><u>Credited service</u>: 1,800 hours of service for one year of credited service; pro rata for partial years.</p>
• Vesting	100% vested after five Years of Service.

Schedule SB, Part V — Summary of Plan Provisions

• Monthly accrued benefit	<p>Annuity benefit payable for the life of the Participant is a flat dollar per month of service based on location:</p> <ul style="list-style-type: none"> • \$50 per month per year of service for members of Southern Conference of Teamsters if the Participant terminates employment on or after December 1, 2002 • \$32 per month per year of past and future service for members of Milwaukee Teamsters Local effective July 1, 2004 • \$41 per month per year of service for members of Akron Teamsters Local if the Participant terminates employment on or after January 1, 2000 • \$20 per month per year of future credited service for members of Atlanta Teamsters Local effective November 1, 1999 • \$11 per month per year of service for all other members <p>Different benefit amounts apply for Participants terminated before the effective dates noted above.</p>
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Normal retirement

• Eligibility	Age 65 with five years of plan participation.
• Benefit	Accrued Benefit

Early retirement

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

Late Retirement

• Benefit	<p>Greater of:</p> <ol style="list-style-type: none"> 1. Accrued Benefit; 2. Actuarial Equivalent of accrued benefit based on service prior to January 1, 1999.
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Deferred Vested

• Eligibility	Five years of service.
• Benefit	Accrued benefit reduced by applicable early retirement factor for each year that the early retirement date precedes age 65.

Schedule SB, Part V — Summary of Plan Provisions

• Applicable early retirement factor	<u>Age</u>	<u>Rate</u>
	55	42.71%
	56	46.18%
	57	50.01%
	58	54.22%
	59	58.87%
	60	64.02%
	61	69.73%
	62	76.08%
	63	83.17%
	64	91.10%
	65	100.00%
Disability		
• Eligibility	10 years of service and qualify for disability benefits under Social Security Act and become disabled while an active employee. However, since all disabled participants have commenced retirement benefits, and there are no longer any employees eligible to participant in the Plan, no further disability benefits are being paid.	
• Benefit	Unreduced accrued benefit. Participant continues to earn years of credited service until 7 months after becoming eligible for disability retirement.	
Pre-retirement death		
• Eligibility	Participant is 100% vested.	
• If not early retirement eligible	A monthly annuity determined as if the Participant had terminated on the day before date of death, survived to earliest retirement age, elected a 50% Joint and Survivor Annuity, and died on the following day.	
• If early retirement eligible	A monthly annuity determined as if the Participant had commenced receiving a 50% Joint and Survivor Annuity just prior to death.	
Form of benefits		
• Automatic form for unmarried participants	Single Life Annuity	
• Automatic form for married participants	50% Joint and Survivor Annuity.	
• Optional forms	Alternatively, the Participant may elect to receive benefits in the form of Single Life Annuity certain (0, 5 or 10 years), Joint and Survivor Annuity (50%, 75% or 100%), or lump sum if \$10,000 or less.	

Schedule SB, Part V — Summary of Plan Provisions

• Conversion basis	<p>The optional form conversion factors for five- and 10-year period certain options and joint and survivor annuities are based on the following:</p> <p><u>Participant Mortality</u>: RP 2000 Healthy Annuitant Mortality Table, projected to 2017 using scale AA, blue collar; blended 75% Male/25% Female</p> <p><u>Joint Annuitant Mortality</u>: RP 2000 Healthy Annuitant Mortality Table, projected to 2017 using scale AA, no collar adjustment; blended 25% Male/75% Female</p> <p>Interest: 6%</p>
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Miscellaneous

• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2022, the limit is \$245,000.
• Forfeiture of benefits for missing persons	If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary.

Benefits included or excluded

Unless noted below, all benefits provided by the plan, as restated effective January 1, 2014 and amended through Amendment #10, are included in this valuation.

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

Schedule SB, Part V — Summary of Plan Provisions**Plan provisions specific to funding****Additional benefits included or excluded****• IRC Section 436 benefit restrictions:**

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

Plan provision changes since prior valuation

Maximum compensation amounts and maximum benefit amounts under IRS rules were updated from 2021 to 2022.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	89,859.370	89,859.37	89,859.37
AUD - Australian dollar	51,924.370	51,924.37	51,924.37
CAD - Canadian dollar	346.280	346.28	346.28
CHF - Swiss franc	1,415.330	1,415.33	1,415.33
CNY - Chinese yuan renminbi	284.900	284.90	284.90
EUR - Euro	2,345,568.570	2,345,568.57	2,345,568.57
GBP - British pound sterling	-5,137.050	-5,137.05	-5,137.05
HUF - Hungarian forint	404,217.990	404,217.99	404,217.99
ILS - New Israeli shekel	342.450	342.45	342.45
JPY - Japanese yen	179,824.360	179,824.36	179,824.36
MXN - Mexican peso	193,972.860	193,972.86	193,972.86
NOK - Norwegian krone	110.800	110.80	110.80
PLN - Polish zloty	208.920	208.92	208.92
SGD - Singapore dollar	524.160	524.16	524.16
USD - United States dollar	6,000,178.770	6,000,178.77	6,000,178.77
ZAR - South African rand	-336.890	-336.89	-336.89
Total - all currencies		9,263,305.19	9,263,305.19
Total Non-Interest Bearing Cash - USD		9,263,305.19	9,263,305.19
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: Australian dollar	0.000	557,839.86	563,523.94
Pending foreign exchange purchases: Brazilian real	0.000	466,446.88	461,201.33
Pending foreign exchange purchases: Canadian dollar	0.000	250,026.74	249,814.95
Pending foreign exchange purchases: Swiss franc	0.000	1,288,824.46	1,314,846.44
Pending foreign exchange purchases: Chilean peso	0.000	1,801,019.70	1,943,774.53
Pending foreign exchange purchases: Colombian peso	0.000	1,720,579.88	1,701,049.92
Pending foreign exchange purchases: Euro	0.000	2,923,735.96	2,923,969.05

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: British pound sterling	0.000	465,232.74	463,668.54
Pending foreign exchange purchases: Indonesian rupiah	0.000	676,985.24	689,009.91
Pending foreign exchange purchases: New Israeli shekel	0.000	107,783.04	104,780.58
Pending foreign exchange purchases: Japanese yen	0.000	919,744.14	924,734.10
Pending foreign exchange purchases: Mexican peso	0.000	2,491,601.31	2,563,979.24
Pending foreign exchange purchases: Norwegian krone	0.000	1,414,334.62	1,432,217.77
Pending foreign exchange purchases: Peruvian nuevo sol	0.000	618,743.90	639,116.38
Pending foreign exchange purchases: United States dollar	0.000	40,105,812.98	40,105,812.98
Pending foreign exchange purchases: South African rand	0.000	242,282.16	247,916.73
Total - all currencies		56,050,993.61	56,329,416.39
Pending trade sales: United States dollar	0.000	1,400,000.00	1,400,000.00
Total - all currencies		1,400,000.00	1,400,000.00
Pending trade sales: New Israeli shekel	0.000	52,627.35	52,484.91
Pending trade sales: United States dollar	0.000	25,067,560.16	25,067,560.16
Total - all currencies		25,120,187.51	25,120,045.07
Total Receivables - Other - USD		82,571,181.12	82,849,461.46
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	523,388.630	523,388.63	523,388.63
Total - all currencies		523,388.63	523,388.63
Total Interest Bearing Cash - USD		523,388.63	523,388.63

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN BKS CONS BD DTD 03-30-2026 SEDOL: BMXT900	03/30/2021 1% 350,000.000	350,000.00	316,460.84
FEDERAL HOME LN BKS CONS BD DTD 07-20-2026 SEDOL: BMC32N7	07/20/2021 1.5% 220,000.000	220,000.00	200,347.42
FEDERAL HOME LN BKS CONS BD DTD 10-28-2031 SEDOL: BPSRNF3	10/28/2021 1.375% 100,000.000	100,000.00	82,606.56
FHLMC MTN 6.25 07-15-2032 SEDOL: B86ZQC8	100,000.000	150,420.00	116,975.17
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2	200,000.000	91,526.00	141,764.15
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	4,200,000.000	5,517,288.00	4,937,499.17
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	212,184.540	206,747.33	193,515.45
FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7	235,314.780	229,248.06	214,435.99
FNMA POOL #MA1890 4% 05-01-2034 BEO CUSIP: 31418BC46	353,175.190	343,131.77	340,494.52
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5	9,000,000.000	8,459,296.88	8,450,517.96
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	2,600,000.000	2,319,281.25	2,286,491.48
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BMF7678	1,300,000.000	1,087,632.81	1,102,355.61
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MARCH SEDOL: B3L6WH8	2,200,000.000	2,085,187.50	2,065,854.05
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JANUARY CUSIP: 01F020612	4,000,000.000	3,230,000.00	3,259,816.64
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	3,360,000.000	3,099,600.00	3,057,884.49
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL: BN4NPJ9	2,200,000.000	2,174,132.81	2,168,718.75
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BQV1KP6	1,500,000.000	1,299,492.19	1,302,769.10
GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BQ0JV16	500,000.000	424,042.97	420,055.21

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
GNMA 2020-H13 REMIC PASSTHRU CTF 3.92996% 07-20-2070 CUSIP: 38380QGU0	104,323.300	104,160.32	100,049.02
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 SEDOL: 2172413	1,200,000.000	743,340.00	879,009.49
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852	900,000.000	552,303.00	655,002.37
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	59,873,000.000	66,732,330.21	57,225,490.78
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	26,150,000.000	24,314,058.02	23,530,914.07
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SEDOL: BQHM4F3	6,169,000.000	5,417,888.56	5,129,909.06
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% 05-31-2026 SEDOL: BM9BQT8	962,000.000	959,858.05	858,998.36
UNITED STATES OF AMER TREAS NOTES DTD 08/02/2021 .125% 07-31-2023 SEDOL: BMD9Z91	1,978,000.000	1,912,952.05	1,925,922.98
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	18,848,000.000	19,678,584.26	19,304,475.01
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0	20,252,000.000	20,607,216.25	18,729,935.63
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029 SEDOL: BQC7W26	130,000.000	134,397.66	124,688.28
UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029 SEDOL: BQ7Y9N2	140,000.000	138,545.31	129,215.63
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	28,860,000.000	13,078,291.19	12,240,189.20
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SEDOL: BZ0RQY1	17,000,000.000	7,172,022.07	7,096,687.06
UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	16,910,000.000	14,926,855.63	11,076,710.51
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	5,923,000.000	6,497,960.97	5,088,227.19
UNITED STATES TREAS BDS DTD 11/15/2022 4.25% 11-15-2042 SEDOL: BL56GP6	10,695,500.000	10,721,238.10	10,540,081.02
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	1,630,000.000	1,753,009.38	1,646,809.38

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	929,900.000	730,371.07	641,086.13
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	37,100,000.000	34,836,076.38	26,413,460.75
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	1,840,000.000	1,741,890.62	1,177,168.74
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	1,480,000.000	1,462,096.13	1,306,331.25
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	350,000.000	290,075.87	245,765.63
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	1,840,000.000	1,736,013.86	1,488,100.00
UNITED STATES TREAS BDS 4.25% 05-15-2039 SEDOL: BYQLTZ2	7,476,000.000	7,777,230.84	7,746,420.97
UNITED STATES TREAS NTS 2.875% 08-15-2028 SEDOL: BFZLQP9	3,827,000.000	3,866,030.35	3,610,983.80
UNITED STATES TREAS NTS .125% DUE 12-15-2023 REG SEDOL: BNKD5P9	1,146,000.000	1,143,672.19	1,097,787.42
UNITED STATES TREAS NTS .5% 10-15-2024 SEDOL: BP5F6P1	263,000.000	261,869.92	245,750.90
UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027 SEDOL: BP4XZ15	443,000.000	440,785.00	441,304.14
UNITED STATES TREAS NTS FIXED 3.25% DUE 08-31-2024 SEDOL: BQ0LTZ2	1,021,000.000	1,016,339.33	1,000,141.29
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	82,570,000.000	80,290,898.41	70,294,162.87
UNITED STATES TREAS NTS 2.5% 04-30-2024 SEDOL: BQ2GVK4	2,900,000.000	2,888,558.60	2,818,437.50
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	16,139,000.000	14,858,140.08	14,749,532.97
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	1,884,000.000	1,655,543.48	1,448,766.57
UNITED STS TREAS NTS .875% 06-30-2026 SEDOL: BMBYXC7	797,000.000	803,382.23	713,532.93
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049 SEDOL: BHZ6584	6,585,000.000	3,736,561.81	2,352,714.61

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043 SEDOL: BQ1K378	8,750,000.000	2,533,912.50	3,603,130.74
UTD STATES TREAS 2.75% DUE 07-31-2027 SEDOL: BQ7Y9P4	180,000.000	178,838.29	170,571.09
Total United States - USD		389,080,325.56	348,506,027.90
Total U.S. Government Securities		389,080,325.56	348,506,027.90
<i>Corporate Debt Instruments - Preferred</i>			
Australia - USD			
RIO TINTO FIN USA 5.2 DUE 11-02-2040 SEDOL: B5TZB18	200,000.000	219,594.97	200,414.48
Total Australia - USD		219,594.97	200,414.48
Netherlands - USD			
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	1,655,000.000	1,689,999.89	1,456,021.85
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	50,000.000	53,777.54	45,311.08
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	65,000.000	84,849.06	71,865.07
Total Netherlands - USD		1,828,626.49	1,573,198.00
United Kingdom - USD			
ASTRAZENECA 4% SNR 17/01/2029 USD2000 SEDOL: BGHJW49	354,000.000	342,376.58	340,497.13
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	600,000.000	459,000.00	367,154.41
Total United Kingdom - USD		801,376.58	707,651.54
United States - USD			
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	470,000.000	466,992.00	467,697.94

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQH58	260,000.000	262,675.47	253,483.31
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	1,130,000.000	1,153,559.34	1,033,753.82
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	2,005,000.000	2,188,397.35	1,828,035.19
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	600,000.000	636,114.80	588,631.67
BURL NORTHN SANTA FE CORP DEB DTD 08/01/1997 7.25 8-1-2097/07-31-2097 REG SEDOL: BJFCW18	100,000.000	148,528.00	121,121.94
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	296,000.000	311,081.87	207,349.34
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	1,000,000.000	1,084,040.00	959,243.43
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	725,000.000	908,345.25	762,769.43
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	250,000.000	272,410.00	237,512.80
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	385,000.000	441,006.40	350,148.03
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	270,000.000	268,361.10	236,039.78
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 SEDOL: BKRW213	260,000.000	258,801.74	234,069.41
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	1,375,000.000	1,840,476.30	1,536,821.85
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVSV9	160,000.000	160,000.00	138,297.05
COMWLTH EDISON CO 6.45% DUE 01-15-2038 SEDOL: BG48VJ7	887,000.000	1,120,584.68	973,283.63
CONNECTICUT LIGH 2.05% DUE 07-01-2031 SEDOL: BND8HX3	225,000.000	224,392.50	181,226.10
CONSUMERS ENERGY CO 2.65% 08-15-2052 SEDOL: BM8NHW5	378,000.000	362,955.72	239,571.09
CONSUMERS ENERGY 3.1% DUE 08-15-2050 SEDOL: BKRLVG8	1,270,000.000	1,304,411.88	887,081.55

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
CONSUMERS ENERGY 3.25% DUE 08-15-2046 SEDOL: BYQHNP8	125,000.000	130,180.00	90,616.92
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	455,000.000	464,648.89	328,215.34
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL: BF08MX5	430,000.000	429,767.80	338,633.27
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL: BP8KQ42	174,000.000	164,504.82	116,824.48
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	220,000.000	219,586.40	180,643.23
DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029 SEDOL: BJLV5M1	725,000.000	722,013.00	669,008.18
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	500,000.000	529,170.00	390,055.94
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	330,000.000	330,462.00	285,536.54
ENTERGY LA LLC 4.75% 09-15-2052 SEDOL: BM9B7L7	175,000.000	173,562.50	158,465.76
ENTERGY TEX INC 1.75% DUE 03-15-2031 SEDOL: BLB20M3	325,000.000	323,797.50	254,499.22
HERSHEY CO 2.65% DUE 06-01-2050 SEDOL: BMWP0F1	270,000.000	269,111.70	176,708.11
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	300,000.000	295,341.00	269,824.35
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL: BD31B74	20,000.000	19,895.00	17,803.75
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	306,000.000	296,441.28	194,822.81
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	225,000.000	223,146.00	162,649.96
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	800,000.000	797,600.00	800,837.34
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	250,000.000	356,865.26	303,884.76
PFIZER INC 3.45% 03-15-2029 SEDOL: BJ1G656	425,000.000	424,001.25	400,469.60

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<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	300,000.000	326,847.00	229,528.58
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	103,000.000	106,327.53	82,117.40
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050 SEDOL: BMDNW58	10,000.000	5,321.30	5,623.19
PUB SVC ELEC GAS 1.9% DUE 08-15-2031 SEDOL: BMFN2N4	325,000.000	324,207.00	259,240.63
PUBLIC STORAGE 2.3% DUE 05-01-2031 BEO SEDOL: BMDV3B5	167,000.000	167,119.32	135,995.83
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	625,000.000	629,358.13	449,746.41
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL: B52NTT3	910,000.000	924,442.00	752,331.29
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	200,000.000	199,790.00	164,386.66
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	180,000.000	179,760.60	128,926.61
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	500,000.000	514,738.00	391,828.28
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	400,000.000	399,028.00	309,720.84
TRAVELERS PPTY CAS CORP 7.75 DUE 04-15-2026 REG SEDOL: 2888572	130,000.000	180,798.80	141,527.93
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	175,000.000	174,569.50	141,545.63
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	848,000.000	836,949.36	737,616.76
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL: B97GZH5	550,000.000	498,759.25	492,053.24
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	400,000.000	491,016.00	423,467.63
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	1,090,000.000	1,527,813.34	1,284,557.94
US BANCORP FIXED 3.15% 04-27-2027 SEDOL: BD3DT65	100,000.000	110,334.00	94,065.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	80,000.000	79,914.20	66,040.61
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	900,000.000	898,497.00	826,341.79
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	90,000.000	87,221.27	85,369.21
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL: BG496S4	80,000.000	98,940.72	85,935.54
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	30,000.000	38,547.00	32,378.37
3M CO FIXED 2.875% 10-15-2027 SEDOL: BD6NJF1	100,000.000	109,373.00	92,557.21
Total United States - USD		28,492,901.12	23,788,540.17
Total Corporate Debt Instruments - Preferred		31,342,499.16	26,269,804.19
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
ASCIANO FIN LTD 6% DUE 04-07-2023 CUSIP: 04363UAD8	800,000.000	795,880.00	799,568.00
COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041 CUSIP: 202712BQ7	460,000.000	460,000.00	314,308.59
PVTPL AUST& NZ BANKING GRUOP 6.742% DUE 12-08-2032 BEO CUSIP: 052528AP1	863,000.000	863,000.00	874,466.99
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO CUSIP: 202712BL8	990,000.000	990,000.00	729,471.04
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCXPX6	240,000.000	239,968.80	216,904.46
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0	280,000.000	279,129.20	250,559.91
PVTPL GLENCORE FDG LLC 1.625% DUE 09-01-2025/08-01-2025 BEO SEDOL: BMFSGK4	100,000.000	99,939.00	90,587.84
PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO SEDOL: BLPKF28	100,000.000	100,292.00	88,470.02
PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031 SEDOL: BPBJLG3	40,000.000	39,909.20	31,964.35

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	200,000.000	197,026.00	131,189.34
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	500,000.000	498,155.00	451,850.56
PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030 CUSIP: 65120FAD6	200,000.000	199,356.00	167,389.76
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	800,000.000	801,652.00	638,538.78
PVTPL SOUTH32 TREAS LTD 0% DUE 04-14-2032 BEO CUSIP: 84055BAA1	104,000.000	103,458.16	89,111.36
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	100,000.000	99,817.00	93,968.74
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	100,000.000	99,931.00	90,516.69
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO SEDOL: B4JV9R1	1,238,000.000	1,199,530.62	1,171,667.68
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL: BNRLLY8	639,000.000	632,028.51	424,594.13
WESTPAC BKG CORP FIXED 5.405% DUE 08-10-2033 CUSIP: 961214FG3	250,000.000	250,000.00	234,461.40
WESTPAC BKG CORP NT 3.02% 11-18-2036 CUSIP: 961214EX7	320,000.000	320,000.00	239,245.93
WESTPAC BKG CORP 1.15% DUE 06-03-2026 CUSIP: 961214ER0	220,000.000	220,442.20	194,484.66
WESTPAC BKG FIXED 2.668% DUE 11-15-2035 CUSIP: 961214EP4	440,000.000	440,000.00	327,561.67
WESTPAC BKG FIXED 3.133% DUE 11-18-2041 CUSIP: 961214EY5	760,000.000	760,000.00	504,516.14
Total Australia - USD		9,689,514.69	8,155,398.04
Austria - EUR			
ERSTE GROUP BK AG CONV 4.25% 31/12/2049 SEDOL: BN13P81	200,000.000	252,454.90	169,766.41
Total Austria - EUR		252,454.90	169,766.41

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	1,760,000.000	1,869,081.77	1,756,234.79
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	450,000.000	455,931.00	386,955.72
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	1,640,000.000	1,634,178.00	1,703,364.68
ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026 SEDOL: BK9VNF9	250,000.000	278,350.50	240,790.11
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	470,000.000	453,033.00	445,166.15
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	2,810,000.000	2,676,678.91	2,575,463.66
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 SEDOL: BM8MLZ3	710,000.000	661,966.80	627,167.00
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	530,000.000	522,341.50	476,105.44
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	4,662,000.000	4,391,219.29	4,083,536.57
Total Belgium - USD		12,942,780.77	12,294,784.12
Brazil - USD			
CSN RES S A GTD NT 144A 5.875% 04-08-2032 CUSIP: 12644VAE8	1,500,000.000	1,499,730.00	1,253,348.85
EMBRAER NETH FIN B 5.05% DUE 06-15-2025 SEDOL: BYNJD24	100,000.000	101,125.00	97,051.00
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2	1,390,000.000	1,472,385.68	1,246,249.38
PETROBRAS GLOBAL FIXED 6.75% DUE 06-03-2050 SEDOL: BMBKJB6	975,000.000	956,572.50	847,721.19
PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL: BKX5BP3	425,000.000	408,072.25	408,077.27
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL: BF2H6B6	1,925,000.000	1,916,897.56	1,796,168.78
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	300,000.000	303,000.00	289,125.00
PVTPL GUARA NORTE S A R L 5.198% DUE 06-15-2034 BEO CUSIP: 400666AA1	1,274,798.000	1,274,734.26	1,078,797.81

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Brazil - USD			
PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024 CUSIP: 76716XAA0	360,399.540	360,496.04	364,003.53
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	829,920.000	267,489.60	838,219.20
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO CUSIP: 984851AG0	100,000.000	100,000.00	80,421.05
RIO OIL FIN TR 9.75% 01-06-2027 SEDOL: BSRG578	831,535.430	817,965.24	860,639.17
SUZANO AUSTRIA FIXED 6% DUE 01-15-2029 SEDOL: BJV3SV7	200,000.000	198,128.00	198,888.27
SUZANO AUSTRIA 7% DUE 03-16-2047 CUSIP: 86964WAB8	200,000.000	219,640.00	199,499.76
VALE OVERSEAS LTD 6.25% DUE 08-10-2026 SEDOL: BD4G7B4	200,000.000	242,000.00	206,928.43
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	100,000.000	108,250.00	105,328.32
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0	676,000.000	809,376.00	713,641.71
YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE CUSIP: 984851AF2	100,000.000	99,748.00	92,366.94
Total Brazil - USD		11,155,610.13	10,676,475.66
Canada - USD			
BANK NOVA SCOTIA B C 1.05% DUE 03-02-2026 REG SEDOL: BKQN745	220,000.000	218,741.60	194,745.53
BANK NOVA SCOTIA B C 4.588% 05-04-2037 CUSIP: 06417XAG6	1,160,000.000	1,158,880.20	993,177.40
BANK NOVA SCOTIA VAR RT 10-27-2082 CUSIP: 0641598S8	440,000.000	440,000.00	458,111.25
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	370,000.000	356,640.99	373,578.65
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	630,000.000	638,118.29	640,253.46
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	700,000.000	706,424.00	560,293.23
BROOKFIELD FIN INC 3.9% DUE 01-25-2028 SEDOL: BD0FYX6	900,000.000	964,206.00	827,653.91

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2026 CUSIP: 13607HVE9	110,000.000	110,116.60	96,679.66
CANADIAN IMPERIAL BK COMM TORONTO BRH 3.6% 04-07-2032 CUSIP: 13607HR53	126,000.000	125,548.92	111,425.72
CANADIAN NAT RES LTD 2.95% DUE 07-15-2030/06-24-2020 REG SEDOL: BMBQJK3	56,000.000	58,463.08	47,331.93
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO SEDOL: BP8KQ19	1,827,000.000	1,756,176.73	1,386,378.99
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	1,898,000.000	1,893,881.19	1,284,256.28
CANADIAN PACIFIC RAILWAY CO 2.45% DUE 12-02-2031 BEO SEDOL: BP8KPZ6	387,000.000	388,926.49	321,683.00
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	115,000.000	122,363.89	100,456.23
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	1,275,000.000	1,457,173.50	1,282,934.75
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	835,000.000	1,051,124.00	866,830.81
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	280,000.000	279,854.40	165,723.65
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LW7	1,160,000.000	1,169,512.21	882,453.81
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	500,000.000	499,328.00	389,240.77
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	700,000.000	700,000.00	636,734.85
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 CUSIP: 67077MAX6	217,000.000	216,431.46	165,917.20
NUTRIEN LTD 5.0% 04-01-2049 SEDOL: BJH0CT8	370,000.000	377,038.53	334,543.79
PVTPL ROGERS COMMUNICATIONS INC 3.8% DUE 03-15-2032 BEO CUSIP: 775109CC3	1,200,000.000	1,197,324.00	1,039,857.36
PVTPL WEST FRASER TIMBER LTD 4.35% 10-15-2024 CUSIP: 952845AE5	200,000.000	200,000.00	194,590.01
PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO SEDOL: B298075	180,000.000	204,718.95	190,218.33

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	230,000.000	227,706.90	207,657.83
ROYAL BANK OF CANADA 1.2% DUE 04-27-2026REG CUSIP: 78016EZQ3	220,000.000	220,386.10	195,840.24
TECK RES LTD 5.4 DUE 02-01-2043 SEDOL: B899393	200,000.000	238,370.80	178,574.80
TECK RESOURCES LTD 6.25% DUE 07-15-2041 SEDOL: B7VFK35	820,000.000	1,035,334.50	808,153.85
TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026 CUSIP: 89114TZD7	260,000.000	259,887.60	229,539.74
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	320,000.000	333,900.00	293,065.19
TRANSCANADA FIXED 5.1% DUE 03-15-2049 SEDOL: BGQX9L8	850,000.000	931,175.50	774,458.63
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	2,825,000.000	2,819,031.25	2,373,000.00
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	400,000.000	434,500.00	345,287.91
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	950,000.000	945,909.00	897,750.00
TRANSCANADA 4.875% DUE 05-15-2048 SEDOL: BD366Z2	375,000.000	347,835.00	329,159.21
YAMANA GOLD INC FIXED 4.625% 12-15-2027 CUSIP: 98462YAD2	850,000.000	858,623.82	796,946.09
YAMANA GOLD INC 2.63% 08-15-2031 CUSIP: 98462YAF7	100,000.000	100,000.00	74,922.44
Total Canada - USD		25,043,653.50	21,049,426.50
Cayman Islands - USD			
AGL CLO 13 LTD / AGL CLO 13 LLC SR SECD NT CL A-1 FLTGT RATE 6.41043% 10-20-2034 CUSIP: 00120JAA1	510,000.000	496,212.50	496,124.53
AMMC CLO 23 LTD / AMMC CLO 23 LLC SR SECD NT CL A-1-R FLTGT 6.30029 10-17-2031 CUSIP: 00177JAS4	310,000.000	310,000.00	304,408.72
MIDOCEAN CR CLO VIII / MIDOCEAN CR 0% 02-20-2031 CUSIP: 59801MAL2	250,000.000	245,125.00	245,913.73
OCTAGON INVT PARTNERS 35 LTD / SR SECD NT CL A-1A FLTGT 6.31043% 01-20-2031 CUSIP: 67591TAA8	250,000.000	247,500.00	246,851.65

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Cayman Islands - USD			
PVTPL CARLYLE US CLO 2017-2 LTD/CARLYLE US C SER 17-2A CL A1R FLTGT RT 07-20-2031 CUSIP: 14315JQA2	250,000.000	250,000.00	246,639.35
PVTPL CVP CLO 2017-2 LTD/CVP CLO 2017-2 LLC NT CL A FLTGT RATE 144A VAR RT CUSIP: 12662CAA5	400,000.000	398,800.00	393,866.80
PVTPL LCM 27 LTD/LCM 27 LLC SER NT CLS A1 FLTGT 144A DUE 07-16-2031 CUSIP: 50200JAC5	250,000.000	250,375.00	246,434.08
PVTPL NEUBERGER BERMAN LN ADVISERS CLO 40 LTD VAR RT DUE 04-15-2033 BEO CUSIP: 64134JAA1	250,000.000	250,625.00	246,058.08
Total Cayman Islands - USD		2,448,637.50	2,426,296.94
Chile - USD			
CELULOSA ARAUCO Y FIXED 5.5% DUE 11-02-2047 CUSIP: 151191BD4	200,000.000	199,416.00	177,766.52
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO SEDOL: BFPCY03	875,000.000	1,013,451.75	856,472.56
PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE S A NT 3.5% 09-10-2051 CUSIP: 833636AL7	1,090,000.000	1,081,031.80	801,776.41
Total Chile - USD		2,293,899.55	1,836,015.49
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	1,060,000.000	1,059,798.60	666,474.46
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041 SEDOL: BLH23R3	1,460,000.000	1,433,132.00	936,758.06
ALIBABA GROUP HLDG 4.2% DUE 12-06-2047 SEDOL: BF5BK91	300,000.000	307,860.00	230,610.42
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL: BYVHXG4	500,000.000	576,350.00	384,907.15
KWG GROUP HLDGS LT 7.4% SNR SEC 05/03/2024 USD SEDOL: 8A8VUJU	400,000.000	413,000.00	189,524.65
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAV0	500,000.000	498,270.00	465,247.84
NXP B V/NXP FUNDING LLC/NXP USA INC 3.15% 05-01-2027 CUSIP: 62954HAX6	200,000.000	199,602.00	181,450.64
NXP B.V./NXP FUNDING LLC 5.55% 12-01-2028 CUSIP: 62947QBC1	200,000.000	199,518.00	199,950.38

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<i>Corporate Debt Instruments - Other</i>			
China - USD			
PROSUS N V 4.987% 01-19-2052 CUSIP: 74365PAJ7	2,350,000.000	2,197,812.50	1,698,556.50
PVTPL GLOBAL AIRCRAFT LEASING CO LTD 6.5% DUE 09-15-2024/07-31-2019 BEO CUSIP: 37960JAA6	305,010.000	298,148.25	259,258.50
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0	2,050,000.000	2,031,850.01	1,287,532.02
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051 CUSIP: 88032WBC9	370,000.000	369,870.50	264,116.71
PVTPL TENCENT HOLDINGS LIMITED 3.24% 06-03-2050 CUSIP: 88032WAV8	600,000.000	601,460.00	382,208.94
TENCENT HLDGS LTD MEDIUM TERM NTS REG S 3.84% DUE 04-22-2051 CUSIP: 88032XBC7	505,000.000	381,463.00	360,483.62
Total China - USD		10,568,134.86	7,507,079.89
Colombia - USD			
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG SEDOL: BJVS9V9	400,000.000	400,000.00	351,000.00
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	451,000.000	442,341.35	314,103.16
Total Colombia - USD		842,341.35	665,103.16
Denmark - USD			
PVTPL DANSKE BK A/S 3.244% 12-20-2025 CUSIP: 23636AAV3	200,000.000	214,078.00	187,281.74
Total Denmark - USD		214,078.00	187,281.74
Finland - USD			
PVTPL NORDEA BK ABP 3.75% 12-29-2049 CUSIP: 65559CAD3	700,000.000	659,400.00	540,437.02
Total Finland - USD		659,400.00	540,437.02
France - USD			
ALTICE FRANCE S.A. TERM LOAN B13 01-13-2026 CUSIP: F6628DAM6	0.000	0.00	0.00

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<i>Corporate Debt Instruments - Other</i>			
France - USD			
BNP PARIBAS 7% DUE 12-29-2999 CUSIP: 05565AGF4	360,000.000	360,000.00	340,339.78
CR AGRICOLE S A 1.907% DUE 06-16-2026 CUSIP: 22535WAG2	250,000.000	254,760.00	228,060.46
LAFARGE S A 7.125% DUE 07-15-2036 CUSIP: 505861AC8	2,700,000.000	3,240,000.00	2,886,292.20
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	400,000.000	397,856.00	379,492.93
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	325,000.000	285,194.00	238,655.52
PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP: 09659W2L7	200,000.000	205,980.00	183,773.21
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG CUSIP: 09659T2C4	810,000.000	792,060.61	500,068.51
PVTPL BNP PARIBAS 2.871% 04-19-2032 CUSIP: 09659W2P8	450,000.000	450,000.00	353,307.17
PVTPL BNP PARIBAS 4.625% 03-13-2027 SEDOL: BYVL6P6	1,000,000.000	1,065,630.98	949,513.94
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO CUSIP: 05565AM34	2,800,000.000	2,800,000.00	2,765,000.00
PVTPL BNP PARIBAS 9.25% DUE 12-31-2049 BEO CUSIP: 05565AS20	340,000.000	340,000.00	354,466.32
PVTPL BPCE SA 3.116% 10-19-2032 CUSIP: 05578QAF0	520,000.000	520,000.00	381,028.00
PVTPL BPCE SR 5.748% 07-19-2033 CUSIP: 05583JAM4	250,000.000	250,000.00	238,510.24
PVTPL BPCE SR NON PFD MED TERM NTS BOOK ENTRY TRANCHE # TR 9 VAR RT 01-20-2032 CUSIP: 05583JAJ1	375,000.000	375,000.00	282,233.39
PVTPL BPCE 3.582% 10-19-2042 CUSIP: 05578QAG8	310,000.000	310,000.00	202,425.44
SOCIETE GENERALE SA UNDATED DEEPLY SUB 9.375% 12-31-2049 CUSIP: 83370RAC2	450,000.000	450,000.00	461,795.95
SOCIETE GENERALE 7.375% DUE 12-31-2049 CUSIP: 83367TBV0	700,000.000	685,125.00	671,041.82
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	932,000.000	932,000.00	664,507.52

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<i>Corporate Debt Instruments - Other</i>			
France - USD			
WEA FIN LLC 3.5% DUE 06-15-2029 SEDOL: BKKDHL8	136,000.000	135,090.16	111,779.17
Total France - USD		13,848,696.75	12,192,291.57
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	2,300,000.000	2,360,644.65	1,998,629.37
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SEDOL: BM9YRS3	1,150,000.000	1,155,424.00	845,971.90
DEUTSCHE BK AG N Y BRANCH 3.961% 11-26-2025 CUSIP: 251526CB3	1,950,000.000	1,958,854.50	1,864,286.56
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	700,000.000	700,000.00	500,009.24
DEUTSCHE BK AG N Y FLTG RT 3.547% DUE 09-18-2031 SEDOL: BM8TGN7	900,000.000	900,000.00	725,213.19
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 SEDOL: B1S7195	470,000.000	684,793.05	555,671.15
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,375,000.000	1,353,495.00	1,198,284.51
PVTPL BMW US CAPITAL LLC 2.55% DUE 04-01-2031 BEO SEDOL: BMD2DC9	165,000.000	164,335.05	136,716.27
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026 SEDOL: BM8JRJ0	600,000.000	597,390.00	529,304.54
PVTPL DAIMLER TRUCKS 2.5% 12-14-2031 SEDOL: BKSHP18	725,000.000	720,259.50	564,494.72
PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO SEDOL: B2R0TK9	100,000.000	126,389.00	101,384.08
PVTPL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO CUSIP: 98877DAC9	180,000.000	169,200.00	169,257.98
Total Germany - USD		10,890,784.75	9,189,223.51
Hong Kong - USD			
MELCO RESORTS FIN 5.375% SNR 04/12/2029 USD SEDOL: BKBZDW6	701,000.000	720,300.10	560,512.59
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	440,000.000	439,291.60	315,923.45

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	300,000.000	299,118.00	264,452.64
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	2,369,000.000	2,397,855.77	1,894,228.71
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028 CUSIP: 58547DAE9	1,000,000.000	1,000,000.00	832,719.18
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	410,000.000	341,325.00	392,718.61
Total Hong Kong - USD		5,197,890.47	4,260,555.18
India - USD			
PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 CUSIP: 00654GAA1	400,000.000	400,000.00	303,116.89
PVTPL RELIANCE INDS LTD SR NT 3.625% 01-12-2052 CUSIP: 759470BD8	1,150,000.000	1,134,038.00	760,283.37
PVTPL RENEW PWR PRIVATE LTD 5.875% DUE 03-05-2027 CUSIP: 75975AAA8	200,000.000	200,000.00	191,250.00
Total India - USD		1,734,038.00	1,254,650.26
Indonesia - USD			
PT PERTAMINA 4.175% DUE 01-21-2050 CUSIP: 69370PAG6	200,000.000	200,000.00	152,517.06
Total Indonesia - USD		200,000.00	152,517.06
Ireland - EUR			
GE CAP EU FDG UNLI 6.025% GTD SNR 01/03/38 EUR SEDOL: B2Q3BC5	110,000.000	130,672.65	138,288.87
Total Ireland - EUR		130,672.65	138,288.87
Ireland - GBP			
GE CAP UK FDG UNLI 8% GTD SNR 14/01/2039GBP SEDOL: B8N04F5	50,000.000	70,546.71	68,946.63
Total Ireland - GBP		70,546.71	68,946.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNVW1V3	150,000.000	149,436.00	117,700.81
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1	1,300,000.000	1,297,634.00	1,091,322.79
AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.5% DUE 09-15-2023 REG SEDOL: BMB31T7	1,100,000.000	1,106,635.00	1,092,734.31
AERCAP IRELAND CAP FIXED 3.15% DUE 02-15-2024 SEDOL: BMDWCC2	1,100,000.000	1,092,619.00	1,063,668.42
AERCAP IRELAND CAP 3.5% 01-15-2025 SEDOL: BF0QCP1	300,000.000	291,582.00	285,804.35
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0	150,000.000	146,380.50	131,320.68
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO SEDOL: BNVW1X5	4,336,000.000	4,002,378.70	3,083,182.61
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNVW1W4	630,000.000	627,291.00	479,650.93
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	300,000.000	299,643.00	276,999.36
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP: 05401AAL5	100,000.000	105,219.00	90,806.54
AVOLON HLDGS FDG 4.375% DUE 05-01-2026 CUSIP: 05401AAG6	1,075,000.000	1,070,853.06	974,740.68
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	1,200,000.000	1,199,076.00	1,142,002.34
DELOS FINANCE S.A R.L. NEW LOAN 10-06-2023 CUSIP: L2324EAE1	630,000.000	622,125.00	628,935.30
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	172,000.000	164,212.98	137,696.52
PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024 CUSIP: 05401AAF8	130,000.000	129,295.40	124,536.22
PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023 SEDOL: BF5K601	310,000.000	310,000.00	306,501.45
SETANTA AIRCRAFT LEASING DAC SENIOR SECURED TERM LOAN DUE 11-05-2028 CUSIP: G8057JAB2	700,000.000	698,250.00	695,450.00
Total Ireland - USD		13,312,630.64	11,723,053.31

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Israel - USD			
TEVA PHARMACEUTI.3 4.1% GTD SNR 01/10/2046 USD SEDOL: BYYRQV7	405,000.000	358,437.50	247,627.23
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	3,111,000.000	2,348,854.34	1,902,143.99
Total Israel - USD		2,707,291.84	2,149,771.22
Italy - USD			
PVTPL INTESA SANPAOLO S P A 8.248% 11-21-2033 CUSIP: 46115HBV8	530,000.000	530,000.00	539,522.77
PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO CUSIP: 29278GAL2	300,000.000	299,637.00	287,153.70
PVTPL ENEL FIN INTL N V 5.5% 06-15-2052 CUSIP: 29278GAY4	300,000.000	294,468.00	249,177.09
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	800,000.000	1,000,000.00	795,976.52
PVTPL ENEL FINANCE AMERICA LLC 7.1% DUE 10-14-2027 BEO SEDOL: BQBBRN5	1,100,000.000	1,090,606.00	1,139,145.29
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO CUSIP: 29278GBB3	1,575,000.000	1,496,486.25	1,689,867.39
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	1,770,000.000	1,530,032.81	1,118,143.82
PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO CUSIP: 46115HBN6	1,080,000.000	1,073,507.30	764,249.37
PVTPL INTESA SANPAOLO S.P.A. 3.25% DUE 09-23-2024 BEO CUSIP: 46115HBJ5	200,000.000	213,600.00	189,781.20
PVTPL INTESA SANPAOLO SPA 4.198% 06-01-2032 CUSIP: 46115HBQ9	240,000.000	240,000.00	176,862.12
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	2,880,000.000	2,775,517.60	1,858,457.00
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	1,325,000.000	1,388,600.00	1,079,322.17
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	1,475,000.000	1,788,021.75	1,348,665.50
TELECOM ITALIA CAP 7.2% DUE 07-18-2036 SEDOL: B8DHVZ5	1,625,000.000	1,819,172.45	1,319,337.50
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 SEDOL: B39NQJ1	2,225,000.000	2,475,750.00	1,846,750.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Italy - USD			
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	1,225,000.000	1,225,000.00	1,125,181.68
UNICREDIT SPA 7.83% DUE 12-04-2023 CUSIP: 904678AG4	1,700,000.000	1,700,000.00	1,707,969.60
Total Italy - USD		20,940,399.16	17,235,562.72
Japan - USD			
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	2,425,000.000	2,425,000.00	2,323,247.88
MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031 CUSIP: 60687YBH1	900,000.000	900,000.00	704,654.41
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031 SEDOL: BMHNBP7	700,000.000	700,000.00	534,933.46
MUFG 4.315% 04-19-2032 CUSIP: 606822CG7	250,000.000	250,000.00	227,572.37
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP: 654744AC5	240,000.000	240,000.00	217,854.89
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030 SEDOL: BL5C1Y8	200,000.000	200,000.00	160,543.58
NOMURA HLDGS INC 2.999% DUE 01-22-2032 SEDOL: BP6HD11	1,200,000.000	1,200,000.00	946,112.47
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKX9PD1	300,000.000	300,000.00	250,305.87
NTT FIN CORP 1.162% 04-03-2026 CUSIP: 62954WAC9	200,000.000	197,564.00	177,023.29
PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051 CUSIP: 654579AH4	560,000.000	560,000.00	449,398.72
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO CUSIP: 654579AG6	200,000.000	200,000.00	169,636.03
PVTPL NISSAN MTR LTD 3.043% DUE 09-15-2023 BEO CUSIP: 654744AA9	200,000.000	211,220.00	195,947.00
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO CUSIP: 654744AD3	610,000.000	660,703.03	519,149.68
PVTPL OSCAR US FDG XIII LLC NT CL A-4 1.27% 09-11-2028 CUSIP: 68785BAD5	300,000.000	301,218.75	269,336.04
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029 SEDOL: BKBQ3F2	900,000.000	900,000.00	780,405.17

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<i>Corporate Debt Instruments - Other</i>			
Japan - USD			
SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030 CUSIP: 86562MBW9	400,000.000	400,000.00	336,566.94
TAKEDA FIXED 5% DUE 11-26-2028 CUSIP: 874060AW6	4,000.000	4,055.42	3,973.86
TAKEDA PHARMACEUTI 5% SNR 26/11/2028 USD200000 SEDOL: BJ9T7R6	360,000.000	364,987.90	357,647.79
TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO SEDOL: BN776F1	90,000.000	90,367.20	80,824.08
Total Japan - USD		10,105,116.30	8,705,133.53
Kazakhstan - USD			
PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 6.375% 10-24-2048 BEO CUSIP: 48667QAS4	210,000.000	207,910.50	172,635.54
Total Kazakhstan - USD		207,910.50	172,635.54
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 5.25% DUE 06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1	600,000.000	600,250.00	564,262.71
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	3,110,000.000	3,215,558.23	2,918,710.12
SANDS CHINA LTD SR NT 3.1% 03-08-2029 CUSIP: 80007RAQ8	200,000.000	199,494.00	163,390.42
SANDS CHINA LTD SR NT 3.75% 08-08-2031 CUSIP: 80007RAS4	950,000.000	949,306.50	747,551.29
SANDS CHINA LTD 3.8% SNR NTS 01-08-2026 USD CUSIP: 80007RAK1	1,100,000.000	1,098,911.00	1,015,070.06
Total Macau - USD		6,063,519.73	5,408,984.60
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	400,000.000	438,219.22	414,736.00
BANCO MERCANTIL DEL NORTE S A INSTITUCIO 8.375% DUE 12-31-2049 CUSIP: 05971PAC2	530,000.000	530,000.00	525,334.69
BANCO MERCANTIL FLTG RT 7.5% DUE 06-27-2029 SEDOL: BK5VM23	200,000.000	200,000.00	183,193.05

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Mexico - USD			
BBVA BANCOMER S A 5.875% DUE 09-13-2034 CUSIP: 05533UAG3	300,000.000	300,000.00	277,058.62
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050 SEDOL: BKKBHZ6	420,000.000	411,730.20	294,550.20
GRUPO TELEVISIA S A 6.125% DUE 01-31-2046 SEDOL: BZ1N3D6	1,425,000.000	1,469,106.30	1,423,959.28
PVTPL COMISION FEDERAL DE ELECTRICIDAD NT 4.875 DUE 01-15-2024 BEO CUSIP: 200447AD2	290,000.000	288,338.30	286,955.00
PVTPL FRESNILLO PLC 4.25% DUE 10-02-2050/04-02-2050 BEO CUSIP: 358070AB6	750,000.000	735,037.50	590,420.63
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044 CUSIP: 898324AB4	400,000.000	396,000.00	346,500.00
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO CUSIP: 898339AB2	700,000.000	730,500.00	564,915.19
TRUST F/1401 6.95 01-30-2044 BEO CUSIP: P9406GAB4	200,000.000	212,100.00	173,250.00
Total Mexico - USD		5,711,031.52	5,080,872.66
Netherlands - EUR			
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SEDOL: BJBQCW5	210,075.000	243,211.81	215,907.07
Total Netherlands - EUR		243,211.81	215,907.07
Netherlands - USD			
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	2,000,000.000	2,714,046.00	2,133,154.34
RABOBANK NEDERLAND 1.339% DUE 06-24-2026 CUSIP: 74977RDH4	250,000.000	253,610.00	224,965.29
Total Netherlands - USD		2,967,656.00	2,358,119.63
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	249,000.000	247,169.85	197,932.13
Total Norway - USD		247,169.85	197,932.13

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<i>Corporate Debt Instruments - Other</i>			
Peru - USD			
PVPTL PETROLEOS DEL PERU S A 5.625% DUE 06-19-2047 CUSIP: 716564AB5	330,000.000	378,569.40	215,638.50
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	940,000.000	829,815.43	896,562.68
Total Peru - USD		1,208,384.83	1,112,201.18
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	288,050.000	310,013.82	290,917.15
Total Qatar - USD		310,013.82	290,917.15
South Africa - USD			
ANGLO AMERN CAP 4.75% DUE 04-10-2027 CUSIP: 034863AR1	580,000.000	583,612.92	560,992.18
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052 CUSIP: 034863BC3	314,000.000	308,577.22	262,600.76
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO SEDOL: BNB RJY7	3,075,000.000	2,987,132.50	1,870,711.00
Total South Africa - USD		3,879,322.64	2,694,303.94
Spain - EUR			
CAIXABANK SA 3.625% 3.625% 31/12/2049 SEDOL: BNYC842	400,000.000	403,740.03	301,577.13
Total Spain - EUR		403,740.03	301,577.13
Spain - USD			
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL: BLB6SQ5	400,000.000	400,000.00	374,376.50
BANCO SANTANDER SA 3.848% 04-12-2023 SEDOL: BYWFD12	200,000.000	213,546.00	198,930.21
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL: BDF0C65	590,000.000	568,960.60	466,749.12
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	570,000.000	573,909.34	460,576.49

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Spain - USD			
Total Spain - USD		1,756,415.94	1,500,632.32
Switzerland - USD			
CR SUISSE AG NEW 1% DUE 05-05-2023 SEDOL: BMBT195	250,000.000	237,187.50	244,092.50
CR SUISSE GROUP AG FLTG RT 6.442% DUE 08-11-2028 CUSIP: 225401AV0	1,250,000.000	1,182,925.00	1,140,005.76
CR SUISSE GROUP AG 5.25% DUE 12-29-2049 CUSIP: 225401AR9	1,300,000.000	1,323,066.67	846,023.25
CR SUISSE GROUP AG 6.25% DUE 12-29-2049 CUSIP: 225436AA2	910,000.000	994,050.00	711,192.30
CR SUISSE GROUP AG 6.375% DUE 12-29-2999 SEDOL: BK6VPN4	800,000.000	875,562.50	573,318.03
CR SUISSE GROUP 3.8% DUE 06-09-2023 SEDOL: BYVGMD1	730,000.000	711,942.00	710,837.50
CR SUISSE GROUP 4.55% DUE 04-17-2026 SEDOL: BYWJPN0	300,000.000	299,928.00	264,882.64
CR SUISSE 1ST BSTN 7.125% DUE 07-15-2032 SEDOL: 2970208	60,000.000	74,968.45	60,814.85
CREDIT SUISSE GP 6.442%-FRN SNR 11/08/28USD SEDOL: BNBVCT5	250,000.000	242,947.50	228,001.15
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 SEDOL: BKTHBW0	764,000.000	763,368.11	534,693.06
PVTPL CREDIT SUISSE GROUP AG CREDIT 6.537% 08-12-2033 CUSIP: 225401AZ1	1,800,000.000	1,800,000.00	1,584,208.55
PVTPL CREDIT SUISSE GROUP AG 3.091% 05-14-2032 CUSIP: 225401AU2	2,080,000.000	2,030,967.50	1,443,497.33
PVTPL CREDIT SUISSE GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	1,779,000.000	1,926,214.98	1,384,750.17
PVTPL CREDIT SUISSE GROUP AG 5.1% 12-29-2049 CUSIP: 225401AN8	600,000.000	600,000.00	347,200.08
PVTPL CREDIT SUISSE GROUP AG 7.25% DUE 12-31-2049 CUSIP: 225401AK4	1,050,000.000	1,100,250.00	754,801.35
PVTPL CREDIT SUISSE GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	790,000.000	790,000.00	811,248.32
PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046 SEDOL: BYND5K8	500,000.000	509,679.74	409,072.50

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<i>Corporate Debt Instruments - Other</i>			
Switzerland - USD			
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	2,704,000.000	2,703,729.49	1,758,272.19
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048 CUSIP: 902674XN5	400,000.000	513,288.00	337,209.06
PVTPL UBS GROUP AG TIER 1 CAP NT 4.875% 12-31-2049 CUSIP: 902613AJ7	330,000.000	330,000.00	279,675.00
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO CUSIP: 902613AL2	200,000.000	200,000.00	138,216.61
PVTPL UBS GROUP FDG SWITZ AG CONV CORP 7.0% 12-31-2049 CUSIP: 90352JAF0	960,000.000	960,000.00	944,470.43
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	200,000.000	199,626.00	194,634.20
UBS AG 5.125% 15/05/2024 SEDOL: BMJ6SQ4	1,100,000.000	1,101,485.00	1,088,057.30
Total Switzerland - USD		21,471,186.44	16,789,174.13
Taiwan - USD			
TSMC ARIZ CORP SR NT 3.25% 10-25-2051 SEDOL: BN7DNP8	490,000.000	483,424.20	355,054.49
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041 SEDOL: BN7DNL4	660,000.000	652,726.80	516,415.42
Total Taiwan - USD		1,136,151.00	871,469.91
United Kingdom - GBP			
HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000 SEDOL: BFM4XM7	200,000.000	297,303.83	215,214.71
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLN1	300,000.000	451,129.25	332,180.87
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	182,861.990	217,242.39	198,477.30
TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP SEDOL: B60ZTR6	321,038.460	471,167.91	416,132.41
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	230,551.040	385,319.02	269,926.77
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	300,000.000	369,690.00	281,560.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - GBP			
Total United Kingdom - GBP		2,191,852.40	1,713,492.25
United Kingdom - USD			
ASTRAZENECA FIN FIXED 2.25% DUE 05-28-2031 CUSIP: 04636NAB9	19,000.000	18,976.25	15,861.37
ASTRAZENECA PLC FIXED 1.375% DUE 08-06-2030 SEDOL: BLB60S1	17,000.000	14,152.84	13,473.02
ASTRAZENECA PLC NT 3% 05-28-2051 CUSIP: 046353AZ1	310,000.000	305,765.40	219,278.03
ASTRAZENECA PLC 4% DUE 01-17-2029 SEDOL: BDTYM07	421,000.000	424,063.99	404,941.50
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	1,096,000.000	1,050,696.34	749,782.68
B A T CAP CORP FIXED 3.984% DUE 09-25-2050 SEDOL: BM9DV66	1,844,000.000	1,687,465.40	1,215,113.39
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	1,224,000.000	1,181,196.72	1,015,957.28
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	2,185,000.000	1,994,178.43	1,706,402.39
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	2,238,000.000	2,118,773.19	1,592,277.90
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	1,888,000.000	1,978,783.75	1,376,991.58
B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026 SEDOL: BM8V3L0	200,000.000	201,431.00	177,213.08
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96	760,000.000	775,373.82	701,715.43
BARCLAYS PLC 4.836% 05-09-2028 SEDOL: BDGKSN3	400,000.000	388,060.00	369,430.39
BARCLAYS PLC 5.2% DUE 05-12-2026 SEDOL: BD8ZS14	850,000.000	857,269.50	827,345.47
BARCLAYS PLC 8.0% 06-15-2164 CUSIP: 06738EBG9	1,600,000.000	1,600,000.00	1,554,569.18
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	380,000.000	603,123.11	456,254.24
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5	100,000.000	99,149.00	93,344.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
HSBC HLDGS PLC FIXED 3.973% 05-22-2030 SEDOL: BJLD4R5	1,000,000.000	1,021,882.00	877,796.81
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033 SEDOL: BN6QGJ3	370,000.000	370,936.00	321,714.65
HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049 CUSIP: 404280BP3	700,000.000	760,569.44	644,473.54
HSBC HLDGS PLC PERP SUB CONTINGENT CONV 4.7% 12-29-2049 CUSIP: 404280CQ0	1,710,000.000	1,710,000.00	1,354,991.41
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG SEDOL: BN44R07	1,317,000.000	1,271,314.54	1,019,375.72
HSBC HLDGS PLC 4.95% DUE 03-31-2030 SEDOL: BM6CFD1	200,000.000	199,750.00	191,220.74
HSBC HLDGS PLC 6.5% DUE 05-02-2036 SEDOL: B9KBXK6	4,650,000.000	5,919,910.30	4,705,641.48
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	580,000.000	742,092.60	593,912.23
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	190,000.000	267,379.40	195,065.90
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	1,420,000.000	1,420,000.00	1,319,318.83
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049 CUSIP: 539439AU3	750,000.000	750,000.00	723,530.34
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	800,000.000	797,584.00	754,024.54
LLOYDS BKG GROUP PLC 6.75% DUE 12-31-2049 REG CUSIP: 53944YAJ2	430,000.000	430,000.00	408,078.06
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL: BD84H70	500,000.000	521,559.92	429,650.47
NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029 SEDOL: BKVF4F6	700,000.000	700,000.00	649,559.46
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	600,000.000	600,000.00	566,532.91
PVTPL GLENORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6	100,000.000	109,450.00	98,428.07
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029 CUSIP: 45262BAC7	200,000.000	199,836.00	170,996.45

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP: 45262BAF0	200,000.000	197,912.00	199,324.17
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP: 45262BAB9	900,000.000	896,658.00	828,145.01
PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SUB NTS 4% DUE 09-14-2026 BEO CUSIP: 63859WAE9	250,000.000	249,265.00	227,523.21
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% 07-18-2030 CUSIP: 63861VAE7	800,000.000	800,000.00	697,864.04
PVTPL ROLLS-ROYCE PLC GTD NT 144A 5.75% DUE 10-15-2027/10-21-2020 BEO CUSIP: 77578JAC2	700,000.000	754,250.00	666,750.00
PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO CUSIP: 80281LAA3	800,000.000	833,814.00	764,280.45
PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO CUSIP: 80281LAB1	568,000.000	577,298.31	436,895.76
PVTPL STANDARD CHARTERED PLC 1.214% DUE 03-23-2025/03-23-2024 BEO CUSIP: 853254CB4	200,000.000	201,258.00	188,257.27
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO CUSIP: 853254BU3	200,000.000	200,000.00	148,375.58
PVTPL STANDARD CHARTERED PLCC 3.603% 01-12-2033 CUSIP: 853254CH1	200,000.000	200,000.00	150,898.52
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	500,000.000	500,000.00	404,757.50
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	790,000.000	811,999.63	676,733.15
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	470,000.000	608,962.50	509,868.98
ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029 SEDOL: BG4R9B2	800,000.000	853,072.00	758,235.69
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3	2,220,000.000	2,300,857.82	1,604,286.19
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	205,000.000	174,418.10	139,506.91
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1SBFX9	250,000.000	283,275.00	254,337.11
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	925,000.000	908,821.75	779,754.59

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	925,000.000	925,000.00	673,797.75
VODAFONE GROUP PLC 5.25% DUE 05-30-2048 SEDOL: BFMLP22	370,000.000	369,393.22	327,849.79
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL: BJWZHR1	875,000.000	875,000.00	874,625.58
Total United Kingdom - USD		46,611,978.27	38,826,329.79
United States - EUR			
NETFLIX INC 3.875% 15/11/2029 CUSIP: ZS2938422	400,000.000	448,100.00	400,145.52
Total United States - EUR		448,100.00	400,145.52
United States - GBP			
TIME WARNER CABLE INC 5.25% 15/07/2042 SEDOL: B7KPHK2	200,000.000	335,055.01	194,105.86
Total United States - GBP		335,055.01	194,105.86
United States - USD			
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	460,000.000	459,779.20	412,143.83
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	650,000.000	647,705.50	559,584.62
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	8,058,000.000	7,961,318.23	6,791,174.26
ABBVIE INC 4.55% DUE 03-15-2035 REG SEDOL: BMWB8H7	600,000.000	603,099.66	563,568.80
ABBVIE INC 4.75% 03-15-2045 SEDOL: BLKFQT2	12,000.000	12,014.03	10,851.08
ADOBE INC 2.3% DUE 02-01-2030 CUSIP: 00724PAD1	891,000.000	889,013.68	761,916.94
ADOMNI INC SR NT SER 2021-5 ACCD INV 5.5% 10-15-2024 CUSIP: 00726LAA4	91,666.780	91,666.78	89,034.75
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	225,000.000	224,329.50	159,926.73

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	475,000.000	474,829.00	364,961.59
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	470,000.000	467,245.80	368,891.10
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	700,000.000	825,489.00	588,089.31
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 SEDOL: BPQCM64	220,000.000	218,598.60	194,988.16
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	460,000.000	458,537.20	355,784.72
AIR LEASE CORP MED .7% DUE 02-15-2024 SEDOL: BKZ7S78	100,000.000	99,302.00	94,437.19
AIR LEASE CORP 1.875% 08-15-2026 SEDOL: BNC42W6	100,000.000	99,275.00	86,977.67
AIR LEASE CORP 3.375% DUE 07-01-2025 REG SEDOL: BL57W28	160,000.000	158,360.00	151,515.76
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	1,150,000.000	1,136,824.06	768,854.89
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	575,000.000	574,258.25	441,608.00
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	475,000.000	476,354.50	396,582.59
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032 SEDOL: BLH1NS1	210,000.000	209,351.10	161,419.87
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BNC0149	770,000.000	766,827.60	490,880.50
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	400,000.000	399,436.00	350,373.66
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL: BJML8W1	100,000.000	99,949.00	85,261.80
ALEXANDRIA REAL 4% DUE 02-01-2050 SEDOL: BJQV474	300,000.000	331,140.00	229,114.71
ALLSTATE CORP 6.5% 05-15-2067 CUSIP: 020002AU5	90,000.000	88,696.29	87,750.00
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	200,000.000	260,275.00	208,533.43

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7	420,000.000	417,358.20	280,592.20
ALPHABET INC 2.05% DUE 08-15-2050 CUSIP: 02079KAF4	940,000.000	932,057.00	553,549.49
ALPHABET INC 2.25% DUE 08-15-2060 CUSIP: 02079KAG2	270,000.000	267,318.90	153,553.19
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6	200,000.000	226,374.00	195,968.55
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	1,030,000.000	993,679.10	683,802.91
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	2,315,000.000	1,955,786.72	1,460,410.92
ALTRIA GROUP INC 4.0% DUE 02-04-2061 SEDOL: BKPJWH2	1,400,000.000	1,388,660.00	915,493.92
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	840,000.000	731,538.51	626,103.64
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	372,000.000	369,016.56	265,094.99
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	2,450,000.000	2,444,758.16	2,249,756.24
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	3,329,000.000	3,588,906.56	2,969,165.96
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811	428,000.000	436,869.51	399,922.35
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	570,000.000	568,580.70	508,470.28
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	750,000.000	762,462.50	562,883.61
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	1,090,000.000	1,100,450.57	782,341.76
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	500,000.000	495,900.00	345,419.38
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,875,000.000	1,855,818.75	1,195,625.92
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	395,000.000	390,323.20	240,300.88

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	240,000.000	238,226.40	206,722.44
AMAZON COM INC 4.84% 12-01-2032 SEDOL: BPCPZ13	1,380,000.000	1,379,668.80	1,370,626.25
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	400,000.000	398,328.00	334,159.69
AMC NETWORKS INC 4.25% DUE 02-15-2029 REG SEDOL: BLCHH93	600,000.000	600,000.00	373,858.50
AMERICAN ELEC PWR CO INC SR NT 5.95% 11-01-2032 SEDOL: BNYL731	600,000.000	595,902.00	627,822.67
AMERICAN EXPRESS CO 3.55% 12-31-2049 SEDOL: BNHQ2Q1	240,000.000	240,000.00	197,160.00
AMERICAN EXPRESS CO 4.42% 08-03-2033 SEDOL: BPG96M9	273,000.000	273,000.00	258,779.47
AMERICAN INTL GROUP INC 5.75% DUE 04-01-2048 REG CUSIP: 026874DM6	100,000.000	100,000.00	95,517.64
AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032 SEDOL: BPGBNV3	130,000.000	129,338.30	116,556.82
AMERICAN TOWER CORP NEW 2.3% 09-15-2031 SEDOL: BPBK702	500,000.000	497,220.00	390,079.52
AMERICAN TOWER CORP 2.95% DUE 01-15-2025 SEDOL: BJMJ7X9	900,000.000	892,692.00	859,025.87
AMERICAN TOWER CORP 3.65% DUE 03-15-2027 SEDOL: BJLV1Q7	800,000.000	796,136.00	748,293.74
AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031 SEDOL: BN4MZ63	210,000.000	209,437.20	160,194.74
AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031 SEDOL: BMTR845	1,470,000.000	1,466,957.10	1,222,420.40
AMERN ELEC PWR CO 4.3% DUE 12-01-2028 SEDOL: BGPVD00	1,195,000.000	1,193,580.50	1,143,385.48
AMERN EXPRESS CO 2.5% DUE 07-30-2024 SEDOL: BJGV2D6	150,000.000	160,276.50	144,316.43
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	1,379,000.000	1,392,783.46	1,170,235.22
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	425,000.000	408,102.75	381,657.21

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029 SEDOL: BJQN856	700,000.000	692,419.00	645,778.36
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	900,000.000	867,088.00	842,516.75
AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031 SEDOL: BN6J2V6	80,000.000	80,000.00	62,356.08
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	403,000.000	401,400.09	298,076.29
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	186,000.000	187,662.10	148,421.23
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	21,000.000	12,190.50	12,746.32
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	433,000.000	411,784.56	303,316.09
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	525,000.000	527,967.28	421,214.15
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	270,000.000	268,396.20	227,062.85
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12	334,000.000	343,493.82	286,482.50
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	2,057,000.000	1,986,264.97	1,830,600.72
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	172,000.000	229,181.40	161,602.52
ANALOG DEVICES INC 2.1% 10-01-2031 SEDOL: BPBK735	428,000.000	427,964.38	346,862.23
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	567,000.000	563,452.19	418,105.26
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	726,000.000	730,353.51	495,589.52
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	490,000.000	532,736.60	430,555.14
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	820,000.000	816,756.60	717,158.60
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	598,000.000	588,946.28	460,158.78

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
APACHE CORP 5.25% DUE 02-01-2042 SEDOL: B434WV1	90,000.000	93,234.48	73,506.47
APPLE INC 2.375% DUE 02-08-2041 SEDOL: BNNRD54	711,000.000	709,876.62	504,025.88
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,015,000.000	997,279.16	677,165.67
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	1,216,000.000	1,208,010.88	806,188.69
APPLE INC 2.8% DUE 02-08-2061 SEDOL: BKPJTD7	243,000.000	242,302.59	155,158.32
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	420,000.000	375,820.20	338,823.87
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	700,000.000	698,145.00	597,102.90
APPLE INC 3.95% 08-08-2052 SEDOL: BNYNTH5	1,914,000.000	1,886,887.16	1,626,445.04
APPLE INC 4.1% DUE 08-08-2062 BEO SEDOL: BNYNTK8	650,000.000	647,712.00	544,511.27
AT&T INC 1.7% DUE 03-25-2026 BEO SEDOL: BMW32G0	260,000.000	260,415.00	234,681.83
AT&T INC 3.5% DUE 02-01-2061 CUSIP: 00206RKF8	690,000.000	694,827.90	455,811.83
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	11,815,000.000	10,987,164.53	7,967,719.36
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	988,000.000	755,160.87	662,200.80
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	160,000.000	131,653.60	113,471.97
AT&T INC 3.65% DUE 09-15-2059 SEDOL: BNYDH60	5,623,000.000	4,576,543.28	3,782,718.62
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	1,210,000.000	1,135,446.50	841,460.60
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	60,000.000	47,388.00	41,852.39
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	44,000.000	40,272.32	35,701.68

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	2,073,000.000	1,932,351.24	1,694,419.22
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	518,000.000	514,844.57	450,093.77
AT&T INC 5.7% DUE 03-01-2057 SEDOL: BDCL4M1	100,000.000	123,419.00	96,594.75
AT&T INC 6.375% DUE 03-01-2041 SEDOL: BD8P278	240,000.000	343,951.20	250,983.84
AVIS BUDGET RENT 4.62% DUE 02-20-2027 CUSIP: 05377RFK5	100,000.000	99,977.70	97,712.06
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1	320,000.000	320,000.00	257,001.60
BALLYROCK LTD 20/11/2030 0% 11-20-2030 CUSIP: 05875MAN2	920,000.000	920,000.00	897,641.98
BANK AMER CORP BNDS 4.443% 01-20-2048 SEDOL: BYMX8C2	820,000.000	820,000.00	692,860.70
BANK AMER CORP FIXED 5.125% 12-31-2049 SEDOL: BJK2785	1,000,000.000	1,000,000.00	925,770.67
BANK AMER CORP FLTGT RT 2.884% DUE 10-22-2030 SEDOL: BK6XZC9	1,600,000.000	1,600,000.00	1,342,166.40
BANK AMER CORP FLTGT RT 4.083% DUE 03-20-2051 SEDOL: BLD6SH4	2,350,000.000	2,377,715.75	1,854,603.60
BANK AMER CORP 1.319% DUE 06-19-2026 SEDOL: BMYQX31	180,000.000	181,294.20	162,421.83
BANK AMER CORP 1.898% DUE 07-23-2031 CUSIP: 06051GJF7	450,000.000	428,697.25	346,445.48
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	1,440,000.000	1,440,000.00	1,061,655.52
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BNTG8M7	1,713,000.000	1,703,571.13	1,346,491.86
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6	280,000.000	280,000.00	228,711.62
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	510,000.000	510,000.00	409,528.90
BANK AMER CORP 2.831% DUE 10-24-2051 SEDOL: BN6NBF5	1,926,000.000	1,902,178.89	1,190,461.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	586,000.000	584,490.40	369,033.85
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	3,675,000.000	3,675,000.00	2,713,651.86
BANK AMER CORP 3.483% 03-13-2052 SEDOL: BN6J9V5	224,000.000	224,564.94	158,684.59
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5	400,000.000	435,384.00	364,165.33
BANK AMER CORP 4.33% 03-15-2050 CUSIP: 06051GHS1	1,280,000.000	1,428,285.00	1,057,480.33
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO SEDOL: BPNYGN8	1,476,000.000	1,476,000.00	1,406,047.87
BANK AMER CORP 5.875% DUE 02-07-2042 SEDOL: B8WR844	450,000.000	582,724.80	461,152.33
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	660,000.000	658,586.90	606,526.81
BANK OF AMERICA CORP FLTGT RT 04-22-2025 SEDOL: BN2R764	330,000.000	330,521.40	325,742.78
BANK OF AMERICA CORP MTN 1.197% 10-24-2026 SEDOL: BLR95F6	210,000.000	206,765.40	186,783.07
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	1,292,000.000	1,281,961.92	988,228.40
BANK OF AMERICA CORP 2.299% 07-21-2032 CUSIP: 06051GKA6	1,432,000.000	1,437,075.51	1,106,816.03
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	1,820,000.000	1,820,000.00	1,671,568.55
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	1,109,000.000	943,166.05	751,118.12
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	450,000.000	622,948.50	525,715.38
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	591,000.000	591,000.00	384,997.41
BBCMS TR 2015-SRCH FLTGT RT 5.12177% DUE 08-10-2035 CUSIP: 05547HAN1	200,000.000	201,229.80	169,075.48
BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035 SEDOL: BFMD852	300,000.000	308,977.20	279,417.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8	68,000.000	73,178.20	66,451.97
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	1,170,000.000	1,239,001.50	1,036,375.03
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF752	2,218,000.000	2,361,113.49	1,990,276.63
BECTON DICKINSON & 4.875% DUE 05-15-2044 SEDOL: BXVMC54	91,000.000	103,529.79	76,710.29
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	2,245,000.000	2,192,978.06	1,995,406.07
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	1,223,000.000	1,218,682.81	988,884.22
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	1,925,000.000	2,072,561.99	1,687,011.81
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL: BMHSQ68	200,000.000	199,932.00	178,354.81
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023 SEDOL: BGHCHY3	900,000.000	895,644.00	895,716.00
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 SEDOL: BM9WJ81	330,000.000	330,000.00	343,237.11
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	250,000.000	307,539.18	256,851.16
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	500,000.000	498,280.00	425,255.72
BLACKSTONE MTG TR INC SR NT CONV 4.75% DUE 03-15-2023 REG SEDOL: BFWMKH5	60,000.000	57,996.78	58,837.50
BLAST MOTION INC 5.5% DUE 02-15-2025 CUSIP: 09345BAC4	110,000.000	110,000.00	106,229.52
BLOCK FINANCIAL LLC 2.5% DUE 07-15-2028 BEO SEDOL: BL597S5	1,100,000.000	1,094,933.80	936,757.25
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL: BK81NS3	700,000.000	691,355.00	561,245.45
BOARDWALK PIPELINES LP 3.6% DUE 09-01-2032/02-16-2022 BEO SEDOL: BMCDSJ5	500,000.000	499,515.00	415,201.73
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	330,000.000	330,000.00	300,151.17

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	1,060,000.000	1,060,968.40	717,415.50
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	660,000.000	810,386.52	629,376.91
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	2,774,000.000	2,941,645.82	2,582,681.69
BOEING CO 1.167% DUE 02-04-2023 SEDOL: BKPSXL0	21,000.000	20,903.61	20,919.34
BOEING CO 1.875% DUE 06-15-2023 SEDOL: BD723Z5	230,000.000	230,975.20	226,503.21
BOEING CO 2.75% DUE 02-01-2026 SEDOL: BMHXMW1	300,000.000	311,301.80	278,358.32
BOEING CO 3.3% DUE 03-01-2035 SEDOL: BVZ6WJ2	380,000.000	352,974.40	281,221.69
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	3,664,000.000	3,909,530.40	3,225,627.39
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	707,000.000	689,221.24	489,129.02
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	1,813,000.000	1,801,388.61	1,282,726.33
BOEING CO 4.508% DUE 05-01-2023 SEDOL: BM8XFV0	75,000.000	74,754.75	74,860.45
BOEING CO 4.875% DUE 05-01-2025 SEDOL: BM8XFT8	2,400,000.000	2,400,000.00	2,377,912.10
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	270,000.000	374,218.88	285,818.67
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	1,360,000.000	1,333,286.31	915,071.39
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	61,000.000	58,247.29	39,116.22
BPR TR 2022-OANA FLTG RT 6.78752% DUE 04-15-2037 SEDOL: BNTX1P2	150,000.000	146,484.38	146,399.58
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	710,000.000	704,021.80	616,389.40
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	100,000.000	88,795.00	88,381.42

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	383,000.000	379,603.59	242,242.97
BROADCOM CORP / 2.65% DUE 01-15-2023 SEDOL: BDRT6V3	210,000.000	218,473.50	209,853.48
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	423,000.000	422,530.47	379,559.29
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	1,491,000.000	1,489,121.34	1,318,887.78
BROADCOM INC 4.75% 04-15-2029 SEDOL: BKXB3J9	832,000.000	826,702.20	794,113.73
BSTN SCIENTIFIC 4.7% DUE 03-01-2049 SEDOL: BP0V900	472,000.000	544,530.08	424,794.59
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	1,125,000.000	1,564,738.50	1,311,405.22
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	275,000.000	300,190.00	247,874.34
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	712,000.000	718,902.64	522,532.51
BX TR 2021-ACNT 5.798% 11-15-2038 CUSIP: 05609QAA4	150,000.000	143,343.75	144,301.38
BX TR 2021-ARIA FLTGT RT 6.8434% DUE 10-15-2036 CUSIP: 05608RAJ4	100,000.000	99,500.00	92,476.63
BX 2021-21M MTG TR FLTGT RT 5.678% DUE 10-15-2036 SEDOL: BNTYXF9	119,201.850	113,986.77	114,530.33
CA INST TECH 4.7% DUE 11-01-2111 SEDOL: B795LF6	240,000.000	232,874.40	202,206.69
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 SEDOL: BJX9954	590,000.000	588,507.30	379,139.52
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	300,000.000	299,043.00	278,288.63
CARNIVAL CORPORATION TLB 10-06-2028 CUSIP: P2121YAS7	995,000.000	990,025.00	928,832.50
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	790,000.000	767,012.66	665,049.44
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	500,000.000	482,570.59	381,716.15

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	3,644,000.000	3,641,009.83	2,616,534.89
CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2	416,346.710	412,172.82	412,108.30
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	500,000.000	475,920.16	424,317.39
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8	1,360,000.000	1,360,000.00	1,083,444.00
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL: BPLVD52	400,000.000	400,000.00	328,947.63
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	670,000.000	681,184.11	612,506.64
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	300,000.000	297,480.00	281,632.50
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66	450,000.000	450,000.00	352,112.90
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BL6LYW3	50,000.000	50,000.00	39,206.25
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	1,420,000.000	1,421,470.00	1,200,425.40
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	680,000.000	680,000.00	557,429.48
CENTERPOINT ENERGY INC 6.125% 12-31-2049 CUSIP: 15189TAS6	300,000.000	300,000.00	282,000.00
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	400,000.000	492,000.00	362,024.76
CHARLES SCHWAB CORP 5.0% 12-31-2049 CUSIP: 808513AR6	200,000.000	198,500.00	166,013.49
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7	420,000.000	416,862.60	272,290.41
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	2,140,000.000	2,122,580.40	1,271,947.26
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	942,000.000	935,406.00	731,901.07
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	1,185,000.000	1,176,314.50	908,951.18

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United States - USD			
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	600,000.000	654,396.00	386,076.45
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0	2,862,000.000	2,265,731.18	1,750,992.18
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL: BFFFBV2	130,000.000	147,368.00	119,677.24
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LBX6	2,685,964.510	2,672,300.84	2,619,298.87
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	190,000.000	172,119.10	110,348.28
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	4,396,000.000	4,489,634.53	3,623,988.81
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	760,000.000	748,083.53	497,945.77
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	60,000.000	68,291.40	58,853.93
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	1,300,000.000	1,262,428.99	1,025,172.82
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	40,000.000	42,994.27	39,152.18
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	140,000.000	155,440.28	126,788.60
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	900,000.000	899,472.00	815,131.76
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	100,000.000	100,000.00	98,927.31
CHENIERE CORPUS 5.875% DUE 03-31-2025 SEDOL: BZ5ZZ32	300,000.000	300,000.00	301,700.70
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	534,000.000	563,237.00	389,640.85
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	1,140,000.000	1,071,815.60	713,131.28
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2	805,000.000	800,548.35	525,655.73
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	1,000,000.000	998,390.00	930,967.17

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United States - USD			
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	2,830,000.000	2,897,180.29	2,568,745.78
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	590,000.000	588,209.07	421,417.51
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	520,000.000	518,633.77	406,078.07
CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO SEDOL: BLCB7N9	300,000.000	341,690.50	295,687.95
CIMAREX ENERGY CO 4.375% 03-15-2029 SEDOL: BHRT2V3	360,000.000	387,511.20	281,057.44
CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032 SEDOL: BPCTMM5	189,000.000	189,000.00	177,578.38
CITIGROUP CAP III 7.625% DUE 12-01-2036 SEDOL: 2301637	760,000.000	915,914.00	806,774.23
CITIGROUP INC FIXED 6.27% DUE 11-17-2033 SEDOL: BJN59J6	1,048,000.000	1,048,000.00	1,086,995.09
CITIGROUP INC FLTGT RT 3.668% DUE 07-24-2028 SEDOL: BF347Y6	700,000.000	700,000.00	644,456.62
CITIGROUP INC SR NT FIXED/FLTGT 3.057% 01-25-2033 CUSIP: 17327CAQ6	450,000.000	450,088.92	365,083.42
CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP: 172967NA5	400,000.000	396,457.60	347,384.65
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	240,000.000	237,512.35	186,789.01
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	967,000.000	967,000.00	765,922.32
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	430,000.000	430,000.00	298,632.23
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1	180,000.000	193,341.60	170,211.61
CITIGROUP INC 3.4% DUE 05-01-2026 SEDOL: BDGKYT1	140,000.000	152,933.00	132,834.75
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7	1,285,000.000	1,285,000.00	1,103,004.53
CITIGROUP INC 3.875% 12-29-2049 SEDOL: BMC9RY1	1,100,000.000	1,100,000.00	937,750.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC 4.075% DUE 04-23-2029 CUSIP: 172967LW9	1,100,000.000	1,100,000.00	1,013,941.50
CITIGROUP INC 4.15% DUE 12-31-2049 SEDOL: BN72LH3	670,000.000	670,000.00	547,007.43
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	990,000.000	980,284.66	861,565.84
CITIGROUP INC 4.658% DUE 05-24-2028 BEO SEDOL: BPMP6Y3	30,000.000	30,000.00	29,067.63
CITIGROUP INC 4.7% DUE 12-31-2049 SEDOL: BKX99Z1	600,000.000	600,000.00	498,720.56
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	250,000.000	292,347.50	208,944.62
CITIGROUP INC 5.0% 12-31-2049 REG SEDOL: BK5GTX8	700,000.000	700,000.00	623,008.60
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	369,000.000	363,550.34	371,218.34
CITIGROUP INC 6.625% DUE 06-15-2032 BEO SEDOL: BG48R11	2,390,000.000	2,985,053.83	2,525,328.95
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	410,000.000	402,423.70	411,445.29
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	1,153,000.000	1,716,811.70	1,423,173.76
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	390,000.000	400,806.50	393,452.45
CLAREMONT MCKENNA 3.775% DUE 01-01-2122 SEDOL: BN95W66	70,000.000	58,788.90	44,700.38
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	100,000.000	100,000.00	85,732.66
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 SEDOL: B1L4G76	795,000.000	1,073,782.65	792,033.93
CLI FDG VIII LLC 2.72% DUE 01-18-2047 CUSIP: 12565KAE7	91,813.330	91,767.20	78,099.94
CME GROUP INC 4.15% DUE 06-15-2048 CUSIP: 12572QAH8	200,000.000	199,082.00	177,966.04
COCA COLA CO FIXED 2.5% DUE 06-01-2040 SEDOL: BLB7Z01	90,000.000	91,077.50	66,011.68

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COCA COLA CO 2.5% 03-15-2051 SEDOL: BK93JD5	410,000.000	401,966.65	267,576.93
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23	20,000.000	20,698.29	13,463.80
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	1,752,000.000	1,691,151.18	1,029,209.88
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28	628,000.000	461,852.02	391,355.93
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	686,000.000	697,511.08	548,413.05
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	1,152,000.000	1,192,682.08	914,523.90
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	993,000.000	986,700.14	631,509.38
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	2,890,000.000	2,361,464.59	1,866,952.40
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	4,363,000.000	3,195,859.03	2,664,508.05
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	100,000.000	99,456.00	82,950.19
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	1,991,000.000	2,099,956.34	1,586,471.75
COMMONBOND STUDENT LOAN TRUST 2021- PVT CR STUD LN BACKED 144A 1.17% 09-25-2051 CUSIP: 20268AAA0	178,895.950	178,856.68	145,390.24
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL: BN4LSK5	120,000.000	120,000.00	99,231.98
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	350,000.000	350,000.00	260,984.73
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	1,050,000.000	1,048,572.00	733,873.42
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	300,000.000	297,651.00	213,867.32
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	375,000.000	374,336.25	301,438.27
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPY0	430,000.000	429,918.30	355,905.38

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	1,025,000.000	1,023,585.50	703,139.51
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	775,000.000	768,970.50	666,439.78
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	303,000.000	300,144.42	288,656.27
CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL: BF2SVR0	690,000.000	673,854.00	641,759.60
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP: 207597EL5	625,000.000	644,126.72	522,712.68
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	1,050,000.000	959,390.75	834,972.13
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	1,116,000.000	1,048,382.49	885,537.52
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	290,000.000	361,237.69	306,272.54
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	200,000.000	195,634.89	114,049.65
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5	280,000.000	318,332.90	207,628.50
COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042 SEDOL: BNDT5D2	354,000.000	351,065.31	292,110.67
COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052 SEDOL: BMFTCR6	1,175,000.000	1,176,665.79	938,427.00
CORNING INC 3.9% DUE 11-15-2049 SEDOL: BJXCLV3	180,000.000	179,496.00	131,992.11
COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFY18	120,000.000	119,555.29	112,210.38
CRH AMER INC 5.125% DUE 05-18-2045 SEDOL: BX8Z1C6	2,125,000.000	2,134,989.25	1,878,456.69
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	100,000.000	109,317.00	78,072.50
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL: BDT6RC0	300,000.000	317,551.00	256,169.54
CROWN CASTLE INTL 3.1% DUE 11-15-2029 SEDOL: BK9Z6H4	100,000.000	100,700.00	87,406.26

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	725,000.000	679,049.50	619,101.36
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	124,000.000	123,006.76	75,940.79
CSX CORP 3.35% DUE 09-15-2049 CUSIP: 126408HR7	92,000.000	91,361.52	66,704.56
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	250,000.000	245,645.00	197,699.46
CSX CORP 4.5% DUE 11-15-2052 SEDOL: BNDW393	140,000.000	139,091.40	122,556.64
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	420,000.000	424,276.00	368,032.19
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	300,000.000	316,785.00	275,271.19
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	405,000.000	401,527.75	368,402.28
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	2,600,000.000	3,331,246.58	2,793,957.37
CUBESMART L P SR NT 2.25% 12-15-2028 SEDOL: BNNJDF0	600,000.000	597,090.00	495,491.90
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	470,000.000	469,088.20	441,509.36
CVS HEALTH CORP 3% DUE 08-15-2026 SEDOL: BK5R458	340,000.000	364,959.40	317,973.69
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL: BKP3KR0	450,000.000	449,923.50	360,760.48
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	2,840,000.000	2,842,438.90	2,596,270.69
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	3,445,000.000	3,593,093.05	3,107,704.77
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	580,000.000	578,889.42	526,280.33
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	320,000.000	320,000.00	264,051.20
DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026 SEDOL: BL98272	1,100,000.000	1,097,173.00	1,084,269.05

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	1,400,000.000	1,406,066.98	1,431,334.10
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	206,000.000	316,947.91	231,718.87
DELPHI FINANCIAL GROUP INC FLTG RT DUE 05-15-2037 SEDOL: B1XXGL5	12,275.000	306,752.25	273,118.75
DELTA AIR LINES INC DEL 2.9% DUE 10-28-2024 SEDOL: BK8VSF5	600,000.000	591,000.00	568,426.96
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	290,000.000	288,825.50	241,053.61
DELTA AIR LINES 7.375% DUE 01-15-2026 SEDOL: BMVT184	466,000.000	484,218.00	476,130.84
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCY2	580,000.000	632,636.29	503,781.10
DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO SEDOL: BNXFS75	194,000.000	193,806.19	181,097.43
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	1,240,000.000	1,138,672.93	1,056,399.19
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	710,000.000	749,354.04	666,275.21
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2	190,000.000	222,395.30	193,498.60
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	100,000.000	99,809.00	80,401.62
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	720,000.000	719,929.80	700,645.51
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	280,000.000	279,121.20	214,528.48
DISCOVERY FIXED 4.65% DUE 05-15-2050 SEDOL: BMDNBL7	77,000.000	78,705.44	53,100.31
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	80,000.000	99,240.00	80,295.12
DISNEY WALT CO SR NT 6.15% 03-01-2037 SEDOL: BK24PP9	625,000.000	827,300.00	673,615.00
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	161,000.000	217,234.08	176,827.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	760,000.000	1,059,196.80	857,206.11
DISNEY WALT CO 4.7% DUE 03-23-2050 SEDOL: BMF33Q4	250,000.000	304,250.00	231,199.10
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	375,000.000	370,155.00	325,279.48
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	2,030,000.000	2,326,357.00	1,738,901.09
DOMINION RES INC 5.95% DUE 06-15-2035 SEDOL: B0BSGX7	40,000.000	47,098.80	40,395.63
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	921,000.000	1,529,606.96	1,217,356.04
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	1,025,000.000	1,093,763.99	960,814.80
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP: 260543CV3	300,000.000	298,009.93	255,219.07
DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO CUSIP: 23345NAB1	279,529.590	279,529.59	279,705.69
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	100,000.000	99,551.00	83,597.07
DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO SEDOL: BKP32K7	369,000.000	368,575.65	309,131.37
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	268,000.000	201,431.48	188,246.00
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	400,000.000	433,772.84	298,759.51
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	400,000.000	366,072.00	304,530.32
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	175,000.000	174,270.25	156,301.25
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	500,000.000	497,486.00	534,362.31
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	200,000.000	199,722.00	168,859.37
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	200,000.000	195,526.00	139,481.61

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BNSNM72	150,000.000	149,730.00	99,054.42
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	70,000.000	40,742.80	42,373.10
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	579,000.000	535,224.29	409,449.21
E TRADE FINL CORP 4.5% DUE 06-20-2028 SEDOL: BKVDKW9	100,000.000	99,912.00	97,412.79
E.W. SCRIPPS COMPANY, THE B-1 TERM LOAN 05-01-2026 BEO CUSIP: 26928BAL3	96,266.250	95,784.87	94,437.19
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7	430,000.000	404,316.76	369,111.53
EATON CORP OHIO 4.7% 08-23-2052 SEDOL: BPBRR47	549,000.000	547,832.95	500,529.87
ECOLAB INC 2.7% DUE 12-15-2051 SEDOL: BPKC1L8	578,000.000	576,583.90	362,435.91
EDISON INTERNATIONAL 5.375% 12-31-2049 SEDOL: BMCDH43	930,000.000	930,000.00	785,814.43
EDISON INTL 5.0% 12-31-2049 SEDOL: BP9RHS3	590,000.000	590,300.00	495,600.00
EDISON INTL 5.75% DUE 06-15-2027 SEDOL: BKC1V30	84,000.000	98,197.68	84,259.76
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	200,000.000	289,630.00	226,856.82
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	650,000.000	654,745.50	540,079.94
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	520,000.000	524,170.60	558,591.48
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	570,000.000	609,054.93	530,570.36
ENERGY TRANSFER L P NTS PERP 0% 12-31-2049 USD SEDOL: BMHR7V7	310,000.000	298,475.00	227,740.61
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG SEDOL: BMHR7W8	2,350,000.000	2,334,324.01	1,962,250.00
ENERGY TRANSFER L P 6.5% 12-31-2049 SEDOL: BN2CHF8	1,030,000.000	1,030,000.00	890,076.26

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3	940,000.000	942,840.00	813,100.00
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	2,000,000.000	1,997,820.00	1,956,720.00
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	274,000.000	271,292.05	220,415.27
ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024 SEDOL: BJCYMG2	150,000.000	164,664.00	147,911.09
ENERGY TRANSFER 2.9% DUE 05-15-2025 SEDOL: BL3BQ64	100,000.000	104,634.00	94,305.48
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	170,000.000	158,385.60	151,995.51
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6	50,000.000	49,909.50	48,433.87
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	300,000.000	280,320.00	250,287.99
ENERGY TRANSFER 5.8% DUE 06-15-2038 SEDOL: BNR46V8	50,000.000	51,469.70	45,985.34
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	30,000.000	30,089.03	28,071.31
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	190,000.000	212,976.70	191,249.57
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	500,000.000	494,500.00	451,744.09
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	40,000.000	45,152.00	42,674.56
ENTERGY CORP NEW 2.4% 06-15-2031 SEDOL: BMXN0K9	550,000.000	545,798.00	438,466.22
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	125,000.000	123,000.00	92,682.12
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	561,000.000	577,353.69	361,925.51
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	396,000.000	382,409.28	325,725.36
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	480,000.000	482,443.69	348,743.36

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	410,000.000	416,390.20	359,004.83
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026 SEDOL: BYMLL16	250,000.000	274,890.00	241,220.55
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	630,000.000	629,149.50	506,305.40
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	460,000.000	457,194.00	394,686.88
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG SEDOL: BYWF668	880,000.000	805,951.15	672,330.74
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	1,080,000.000	1,075,795.40	784,566.79
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8	80,000.000	92,437.60	75,888.91
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	170,000.000	194,333.80	150,577.01
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	120,000.000	145,742.40	108,517.96
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	550,000.000	593,430.45	535,751.25
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	390,000.000	505,193.40	392,277.93
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	280,000.000	319,540.20	288,176.99
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	70,000.000	105,436.10	78,479.99
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	230,000.000	228,091.00	154,148.72
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0	180,000.000	185,389.20	161,266.00
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	910,000.000	1,023,313.20	872,640.15
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	200,000.000	196,858.00	179,843.33
EQM MIDSTREAM 4.125% DUE 12-01-2026 SEDOL: BZ1C601	400,000.000	396,764.00	355,759.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EQT CORP 7% DUE 02-01-2030 SEDOL: BKKL239	30,000.000	39,075.00	31,113.60
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	200,000.000	199,620.00	168,757.55
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	580,000.000	576,324.18	363,429.26
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	400,000.000	399,592.00	348,726.27
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	721,000.000	715,073.38	494,887.77
EQUINIX INC SR NT 3.9% 04-15-2032 CUSIP: 29444UBU9	730,000.000	726,160.20	650,973.12
EQUINIX INC 2.15% DUE 07-15-2030 SEDOL: BLR4HS8	100,000.000	99,711.00	79,773.88
ERP OPER LTD 2.5% DUE 02-15-2030 SEDOL: BKSV3Z0	500,000.000	501,725.00	418,418.52
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	1,235,000.000	1,283,745.60	1,049,180.21
ESSEX PORTFOLIO L P 4.0% 03-01-2029 SEDOL: BFMWWB3	400,000.000	402,868.00	365,396.58
ESSEX PORTFOLIO L 3.625% DUE 05-01-2027 SEDOL: BDD9509	400,000.000	397,692.00	374,267.19
ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 SEDOL: BKT4KF7	641,000.000	633,109.29	459,473.25
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	30,000.000	31,201.50	25,515.50
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	500,000.000	594,515.00	440,535.79
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	1,450,000.000	1,516,823.00	1,356,922.11
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	310,000.000	347,682.58	315,720.87
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	363,000.000	353,698.78	350,101.93
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	500,000.000	496,125.00	425,209.73

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 6.028% 07-15-2038 SEDOL: BP7L958	146,428.830	141,166.54	142,204.24
EXTRA SPACE STORAGE INC 2.35% 03-15-2032 SEDOL: BMHVCL4	98,000.000	97,801.06	74,424.93
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	925,000.000	943,967.50	816,010.81
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	270,000.000	270,000.00	208,298.42
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	160,000.000	160,000.00	115,482.15
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	1,860,000.000	1,907,268.07	1,399,112.70
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	200,000.000	200,483.60	170,654.79
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	520,000.000	520,000.00	469,377.00
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	1,025,000.000	1,029,889.25	798,516.29
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	1,650,000.000	1,706,060.53	1,324,824.12
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	1,300,000.000	1,345,504.50	1,103,454.96
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 SEDOL: BMFC3G1	292,000.000	290,433.77	202,370.82
FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030 SEDOL: BMBWWL3	607,000.000	593,463.70	481,775.90
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	839,000.000	832,190.30	557,935.00
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	1,080,000.000	1,098,857.40	964,211.67
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	360,000.000	357,706.80	261,338.53
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	300,000.000	298,380.00	248,015.45
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	300,000.000	321,867.00	283,016.87

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	2,155,000.000	2,089,878.25	1,455,003.07
FLORIDA PWR & LT CO 1ST MTG BD 2.45% 02-03-2032 SEDOL: BPLF6T9	175,000.000	174,720.00	146,250.19
FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO SEDOL: BPR9SM2	340,000.000	339,993.20	271,578.40
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	260,000.000	233,350.00	186,741.26
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	900,000.000	898,367.05	675,045.27
FORD MTR CR CO LLC 3.37% DUE 11-17-2023 SEDOL: BKVKF58	500,000.000	499,940.00	487,939.45
FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO SEDOL: BMX50B6	200,000.000	190,000.00	164,168.00
FORTINET INC NT 1% 03-15-2026 SEDOL: BMHLYG3	200,000.000	196,050.00	175,255.33
FORTRESS TRANSN & INFRASTRUCTURE SR NT 144A 5.5% 05-01-2028 SEDOL: BMD14K1	700,000.000	703,500.00	597,177.00
FOX CORP FIXED 3.05% DUE 04-07-2025 SEDOL: BM6QSH8	100,000.000	107,099.00	95,665.00
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	600,000.000	611,829.95	548,663.39
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	500,000.000	503,860.94	448,927.84
FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG SEDOL: BSN4Q39	120,000.000	117,321.60	113,314.27
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	570,000.000	587,034.30	514,162.80
GA GLOBAL FDG TR 1.625% DUE 01-15-2026 SEDOL: BMFDNF3	110,000.000	112,196.70	97,765.19
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	197,000.000	196,085.01	138,524.00
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	77,722.37
GE CAP FDG LLC 4.55% 05-15-2032 SEDOL: BMXTBC6	335,000.000	323,784.20	318,399.61

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2	490,000.000	484,267.00	449,643.90
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843	570,000.000	568,005.00	424,173.57
GENERAL ELEC CO VAR RT VAR DUE 12-31-2049 CUSIP: 369604BQ5	4,600,000.000	4,583,775.42	4,519,235.55
GENERAL ELEC CO 4.25% DUE 05-01-2040 SEDOL: BMVWSK3	80,000.000	69,867.20	65,393.35
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO SEDOL: BMHXQW9	80,000.000	79,804.80	74,738.53
GENERAL MTRS CO 5.4% 04-01-2048 SEDOL: BD93Q91	141,000.000	125,798.79	115,598.80
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	290,000.000	272,933.50	254,233.15
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	280,000.000	297,603.18	259,896.48
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	590,000.000	620,660.80	581,678.99
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1	390,000.000	435,217.90	375,869.45
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO SEDOL: BNR5LK5	220,000.000	219,639.20	191,298.44
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	600,000.000	607,056.50	450,241.66
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	1,178,000.000	768,652.52	759,788.42
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	290,000.000	288,297.70	257,023.62
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	330,000.000	329,359.80	304,230.56
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	270,000.000	268,461.00	239,080.96
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	230,000.000	257,355.73	235,971.37
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6LOG7	100,000.000	99,558.00	90,385.04

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	200,000.000	199,346.00	164,488.54
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	400,000.000	347,160.00	340,715.50
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	500,000.000	499,925.00	473,095.00
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	300,000.000	299,253.00	262,744.22
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	400,000.000	397,504.00	319,753.92
GNMA SR 2019-H09 CL F-G FLTG RT 05-20-2069 CUSIP: 38380LUC5	290,287.600	279,265.74	283,368.13
GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028 SEDOL: BF6Q761	1,300,000.000	1,322,668.00	1,207,719.36
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 CUSIP: 38148YAA6	271,000.000	262,485.46	223,881.24
GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65% 12-29-2049 SEDOL: BMD9ZH9	380,000.000	380,000.00	306,850.00
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL: BMDWFX4	40,000.000	38,627.60	35,021.93
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG SEDOL: BN11JM7	1,211,000.000	1,211,257.36	923,872.59
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	1,070,000.000	1,070,000.00	833,035.16
GOLDMAN SACHS GROUP INC 2.65% 10-21-2032 CUSIP: 38141GYN8	1,210,000.000	1,200,786.15	958,663.54
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	440,000.000	440,000.00	301,305.53
GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG SEDOL: BF0KZ43	400,000.000	400,000.00	385,630.62
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537	200,000.000	218,040.00	187,671.90
GOLDMAN SACHS 3.8% DUE 03-15-2030 SEDOL: BLNNX58	70,000.000	69,442.80	63,033.87
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	400,000.000	398,048.00	355,827.83

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL: BKGR2C0	70,000.000	77,347.20	69,080.36
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	520,000.000	516,620.00	469,891.76
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	1,710,000.000	1,883,059.42	1,794,528.33
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	2,030,000.000	2,041,023.31	2,159,624.78
HALEON US CAPITAL LLC 3.625% 03-24-2032 SEDOL: BP0SW57	350,000.000	294,686.00	308,821.55
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	900,000.000	891,123.40	772,441.53
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	160,000.000	160,313.22	148,724.58
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	200,000.000	200,705.88	187,123.14
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	100,000.000	99,501.00	64,640.29
HCA INC 5.125% 06-15-2039 SEDOL: BJJD6P9	270,000.000	267,532.20	242,844.16
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	1,025,000.000	1,071,552.31	877,781.89
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	1,825,000.000	1,941,209.50	1,626,861.05
HCA INC 7.5% DUE 11-06-2033 SEDOL: B039TZ1	200,000.000	210,000.00	210,656.11
HEALTHCARE RLTY 3.5% DUE 08-01-2026 SEDOL: BD1DQP5	700,000.000	725,620.00	652,250.77
HELMERICH & PAYNE INC SR NT 2.9% 09-29-2031 SEDOL: BMZ0JP6	750,000.000	748,386.50	610,780.13
HERTZ VEH FING III LLC 2021-2 RENT CAR AST BKD NT 1.68% 12-27-2027 CUSIP: 42806MAE9	300,000.000	302,359.43	261,440.19
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	600,000.000	684,272.89	579,159.45
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	310,000.000	310,000.00	243,269.91

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	885,000.000	873,105.60	532,049.26
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	1,322,000.000	1,242,569.64	943,578.52
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	130,000.000	128,848.20	104,158.99
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	150,000.000	148,287.00	111,700.41
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	430,000.000	422,698.60	392,622.31
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO SEDOL: BPLZ008	145,000.000	143,038.15	139,858.20
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCNN8	500,000.000	496,090.00	419,126.15
HUMANA INC 4.8% DUE 03-15-2047 SEDOL: BYZKXY7	190,000.000	190,641.82	167,888.97
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	440,000.000	437,879.20	399,858.64
IDA PWR CO SECD 4.2% DUE 03-01-2048 SEDOL: BDVQB59	300,000.000	341,289.00	242,899.18
ILFC E-CAP TR I ENHANCED CAP ADVANTAGED PFD 144A SECS DUE 12-21-2065 BEO CUSIP: 44965TAA5	970,000.000	812,175.00	572,300.00
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2	230,000.000	207,124.69	148,350.00
INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG SEDOL: BPPBQL4	270,000.000	270,000.00	225,329.76
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	880,000.000	891,758.90	556,870.09
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	540,000.000	539,508.60	378,639.04
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	337,000.000	309,174.26	254,491.64
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	440,000.000	439,106.80	391,491.40
INTEL CORP 4.95% DUE 03-25-2060 CUSIP: 458140BN9	20,000.000	19,634.20	17,902.40

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	881,000.000	868,901.46	817,388.45
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	327,000.000	340,089.81	223,059.78
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	500,000.000	494,920.00	314,662.00
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	860,000.000	854,558.80	820,081.29
JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE 05-05-2028 BEO CUSIP: G5080AAF9	355,290.320	353,513.87	351,680.57
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	480,000.000	476,808.00	332,619.58
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	262,000.000	249,340.52	164,491.36
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	220,000.000	219,346.60	188,266.64
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 SEDOL: BDH2HN1	2,237,000.000	2,395,468.60	2,058,381.30
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049 SEDOL: BDRJGF7	620,000.000	621,949.90	478,497.66
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	875,000.000	1,190,621.25	950,341.18
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	1,385,000.000	1,383,809.62	1,062,899.05
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3	560,000.000	577,716.20	519,584.25
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 CUSIP: 46647PCR5	341,000.000	341,000.00	270,473.23
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	830,000.000	826,929.00	605,231.78
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	1,436,000.000	1,429,184.88	982,701.76
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048 SEDOL: BD0G1Q1	370,000.000	383,432.70	289,266.56
JPMORGAN CHASE & CO 4.26% 02-22-2048 SEDOL: BZ7NF45	550,000.000	550,000.00	452,923.99

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP: 46647PDC7	811,000.000	811,697.77	753,324.12
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	1,640,000.000	1,636,019.73	1,568,960.65
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	690,000.000	839,626.50	680,283.48
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	975,000.000	1,162,405.67	959,770.88
JPMORGAN CHASE & FIXED 5% 12-31-2049 SEDOL: BK6YKL6	700,000.000	718,200.00	640,451.49
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL: BM9BPB3	310,000.000	303,571.70	273,033.81
JPMORGAN CHASE & FLTG RT 6.125% DUE 12-31-2049 SEDOL: BKM46K1	1,600,000.000	1,617,773.91	1,554,778.90
JPMORGAN CHASE & 3.65% DUE 09-01-2121 CUSIP: 48128BAN1	1,420,000.000	1,420,000.00	1,215,875.00
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32	2,470,000.000	2,577,996.37	2,214,443.48
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	425,000.000	425,000.00	309,923.10
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	1,755,000.000	1,755,323.32	1,277,715.61
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	500,000.000	495,255.00	426,680.82
KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050 SEDOL: BMWWSG9	200,000.000	198,416.00	143,391.28
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	139,000.000	138,232.72	105,174.60
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	200,000.000	188,234.00	172,331.56
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP: 49456BAT8	600,000.000	581,057.60	416,353.19
KINDER MORGAN INC FLTG RT 5.35914% DUE 01-15-2023 SEDOL: BZ9P8B7	200,000.000	200,000.00	199,996.21
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	400,000.000	484,880.00	342,352.53

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KINDER MORGAN INC 5.2% 03-01-2048 SEDOL: BFXCNC0	980,000.000	1,096,739.60	855,530.58
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	590,000.000	487,193.60	554,373.02
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	10,000.000	12,432.20	9,156.79
KINDER MORGAN INC 7.8% DUE 08-01-2031 SEDOL: 2788650	70,000.000	99,194.90	78,285.13
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	2,800,000.000	2,821,857.50	2,547,895.36
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	660,000.000	697,818.80	608,678.82
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL: B1PKMT4	500,000.000	427,675.00	505,886.86
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	450,000.000	524,696.88	480,021.30
KINDER MORGAN 7.3% DUE 08-15-2033 SEDOL: 2187310	450,000.000	542,326.50	487,312.11
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	500,000.000	495,420.00	467,788.28
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0	875,000.000	883,888.75	842,146.51
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	1,825,000.000	1,960,736.99	1,691,529.37
KYNDRYL HLDGS INC 4.1% 10-15-2041 SEDOL: BQP9KH0	850,000.000	843,574.50	510,421.35
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	260,000.000	259,316.20	175,104.20
LAM RESH CORP 3.125% DUE 06-15-2060 SEDOL: BKY6M52	220,000.000	219,342.20	145,568.74
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	550,000.000	550,126.70	506,018.61
LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63	320,000.000	297,465.00	304,065.04
LAS VEGAS SANDS 3.5% DUE 08-18-2026 SEDOL: BKM8MD8	930,000.000	926,419.50	835,335.51

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL: BKPHQ07	720,000.000	728,843.76	611,060.15
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	100,000.000	98,716.00	90,427.40
LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027 CUSIP: 52729KAP1	731,959.660	731,959.66	699,936.42
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z2	100,000.000	92,457.34	70,459.26
LINCOLN NATL CORP FIXED 9.25% DUE 12-31-2049 SEDOL: BP481N4	680,000.000	680,000.00	716,257.45
LIQUIGLIDE INC 5.5% DUE 02-24-2026 CUSIP: 53636CAA2	100,000.000	100,000.00	93,389.00
LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029 SEDOL: BM9BQR6	140,000.000	145,250.00	115,095.40
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	1,120,000.000	1,112,323.40	950,679.02
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQQS6	656,000.000	656,748.49	694,864.63
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	250,000.000	247,832.50	169,665.99
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	630,000.000	610,620.82	548,304.89
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	300,000.000	294,372.00	287,574.58
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	571,000.000	566,083.69	618,311.36
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	260,000.000	259,724.40	178,127.71
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	1,711,000.000	1,732,143.79	1,095,619.69
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	510,000.000	509,653.20	407,619.15
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	249,000.000	247,438.77	185,386.03
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	60,000.000	62,172.97	40,458.06

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
M & T BK CORP 3.5% DUE 12-31-2049 BEO SEDOL: BPCKX47	80,000.000	80,000.00	62,000.80
M D C HLDGS INC 6% DUE 01-15-2043 SEDOL: B82D1T8	100,000.000	99,704.49	82,272.38
M.D.C.HLDGS INC 2.5% DUE 01-15-2031 BEO CUSIP: 552676AU2	520,000.000	520,000.00	376,400.92
M.D.C.HLDGS INC 3.966% 08-06-2061 SEDOL: BMCHVG5	200,000.000	200,000.00	112,548.97
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	438,000.000	438,000.00	269,751.25
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	340,000.000	340,000.00	292,127.25
MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	80,000.000	98,686.20	83,503.40
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046 SEDOL: BYY5Z58	560,000.000	555,051.40	424,664.51
MAGNA IMPERIO SYS 7% DUE 06-29-2026 CUSIP: 55921QAA0	100,000.000	99,000.00	97,732.00
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	670,000.000	668,693.50	542,352.61
MARRIOTT INTL INC FIXED 3.6% 04-15-2024 CUSIP: 571900BB4	304,000.000	324,079.20	298,014.72
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	400,000.000	408,248.00	333,953.34
MARS INC DEL 2.375% DUE 07-16-2040 SEDOL: BL5F8F7	740,000.000	739,763.20	504,505.36
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL: BMG7990	545,000.000	523,944.70	351,975.17
MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024 SEDOL: BYVDJ53	100,000.000	102,127.00	97,878.15
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2	173,000.000	172,814.89	160,142.50
MASCO CORP NT 3.125% 02-15-2051 SEDOL: BMV3M72	336,000.000	333,901.26	209,946.07
MASCO CORP NT 7.75 DUE 08-01-2029 BEO SEDOL: 2486073	257,000.000	283,985.00	281,569.42

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MASTERCARD INC 2.95% DUE 03-15-2051 SEDOL: BMV3M61	741,000.000	733,982.73	528,948.20
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	1,336,000.000	1,408,041.36	1,128,659.46
MAYO CLINIC 4% DUE 11-15-2047 SEDOL: B9BC364	90,000.000	90,000.00	75,744.85
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BYVN663	1,250,000.000	1,214,978.88	1,095,337.81
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	810,000.000	808,671.60	706,676.54
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	130,000.000	161,231.20	116,709.68
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	449,000.000	490,474.20	339,837.60
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	180,000.000	179,422.20	172,835.18
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	510,000.000	510,000.00	474,668.38
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL: BMTWYS6	970,000.000	938,368.10	936,453.73
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	510,000.000	508,561.80	327,533.64
MERCK & CO INC NEW 4.0% DUE 03-07-2049 SEDOL: BJ0KX25	207,000.000	231,395.25	175,870.70
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	450,000.000	503,190.00	456,333.31
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	460,000.000	459,241.00	368,251.81
METLIFE INC 5.0% DUE 07-15-2052 SEDOL: BP9RBD6	865,000.000	863,520.85	823,680.41
METLIFE INC 6.4% DUE 12-15-2066 SEDOL: B1L8RP3	440,000.000	450,210.58	425,524.00
MH SUB I, LLC TERM LOAN B SENIOR SECURED 09-13-2024 BEO CUSIP: 45567YAJ4	473,750.000	472,447.24	459,603.83
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	350,000.000	360,734.50	318,254.46

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MICRON TECHNOLOGY INC 2.703% 04-15-2032 SEDOL: BMDGZ69	280,000.000	280,000.00	211,070.61
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	130,000.000	130,000.00	87,321.26
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	2,656,000.000	2,309,229.93	1,768,574.49
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	320,000.000	271,324.28	228,582.21
MICROSOFT CORP 3.041% 03-17-2062 SEDOL: BMFPF53	380,000.000	284,811.68	265,391.48
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	370,000.000	367,913.20	263,803.41
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	240,000.000	238,536.00	205,113.66
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	1,200,000.000	1,362,129.50	1,147,782.94
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	1,439,000.000	1,688,539.21	1,515,983.36
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	750,000.000	742,005.00	481,408.64
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	1,600,000.000	1,539,822.50	1,248,946.77
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	350,000.000	334,537.00	312,212.02
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	150,000.000	149,166.00	93,978.66
MORGAN STANLEY .985% DUE 12-10-2026 SEDOL: BMQC6W7	450,000.000	440,947.50	394,397.81
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	1,166,000.000	1,166,000.00	864,640.12
MORGAN STANLEY FLTG RT 5.3% DUE 12-31-2049 SEDOL: BLB1718	500,000.000	482,000.00	486,780.00
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 SEDOL: BZ9P8W8	400,000.000	400,000.00	368,389.94
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	444,000.000	444,000.00	334,797.77

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MORGAN STANLEY 2.239% SEDOL: BNZKG63	07-21-2032 1,402,000.000	1,403,546.34	1,075,441.70
MORGAN STANLEY 2.484% CUSIP: 61747YEF8	09-16-2036 1,220,000.000	1,220,000.00	887,660.25
MORGAN STANLEY 2.511% SEDOL: BNKDZF9	10-20-2032 958,000.000	958,000.00	749,498.07
MORGAN STANLEY 2.699% DUE SEDOL: BH3T5Q3	01-22-2031 780,000.000	780,000.00	646,374.11
MORGAN STANLEY 2.802% SEDOL: BMZ2XH2	01-25-2052 622,000.000	621,306.15	385,971.73
MORGAN STANLEY 3.737% DUE CUSIP: 61744YQA1	04-24-2024 170,000.000	182,799.30	169,095.50
MORGAN STANLEY 4.889% SEDOL: BMGNM11	07-20-2033 310,000.000	310,000.00	292,195.11
MORGAN STANLEY 5.297% SEDOL: BP4X0Z4	04-20-2037 360,000.000	360,000.00	330,237.82
MORGAN STANLEY 6.342% SEDOL: BPK5WF8	10-18-2033 1,380,000.000	1,380,000.00	1,449,168.50
MOTOROLA SOLUTIONS 5.5% DUE SEDOL: BQ3FXB5	09-01-2044 300,000.000	299,643.00	271,808.44
MPLX LP FIXED 5.2% DUE SEDOL: BYXT874	03-01-2047 330,000.000	338,196.80	281,634.28
MPLX LP 4.5% SEDOL: BYZGJX6	04-15-2038 1,500,000.000	1,501,756.42	1,270,334.24
MPLX LP 4.7% SEDOL: BYZGJY7	04-15-2048 10,000.000	11,752.50	7,939.54
MPLX LP 4.875% DUE SEDOL: BYYHPS7	06-01-2025 200,000.000	225,436.00	197,084.60
NATIONAL RETAIL PTYS INC 3.5% SEDOL: BFXQN99	10-15-2027 300,000.000	298,779.00	272,502.06
NATIONWIDE FINL 3.9% DUE SEDOL: BJXCM10	11-30-2049 400,000.000	398,032.00	280,856.18
NAVIENT PRIVATE ED LN TR 2020-I 5.94771% CUSIP: 63942AAB2	04-15-2069 231,485.150	233,438.31	225,091.67
NBCUNIVERSAL MEDIA 4.45% DUE SEDOL: B7W15J3	01-15-2043 37,000.000	46,066.11	32,788.45

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NETFLIX INC FIXED 6.37% 05-15-2029 CUSIP: 64110LAX4	755,000.000	771,412.50	777,111.98
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	590,000.000	577,391.70	458,730.60
NEXTERA ENERGY CA .00065% 03-01-2023 SEDOL: BNNW3L5	450,000.000	446,446.25	446,918.85
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052 SEDOL: BMV7VW2	650,000.000	648,576.50	427,938.79
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	200,000.000	199,926.00	165,020.92
NISOURCE INC 5.0% 06-15-2052 SEDOL: BMY2PT9	200,000.000	199,161.80	182,758.50
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNFX1H8	2,729,000.000	2,622,635.25	1,657,867.50
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	713,000.000	711,789.85	624,593.59
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	925,000.000	917,655.50	602,638.43
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	629,000.000	456,019.86	415,885.32
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	230,000.000	225,761.10	190,324.21
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD LQK3	320,000.000	321,449.60	258,030.28
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL: BL6L2C9	384,000.000	383,142.60	258,188.31
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	1,025,000.000	1,015,662.25	736,164.03
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	188,000.000	205,461.44	164,664.30
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	1,825,000.000	2,030,690.50	1,685,727.55
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2% 04-01-2052 SEDOL: BMXCJ43	544,000.000	502,059.85	390,039.01
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	268,000.000	257,991.81	171,611.57

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO SEDOL: BMV87C7	248,000.000	247,601.37	225,997.81
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BKLM5Y4	135,000.000	96,466.32	93,196.02
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	80,000.000	109,864.80	79,394.62
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	1,520,000.000	1,517,628.80	1,266,131.41
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	150,000.000	172,893.00	139,502.82
NORTHROP GRUMMAN 5.05% DUE 11-15-2040 SEDOL: B5WCY73	50,000.000	49,872.50	48,238.33
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	200,000.000	200,000.00	143,756.47
NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3	170,000.000	173,001.35	126,519.11
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	180,000.000	179,640.00	146,690.54
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	110,000.000	110,263.03	83,304.16
OASIS 2021-1 LLC ASSET BACKED NT CL A 144A 2.5792% 02-15-2033 SEDOL: BLR71L8	153,341.320	150,801.60	151,100.30
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	240,000.000	253,465.82	244,800.00
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	2,400,000.000	2,889,935.00	2,469,576.00
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2	480,000.000	517,079.29	488,400.00
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8	80,000.000	100,785.16	88,080.00
OCCIDENTAL PETE 4.1% DUE 02-15-2047 SEDOL: BZ1C623	410,000.000	394,831.24	311,903.65
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	140,000.000	139,183.07	112,446.78
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	180,000.000	199,878.42	174,858.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	1,170,000.000	1,516,793.07	1,268,806.50
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 SEDOL: BJ9NFR4	90,000.000	90,208.44	71,961.87
OH NATL FINL SVCS 5.8% DUE 01-24-2030 SEDOL: BKDS163	400,000.000	399,728.00	368,491.09
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	120,000.000	182,409.60	143,386.02
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	800,000.000	796,168.00	525,277.14
OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029 SEDOL: BKXCFB8	300,000.000	295,626.00	246,654.81
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL: BDVPZZ4	600,000.000	594,878.57	553,553.78
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	80,000.000	79,596.80	57,186.20
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	420,000.000	418,761.00	333,755.93
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	250,000.000	245,197.50	163,560.91
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	100,000.000	106,401.00	81,016.06
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	113,000.000	113,601.72	94,552.33
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	105,000.000	114,699.08	107,255.39
ONEOK INC 6.1% DUE 11-15-2032 BEO SEDOL: BP399N4	400,000.000	399,676.00	402,493.87
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	800,000.000	912,172.00	758,395.80
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	3,420,000.000	3,396,949.20	2,536,273.16
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	600,000.000	597,690.00	401,804.50
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	910,000.000	910,241.42	635,753.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	1,430,000.000	1,429,395.29	1,543,436.31
ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57	90,000.000	90,758.70	80,745.26
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	680,000.000	678,170.80	505,442.31
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	2,221,000.000	2,213,315.34	1,505,702.59
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	4,001,000.000	3,976,638.57	2,868,633.38
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	1,200,000.000	1,289,116.10	881,099.33
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 SEDOL: BMVV6B8	4,000,000.000	4,211,424.00	3,717,126.88
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	100,000.000	106,262.00	94,416.50
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	600,000.000	645,876.00	471,265.72
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMT6G8	1,020,000.000	969,391.43	795,134.20
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	1,165,000.000	1,108,973.59	793,212.34
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	4,757,000.000	4,557,274.06	3,006,045.48
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL: BN0WWD3	200,000.000	201,630.00	173,215.45
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	800,000.000	799,168.00	625,109.88
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG SEDOL: BN93077	525,000.000	530,511.50	428,229.57
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	100,000.000	96,812.00	68,214.95
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	600,000.000	613,180.00	455,804.72
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	200,000.000	222,460.00	153,901.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	925,000.000	899,809.25	608,978.86
PACIFICORP 4.125% DUE 01-15-2049 SEDOL: BF2WX10	467,000.000	447,680.21	384,886.75
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	708,000.000	715,809.52	484,727.54
PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL: BP5H680	1,885,000.000	1,895,414.05	1,720,384.76
PAYPAL HLDGS INC 5.25% 06-01-2062 CUSIP: 70450YAN3	300,000.000	298,950.00	274,666.98
PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP: 713448FF0	371,000.000	369,246.78	275,144.10
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP: 713448FG8	518,000.000	514,643.36	361,584.71
PEPSICO INC 1.625% DUE 05-01-2030 CUSIP: 713448EZ7	80,000.000	80,494.40	65,414.17
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP: 713448EU8	233,000.000	208,618.88	192,013.75
PEPSICO INC 4.2% DUE 07-18-2052 SEDOL: BP5JXK7	90,000.000	89,892.90	82,602.28
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	100,000.000	99,379.00	72,963.01
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	200,000.000	199,652.00	177,031.72
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	170,000.000	169,501.71	158,398.03
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	150,000.000	149,985.87	142,053.12
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	130,000.000	129,998.17	126,319.09
PG&E WILDFIRE 4.022% DUE 06-01-2033 SEDOL: BPK8GY4	70,000.000	69,998.20	66,647.96
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	220,000.000	219,989.11	212,126.39
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	510,000.000	493,662.82	389,520.99

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PHILIP MORRIS INTL .875% DUE 05-01-2026 SEDOL: BMHX856	100,000.000	97,424.00	88,011.98
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 SEDOL: BP39CF7	708,000.000	707,362.80	723,975.38
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	849,000.000	847,002.09	747,289.79
PHILIP MORRIS INTL 1.75% DUE 11-01-2030 SEDOL: BLNL4Q0	303,000.000	294,115.99	237,914.91
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	2,094,000.000	2,043,229.81	1,665,409.25
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	1,084,000.000	937,974.59	875,123.99
PHYSICIANS RLTY L 3.95% 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,808.00	274,467.59
PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052 SEDOL: BQ0QFQ0	320,000.000	317,212.80	290,841.31
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8	100,000.000	100,014.00	89,227.38
PLAINS ALL AMERN FIXED 6.125% DUE 12-31-2049 CUSIP: 726503AE5	120,000.000	109,500.00	103,200.00
PLAINS ALL AMERN 6.7% DUE 05-15-2036 SEDOL: B1LGQ83	150,000.000	178,107.00	145,949.63
PNC FINANCIAL SERVICES 6.0% DUE 12-31-2049 BEO SEDOL: BMF2521	900,000.000	900,000.00	845,659.98
PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG SEDOL: BNHXFV8	300,000.000	300,150.00	237,750.00
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	185,000.000	185,000.00	121,165.91
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	200,000.000	183,574.00	197,777.47
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	760,000.000	977,762.80	863,419.30
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	320,000.000	315,001.60	178,992.05
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	500,000.000	493,910.00	423,951.48

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 SEDOL: BMFDH84	445,000.000	443,945.35	379,766.25
PRUDENTIAL FINL INC 01/09/2062 5.95% DUE09-01-2062/08-17-2022 BEO SEDOL: BQB5JR5	2,650.000	66,250.00	64,571.30
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	1,256,000.000	1,252,543.58	966,232.07
PUB SVC ELEC GAS FIXED 3.1% DUE 03-15-2032 SEDOL: BNTH701	50,000.000	49,906.00	43,872.50
PUBLIC SERVICE CO OF COLORADO 1.875% DUE06-15-2031 BEO SEDOL: BLC8CH9	275,000.000	271,734.99	219,818.87
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	110,000.000	68,601.50	71,432.33
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	100,000.000	100,000.00	81,588.09
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 SEDOL: BF339F8	100,000.000	100,000.00	97,812.45
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	590,000.000	595,175.00	555,372.97
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	500,000.000	497,983.00	403,762.14
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 SEDOL: BFY1RH9	168,750.000	168,750.00	166,826.52
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO SEDOL: BM8H716	230,000.000	232,039.10	221,117.00
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% DUE 04-20-2029 BEO SEDOL: BM8H783	620,000.000	653,475.00	565,559.16
PVTPL AFC GAMMA INC SR NT 5.75% 05-01-2027 SEDOL: BQQ7B92	50,000.000	49,135.00	38,870.56
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	1,200,000.000	1,187,220.00	954,751.24
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	300,000.000	299,172.00	247,049.72
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051 SEDOL: BNNHSD7	280,000.000	280,229.19	184,992.79
PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2	200,000.000	199,542.00	165,420.94

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL ASEKO INC 6.5% DUE 06-15-2025/06-15-2022 BEO CUSIP: 043671AA4	80,000.000	80,000.00	80,000.00
PVTPL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE 12-15-2024/07-10-2020 BEO SEDOL: BMVZ8S1	510,000.000	505,098.90	500,508.28
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SRS 20-2 CL A 2.02% DUE 02-20-2027 SEDOL: BMF3X53	110,000.000	109,947.90	99,779.43
PVTPL BABSON CLO LTD SER 2015- SR CL A-R FLTG 01-20-2031 BEO CUSIP: 056162AN0	250,000.000	247,875.00	246,694.73
PVTPL BLACKSTONE HLDGS FIN CO L L C 6.2%DUE 04-22-2033/11-03-2022 BEO SEDOL: BNVSWH4	1,100,000.000	1,098,108.00	1,112,550.56
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO SEDOL: BLF7604	150,000.000	147,882.00	132,147.66
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL: BMTYSL3	310,000.000	309,104.10	199,651.52
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	254,000.000	248,876.87	183,022.70
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	1,030,000.000	1,027,744.30	907,345.22
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	571,000.000	571,446.22	499,476.50
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	600,000.000	597,924.00	431,317.42
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9	100,000.000	99,824.00	75,372.88
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	1,061,000.000	964,338.22	783,707.09
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQRW6	682,000.000	624,095.20	546,493.65
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	2,274,000.000	2,036,964.61	1,594,041.94
PVTPL BROOKFIELD PPTY REIT INC/BPR CUMULUS L 5.75% 05-15-2026 SEDOL: BJBL0T3	300,000.000	300,000.00	273,431.69
PVTPL BX TR SER 2017-CQHP CL A FLTG 11-15-2034 CUSIP: 12433QAA2	450,000.000	449,437.50	430,720.02
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	270,000.000	270,000.00	214,784.51

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL CARGILL INC .75% DUE 02-02-2026 BEO SEDOL: BMGWDN7	100,000.000	97,114.00	88,623.25
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL: BG31GK3	110,000.000	110,165.83	98,456.81
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SEDOL: B9M2Z34	150,000.000	161,499.10	134,296.81
PVTPL CMO AREIT 2021-CRE5 LTD/AREIT AREIT 2021-C SR NT CL A VAR RT 07-17-2026 CUSIP: 04002PAA2	927,322.130	886,027.32	886,451.33
PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR 05-15-2035 BEO CUSIP: 04410CAA7	440,000.000	439,725.00	423,574.54
PVTPL CMO BX COML MTG TR 2021-VINO 15/05/2038 VAR RT DUE 05-15-2038 BEO SEDOL: BPXZYK4	150,000.000	143,531.25	144,401.28
PVTPL CMO BX TR 2019-IMC COML MTG PASSTHRU CTF CL A 144A 04-15-2034 SEDOL: BJFD738	200,000.000	200,125.00	195,323.64
PVTPL CMO BX TR 2021-VIEW SR 2021-VIEW CL A VAR RT DUE 06-15-2023 BEO CUSIP: 05606GAA9	330,000.000	330,000.00	310,495.45
PVTPL CMO BX TRUST SR 2019-MMP CL A FLTG RT 08-15-2036 CUSIP: 05606KAA0	497,510.360	482,585.05	488,106.82
PVTPL CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024 CUSIP: 29429MAA1	400,000.000	427,406.25	390,011.04
PVTPL CMO COMM 2017-PANW CL A 144A 3.244 DUE 11-10-2034 BEO CUSIP: 12595HAA6	150,000.000	155,859.38	140,076.06
PVTPL CMO INTOWN 2022-STAY MTG TR SER 22-STAY CLS A FLTG RT 08-15-2037 CUSIP: 46117NAA0	1,500,000.000	1,492,499.93	1,490,137.05
PVTPL CMO KNDL 2019-KNSQ MTG TR MTG PASSTHRU CTF CL A VAR RT DUE 05-15-2036 SEDOL: BMGYLP1	317,000.000	317,000.00	313,294.46
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026 BEO SEDOL: BNKF8Y5	250,000.000	250,078.13	242,454.13
PVTPL CMO MHP COML MTG TR 2021-STOR SR 21-STOR CL A VAR RT 07-15-2038 CUSIP: 55293BAB1	150,000.000	143,531.25	144,723.60
PVTPL COLD STORAGE TR SER 20-ICE5 CL A FLTG 144A 11-30-2027 BEO SEDOL: BM8YV82	147,448.580	143,163.36	143,375.93
PVTPL COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2 3.28% 12-28-2048 CUSIP: 19421UAB0	210,722.710	217,571.20	189,181.45
PVTPL COMMONBOND STUDENT LN TR 2020-A-GS 1.98% DUE 08-25-2050 BEO CUSIP: 20267WAA3	195,361.140	198,291.56	166,556.19

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United States - USD			
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2	300,000.000	349,782.00	279,353.05
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO SEDOL: BM92GG8	725,000.000	724,434.50	537,401.85
PVTPL COOKS VENTURE INC 2022-2 SR NT 5.5% 01-15-2025 CUSIP: 216378AA7	100,000.000	100,000.00	98,190.94
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15 SEDOL: BMBP1H1	750,000.000	767,977.50	521,980.89
PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030 SEDOL: BM8TGR1	600,000.000	598,134.00	457,810.10
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO SEDOL: B527QK5	1,130,000.000	1,571,918.34	1,371,404.50
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	300,000.000	304,626.00	267,015.96
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	1,122,481.000	1,255,627.01	1,098,009.17
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	140,000.000	147,000.00	137,339.63
PVTPL EQT CORP SR NT 3.125% 05-15-2026 SEDOL: BMY692	90,000.000	90,000.00	82,706.00
PVTPL EQT CORP SR NT 3.625% 05-15-2031 SEDOL: BMY681	80,000.000	80,000.00	67,921.13
PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE 12-01-2026/05-26-2016 BEO SEDOL: BDF16B1	100,000.000	96,004.00	92,882.53
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052 SEDOL: BL56GL2	2,015,000.000	2,015,000.00	2,169,137.36
PVTPL GOLDEN TREE LN OPPORTUNITIES IX SER 14-9A CL AR2 FLTG 144A 10-29-2029 CUSIP: 38123HAN4	235,633.430	234,573.08	233,627.18
PVTPL GOODGREEN TRUST SR 21-1A CL A 2.66% 10-20-2056 CUSIP: 38217UAA0	87,957.640	87,935.37	71,393.97
PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE 01-20-2030 CUSIP: 39862EAA2	227,167.760	227,463.07	224,923.77
PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070 SEDOL: BL1LCQ8	100,000.000	97,177.00	66,216.10
PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052 SEDOL: BP960Y7	962,000.000	961,057.24	754,052.11

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042 SEDOL: BP960W5	201,000.000	197,836.26	160,950.61
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 1.23% DUE 10-01-2025 SEDOL: BNNFQC6	900,000.000	900,000.00	795,416.17
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO SEDOL: BMDM750	620,000.000	619,944.20	423,198.36
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.476 DUE 08-25-2049 BEO SEDOL: BHKDGG5	98,250.000	92,830.90	89,372.42
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.97% DUE 08-25-2049 BEO SEDOL: BHL1S17	137,550.000	145,888.96	121,436.57
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	456,000.000	461,664.48	369,727.51
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1	430,000.000	467,465.90	397,642.09
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3	100,000.000	101,398.28	86,891.61
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2	190,000.000	189,692.89	121,217.00
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	150,000.000	148,132.50	103,619.33
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	270,000.000	270,000.00	172,867.32
PVTPL MADISON PK FDG XL LTD/MADISON PK FDG X CL A-R-2 FLT G RT DUE 05-28-2030 CUSIP: 55821CAA2	248,707.510	248,707.51	245,451.68
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO SEDOL: BNW0GH7	3,447,000.000	3,447,000.00	2,650,121.47
PVTPL MAGALLANES INC 3.638% DUE 03-15-2025 BEO SEDOL: BNW0GP5	30,000.000	30,000.00	28,548.48
PVTPL MAGALLANES INC 3.755% 03-15-2027 SEDOL: BNW0GK0	40,000.000	40,000.00	36,112.51
PVTPL MAGALLANES INC 5.141% 03-15-2052 SEDOL: BNW0GL1	2,730,000.000	2,657,587.76	1,994,311.73
PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO SEDOL: BNW0GN3	1,323,000.000	1,323,000.00	962,849.58
PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO SEDOL: BHND5F4	230,000.000	228,498.10	186,835.67

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United States - USD			
PVTPL MARS INC DEL 3.875% 04-01-2039 SEDOL: BHND6D9	370,000.000	371,419.70	315,664.43
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	710,000.000	715,576.00	584,620.87
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78	230,000.000	229,052.40	160,227.22
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056	130,000.000	128,970.40	85,929.78
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 1.55% DUE 01-07-2031 BEO SEDOL: BLB3DN8	754,000.000	750,735.18	586,672.94
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6	747,048.140	737,710.04	742,716.64
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	900,000.000	898,371.00	873,116.10
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	80,000.000	122,802.40	103,336.52
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 CUSIP: 63942LAA0	265,392.140	222,929.40	224,385.68
PVTPL NELNET STUDENT LOAN TRUST SR 21-CA CL AFL FLTG DUE 04-20-2062 BEO CUSIP: 64035GAA7	152,645.540	152,645.54	148,052.51
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7	820,000.000	841,187.50	764,731.20
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.2% DUE 08-07-2030 BEO SEDOL: BMB0SZ3	523,000.000	522,116.13	401,931.21
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	230,000.000	228,684.90	191,020.87
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	98,000.000	100,806.14	75,519.60
PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037 SEDOL: B2B3313	100,000.000	123,625.00	104,475.75
PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.75%03-09-2028 SEDOL: BL656M9	200,000.000	199,912.00	162,254.08
PVTPL NISSAN MTR ACCEP CORP FLTG 03-08-2024 SEDOL: BMCVHD6	1,300,000.000	1,300,000.00	1,279,144.37
PVTPL NORTHWESTERN MUT GLOBAL FDG .8% DUE 01-14-2026 BEO SEDOL: BL6JRW8	1,198,000.000	1,199,780.50	1,060,991.34

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	900,000.000	895,593.40	624,605.75
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	1,540,000.000	1,534,313.57	1,183,303.71
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL: BLF7SF3	110,000.000	109,617.20	77,699.18
PVTPL OCTAGON INVT PARTNERS 36 LTD/OCTAGON I SR SECD NT CL A-1 FLTG 04-15-2031 CUSIP: 67591UAC1	250,000.000	246,500.00	246,258.20
PVTPL OHA CR FDG 7 LTD/OHA CR FDG 7 LLC SER 20-7A CL AR FLTG RT 02-24-2037 CUSIP: 67098WAN1	250,000.000	243,500.00	243,417.83
PVTPL OHA LN FDG 2013-2 LTD SR 13-2A CL AR FLTG RT 05-23-2031 CUSIP: 67104LAE7	260,000.000	259,701.00	255,954.35
PVTPL OHIO EDISON CO 5.5% DUE 01-15-2033BEO SEDOL: BPWBGR4	250,000.000	249,477.50	248,455.05
PVTPL ONCOR ELEC DELIVERY CO LLC 4.6% 06-01-2052 SEDOL: BPLY759	310,000.000	307,200.70	286,165.29
PVTPL OWL ROCK CLO I LTD/OWL ROCK I LLC SR 19-1A CL A FLTG 05-20-2031 CUSIP: 69122DAA7	250,000.000	250,312.50	244,606.15
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	100,000.000	99,232.00	68,350.35
PVTPL PALMERT SQUARE CLO SER 2018-1 CL A-1 FLTG DUE 04-18-2031 CUSIP: 69703PAA7	250,000.000	246,750.00	245,847.05
PVTPL PARSLEY ENERGY LLC/PARSLEY FIN CORP 4.125% DUE 02-15-2028 BO SEDOL: BKLJ953	560,000.000	560,000.00	515,138.65
PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO SEDOL: BYX87N0	420,000.000	418,845.00	403,777.17
PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3	110,000.000	110,000.00	105,763.94
PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE 10-15-2026 BEO SEDOL: BP815Z9	440,000.000	440,000.00	378,963.20
PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033 SEDOL: BP6QRV6	160,000.000	160,000.00	119,497.60
PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 7.5% DUE 07-15-2038/06-27-2008 BEO SEDOL: B3B9SZ7	850,000.000	766,139.00	786,250.00
PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO SEDOL: BMD7M72	300,000.000	295,194.00	233,191.66

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United States - USD			
PVTPL S&P GLOBAL INC 3.9% DUE 03-01-2062BEO SEDOL: BMD7M61	175,000.000	171,869.25	136,570.72
PVTPL SER 18-22A CL A-1 FLTG 144A VAR RTDUE 01-17-2031 BEO CUSIP: 67111VAC0	249,683.220	247,264.42	244,788.43
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0	520,000.000	524,807.22	507,534.39
PVTPL SMB PRIVATE ED LN SER 2014-A CL A-3 FLTG RT 04-15-2032 CUSIP: 784456AD7	84,929.350	85,582.91	84,589.77
PVTPL SMB PRIVATE ED LN TR 2020-B 1.29% 07/15/2053 1.29% DUE 07-15-2053 BEO CUSIP: 78449XAA0	397,237.340	398,339.07	350,718.27
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 SEDOL: BF2CLS3	170,000.000	190,442.50	138,679.41
PVTPL STELLANTIS FIN US INC 2.691% DUE 09-15-2031 BEO CUSIP: 85855CAB6	200,000.000	200,000.00	153,100.49
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9	270,000.000	273,240.00	242,342.01
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	550,000.000	553,232.62	505,828.17
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	700,000.000	698,607.00	588,156.15
PVTPL THARALDSON HOTEL PORTFOLIO SER 2018-THL CL A FLTG 11-11-2034 CUSIP: 88327HAA1	384,788.120	384,908.37	373,994.47
PVTPL TRP LLC 2.07% DUE 06-19-2051 SEDOL: BNBVL78	189,356.850	189,342.06	158,860.99
PVTPL UNIQIFY INC 6.0% 06-15-2024 CUSIP: 90915UAA6	172,499.990	172,499.99	172,068.74
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799	300,000.000	309,000.00	278,077.80
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788	680,000.000	697,325.00	592,073.08
PVTPL VB-S1 ISSUER LLC SECD TOWER REV NT2022-1 C-2-I 3.156% 02-15-2052 CUSIP: 91823AAU5	100,000.000	100,000.00	87,034.26
PVTPL VICI PROPERTIES INC 4.5% 09-01-2026 SEDOL: BMGMNH1	500,000.000	548,750.00	470,961.17
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SEDOL: BMGMNJ3	200,000.000	231,250.00	194,948.28

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United States - USD			
PVTPL VOYA CLO 2017-3 LTD/VOYA CLO 2017-3 LL SR SECD NT CL 04-20-2034 CUSIP: 92915QAU7	150,000.000	150,000.00	145,249.80
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	1,610,000.000	1,516,763.70	1,119,459.63
PVTPL WELLFLEET CLO LTD SER 20-2A CL AR FLTG 07-15-2034 CUSIP: 94950AAN0	250,000.000	242,250.00	241,768.58
PVTPL WENDYS FDG LLC SER 2018-1 SR SECD NT 144A 3.884% DUE 03-15-2048 BEO SEDOL: BFF42D8	95,000.000	88,843.55	85,518.34
PVTPL WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37% 06-15-2051 SEDOL: BNM4743	108,350.000	108,350.00	87,417.76
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO SEDOL: BMG20L4	1,737,000.000	1,600,522.11	1,071,797.06
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	429,000.000	424,328.19	285,019.87
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	510,000.000	498,887.10	448,290.71
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311	420,000.000	380,850.00	398,958.62
RAYMOND JAMES FINL 4.95% DUE 07-15-2046 SEDOL: BYP6KY4	180,000.000	184,628.12	161,202.44
RAYTHEON FIXED 3.03% DUE 03-15-2052 SEDOL: BMYT813	190,000.000	189,929.70	129,849.64
RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051 SEDOL: BP2BTQ4	1,169,000.000	1,163,334.48	764,134.86
RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG SEDOL: BLBCYC1	277,000.000	276,077.59	195,506.74
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047 SEDOL: BMQ9JS5	100,000.000	99,486.61	85,606.93
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028 SEDOL: BMFRBQ2	700,000.000	691,483.14	601,875.64
REGENERON 1.75% DUE 09-15-2030 SEDOL: BMFNFN5	100,000.000	96,336.00	77,693.91
ROCKIES EXPRESS 4.8% DUE 05-15-2030 SEDOL: BH3TSV8	300,000.000	299,802.00	263,986.65
ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAK9	800,000.000	782,080.00	627,393.74

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United States - USD			
RPI 2019 INTERMEDIATE FINANCE TRUST TERMLOAN 02-05-2027 CUSIP: 74969AAC5	736,000.000	736,000.00	734,314.56
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	580,000.000	575,592.00	418,848.21
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	100,000.000	102,554.00	94,156.62
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	600,000.000	566,250.00	601,110.67
SABRA HEALTH CARE LP 3.2% DUE 12-01-2031 SEDOL: BP0TWJ4	700,000.000	693,110.00	522,588.21
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	525,000.000	522,102.00	377,127.81
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	2,470,000.000	2,463,108.70	1,631,109.13
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO SEDOL: BN466Y0	650,000.000	647,907.00	415,861.24
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	122,000.000	111,663.95	83,096.09
SAN DIEGO GAS & 1.7% DUE 10-01-2030 SEDOL: BM9F087	175,000.000	173,578.41	138,789.88
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	50,000.000	49,779.00	41,991.90
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD CUSIP: 80007RAL9	200,000.000	200,478.00	175,756.00
SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025 SEDOL: BLF0HZ5	200,000.000	199,608.00	190,839.26
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	1,080,000.000	1,078,500.00	861,246.00
SERVICEMASTER FDG LLC / 2020-1 SR SECD NT CL A-2-I 2.841% 01-30-2051 SEDOL: BMFK7H4	108,075.000	103,638.01	86,522.36
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	2,160,000.000	2,140,069.55	1,657,731.51
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	84,000.000	83,464.08	52,773.36
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	350,000.000	349,009.50	261,181.34

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SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	2,485,000.000	2,549,900.76	2,101,172.22
SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027 BEO-20-2027 BEO CUSIP: 24736CBS2	300,000.000	319,125.00	305,400.00
SLM PRIVATE CR STUDENT LN TR 2006-B A5 12-15-2039 BEO SEDOL: BF6DYP0	88,690.820	85,586.64	83,851.96
SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4 FLTG 12-16-2041BEO SEDOL: BFCB748	150,266.700	146,463.06	145,699.21
SLM PVT CR STUD LN TR 2006-A STUD LN BKDNT CL A-5 FLTG RT 06-15-2039 REG CUSIP: 78443CCL6	114,700.390	112,012.10	107,935.19
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 5.67771% 01-15-2053 CUSIP: 78448YAB7	95,192.320	93,407.46	91,076.48
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39	194,209.040	194,102.84	165,948.36
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	981,000.000	958,129.79	706,987.79
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051 SEDOL: BN6M4F3	200,000.000	199,532.00	146,506.43
SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023 SEDOL: BF5ZVX4	170,000.000	182,780.60	167,903.06
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	1,697,000.000	1,612,067.64	1,247,302.80
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	510,000.000	490,217.12	409,512.61
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	1,080,000.000	1,155,447.60	940,024.41
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	300,000.000	354,016.00	266,290.35
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022F 5.85% 11-01-2027 SEDOL: BP2TQ67	93,000.000	96,841.83	95,897.38
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 SEDOL: BP2TQ89	2,000,000.000	1,986,980.00	2,123,695.84
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	200,000.000	199,158.00	175,651.23
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	2,300,000.000	2,376,431.00	1,929,366.43

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United States - USD			
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	10,000.000	9,964.10	7,750.13
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	1,050,000.000	996,438.79	839,972.13
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	805,000.000	742,204.91	631,548.67
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	400,000.000	524,528.00	407,713.62
SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL: 2632917	200,000.000	248,946.00	206,739.36
SOUTHN NAT GAS CO 8% DUE 03-01-2032 SEDOL: 2006103	470,000.000	619,843.90	517,086.42
SOUTHWEST AIRLS CO 5.125% DUE 06-15-2027/06-08-2020 REG SEDOL: BKPVG76	800,000.000	916,432.00	790,968.40
SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025 SEDOL: BM8R6K8	120,000.000	136,963.20	120,518.32
SOUTHWEST GAS CORP 4.05% DUE 03-15-2032 SEDOL: BP5HOM2	120,000.000	119,717.40	105,723.55
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	853,000.000	849,920.67	565,357.51
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032 SEDOL: BMH4406	220,000.000	220,658.60	188,009.80
SOUTHWESTERN ENERGY TERM LOAN 05-30-2027 BEO CUSIP: LX2010440	0.000	0.00	0.00
SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026 SEDOL: BYZ97L9	200,000.000	195,028.00	181,000.74
SPRINGCASTLE AMER FDG LLC / AST BACKED NT 2020-A CL A 1.97% 09-25-2037 SEDOL: BL6KR32	221,903.520	224,009.88	200,224.28
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	527,000.000	742,890.75	627,182.70
SR HSG PPTYS TR 4.75 DUE 05-01-2024 SEDOL: BM4P510	340,000.000	329,800.00	287,300.00
STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028 BEO CUSIP: 85350EAB2	189,075.000	187,184.25	186,577.32
STATE STR CORP FIXED 5.625% 12-31-2049 CUSIP: 857477BA0	400,000.000	400,000.00	371,310.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
STEEL DYNAMICS INC 2.8% DUE 12-15-2024 SEDOL: BJ9RW31	200,000.000	199,850.00	190,076.95
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	200,000.000	198,570.00	173,962.46
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 4.2% 04-15-2032 SEDOL: BNNKK74	713,000.000	709,021.46	630,090.19
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	1,230,000.000	1,313,616.30	1,048,363.33
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	60,000.000	58,815.00	51,485.85
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	250,000.000	248,305.00	244,555.25
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	2,744,000.000	2,703,354.02	1,832,311.60
T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3	130,000.000	130,000.00	110,099.97
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1	160,000.000	160,000.00	132,148.78
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	1,329,000.000	1,312,733.37	939,176.27
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	5,170,000.000	4,627,222.23	3,497,452.16
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3	200,000.000	218,483.50	192,466.04
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	100,000.000	109,525.00	90,821.01
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	1,950,000.000	2,175,933.75	1,606,003.02
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050 SEDOL: BK9NX88	175,000.000	128,390.50	127,566.95
TAMPA ELEC CO 5% DUE 07-15-2052 SEDOL: BP9RBG9	281,000.000	280,651.56	258,237.95
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	1,090,000.000	1,083,676.10	867,052.48
TARGA RES FIXED 6.25% DUE 07-01-2052 SEDOL: BPLH7L4	690,000.000	688,433.70	655,451.97

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	300,000.000	300,000.00	282,276.00
TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	600,000.000	600,000.00	487,352.89
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	30,000.000	29,960.10	20,903.65
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	480,000.000	478,464.00	395,250.05
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	34,000.000	43,594.71	37,608.64
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL: BMF1H11	250,000.000	249,974.25	239,220.34
TEXAS INSTRS INC 3.875% 03-15-2039 CUSIP: 882508BF0	440,000.000	439,283.55	389,699.24
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	397,000.000	395,046.76	293,243.76
THERMO FISHER SCIENTIFIC INC 4.95% 11-21-2032 SEDOL: BP6WW31	479,000.000	478,027.63	487,364.93
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	520,000.000	480,341.80	382,570.54
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	560,000.000	554,704.99	466,369.96
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	710,000.000	682,590.51	621,661.53
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	1,180,000.000	1,386,725.15	1,127,964.24
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	4,035,000.000	5,113,038.95	3,827,884.42
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	2,305,000.000	2,996,080.41	2,292,892.62
TIME WARNER ENTMT 8.375% DUE 03-15-2023 SEDOL: 2891484	200,000.000	234,170.00	201,249.16
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	690,000.000	930,154.13	768,928.47
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	870,000.000	864,988.80	666,636.05

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	2,090,000.000	2,032,099.92	1,783,117.15
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	1,255,000.000	1,205,892.50	1,015,705.20
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	550,000.000	714,857.00	596,454.83
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	255,000.000	253,039.05	158,944.11
TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030 SEDOL: BN2RYZ2	80,000.000	79,829.60	69,630.80
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	90,000.000	114,759.00	96,144.36
TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027 SEDOL: BLFCZ91	150,000.000	150,429.00	132,983.48
U S BANCORP 5.85% 10-21-2033 SEDOL: BM9WJ58	860,000.000	860,000.00	895,827.08
UDR INC MEDIUM FIXED 3.5% 07-01-2027 SEDOL: BF29YN0	1,200,000.000	1,197,168.00	1,116,242.36
UNION ELEC CO 2.15% DUE 03-15-2032 SEDOL: BP7L981	225,000.000	224,754.75	178,671.29
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	265,000.000	270,151.60	180,694.16
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	380,000.000	295,894.12	246,400.01
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	320,000.000	320,372.00	234,690.43
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFFP6	730,000.000	604,071.12	542,640.68
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	783,000.000	782,694.63	569,630.06
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	608,000.000	606,625.92	456,091.70
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	475,000.000	472,582.25	347,765.56
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	1,025,000.000	1,012,911.24	818,895.92

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	2,330,000.000	1,936,048.13	1,815,509.02
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	1,920,000.000	1,924,827.20	1,648,902.53
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL: BNYF3F7	360,000.000	359,532.00	287,108.40
UNION PACIFIC CORP 4.95% DUE 09-09-2052 BEO SEDOL: BPMQ873	145,000.000	144,035.75	140,033.51
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3	982,500.000	977,587.50	968,312.70
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027 SEDOL: BLBMJL5	205,740.000	205,740.00	195,831.77
UNITED TECHNOLOGIES CORP 3.95% 08-16-2025 SEDOL: BYVN9D1	100,000.000	111,044.00	97,809.35
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045 SEDOL: BWTZ6W3	260,000.000	333,400.60	218,121.08
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 SEDOL: BYVN9N1	710,000.000	709,904.67	648,318.87
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	140,000.000	135,917.60	102,249.40
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	1,329,000.000	1,292,124.79	906,295.56
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	290,000.000	288,753.00	219,254.49
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	1,133,000.000	1,115,963.65	817,155.84
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	270,000.000	268,893.00	241,161.02
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	1,061,000.000	1,051,451.00	984,926.16
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	1,040,000.000	1,029,808.00	977,623.19
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	880,000.000	871,553.40	722,989.68
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	543,000.000	541,132.08	428,672.34

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	840,000.000	833,807.67	661,129.00
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	120,000.000	130,658.40	111,234.14
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	1,120,000.000	1,111,499.20	1,211,829.88
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	1,052,000.000	1,104,342.00	1,149,757.92
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	100,000.000	100,000.00	81,369.62
UNUM CORP NT 6.75 DUE 12-15-2028 BEO SEDOL: B03FFC8	400,000.000	491,688.00	418,423.72
US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049 CUSIP: 902973AZ9	700,000.000	700,000.00	610,099.00
UTD TECHNOLOGIES 3.75% DUE 11-01-2046 SEDOL: BZ1JMC6	160,000.000	138,156.80	124,267.68
UTD TECHNOLOGIES 4.05% DUE 05-04-2047 SEDOL: BD8Z3T7	350,000.000	398,657.00	289,106.45
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	420,000.000	438,298.10	380,722.98
UTD TECHNOLOGIES 4.625% DUE 11-16-2048 SEDOL: BYVN9P3	510,000.000	508,383.30	462,974.56
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	475,000.000	510,577.50	409,782.60
VA ELEC & PWR CO FIXED 2.875% 07-15-2029 SEDOL: BKB0280	225,000.000	224,921.25	198,589.10
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	1,040,000.000	1,684,475.37	1,366,698.97
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	758,000.000	728,287.02	453,463.30
VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	100,000.000	99,435.00	87,389.29
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	83,378.51
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	560,000.000	561,717.78	555,805.26

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL: BMV8VC5	918,000.000	847,334.85	728,717.84
VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD SEDOL: BNZFS51	50,000.000	38,922.50	39,094.56
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	703,000.000	596,655.79	489,018.69
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	2,929,000.000	2,581,292.57	1,840,709.28
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	1,721,000.000	1,231,725.65	1,056,986.92
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	3,240,000.000	3,235,484.02	2,446,748.57
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	3,761,000.000	3,805,094.35	2,688,156.66
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	620,000.000	615,932.93	436,207.88
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	150,000.000	203,284.50	164,094.57
VERIZON 1.75% DUE 01-20-2031 SEDOL: BMWBBJ0	100,000.000	77,587.00	77,835.35
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	398,000.000	333,917.79	270,461.49
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	1,150,000.000	1,014,440.90	919,342.15
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	590,000.000	589,774.50	465,586.84
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86	20,000.000	22,267.60	19,439.59
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	1,613,000.000	1,606,181.45	1,426,811.41
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	700,000.000	698,694.00	648,165.00
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKCO	600,000.000	598,698.00	397,637.38
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	400,000.000	394,452.00	351,975.27

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VISA INC FIXED 2% DUE 08-15-2050 SEDOL: BMPS1L0	879,000.000	869,577.12	521,507.29
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54	284,000.000	281,909.76	216,591.11
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	300,000.000	299,409.00	228,393.82
VMWARE INC FIXED 4.5% DUE 05-15-2025 SEDOL: BKQNBK9	100,000.000	99,949.00	98,135.42
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	500,000.000	472,295.00	467,344.30
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBK1	600,000.000	597,858.00	559,809.69
VONTIER CORP 1.8% 04-01-2026 SEDOL: BNGFYG3	220,000.000	220,392.50	185,910.87
VOYA FINL INC FIXED 4.7% 01-23-2048 BEO SEDOL: BJ1N0G6	100,000.000	100,000.00	77,500.00
VULCAN MATERIALS CO 4.7% DUE 03-01-2048 BEO SEDOL: BH3Q4W3	1,900,000.000	1,889,338.11	1,621,633.89
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	1,500,000.000	2,081,208.75	1,632,879.63
WALMART INC NT 2.65% 09-22-2051 SEDOL: BMDP812	750,000.000	747,225.00	510,633.83
WALMART INC 4.5% DUE 09-09-2052 BEO SEDOL: BPMQ8D9	200,000.000	199,902.00	191,647.65
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	270,000.000	270,000.00	213,966.64
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	330,000.000	330,000.00	260,857.57
WEC ENERGY GROUP 5.15% DUE 10-01-2027 SEDOL: BQKMWC3	225,000.000	224,536.50	227,748.71
WELLMAN PK CLO LTD / WELLMAN PK CLO 5.89243% 07-15-2034 CUSIP: 949723AA8	150,000.000	150,000.00	145,534.46
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041 SEDOL: BL6FQ18	570,000.000	570,000.00	407,052.96
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 SEDOL: BLD7GV7	1,623,000.000	1,623,000.00	1,372,025.90

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United States - USD			
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.188% DUE 04-30-2026 SEDOL: BMYML35	510,000.000	526,873.30	474,996.10
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.572% 02-11-2031 SEDOL: BK8ZYZ9	2,352,000.000	2,351,470.34	1,953,191.02
WELLS FARGO & CO MEDIUM TERM SR NTS VAR RT 07-25-2032 CUSIP: 95000U3B7	1,874,000.000	1,796,709.63	1,774,438.05
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	2,933,000.000	3,317,978.82	2,601,833.89
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	2,160,000.000	2,270,847.70	1,829,761.99
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053 SEDOL: BP6P605	3,987,000.000	3,942,270.60	3,395,068.06
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL: BMDPPW2	100,000.000	104,940.00	88,393.36
WELLS FARGO & CO 2.879% DUE 10-30-2030 SEDOL: BKRKN36	1,200,000.000	1,200,000.00	1,023,001.67
WELLS FARGO & CO 3.196% 06-17-2027 SEDOL: BJ84B25	600,000.000	623,226.00	556,356.00
WELLS FARGO & CO 3% DUE 04-22-2026 SEDOL: BD72T35	1,500,000.000	1,493,023.21	1,403,317.95
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	505,000.000	562,818.39	425,574.83
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	590,000.000	612,447.31	511,141.76
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	340,000.000	363,975.67	317,971.16
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	3,603,000.000	4,036,118.14	3,499,414.98
WELLS FARGO & COMPANY 3.584 % 05-22-2028 SEDOL: BF3R2P1	370,000.000	371,284.00	344,052.04
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	120,000.000	109,982.80	98,490.75
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	452,000.000	518,676.42	501,297.28
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	575,000.000	566,202.50	525,019.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL: 2337461	200,000.000	250,242.00	215,353.23
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	200,000.000	248,364.00	214,434.10
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	300,000.000	299,655.00	210,790.27
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	275,000.000	274,650.75	202,954.66
WILLIAMS COMPANIES INC 3.5% 10-15-2051 SEDOL: BMTVQ21	50,000.000	49,916.50	34,304.29
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	775,000.000	675,955.00	697,535.56
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807	1,310,000.000	1,575,930.00	1,437,870.08
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063	220,000.000	262,149.80	243,282.98
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	545,000.000	544,013.55	351,489.84
WISCONSIN PWR & LT CO 3.95% 09-01-2032 SEDOL: BPH2J73	530,000.000	523,756.60	486,661.15
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	766,000.000	856,122.43	562,804.27
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	2,275,000.000	2,333,190.02	2,056,043.92
ZOETIS INC 5.6% 11-16-2032 SEDOL: BQH7LN5	150,000.000	150,119.75	156,036.26
Total United States - USD		767,723,033.29	634,530,241.34
Total Corporate Debt Instruments - Other		1,018,164,305.60	845,237,100.98
<i>Corporate Stock - Preferred</i>			
United States - USD			
COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD SEDOL: BSR37W8	5,000.000	500,000.00	477,500.00
JPMORGAN CHASE & DEP SHS REPSTG 1/400TH INT NON CUM PFD SER LL SEDOL: BND7XB0	15,000.000	375,000.00	282,600.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Preferred</i>			
United States - USD			
KEYCORP NEW DEP SHS REPSTG 1/40TH INT PERP NON CUM H SEDOL: BPLPQT9	20,199.000	504,975.00	495,481.47
LINCOLN NATIONAL CORP 9.00% DEP 1/1000TH INT NON CUM PREF D SEDOL: BP398R1	7,450.000	186,250.00	203,161.50
Total United States - USD		1,566,225.00	1,458,742.97
Total Corporate Stock - Preferred		1,566,225.00	1,458,742.97
<i>Corporate Stock - Common</i>			
Canada - CAD			
BRP INC SUB VTG NPV SEDOL: B9B3FG1	2,487.000	198,323.67	189,477.85
COGECO COMMUNICATI SUB VTG SHS SEDOL: BZCDFX9	3,703.000	315,536.09	209,862.63
GILDAN ACTIVEWEAR COM NPV SEDOL: 2254645	8,800.000	255,733.94	240,823.65
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2	17,063.000	482,488.69	540,872.98
TMX GROUP LIMITED COM NPV SEDOL: B8KH5G7	3,212.000	260,316.90	321,259.26
Total Canada - CAD		1,512,399.29	1,502,296.37
Denmark - DKK			
A.P. MOLLER-MAERSK SER'B'DKK1000 SEDOL: 4253048	89.000	187,173.20	199,513.48
CARLSBERG SER'B'DKK20 SEDOL: 4169219	3,105.000	322,549.29	411,394.62
VESTAS WIND SYSTEM DKK0.20 SEDOL: BN4MYF5	6,492.000	162,859.73	188,298.14
Total Denmark - DKK		672,582.22	799,206.24
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	3,445.000	352,954.01	486,791.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
CAPGEMINI EUR8 SEDOL: 4163437	1,304.000	235,408.67	217,034.70
ENGIE COMSTK SEDOL: B0C2CQ3	49,385.000	668,258.68	705,629.88
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	1,814.000	338,677.72	355,738.47
TELEPERFORMANCE SOCIETE EUROPEENNE SEDOL: 5999330	1,457.000	424,122.35	346,294.80
THALES SA EUR3 SEDOL: 4162791	2,513.000	312,864.68	319,962.54
Total France - EUR		2,332,286.11	2,431,452.37
Germany - EUR			
CONTINENTAL AG ORD NPV SEDOL: 4598589	4,716.000	429,628.19	281,755.82
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL: 5889505	14,398.000	349,082.17	436,862.97
MERCK KGAA NPV SEDOL: 4741844	2,529.000	382,879.85	488,262.76
MTU AERO ENGINES A NPV (REGD) SEDOL: B09DHL9	2,230.000	547,317.55	481,229.47
RHEINMETALL AG NPV SEDOL: 5334588	1,655.000	322,228.49	328,619.91
SIEMENS HEALTHINEE NPV SEDOL: BD594Y4	4,740.000	218,357.27	236,396.11
VONOVIA SE NPV SEDOL: BBJPFY1	9,014.000	393,929.46	211,836.64
Total Germany - EUR		2,643,422.98	2,464,963.68
Hong Kong - HKD			
ESR GROUP LIMITED USD0.001 SEDOL: BHNCRK0	111,800.000	287,777.64	234,631.10
Total Hong Kong - HKD		287,777.64	234,631.10

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Ireland - USD			
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW SEDOL: BYYN585	4,259.000	409,321.02	318,402.84
ICON PLC COM SEDOL: B94G471	2,722.000	602,298.76	528,748.50
Total Ireland - USD		1,011,619.78	847,151.34
Israel - ILS			
BK LEUMI LE ISRAEL ILS1 SEDOL: 6076425	50,802.000	384,192.65	421,994.22
Total Israel - ILS		384,192.65	421,994.22
Italy - EUR			
ENEL SPA EUR1 SEDOL: 7144569	59,413.000	499,888.72	318,944.91
Total Italy - EUR		499,888.72	318,944.91
Japan - JPY			
ASICS CORP NPV SEDOL: 6057378	15,800.000	334,541.39	348,942.36
BANDAI NAMCO HOLDINGS INC SEDOL: B0JDQD4	4,800.000	373,185.96	302,453.29
DAIKIN INDUSTRIES NPV SEDOL: 6250724	2,100.000	384,188.10	321,497.59
DISCO CORPORATION NPV SEDOL: 6270948	1,500.000	419,314.34	429,156.09
HITACHI NPV SEDOL: 6429104	5,100.000	190,721.10	258,623.67
HOYA CORP NPV SEDOL: 6441506	3,500.000	363,157.99	337,015.42
MATSUKIYOCOCOKARA & CO SEDOL: B249GC0	9,900.000	431,980.01	495,206.34
OLYMPUS CORP NPV SEDOL: 6658801	21,900.000	456,262.20	390,380.84
SHIMANO INC NPV SEDOL: 6804820	1,200.000	275,802.19	190,261.09

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Japan - JPY			
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL: 6563024	9,800.000	349,975.98	393,351.78
SUZUKI MOTOR CORP NPV SEDOL: 6865504	9,700.000	447,932.85	313,984.61
YAMAHA CORP NPV SEDOL: 6642387	10,400.000	434,050.62	387,797.95
Total Japan - JPY		4,461,112.73	4,168,671.03
Netherlands - EUR			
AKZO NOBEL NV EUR0.50(POST REV SPLIT) SEDOL: BJ2KSG2	5,577.000	589,778.21	372,360.49
COCA-COLA EUROPACIFIC PARTNERS ORD EUR0.01 SEDOL: BD4D942	8,327.000	438,061.27	457,235.72
KONINKLIJKE DSM NV EUR1.50 SEDOL: B0HZL93	2,478.000	297,196.74	302,283.01
UNVL MUSIC GROUP EUR10.00 SEDOL: BNZGVV1	17,186.000	444,978.34	412,873.02
WOLTERS KLUWER EUR0.12 SEDOL: 5671519	3,661.000	178,643.70	381,968.13
Total Netherlands - EUR		1,948,658.26	1,926,720.37
Norway - NOK			
EQUINOR ASA NOK2.50 SEDOL: 7133608	4,588.000	91,707.63	163,847.16
Total Norway - NOK		91,707.63	163,847.16
Portugal - EUR			
GALP ENERGIA SGPS EUR1 SEDOL: B1FW751	27,127.000	295,943.16	365,075.81
Total Portugal - EUR		295,943.16	365,075.81
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	16,570.000	272,914.31	419,068.30

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Singapore - SGD			
Total Singapore - SGD		272,914.31	419,068.30
Spain - EUR			
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL: BP9DL90	11,798.000	425,905.31	312,896.70
Total Spain - EUR		425,905.31	312,896.70
Sweden - SEK			
NORDEA BANK ABP NPV SEDOL: BYZF9J9	37,176.000	404,220.41	398,465.92
SANDVIK AB NPV SEDOL: B1VQ252	16,942.000	346,250.09	306,336.47
Total Sweden - SEK		750,470.50	704,802.39
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	13,523.000	275,011.85	410,133.35
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL: 7110388	1,995.000	759,425.96	626,402.40
Total Switzerland - CHF		1,034,437.81	1,036,535.75
United Kingdom - GBP			
ANGLO AMERICAN USD0.54945 SEDOL: B1XZS82	10,453.000	420,597.55	406,954.77
BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865	156,506.000	387,735.15	298,431.48
BP ORD USD0.25 SEDOL: 0798059	77,419.000	399,132.73	442,261.67
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	15,150.000	304,890.71	349,444.00
FERGUSON PLC ORD GBP0.10 SEDOL: BJVNSS4	2,207.000	158,410.62	277,161.18
PETERSHILL PARTNER ORD USD0.01 SEDOL: BL9ZF30	12,387.000	58,339.66	25,181.55

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
PRUDENTIAL GBP0.05 SEDOL: 0709954	26,842.000	358,728.69	364,049.97
RELX PLC SEDOL: B2B0DG9	24,074.000	540,956.25	662,573.18
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	12,588.000	610,470.74	633,242.92
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	19,420.000	290,683.09	313,378.70
Total United Kingdom - GBP		3,529,945.19	3,772,679.42
United States - USD			
AON PLC SEDOL: BLP1HW5	2,388.000	326,444.72	716,734.32
Total United States - USD		326,444.72	716,734.32
Total Corporate Stock - Common		22,481,709.01	22,607,671.48
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND CUSIP: NHY999J15	167,682.220	20,995,311.53	34,829,273.92
CF S&P 500 (R) FLAGSHIP NL FUND (CM13) CUSIP: 87IU999E5	57,668.610	37,277,981.10	58,278,455.55
CF WILLIAM BLAIR SMID CORE COLLECTIVE INVESTMENT FD CL 2 CUSIP: 76999CC04	1,090,277.560	10,090,214.78	13,576,245.20
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	26,367,623.680	26,367,623.68	26,367,623.68
Total United States - USD		94,731,131.09	133,051,598.35
Total Value of Interest in Common/Collective Trusts		94,731,131.09	133,051,598.35

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
Emerging Markets Region - USD			
MFO LAZARD FUNDS INC EMERGING MKTS EQUITY ADV PORT INSTL USD SEDOL: BYR8SS8	714,236.890	8,453,144.14	7,028,091.00
Total Emerging Markets Region - USD		8,453,144.14	7,028,091.00
United States - USD			
MFB NORTHN FDS ULTRA SHORT FXD INC FD CUSIP: 665162467	6,119.950	63,245.96	61,077.10
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	4,745,252.810	47,466,369.29	47,476,254.36
Total United States - USD		47,529,615.25	47,537,331.46
Total Value of Interest in Registered Investment Com		55,982,759.39	54,565,422.46
<i>Other</i>			
Argentina - USD			
ARGENTINA REP .6% DUE 07-09-2041 REG CUSIP: 040114HV5	750,000.000	335,632.50	211,481.79
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	11,904.000	6,487.65	3,161.81
BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1 SEDOL: BMDHK89	1,842,243.000	1,852,677.49	641,906.55
Total Argentina - USD		2,194,797.64	856,550.15
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	1,450,000.000	1,032,345.75	763,373.97
Total Australia - AUD		1,032,345.75	763,373.97
Brazil - BRL			
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 11.25% SWU01HKS6 SEDOL: 9L64BGL	-5,296,712.350	0.00	-63,589.04
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 11.25% SWU01HKS6 SEDOL: 9L64BGU	5,296,712.350	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Brazil - BRL			
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.979% SWU01NJO4 SEDOL: 9LXF70U	15,918,707.580	0.00	53,454.42
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.979% SWU01NJO4 SEDOL: 9LXF70L	-15,918,707.580	0.00	0.00
Total Brazil - BRL		0.00	-10,134.62
Brazil - USD			
CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0JWP6 SEDOL: 9KZUT0U	100,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0JWP6 SEDOL: 9KZUT0L	-100,000.000	-3,672.09	-2,668.50
CDS MSCSUS33 06/20/2027 SELL FED REPUBLIC OF BRAZIL SWPC0KRC8 SEDOL: 9L7AKNU	700,000.000	0.00	0.00
CDS MSCSUS33 06/20/2027 SELL FED REPUBLIC OF BRAZIL SWPC0KRC8 SEDOL: 9L7AKNL	-700,000.000	-41,811.27	-35,692.79
PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10-2021 REG SEDOL: BM9DJ28	300,000.000	289,338.00	229,471.37
Total Brazil - USD		243,854.64	191,110.08
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	750,000.000	742,545.00	607,198.10
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1L	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1U	700,000.000	8,190.66	3,467.66
Total Canada - USD		750,735.66	610,665.76
Chile - USD			
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	851,000.000	847,902.36	528,459.49
CHILE REP 3.25% 09-21-2071 CUSIP: 168863DU9	200,000.000	191,882.00	123,124.75
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	289,000.000	241,315.00	222,787.83

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Chile - USD			
CHILE(REPUBLIC OF) 3.125% DUE 03-27-2025 CUSIP: 168863BW7	200,000.000	215,800.00	193,054.00
REPUBLIC OF CHILE 4.34% 03-07-2042 SEDOL: BP960X6	200,000.000	199,840.00	168,650.02
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	1,020,000.000	1,014,145.20	731,315.67
Total Chile - USD		2,710,884.56	1,967,391.76
China - USD			
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKU	300,000.000	2,939.51	704.40
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEU	300,000.000	3,236.24	704.40
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1L	-1,200,000.000	0.00	0.00
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1U	1,200,000.000	1,548.67	7,324.08
Total China - USD		7,724.42	8,732.88
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	1,775,000.000	1,675,247.06	1,206,288.70
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	370,000.000	441,766.04	294,312.87
ECOPETROL S A 4.625% 11-02-2031 SEDOL: BL5C7L7	60,000.000	60,000.00	45,848.13
ECOPETROL S A 5.875% 11-02-2051 SEDOL: BL98498	680,000.000	680,000.00	457,369.91
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	1,994,000.000	2,166,312.14	1,461,772.94
Total Colombia - USD		5,023,325.24	3,465,592.55

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.067% 317U1Q8A4 09/06/2023 SEDOL: 9LXHTDU	-600,000.000	-6,063.95	-1,648.33
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.067% 317U1Q8A4 09/06/2023 SEDOL: 9LXGBXU	-500,000.000	-6,218.90	-1,373.60
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.067% 317U1Q8A4 09/06/2023 SEDOL: 9LXEWAU	-500,000.000	-6,380.03	-1,373.60
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.547% 317U1PBA2 07/03/2023 SEDOL: 9LXDBAU	-1,200,000.000	-26,371.78	-2,793.98
CALL SWO CDX GSILGB2X 15/03/2023 ITRAXX EUROPE SERIES 3 317552002 SEDOL: 9L8V33U	-900,000.000	-1,581.69	-170.97
LCH_IRS MSNYUS33 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01HX03 SEDOL: 9L6BLLL	-1,200,000.000	0.00	-125,854.14
LCH_IRS MSNYUS33 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01HX03 SEDOL: 9L6BLLU	1,200,000.000	0.00	0.00
LCH_IRS MSNYUS33 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01HY44 SEDOL: 9L6CDRL	-3,900,000.000	0.00	-419,866.20
LCH_IRS MSNYUS33 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01HY44 SEDOL: 9L6CDRU	3,900,000.000	0.00	0.00
LCH_IRS MSNYUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL: 9L6VYKU	2,800,000.000	0.00	0.00
LCH_IRS MSNYUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL: 9L6VYKL	-2,800,000.000	0.00	-257,237.37
LCH_IRS MSNYUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL: 9L6XM9L	-1,300,000.000	0.00	-119,457.44
LCH_IRS MSNYUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL: 9L6XM9U	1,300,000.000	0.00	0.00
PUT SWO EUR GSCMUS33 P 2.547% / R 6MEURIB 317U1PCA1 07/03/2023 SEDOL: 9LXDBBU	-1,200,000.000	-26,371.78	-75,112.55
PUT SWO EUR GSCMUS33 P 3.14% / R 6MEURIB 317U1Q9A3 09/06/2023 SEDOL: 9LXHTEU	-600,000.000	-8,553.35	-19,749.36
PUT SWO EUR GSCMUS33 P 3.14% / R 6MEURIB 317U1Q9A3 09/06/2023 SEDOL: 9LXEWBU	-500,000.000	-6,670.03	-16,457.80
PUT SWO EUR GSCMUS33 P 3.14% / R 6MEURIB 317U1Q9A3 09/06/2023 SEDOL: 9LXGBYU	-500,000.000	-6,904.03	-16,457.80
Total European Union - EUR		-95,115.54	-1,057,553.14

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT CALL FEB 23 EURX EUR-BUND 14600 CUSIP: 999599GH0	7.000	5,587.86	74.71
FUT CALL FEB 23 EURX EUR-BUND 14600 CUSIP: 999599GH0	-7.000	-5,587.86	-74.71
FUT MAR 23 EURX EUR-BOBL CUSIP: 999599GH0	-27.000	-3,398,035.04	-3,335,423.36
FUT MAR 23 EURX EUR-BOBL CUSIP: 999599GH0	27.000	3,398,035.04	3,335,423.36
FUT MAR 23 EURX EUR-BUND CUSIP: 999599GH0	70.000	10,335,601.69	9,930,868.88
FUT MAR 23 EURX EUR-BUND CUSIP: 999599GH0	-70.000	-10,335,601.69	-9,930,868.88
FUT PUT FEB 23 EURX EUR-BUND 13850 CUSIP: 999599GH0	-7.000	-6,764.25	-42,657.99
FUT PUT FEB 23 EURX EUR-BUND 13850 CUSIP: 999599GH0	7.000	6,764.25	42,657.99
Total Germany - EUR		0.00	0.00
Hungary - HUF			
CME IRS MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25% SWU00OT61 SEDOL: 9G9LQZL	-1,111,400,000.000	0.00	-370,863.18
CME IRS MSNYUS33 19/09/2023 HUF P 6MBUBOR / R 1.25% SWU00OT61 SEDOL: 9G9LQZU	1,111,400,000.000	3,742.97	0.00
MAGYAR NEMZETI BK 0% T-BILL 03/01/2023 HUF SEDOL: BLC81G1	366,000,000.000	923,060.69	975,436.33
MAGYAR NEMZETI BK 0% T-BILL 03/01/2023 HUF SEDOL: BMCT7Z2	155,000,000.000	404,563.36	413,094.62
Total Hungary - HUF		1,331,367.02	1,017,667.77
Indonesia - USD			
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP: 455780CN4	270,000.000	267,580.80	207,395.39
PVTPL INDONESIA(REPUBLIC OF) 5.25% 01-17-2042 CUSIP: 455780BJ4	250,000.000	293,750.00	244,534.40
REPUBLIC OF INDONESIA 144A 6.75 01-15-2044 REG CUSIP: 455780BR6	835,000.000	996,550.11	932,265.43

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Indonesia - USD			
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	910,000.000	902,410.60	781,493.45
Total Indonesia - USD		2,460,291.51	2,165,688.67
Israel - USD			
ISRAEL ST BD 2.875% DUE 03-16-2026 REG CUSIP: 46513CXR2	200,000.000	217,000.00	189,963.20
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJ8	510,000.000	505,399.80	446,163.30
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	360,000.000	360,000.00	302,785.20
Total Israel - USD		1,082,399.80	938,911.70
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKL	-700,000.000	0.00	-2,672.95
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKU	700,000.000	1,244.45	0.00
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTL	-1,000,000.000	0.00	-3,818.50
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTU	1,000,000.000	2,125.44	0.00
Total Italy - USD		3,369.89	-6,491.45
Japan - JPY			
LCH_OIS MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0 SEDOL: 9L3HWWL	-499,900,000.000	-3,698.57	0.00
LCH_OIS MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0 SEDOL: 9L3HWWU	499,900,000.000	0.00	12,409.50
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238 SEDOL: 9L3RKFL	-62,600,000.000	-2,735.76	0.00
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238 SEDOL: 9L3RKFU	62,600,000.000	0.00	7,347.99
Total Japan - JPY		-6,434.33	19,757.49

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Kazakhstan - USD			
PVTPL KAZMUNAYGAS NATIONAL 3.5% DUE 04-14-2033/10-14-2020 BEO CUSIP: 48126PAA0	440,000.000	440,000.00	326,040.00
Total Kazakhstan - USD		440,000.00	326,040.00
Mexico - MXN			
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN SEDOL: B44NND6	218,300.000	1,211,096.11	1,060,993.62
Total Mexico - MXN		1,211,096.11	1,060,993.62
Mexico - USD			
MEXICO(UTD MEX ST) 4.6% SNR 10/02/48 USD200000 SEDOL: BF03229	365,000.000	357,906.58	280,915.31
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	825,000.000	647,105.25	521,317.34
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	3,725,000.000	2,720,036.50	2,577,755.13
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	2,914,000.000	2,798,981.89	1,858,334.44
PVTPL COMISION FEDERAL DE ELECTRICIDAD 3.348% DUE 02-09-2031/11-09-2030 BEO CUSIP: 200447AH3	200,000.000	200,000.00	156,106.13
PVTPL COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE 02-09-2051/08-09-2050 BEO CUSIP: 200447AJ9	550,000.000	540,400.00	357,579.35
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	1,277,000.000	1,041,743.50	1,035,076.64
UNITED MEXICAN STATES 12/02/2052 4.4% 02-12-2052 CUSIP: 91087BAS9	660,000.000	657,399.60	483,950.11
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	560,000.000	559,652.80	430,773.59
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP: 91086QBG2	300,000.000	340,470.00	292,304.57
UNITED MEXICAN STS TBOND 3.75% 19/04/2071 SEDOL: 1AX1DPU	700,000.000	700,000.00	434,684.64
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	680,000.000	676,300.80	544,892.13
UNITED MEXICAN STS 4.6% 23/01/2046 SEDOL: BVCXLS8	680,000.000	602,616.00	527,410.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	2,914,000.000	2,864,013.54	2,348,756.06
Total Mexico - USD		14,706,626.46	11,849,855.56
Morocco - USD			
PVTPL OCP S A 5.125% DUE 06-23-2051/12-23-2050BEO CUSIP: 67091TAE5	590,000.000	586,401.60	446,257.12
Total Morocco - USD		586,401.60	446,257.12
Panama - USD			
PANAMA REP GLOBAL BD 2.252% 09-29-2032 CUSIP: 698299BN3	810,000.000	810,000.00	599,835.42
PANAMA(REP OF) 4.3% SNR 29/04/53 USD200000 SEDOL: B96SR76	597,000.000	675,684.60	434,240.68
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	1,255,000.000	1,397,522.25	804,600.35
REPUBLIC OF PANAMA 4.5% DUE 04-01-2056 REG CUSIP: 698299BM5	479,000.000	381,403.75	348,688.65
Total Panama - USD		3,264,610.60	2,187,365.10
Paraguay - USD			
PVTPL REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG CUSIP: 699149AH3	360,000.000	438,706.80	310,210.26
Total Paraguay - USD		438,706.80	310,210.26
Peru - USD			
PERU REP GLOBAL BD 3.55% 03-10-2051 CUSIP: 715638DT6	700,000.000	710,136.00	497,167.47
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	542,000.000	521,257.66	352,163.66
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	512,000.000	506,045.86	296,820.83
PERU REP 3.0% 01-15-2034 CUSIP: 715638DU3	650,000.000	644,572.50	512,248.55

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Peru - USD			
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	319,000.000	246,427.50	231,809.04
REPUBLIC OF PERU 2.783% DUE 01-23-2031 REG CUSIP: 715638DF6	380,000.000	380,007.60	314,243.66
Total Peru - USD		3,008,447.12	2,204,453.21
Qatar - USD			
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3	1,365,000.000	1,359,963.15	1,048,882.38
QATAR PETE BD 144A 3.3% 07-12-2051 CUSIP: 74730DAD5	1,500,000.000	1,500,000.00	1,106,250.00
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	500,000.000	500,000.00	503,695.50
Total Qatar - USD		3,359,963.15	2,658,827.88
Romania - EUR			
ROMANIA 07/02/2034 3.75% 07/02/2034 SEDOL: 0AXWESU	500,000.000	556,734.20	400,107.79
Total Romania - EUR		556,734.20	400,107.79
Saudi Arabia - USD			
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	178,000.00
Total Saudi Arabia - USD		227,500.00	178,000.00
South Africa - ZAR			
CME_IRS MSNYUS33 25/04/2027 ZAR P 7.195% / R 3MJIBAR SWU01IAC0 SEDOL: 9L6KKRU	22,300,000.000	0.00	42,085.47
CME_IRS MSNYUS33 25/04/2027 ZAR P 7.195% / R 3MJIBAR SWU01IAC0 SEDOL: 9L6KKRL	-22,300,000.000	0.00	0.00
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZAR1 'R186' SEDOL: B1BKQ29	53,500,000.000	3,969,762.82	3,328,775.35
STH AFRICA(REP OF) 8.25% SNR 31/03/32 ZAR1000 SEDOL: BP4JP79	13,200,000.000	768,389.40	661,706.73

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
South Africa - ZAR			
Total South Africa - ZAR		4,738,152.22	4,032,567.55
Spain - EUR			
ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S SWPC0K383 SEDOL: 9KY4T5L	-400,000.000	0.00	-6,163.97
ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S SWPC0K383 SEDOL: 9KY4T5U	400,000.000	4,982.92	0.00
Total Spain - EUR		4,982.92	-6,163.97
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	700,000.000	783,230.00	595,577.50
MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS TRANCHE # TR 00010 3.7 11-07-2049 CUSIP: 55276VAK8	580,000.000	580,000.00	479,381.60
Total United Arab Emirates - USD		1,363,230.00	1,074,959.10
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWSL	-850,000.000	-148,594.66	-30,886.53
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWSU	850,000.000	0.00	0.00
Total United Kingdom - EUR		-148,594.66	-30,886.53
United Kingdom - GBP			
FUT MAR 23 LIF LONG GILT CUSIP: 999599GH0	1.000	125,238.97	120,169.72
FUT MAR 23 LIF LONG GILT CUSIP: 999599GH0	-1.000	-125,238.97	-120,169.72
LCH_OIS MSNYUS33 15/03/2028 GBP P 2.25% / R 1DSOIA SWU01KSB8 SEDOL: 9L8TEUL	-600,000.000	0.00	0.00
LCH_OIS MSNYUS33 15/03/2028 GBP P 2.25% / R 1DSOIA SWU01KSB8 SEDOL: 9L8TEUU	600,000.000	37,169.05	58,115.59
LCH_OIS MSNYUS33 15/03/2053 GBP P 2% / R 1DSOIA SWU01KSD4 SEDOL: 9L94T8L	-400,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Kingdom - GBP			
LCH_OIS MSNYUS33 15/03/2053 GBP P 2% / R 1DSO NIA SWU01KSD4 SEDOL: 9L94T8U	400,000.000	121,836.56	126,084.91
Total United Kingdom - GBP		159,005.61	184,200.50
United States - USD			
AL ECON SETTLEMENT AUTH BP SETT TAXABLE-SER B 4.263 DUE 09-15-2032 REG SEDOL: BYQM9J9	350,000.000	350,000.00	325,372.29
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	100,000.000	140,323.00	122,221.38
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	380,000.000	484,424.00	488,836.79
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 SEDOL: BZ1JY97	170,000.000	188,561.57	179,718.29
BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7	320,000.000	319,100.80	226,325.57
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	4,000,000.000	5,928,435.43	4,859,498.40
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	400,000.000	521,160.00	512,463.28
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	920,000.000	1,356,059.60	1,161,850.43
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	1,440,000.000	1,988,658.68	1,802,350.08
CALL SWO USD BNPAFRPP P 1DSOFR / R 2.61% 317U1RFA4 01/17/2023 SEDOL: 9LXHVZU	-300,000.000	-2,767.50	-34.05
CALL SWO USD BNPAFRPP P 1DSOFR / R 2.9% 317U1S4A4 01/17/2023 SEDOL: 9LXKPCU	-500,000.000	-2,050.00	-34.25
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.87% 317U1TTA5 01/23/2023 SEDOL: 9LXM80U	-300,000.000	-2,220.00	-826.26
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.74% 317U1SAA7 01/19/2023 SEDOL: 9LXLAAU	-300,000.000	-2,595.00	-185.28
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.12% 317U1O8A9 12/30/2022 SEDOL: 9LXABGU	-700,000.000	-3,311.88	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3% 317U1QOA6 01/12/2023 SEDOL: 9LXGBWU	-600,000.000	-3,345.00	-31.44
CALL SWO USD MSCSUS33 P 1DSOFR / R 2.6% 317U1RPA3 01/17/2023 SEDOL: 9LXJRNH	-300,000.000	-2,280.00	-30.51

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.07% 317U1T1A5 01/23/2023 SEDOL: 9LXMDHU	-500,000.000	-2,450.00	-346.05
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	576,000.000	576,000.00	576,000.00
CCP RECEIVABLE FROM BANK OF AMERICA SEDOL: 9D5E99U	941,200.000	941,200.00	941,200.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	731,000.000	731,000.00	731,000.00
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98U	100,000.000	1,748.35	458.64
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98L	-100,000.000	0.00	0.00
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBU	200,000.000	2,966.33	917.28
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBL	-200,000.000	0.00	0.00
CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790 SEDOL: 9J9WG0U	200,000.000	24,855.56	8,657.06
CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790 SEDOL: 9J9WG0L	-200,000.000	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WXWL	-200,000.000	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WH7U	200,000.000	24,507.78	8,657.06
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WZZU	500,000.000	63,061.11	21,642.65
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WXWU	200,000.000	20,677.78	8,657.06
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WZZL	-500,000.000	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9J9WH7L	-200,000.000	0.00	0.00
CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808 SEDOL: 9J9XJBU	200,000.000	23,088.89	8,657.06
CDX CITIUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCNC808 SEDOL: 9J9XJBL	-200,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9XJCL	-100,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZWL	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WG1U	200,000.000	24,578.89	8,657.06
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZVU	200,000.000	25,656.67	8,657.06
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9XJCU	100,000.000	12,833.89	4,328.53
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZUW	200,000.000	24,438.89	8,657.06
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WG1L	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J9WZVL	-200,000.000	0.00	0.00
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043 SEDOL: 9J9WZUL	-100,000.000	0.00	0.00
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043 SEDOL: 9J9WZUU	100,000.000	12,435.56	4,328.53
CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG SEDOL: B3CDB04	340,000.000	420,790.79	376,848.93
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	1,545,000.000	2,002,004.24	1,712,445.86
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	1,375,000.000	1,539,509.00	1,479,157.90
CLEVELAND-CUYAHOGA CNTY OH PORT AUTH FEDLEASE REV 4.425 05-01-2031 BEO TAXABLE CUSIP: 18611CAA4	1,205,000.000	1,205,000.00	1,015,323.00
DALLAS FT WORTH TEX INTL ARPT REV 4.507%11-01-2051 SEDOL: BP4DPJ3	170,000.000	170,000.00	152,799.28
FUT DEC 23 CME 3MO SOFR CUSIP: 999599GH0	-28.000	-6,690,229.23	-6,682,900.00
FUT DEC 23 CME 3MO SOFR CUSIP: 999599GH0	28.000	6,690,229.23	6,682,900.00
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	402.000	54,091,782.05	53,993,625.00

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<i>Other</i>			
United States - USD			
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	-402.000	-54,091,782.05	-53,993,625.00
FUT MAR 23 CBT ULT TNOTE CUSIP: 999599GH0	-35.000	-4,233,399.49	-4,139,843.75
FUT MAR 23 CBT ULT TNOTE CUSIP: 999599GH0	35.000	4,233,399.49	4,139,843.75
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0	190.000	20,372,155.86	20,506,640.63
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0	-190.000	-20,372,155.86	-20,506,640.63
FUT MAR 23 CME 3MO SOFR CUSIP: 999599GH0	28.000	6,656,205.24	6,655,950.00
FUT MAR 23 CME 3MO SOFR CUSIP: 999599GH0	-28.000	-6,656,205.24	-6,655,950.00
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0	622.000	78,743,364.18	77,963,812.50
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0	-622.000	-78,743,364.18	-77,963,812.50
FUT MAR 23 US 2YR T-NOTE CUSIP: 999599GH0	256.000	52,692,128.49	52,500,000.01
FUT MAR 23 US 2YR T-NOTE CUSIP: 999599GH0	-256.000	-52,692,128.49	-52,500,000.01
FUT MAR 23 10 YR T-NOTES CUSIP: 999599GH0	131.000	14,524,077.06	14,710,890.63
FUT MAR 23 10 YR T-NOTES CUSIP: 999599GH0	-131.000	-14,524,077.06	-14,710,890.63
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SEDOL: BMXD8M7	130,000.000	130,000.00	96,175.01
GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184% 10-01-2042 BEO TAXABLE SEDOL: BCFKLB6	90,000.000	88,992.80	92,174.95
ICE_CDS MSNYUS33 06/20/2023 SELL AT&T INC 3.8% 02/15/20 SWPC0L6W5 SEDOL: 9L86AML	-500,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2023 SELL AT&T INC 3.8% 02/15/20 SWPC0L6W5 SEDOL: 9L86AMU	500,000.000	1,202.53	915.90
ICE_CDS MSNYUS33 06/20/2024 SELL AT&T INC 3.8% 02/15/20 SWPC0L8K9 SEDOL: 9L8KEMU	800,000.000	1,682.69	1,370.56

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United States - USD			
ICE_CDS MSNYUS33 06/20/2024 SELL AT&T INC 3.8% 02/15/20 SWPC0L8K9 SEDOL: 9L8KEML	-800,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	500,000.000	9,939.10	181.40
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-500,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0K4W9 SEDOL: 9L1372U	800,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0K4W9 SEDOL: 9L1372L	-800,000.000	-3,132.44	-6,444.40
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	600,000.000	5,891.10	4,001.82
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAU	300,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAL	-300,000.000	-17,075.17	-4,131.57
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJU	1,000,000.000	14,100.53	1,851.10
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJL	-1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL FORD MOTOR COMPANY 4.3 SWPC0IIV1 SEDOL: 9L54ZLU	300,000.000	30,407.77	13,385.13
ICE_CDS MSNYUS33 12/20/2024 SELL FORD MOTOR COMPANY 4.3 SWPC0IIV1 SEDOL: 9L54ZLL	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KBU	1,500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KBL	-1,500,000.000	-5,140.76	-15,362.85
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQML	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQMU	100,000.000	13,344.57	5,606.78
ICE_CD X BOFAGB2U 06/20/2027 BUY CDX.NA.HY.38 0WS074344-0WZ07434 SEDOL: 9L6FLTL	-7,058,700.000	-42,718.72	-156,662.20

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United States - USD			
ICE CDX BOFAGB2U 06/20/2027 BUY CDX.NA.HY.38 0WS074344-0WZ07434 SEDOL: 9L6FLTU	7,058,700.000	2,429.85	0.00
ICE CDX BOFAGB2U 06/20/2027 BUY CDX.NA.IG.38 0WS074161-0WZ07416 SEDOL: 9L5XQCU	14,390,000.000	0.00	0.00
ICE CDX BOFAGB2U 06/20/2027 BUY CDX.NA.IG.38 0WS074161-0WZ07416 SEDOL: 9L5XQCL	-14,390,000.000	-124,823.48	-155,363.07
ICE CDX BOFAGB2U 12/20/2027 BUY CDX.NA.HY.39 0WS075747-0WZ07574 SEDOL: 9L98K3U	3,280,000.000	0.00	0.00
ICE CDX BOFAGB2U 12/20/2027 BUY CDX.NA.HY.39 0WS075747-0WZ07574 SEDOL: 9L98K3L	-3,280,000.000	-48,354.34	-24,113.90
ICE CDX BOFAGB2U 12/20/2027 BUY CDX.NA.IG.39 0WS075507-0WZ07550 SEDOL: 9L94ATL	-9,530,000.000	-32,781.44	-78,866.47
ICE CDX BOFAGB2U 12/20/2027 BUY CDX.NA.IG.39 0WS075507-0WZ07550 SEDOL: 9L94ATU	9,530,000.000	0.00	0.00
ICE CDX CHASUS33 12/20/2027 SELL CDX.NA.IG.39 Z95V4ZF37 SEDOL: 9L95JNU	8,257,000.000	13,551.98	68,331.63
ICE CDX CHASUS33 12/20/2027 SELL CDX.NA.IG.39 Z95V4ZF37 SEDOL: 9L95JNL	-8,257,000.000	0.00	0.00
ICE CDX MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFU	752,000.000	0.00	0.00
ICE CDX MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFL	-752,000.000	-31,567.52	-1,094.84
ICE CDX MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L5XL9L	-1,600,000.000	0.00	0.00
ICE CDX MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L5XL9U	1,600,000.000	19,767.12	17,274.56
ICE CDX MSNYUS33 12/20/2027 SELL CDX.NA.IG.39 SWPC0LB90 SEDOL: 9L94BML	-4,100,000.000	-959.63	0.00
ICE CDX MSNYUS33 12/20/2027 SELL CDX.NA.IG.39 SWPC0LB90 SEDOL: 9L94BMU	4,100,000.000	7,833.46	33,929.96
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C CUSIP: 452151LF8	1,705,000.000	1,614,243.79	1,636,354.83
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL: B6257Y7	150,000.000	156,960.00	152,056.20
ISRAEL(STATE OF) GTD NT CL 1-A 5.5% DUE 09-18-2023 REG SEDOL: B4QZC00	70,000.000	79,707.60	70,304.86

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United States - USD			
JOBBOHIO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	60,000.000	60,000.00	57,877.78
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	240,000.000	240,000.00	223,309.13
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.309% BCG7A2GL2 SEDOL: 9LX8DAU	5,279,970.000	0.00	0.00
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.309% BCG7A2GL2 SEDOL: 9LX8DAL	-5,279,970.000	0.00	-115,133.44
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.309% BCG7A2H23 SEDOL: 9LX8DCU	527,594.000	0.00	0.00
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.309% BCG7A2H23 SEDOL: 9LX8DCL	-527,594.000	0.00	-11,428.95
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.343% BCG7AUX80 SEDOL: 9LXASTL	-4,752,436.000	0.00	-80,132.25
LCH_OIS CHASUS33 11/25/2042 USD P 1DSOFR / R 3.343% BCG7AUX80 SEDOL: 9LXASTU	4,752,436.000	41,581.17	0.00
LCH_OIS CHASUS33 11/25/2052 USD P 3.041% / R 1DSOFR BCG7A2HB3 SEDOL: 9LX8CZL	-389,260.000	0.00	0.00
LCH_OIS CHASUS33 11/25/2052 USD P 3.041% / R 1DSOFR BCG7A2HB3 SEDOL: 9LX8CZU	389,260.000	0.00	12,790.77
LCH_OIS CHASUS33 11/25/2052 USD P 3.042% / R 1DSOFR BCG7A2G57 SEDOL: 9LX8DBL	-3,895,000.000	0.00	0.00
LCH_OIS CHASUS33 11/25/2052 USD P 3.042% / R 1DSOFR BCG7A2G57 SEDOL: 9LX8DBU	3,895,000.000	0.00	126,886.64
LCH_OIS CHASUS33 11/25/2052 USD P 3.089% / R 1DSOFR BCG7AUXJ6 SEDOL: 9LXASUU	3,505,740.000	0.00	83,191.21
LCH_OIS CHASUS33 11/25/2052 USD P 3.089% / R 1DSOFR BCG7AUXJ6 SEDOL: 9LXASUL	-3,505,740.000	-44,369.48	0.00
LCH_OIS MSNYUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0 SEDOL: 9LXF69U	1,700,000.000	0.00	51,729.13
LCH_OIS MSNYUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0 SEDOL: 9LXF69L	-1,700,000.000	0.00	0.00
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL: B4LSB85	590,000.000	1,025,172.20	733,458.68
LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA BONDS 5.716 DUE 07-01-39 SEDOL: B5TJ1Y3	50,000.000	52,312.50	53,446.40

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LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	40,000.000	52,527.20	47,085.98
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	625,000.000	754,887.49	652,863.50
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE SEDOL: B63L7C2	2,430,000.000	3,346,329.50	2,718,461.66
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 SEDOL: BM8HRW7	80,000.000	76,396.00	58,954.84
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	2,200,000.000	3,196,539.31	2,652,795.20
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	675,000.000	967,639.50	836,752.61
NEW JERSEY ST TRANSN TR FD AUTH 4.081% DUE 06-15-2039 SEDOL: BMBVQ07	290,000.000	290,000.00	239,844.65
NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9	100,000.000	104,919.00	103,923.92
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	1,075,000.000	1,361,896.00	1,103,397.52
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	600,000.000	731,004.00	615,545.46
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE SEDOL: BP82M62	600,000.000	600,000.00	600,495.72
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE 06-15-2044 BEO TAXABLE MUNI SEDOL: B3TZ6C0	2,365,000.000	2,938,768.62	2,588,392.70
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE SEDOL: B3NRLF0	200,000.000	222,373.00	215,242.28
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 SEDOL: B5VY9Z3	470,000.000	497,662.60	386,845.91
OTC DER CASH COLL REC FROM DEUTSCHE SEDOL: 9A32GRU	1,410,000.000	1,410,000.00	1,410,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED SEDOL: 9B8RP6U	50,000.000	50,000.00	50,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	170,000.000	170,000.00	170,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA BOFAUS6S SEDOL: 9A32FGU	2,120,000.000	2,120,000.00	2,120,000.00

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United States - USD			
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0 SEDOL: 9A32HKU	2,480,000.000	2,480,000.00	2,480,000.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	2,765,000.000	2,853,371.98	2,399,302.49
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	560,000.000	560,000.00	543,461.46
PUT SWO USD BNPAFRPP P 3.11% / R 1DSOFR 317U1RGA3 01/17/2023 SEDOL: 9LXHWUW	-300,000.000	-2,767.50	-8,246.49
PUT SWO USD BNPAFRPP P 3.4% / R 1DSOFR 317U1S3A5 01/17/2023 SEDOL: 9LXKPBU	-500,000.000	-2,050.00	-8,310.50
PUT SWO USD BOFAUS6S P 2.06% / R 3MLIBOR 317U341Z3 10/25/2023 SEDOL: 9L2459U	7,100,000.000	405,073.68	1,767,829.00
PUT SWO USD BOFAUS6S P 2.11% / R 3MLIBOR 317U789Y5 06/29/2023 SEDOL: 9KZGDMU	-33,800,000.000	-366,971.43	-2,648,304.36
PUT SWO USD BOFAUS6S P 2.28% / R 3MLIBOR 317U790Y2 06/29/2023 SEDOL: 9KZGDNU	6,900,000.000	367,080.00	1,491,807.60
PUT SWO USD BOFAUS6S P 2% / R 3MLIBOR 317U342Z2 10/25/2023 SEDOL: 9L2460U	-35,500,000.000	-406,269.47	-2,787,722.70
PUT SWO USD BOFAUS6S P 3.32% / R 1DSOFR 317U1TSA6 01/23/2023 SEDOL: 9LXM78U	-300,000.000	-2,220.00	-3,366.96
PUT SWO USD DEUTGB2L P 2.086% / R 3MLIBOR 317U758Y2 06/28/2023 SEDOL: 9KZFJSU	-42,100,000.000	-481,142.86	-3,346,209.04
PUT SWO USD DEUTGB2L P 2.254% / R 3MLIBOR 317U759Y1 06/28/2023 SEDOL: 9KZFJTU	8,600,000.000	481,600.00	1,897,454.98
PUT SWO USD GSCMUS33 P 3.18% / R 1DSOFR 317U1S9A9 01/19/2023 SEDOL: 9LXK99U	-300,000.000	-2,595.00	-6,163.56
PUT SWO USD GSCMUS33 P 3.55% / R 1DSOFR 317U1QNA7 01/12/2023 SEDOL: 9LXGBUW	-600,000.000	-3,345.00	-4,610.34
PUT SWO USD GSCMUS33 P 3.62% / R 1DSOFR 317U107A0 12/30/2022 SEDOL: 9LXABFU	-700,000.000	-3,311.88	-89.25
PUT SWO USD MSCSUS33 P 2.212% / R 3MLIBOR 317U707Y4 06/22/2023 SEDOL: 9KZCEKU	6,900,000.000	414,000.00	1,572,703.20
PUT SWO USD MSCSUS33 P 2.233% / R 3MLIBOR 317U723Y4 06/22/2023 SEDOL: 9KZDAWU	6,900,000.000	403,374.00	1,548,483.51
PUT SWO USD MSCSUS33 P 2% / R 3MLIBOR 317U706Y5 06/22/2023 SEDOL: 9KZCEJU	-33,800,000.000	-413,877.55	-2,815,779.98

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United States - USD			
PUT SWO USD MSCSUS33 P 2% / R 3MLIBOR 317U706Y5 06/22/2023 SEDOL: 9KZDAVU	-33,800,000.000	-400,081.63	-2,815,779.98
PUT SWO USD MSCSUS33 P 3.05% / R 1DSOFR 317U1ROA4 01/17/2023 SEDOL: 9LXJRMU	-300,000.000	-2,280.00	-10,611.66
PUT SWO USD MSCSUS33 P 3.52% / R 1DSOFR 317U1T0A6 01/23/2023 SEDOL: 9LXMDGU	-500,000.000	-2,450.00	-5,796.45
PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE 04-08-2043 SEDOL: B9MV4B2	300,000.000	280,350.00	292,646.40
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	1,110,000.000	1,479,211.40	1,227,620.26
SAN FRAN CAL CY & CNTY PUB UTILS COMMN WTR REV 3.303 11-01-2039 BEO TAXABLE SEDOL: BK8VPL0	220,000.000	220,000.00	179,784.57
SUMTER LANDING CMNTY DEV DIST FLA RECREATIONAL REV 4.172% 10-01-2047 BEO SEDOL: BD0NJD5	140,000.000	140,000.00	115,416.78
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	170,000.000	170,000.00	128,734.81
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVVW25	200,000.000	200,000.00	132,077.66
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	1,970,000.000	1,983,156.00	1,276,648.85
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	60,000.000	60,000.00	37,703.38
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8	1,690,000.000	1,690,000.00	1,478,449.18
UNIVERSITY CALIF REVS .883% 05-15-2025 BEO TAXABLE SEDOL: BL9X2Z5	850,000.000	850,000.00	779,550.05
UNIVERSITY CALIF REVS 1.614% 05-15-2030 BEO TAXABLE SEDOL: BL9X3F2	445,000.000	445,000.00	354,372.15
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	520,000.000	520,000.00	424,224.27
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	320,000.000	312,326.40	269,750.14
UNIVERSITY CALIF REVS 5.77% 05-15-2043 BEO TAXABLE SEDOL: B3YRRJ5	1,600,000.000	2,035,024.00	1,683,647.52
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	190,000.000	190,000.00	154,039.25

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG SEDOL: BPDYD60	220,000.000	220,000.00	171,329.44
UNIVERSITY MINN 4.048% 04-01-2052 REG TAXABLE SEDOL: BPSLTJ1	170,000.000	170,000.00	144,058.20
Total United States - USD		58,091,402.57	44,302,775.01
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	350,000.000	348,810.00	342,792.23
Total Uruguay - USD		348,810.00	342,792.23
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		109,096,620.96	82,453,618.00
<i>Other Liabilities</i>			
United States - USD			
CALL BONDOPT BOFAUS6S 01/05/2023 FNCL 5.5% 02/13/20 101.890625 317536A11	-400,000.000	-1,187.50	-20.88
CALL BONDOPT BOFAUS6S 02/06/2023 FNCL 5.5% 02/13/20 101.8125 317557H41	-500,000.000	-3,046.88	-1,144.25
CALL BONDOPT CHASUS33 03/06/2023 FNCL 5% 03/13/2023 100.765625 317575BD9	-300,000.000	-2,156.25	-872.67
CALL BONDOPT CITIUS33 01/05/2023 FNCL 5.5% 01/12/20 101.859375 3175352C5	-500,000.000	-1,484.38	-32.75
FWCC PAYABLE TO CREDIT SUISSE	-230,000.000	-230,000.00	-230,000.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-110,000.000	-110,000.00	-110,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-20,000.000	-20,000.00	-20,000.00
PUT BONDOPT BOFAUS6S 02/06/2023 FNCL 5.5% 02/13/20 99.8125 317594885	-500,000.000	-3,359.38	-3,392.90
PUT BONDOPT CHASUS33 03/06/2023 FNCL 4.5% 03/13/20 97.15625 31750KML3	-1,200,000.000	-10,312.50	-17,757.72
PUT BONDOPT CHASUS33 03/06/2023 FNCL 5% 03/13/2023 98.765625 317543GN0	-300,000.000	-2,531.25	-3,953.04
TBA COLLATERAL PAYABLE TO BANKOFAMERICA	-260,000.000	-260,000.00	-260,000.00
Total United States - USD		-644,078.14	-647,174.21
Pending foreign exchange sales: Brazilian real	0.000	-235,199.61	-231,266.64
Pending foreign exchange sales: Canadian dollar	0.000	-1,710,292.24	-1,726,823.22
Pending foreign exchange sales: Swiss franc	0.000	-1,268,738.06	-1,278,734.94
Pending foreign exchange sales: Chilean peso	0.000	-931,575.40	-971,884.83
Pending foreign exchange sales: Colombian peso	0.000	-867,026.70	-850,675.64
Pending foreign exchange sales: Danish krone	0.000	-851,455.45	-856,368.84
Pending foreign exchange sales: Euro	0.000	-13,675,003.61	-13,856,614.52
Pending foreign exchange sales: British pound sterling	0.000	-6,449,422.50	-6,369,675.72
Pending foreign exchange sales: Hungarian forint	0.000	-1,536,750.37	-1,630,719.09
Pending foreign exchange sales: New Israeli shekel	0.000	-569,943.08	-558,921.93
Pending foreign exchange sales: Japanese yen	0.000	-4,922,290.65	-5,092,265.63
Pending foreign exchange sales: Mexican peso	0.000	-1,083,167.89	-1,126,550.79
Pending foreign exchange sales: Norwegian krone	0.000	-459,507.74	-460,141.12
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-276,721.68	-290,713.50
Pending foreign exchange sales: Swedish krona	0.000	-934,897.33	-932,264.92
Pending foreign exchange sales: Singapore dollar	0.000	-494,105.82	-500,261.70
Pending foreign exchange sales: United States dollar	0.000	-15,945,180.63	-15,945,180.63
Pending foreign exchange sales: South African rand	0.000	-3,839,714.85	-3,982,035.37

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-52,703,509.97	-52,703,509.97
Total - all currencies		-108,754,503.58	-109,364,609.00
Total Other Liabilities		-109,398,581.72	-110,011,783.21
Total		1,705,404,868.99	1,496,774,358.50

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

Less: receivables	(84,374,495)	(84,652,774)
Plus: payables	<u>108,754,504</u>	<u>109,364,609</u>
	1,729,784,878	1,521,486,194

Schedule SB, line 26(a) — Schedule of Active Participant Data

Attained age	Years of credited service										Total
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	
Under 25											
25–29											
30–34											
35–39	30	60	1								91
	335	960									
40–44	26	243	76	1							346
	393	1,394	4,025								
45–49	38	301	241	62	1						643
	398	1,477	4,800	7,496							
50–54	26	357	390	281	57						1,111
	406	1,534	5,083	8,320	11,469						
55–59	27	370	427	460	179	13	1				1,477
	446	1,619	5,129	8,588	13,012						
60–64	20	275	344	395	218	35	2				1,289
	432	1,564	5,109	8,646	12,390	16,548					
65–69	5	74	81	91	77	13	1				342
		1,563	5,032	8,307	12,744						
70 & up	2	19	14	16	13	1					65
Total	174	1,699	1,574	1,306	545	62	4				5,364

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average frozen annual accrued benefits as of April 30, 2009. Average accrued benefits are not shown in cells with fewer than 20 participants.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Actuarial assumptions for January 1, 2022 funding valuation**

Discount rate sponsor elections		
• Segment rates or full yield curve	Segment	
• Look-back months	4	
	Stabilized	Nonstabilized
• First 5 years	4.75%	1.07%
• Next 15 years	5.18%	2.68%
• Over 20 years	5.92%	3.36%
	<u>Rationale:</u> Prescribed assumption set by law.	
Mortality sponsor elections		
• Healthy and Disabled participants	Section 430(h)(3) prescribed separate static annuitant and nonannuitant mortality tables. These tables are based on the Society of Actuaries RP-2014 mortality tables, adjusted back to 2006, and mortality improvement using scale MP-2020 in accordance with IRS regulation 1.430(h)(3)-1. <u>Rationale:</u> Prescribed assumption and based on plan sponsor's PPA election.	
Other economic assumptions		
• Salary increases	Not applicable	
• Social Security wage base	Not applicable	
• Inflation	Not applicable	
• Expected investment return	3.88% for 2020 and 3.25% for 2021 <u>Rationale:</u> The expected investment return is based on the median simulated investment return using market assumptions published in Mercer Investment Consulting's Capital Markets Outlook for the plan's current target asset mix as of the start of the plan year, net of an adjustment of 8 basis points for Expenses assumed to be paid from plan assets.	
• Expenses	\$3,300,000 added to current year normal cost <u>Rationale:</u> Based upon the amount paid from plan assets during the prior plan year, adjusted for the PBGC premium expected to be paid from plan assets during the current plan year.	
Demographic assumptions		
XPO Logistics Pension Plan		
• Withdrawal	See table of sample rates. <u>Rationale:</u> The withdrawal rates are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future withdrawal patterns and circumstances of the employer will not differ significantly from the period studied.	
• Disability incidence	None assumed. <u>Rationale:</u> The benefit paid upon disability is the same benefit paid upon termination or retirement.	

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

• Retirement age	See table of sample rates. <u>Rationale:</u> The retirement rates are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied	
• Benefit commencement age for		
— Future vested deferred	61	
— Current vested deferred	63 for participants who were retirement eligible at termination date. 61 for participants who were not retirement eligible at termination date. <u>Rationale:</u> The benefit commencement ages are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future benefit commencement age patterns and circumstances of the employer will not differ significantly from the period studied.	
• Spouse assumptions	Male participants	Female participants
— Percentage married	80%	60%
— Spouse age difference	2 years younger	2 years older
—	<u>Rationale:</u> The spouse assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.	
Form of payment	<u>Life Annuity</u>	<u>100% J&S</u>
• Active retirements	30%	70%
• Future vested deferred	30%	70%
• Current vested deferred	40%	60%
• Future Deaths	<ul style="list-style-type: none"> • Single participants are not eligible for death benefits. • Spouses of deceased active participants eligible for immediate retirement are entitled to 50% of accrued benefit at date of death. • Spouses of deceased active participants not eligible for immediate retirement and spouses of deceased inactive participants are entitled to a REA death benefit commencing on the first day of the month following participant's 55th birthday (or immediate if elder). <u>Rationale:</u> The form of payment assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future form of payment election patterns and circumstances of the employer will not differ significantly from the period studied.	
Unpredictable contingent event assumptions	Not applicable	

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Table of sample rates**

Attained Age	Retirement		
	Non – “Rule of 85” & under 20 years of service	Non – “Rule of 85” & 20 or more years of service	“Rule of 85”
55	6%	4%	10%
56	5%	4%	10%
57	5%	4%	10%
58	5%	4%	10%
59	6%	5%	10%
60	6%	6%	10%
61	7%	6%	10%
62	13%	15%	18%
63	13%	12%	18%
64	13%	25%	18%
65	35%	35%	45%
66	30%	35%	30%
67	30%	30%	30%
68	20%	30%	30%
69	15%	30%	30%
70+	100%	100%	100%

Age	Withdrawal
20	25.22%
25	17.46%
30	11.83%
35	8.44%
40	6.69%
45	5.92%
50	5.43%
55	4.27%
60	3.30%

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

Demographic assumptions			
Legacy Menlo Worldwide Forwarding Inc. Hourly Employees Pension Plan			
•	Withdrawal	Not applicable	
•	Disability incidence	Not applicable	
•	Retirement age	Not applicable	
•	Benefit commencement age for		
—	Future vested deferred	Not applicable	
—	Current vested deferred	65	
		<u>Rationale:</u> The benefit commencement ages are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future benefit commencement age patterns and circumstances of the employer will not differ significantly from the period studied.	
•	Spouse assumptions	<u>Male participants</u>	<u>Female participants</u>
—	Percentage married	55%	40%
—	Spouse age difference	2 years younger	2 years older
		<u>Rationale:</u> The spouse assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.	
Form of payment	<u>Life Annuity</u>	<u>100% J&S</u>	<u>50% J&S</u>
•	Future deaths	0%	100%
•	Current vested deferred	40%	0%
		<u>Rationale:</u> The form of payment was validated during 2020 review of assumption using data from 2015 to 2019.	
Unpredictable contingent event assumptions	Not applicable		

*Schedule SB, Part V — Statement of Actuarial Assumptions/Methods***Actuarial methods for funding****Asset methods**

The asset valuation method is an average of the adjusted market value for each quarter during the last 24 months preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value

Participant methods

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** All participants whom the plan administrator has determined to be participants in the plan are included in the valuation of liabilities..
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants. Also, in conjunction with the forfeiture provision for missing persons of the Legacy Menlo plan, we have excluded deferred vested participants over age 80 whose benefits are deemed forfeited by the plan sponsor.
- **Insurance contracts:** The plan does not have any insurance contracts.

Minimum funding methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Schedule SB, line 24 — Change in Actuarial Assumptions

- The expected investment return was changed from 3.88% to 3.25%.
- Expenses were updated from \$2,800,000 in 2021 to \$3,300,000 in 2022.

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

The Weighted Average Retirement Age for each participant was calculated using the retirement rates described below which vary by age and service.

Below is an example of the calculation for an active participant with 22 years of service at age 55.

(A) Retirement age (x)	(B) Service	(C) Retirement Rate (%)	(D) ${}_1P_x = 1 - (C)$	(E) ${}_{x-55}P_{55} = \prod_{55}^{j < x} ({}_1P_i)$	(E) (A) * (C) * (E)
55	22	4%	0.96	1.00	2.20
56	23	4%	0.96	0.96	2.15
57	24	4%	0.96	0.92	2.10
58	25	4%	0.96	0.88	2.05
59	26	10%	0.90	0.85	5.01
60	27	10%	0.90	0.76	4.59
61	28	10%	0.90	0.69	4.20
62	29	18%	0.82	0.62	6.91
63	30	18%	0.82	0.51	5.76
64	31	18%	0.82	0.42	4.80
65	32	45%	0.55	0.34	9.99
66	33	30%	0.70	0.19	3.72
67	34	30%	0.70	0.13	2.64
68	35	30%	0.70	0.09	1.88
69	36	30%	0.70	0.06	1.33
70	37	100%	0.00	0.05	3.16
Total		(Weighted Average Retirement Age)			62.47

The Weighted Average Retirement Age for the Plan is the average of all the individually calculated Weighted Average Retirement Ages.

Weighted Average Retirement Age for the Plan: 62

Plan: XPO Logistics Pension Plan

EIN/PN: 94-1444798/005

Valuation Date: 01/01/2022

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2022	3,318,153	7,970,268	76,854,485	88,142,906
2023	6,127,230	9,179,269	76,284,239	91,590,738
2024	8,762,039	10,507,838	75,795,167	95,065,044
2025	11,185,145	11,773,019	74,852,568	97,810,732
2026	13,429,226	13,000,370	73,753,197	100,182,793
2027	15,380,238	14,172,486	72,451,235	102,003,959
2028	17,076,365	15,286,230	71,061,435	103,424,030
2029	18,564,003	16,243,516	69,472,864	104,280,383
2030	19,838,627	17,143,571	67,793,211	104,775,409
2031	20,946,797	17,768,713	65,893,784	104,609,294
2032	21,860,243	18,356,335	63,800,372	104,016,950
2033	22,607,356	18,722,295	61,546,496	102,876,147
2034	23,162,566	18,961,867	59,144,197	101,268,630
2035	23,554,611	19,022,875	56,619,511	99,196,997
2036	23,813,796	19,045,287	53,950,164	96,809,247
2037	23,962,079	18,947,809	51,164,714	94,074,602
2038	23,994,193	18,774,469	48,275,289	91,043,951
2039	23,909,598	18,561,938	45,302,991	87,774,527
2040	23,737,002	18,288,301	42,272,333	84,297,636
2041	23,477,082	17,932,935	39,205,552	80,615,569
2042	23,117,978	17,521,266	36,127,980	76,767,224
2043	22,673,862	17,047,259	33,066,422	72,787,543
2044	22,157,125	16,530,895	30,048,049	68,736,069
2045	21,556,081	15,975,483	27,099,939	64,631,503
2046	20,876,884	15,372,914	24,248,299	60,498,097
2047	20,122,354	14,730,241	21,517,706	56,370,301
2048	19,295,209	14,050,084	18,930,327	52,275,620
2049	18,398,985	13,335,303	16,505,146	48,239,434
2050	17,439,135	12,589,524	14,257,386	44,286,045
2051	16,422,619	11,817,935	12,198,031	40,438,585
2052	15,359,443	11,026,583	10,333,656	36,719,682
2053	14,261,167	10,222,330	8,666,482	33,149,979
2054	13,140,601	9,412,655	7,194,417	29,747,673
2055	12,012,200	8,605,431	5,911,396	26,529,027
2056	10,890,762	7,808,694	4,807,854	23,507,310
2057	9,790,868	7,030,434	3,871,265	20,692,567
2058	8,726,237	6,278,314	3,086,932	18,091,483
2059	7,709,165	5,559,380	2,438,824	15,707,369
2060	6,750,062	4,879,832	1,910,305	13,540,199
2061	5,857,163	4,244,833	1,484,834	11,586,830
2062	5,036,343	3,658,380	1,146,572	9,841,295
2063	4,291,090	3,123,210	880,805	8,295,105
2064	3,622,629	2,640,734	674,277	6,937,640
2065	3,030,137	2,211,055	515,365	5,756,557
2066	2,511,049	1,833,064	394,127	4,738,240
2067	2,061,409	1,504,594	302,270	3,868,273
2068	1,676,234	1,222,622	233,026	3,131,882
2069	1,349,867	983,498	180,992	2,514,357
2070	1,076,309	783,161	141,934	2,001,404
2071	849,479	617,341	112,581	1,579,401

Form 5500Department of the Treasury
Internal Revenue ServiceDepartment 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

Part I Annual Report Identification InformationFor calendar plan year 2022 or fiscal plan year beginning **01/01/2022** and ending **12/31/2022**

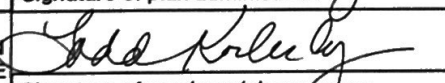
- A** This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instr.)
- B** This return/report is: ☒ a single-employer plan ☐ a DFE (specify) _____
- ☐ the first return/report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

Part II Basic Plan Information - enter all requested information

1a Name of plan XPO LOGISTICS PENSION PLAN	1b Three-digit plan number (PN) ► 005
	1c Effective date of plan 11/01/1955
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) XPO CNW, INC. PO BOX 3745 PORTLAND OR 97208-3745	2b Employer Identification Number (EIN) 94-1444798 2c Plan Sponsor's telephone number 503-450-4102 2d Business code (see instructions) 488990

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 	10-13-23	TODD KORLESKY
Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE 	10-13-23	TODD KORLESKY
Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE		
Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2022)
v. 220413

◆ 5% Report - Part A

Single Transaction in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 FEB 2022 AUD / USD EX.RATE 1.4076198 WITH BNP PARIBAS	1,219,000.000	1 Feb 22				0.00	866,000.88	867,135.68	1,134.80
FX DEAL TRANSACTED ON 01 FEB 2022 USD / AUD EX.RATE 0.7104735 WITH BNP PARIBAS	-1,219,000.000	1 Feb 22				0.00	-866,067.20	-884,933.07	-18,865.87
FX DEAL TRANSACTED ON 01 MAR 2022 AUD / USD EX.RATE 1.3743887 WITH BNP PARIBAS	1,082,000.000	1 Mar 22				0.00	787,259.09	810,472.14	23,213.05
FX DEAL TRANSACTED ON 01 MAR 2022 USD / AUD EX.RATE 0.7272863 WITH BNP PARIBAS	-1,082,000.000	1 Mar 22				0.00	-786,923.78	-785,477.92	1,445.86
FX DEAL TRANSACTED ON 09 FEB 2022 AUD / USD EX.RATE 1.3920508 WITH BNP PARIBAS	398,529.000	9 Feb 22				0.00	286,289.13	288,375.60	2,086.47
FX DEAL TRANSACTED ON 09 FEB 2022 AUD / USD EX.RATE 1.3995744 WITH BNP PARIBAS	571,129.000	9 Feb 22				0.00	408,073.33	413,268.97	5,195.64
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3894564 WITH BNP PARIBAS	1,329,000.000	10 Feb 22				0.00	956,489.14	964,787.58	8,298.44
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3966588 WITH BNP PARIBAS	972,200.000	10 Feb 22				0.00	696,089.85	697,699.34	1,609.49
FX DEAL TRANSACTED ON 10 FEB 2022 USD / AUD EX.RATE 0.7196665 WITH BNP PARIBAS	-1,329,000.000	10 Feb 22				0.00	-956,436.78	-961,664.47	-5,227.69
FX DEAL TRANSACTED ON 11 FEB 2022 AUD / USD EX.RATE 1.4014215 WITH BNP PARIBAS	972,000.000	11 Feb 22				0.00	693,581.49	705,623.42	12,041.93
FX DEAL TRANSACTED ON 11 FEB 2022 USD / AUD EX.RATE 0.7135086 WITH BNP PARIBAS	-972,000.000	11 Feb 22				0.00	-693,530.36	-697,555.81	-4,025.45
Brazilian real - BRL									
FX DEAL TRANSACTED ON 08 MAR 2022 USD / BRL EX.RATE 0.1949878 WITH BNP PARIBAS	-2,081,981.500	8 Mar 22				0.00	-405,961.00	-443,125.64	-37,164.64

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1975895 WITH BNP PARIBAS	-463,258.510	11 Mar 22				0.00	-91,535.00	-98,599.21	-7,064.21
FX DEAL TRANSACTED ON 14 MAR 2022 USD / BRL EX.RATE 0.1961672 WITH BNP PARIBAS	-2,859,805.160	14 Mar 22				0.00	-561,000.00	-608,676.39	-47,676.39
FX DEAL TRANSACTED ON 15 MAR 2022 USD / BRL EX.RATE 0.1938382 WITH BNP PARIBAS	-3,848,571.110	15 Mar 22				0.00	-746,000.00	-819,123.77	-73,123.77
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH BNP PARIBAS	9,253,616.280	31 Mar 22				0.00	1,953,146.25	1,969,525.00	16,378.75
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2022 GBP / USD EX.RATE 0.8168387 WITH BNP PARIBAS	2,494,000.000	1 Aug 22				0.00	3,053,234.36	3,063,130.96	9,896.60
FX DEAL TRANSACTED ON 01 AUG 2022 USD / GBP EX.RATE 1.2250559 WITH BNP PARIBAS	-2,494,000.000	1 Aug 22				0.00	-3,055,289.41	-2,874,833.84	180,455.57
FX DEAL TRANSACTED ON 01 JUL 2022 GBP / USD EX.RATE 0.8286413 WITH BNP PARIBAS	79,000.000	1 Jul 22				0.00	95,336.79	95,941.55	604.76
FX DEAL TRANSACTED ON 01 JUL 2022 USD / GBP EX.RATE 1.2073601 WITH BNP PARIBAS	-79,000.000	1 Jul 22				0.00	-95,381.45	-97,027.81	-1,646.36
FX DEAL TRANSACTED ON 01 JUN 2022 GBP / USD EX.RATE 0.7938957 WITH BNP PARIBAS	2,977,000.000	1 Jun 22				0.00	3,749,862.84	3,727,799.74	-22,063.10
FX DEAL TRANSACTED ON 01 JUN 2022 USD / GBP EX.RATE 1.2597996 WITH BNP PARIBAS	-2,977,000.000	1 Jun 22				0.00	-3,750,423.41	-3,606,933.21	143,490.20
FX DEAL TRANSACTED ON 01 MAR 2022 GBP / USD EX.RATE 0.7459732 WITH BNP PARIBAS	3,384,000.000	1 Mar 22				0.00	4,536,355.89	4,518,317.21	-18,038.68
FX DEAL TRANSACTED ON 01 MAR 2022 USD / GBP EX.RATE 1.3406668 WITH BNP PARIBAS	-3,384,000.000	1 Mar 22				0.00	-4,536,816.45	-4,435,578.53	101,237.92
FX DEAL TRANSACTED ON 01 SEP 2022 GBP / USD EX.RATE 0.8649923 WITH BNP PARIBAS	2,280,000.000	1 Sep 22				0.00	2,635,861.72	2,628,156.04	-7,705.68
FX DEAL TRANSACTED ON 01 SEP 2022 USD / GBP EX.RATE 1.1567295 WITH BNP PARIBAS	-2,280,000.000	1 Sep 22				0.00	-2,637,343.26	-2,571,840.07	65,503.19

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 03 OCT 2022 GBP / USD EX.RATE 0.8918057 WITH BNP PARIBAS	1,751,000.000	3 Oct 22				0.00	1,963,432.20	1,975,128.05	11,695.85
FX DEAL TRANSACTED ON 03 OCT 2022 USD / GBP EX.RATE 1.1220774 WITH BNP PARIBAS	-1,751,000.000	3 Oct 22				0.00	-1,964,757.53	-2,006,821.13	-42,063.60
FX DEAL TRANSACTED ON 04 JUL 2022 GBP / USD EX.RATE 0.8241578 WITH BNP PARIBAS	79,000.000	4 Jul 22				0.00	95,855.43	95,716.40	-139.03
FX DEAL TRANSACTED ON 04 JUL 2022 USD / GBP EX.RATE 1.2138799 WITH BNP PARIBAS	-79,000.000	4 Jul 22				0.00	-95,896.51	-97,027.81	-1,131.30
FX DEAL TRANSACTED ON 05 APR 2022 GBP / USD EX.RATE 0.7613586 WITH BNP PARIBAS	53,000.000	5 Apr 22				0.00	69,612.40	69,591.65	-20.75
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.084226 WITH BNP PARIBAS	-438,000.000	28 Sep 22				0.00	-474,890.99	-494,064.01	-19,173.02
FX DEAL TRANSACTED ON 29 JUN 2022 GBP / USD EX.RATE 0.8217094 WITH BNP PARIBAS	657,000.000	29 Jun 22				0.00	799,552.77	796,021.20	-3,531.57
FX DEAL TRANSACTED ON 29 JUN 2022 USD / GBP EX.RATE 1.2169164 WITH BNP PARIBAS	-657,000.000	29 Jun 22				0.00	-799,514.07	-796,415.48	3,098.59
FX DEAL TRANSACTED ON 30 JUN 2022 GBP / USD EX.RATE 0.823418 WITH BNP PARIBAS	2,320,000.000	30 Jun 22				0.00	2,817,524.00	2,810,912.01	-6,611.99
FX DEAL TRANSACTED ON 30 JUN 2022 USD / GBP EX.RATE 1.2150331 WITH BNP PARIBAS	-2,320,000.000	30 Jun 22				0.00	-2,818,876.79	-2,849,424.15	-30,547.36
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 16 FEB 2022 CAD / USD EX.RATE 1.26864 WITH BNP PARIBAS	406,000.000	16 Feb 22				0.00	320,027.75	319,760.57	-267.18
FX DEAL TRANSACTED ON 16 FEB 2022 USD / CAD EX.RATE 0.7881057 WITH BNP PARIBAS	-406,000.000	16 Feb 22				0.00	-319,970.90	-316,076.29	3,894.61
FX DEAL TRANSACTED ON 28 MAR 2022 CAD / USD EX.RATE 1.2480295 WITH BNP PARIBAS	208,000.000	28 Mar 22				0.00	166,662.73	166,220.48	-442.25
FX DEAL TRANSACTED ON 28 MAR 2022 USD / CAD EX.RATE 0.8011563 WITH BNP PARIBAS	-208,000.000	28 Mar 22				0.00	-166,640.51	-161,930.71	4,709.80

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Chilean peso - CLP									
FX DEAL TRANSACTED ON 02 MAR 2022 CLP / USD EX.RATE 819.02 WITH BNP PARIBAS	828,450,000.000	2 Mar 22				0.00	1,011,513.76	953,139.74	-58,374.02
FX DEAL TRANSACTED ON 02 MAR 2022 USD / CLP EX.RATE 0.0012371 WITH BNP PARIBAS	-828,450,000.000	2 Mar 22				0.00	-1,024,903.50	-1,017,314.42	7,589.08
FX DEAL TRANSACTED ON 14 JUN 2022 USD / CLP EX.RATE 0.0011583 WITH BNP PARIBAS	-828,450,000.000	14 Jun 22				0.00	-959,598.30	-953,139.74	6,458.56
FX DEAL TRANSACTED ON 18 JAN 2022 CLP / USD EX.RATE 823.67 WITH BNP PARIBAS	828,450,000.000	18 Jan 22				0.00	1,005,803.30	1,012,898.89	7,095.59
FX DEAL TRANSACTED ON 18 JAN 2022 USD / CLP EX.RATE 0.0012143 WITH BNP PARIBAS	-828,450,000.000	18 Jan 22				0.00	-1,005,998.71	-1,024,675.33	-18,676.62
FX DEAL TRANSACTED ON 27 JAN 2022 CLP / USD EX.RATE 801.52 WITH BNP PARIBAS	828,450,000.000	27 Jan 22				0.00	1,033,598.66	1,017,314.42	-16,284.24
FX DEAL TRANSACTED ON 27 JAN 2022 USD / CLP EX.RATE 0.001256 WITH BNP PARIBAS	-828,450,000.000	27 Jan 22				0.00	-1,040,504.90	-1,012,898.89	27,606.01
FX DEAL TRANSACTED ON 31 JAN 2022 CLP / USD EX.RATE 803.88 WITH BNP PARIBAS	828,450,000.000	31 Jan 22				0.00	1,030,564.26	1,024,675.33	-5,888.93
Colombian peso - COP									
FX DEAL TRANSACTED ON 01 MAR 2022 COP / USD EX.RATE 3936.1 WITH BNP PARIBAS	4,180,941,485.840	1 Mar 22				0.00	1,062,204.08	1,030,042.25	-32,161.83
FX DEAL TRANSACTED ON 01 MAR 2022 USD / COP EX.RATE 0.0002561 WITH BNP PARIBAS	-4,180,941,485.840	1 Mar 22				0.00	-1,070,937.88	-1,088,078.46	-17,140.58
FX DEAL TRANSACTED ON 05 MAY 2022 COP / USD EX.RATE 4091.38 WITH BNP PARIBAS	4,180,941,485.840	5 May 22				0.00	1,021,890.29	1,062,224.32	40,334.03
FX DEAL TRANSACTED ON 05 MAY 2022 USD / COP EX.RATE 0.0002445 WITH BNP PARIBAS	-4,180,941,485.840	5 May 22				0.00	-1,022,440.07	-1,030,042.25	-7,602.18
FX DEAL TRANSACTED ON 06 DEC 2022 COP / USD EX.RATE 4893.85 WITH BNP PARIBAS	4,180,941,485.840	6 Dec 22				0.00	854,325.63	850,675.64	-3,649.99

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

5500 Supplemental Schedules

1 JAN 22 - 31 DEC 22

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 06 DEC 2022 USD / COP EX.RATE 0.0002077 WITH BNP PARIBAS	-4,180,941,485.840	6 Dec 22				0.00	-868,315.99	-874,244.15	-5,928.16
FX DEAL TRANSACTED ON 13 DEC 2022 COP / USD EX.RATE 4791.57 WITH BNP PARIBAS	4,180,941,485.840	13 Dec 22				0.00	872,561.91	874,244.15	1,682.24
FX DEAL TRANSACTED ON 14 MAR 2022 COP / USD EX.RATE 3800.85 WITH BNP PARIBAS	4,180,941,485.840	14 Mar 22				0.00	1,100,001.71	1,088,078.46	-11,923.25
FX DEAL TRANSACTED ON 23 MAY 2022 USD / COP EX.RATE 0.0002506 WITH BNP PARIBAS	-4,180,941,485.840	23 May 22				0.00	-1,047,897.03	-1,062,224.32	-14,327.29
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUL 2022 EUR / USD EX.RATE 0.9579645 WITH BNP PARIBAS	4,959,000.000	1 Jul 22				0.00	5,176,600.92	5,169,261.79	-7,339.13
FX DEAL TRANSACTED ON 01 JUL 2022 USD / EUR EX.RATE 1.0457645 WITH BNP PARIBAS	-4,959,000.000	1 Jul 22				0.00	-5,185,946.16	-5,094,381.14	91,565.02
FX DEAL TRANSACTED ON 01 MAR 2022 EUR / USD EX.RATE 0.8961472 WITH BNP PARIBAS	2,039,000.000	1 Mar 22				0.00	2,275,295.84	2,271,751.89	-3,543.95
FX DEAL TRANSACTED ON 01 MAR 2022 USD / EUR EX.RATE 1.117147 WITH BNP PARIBAS	-2,039,000.000	1 Mar 22				0.00	-2,277,862.73	-2,250,342.49	27,520.24
FX DEAL TRANSACTED ON 01 SEP 2022 EUR / USD EX.RATE 1.0000702 WITH BNP PARIBAS	4,536,000.000	1 Sep 22				0.00	4,535,681.57	4,506,969.71	-28,711.86
FX DEAL TRANSACTED ON 01 SEP 2022 USD / EUR EX.RATE 1.0020279 WITH BNP PARIBAS	-4,536,000.000	1 Sep 22				0.00	-4,545,198.55	-4,453,218.24	91,980.31
FX DEAL TRANSACTED ON 03 JAN 2022 EUR / USD EX.RATE 0.8803356 WITH BNP PARIBAS	1,453,000.000	3 Jan 22				0.00	1,650,506.87	1,640,727.63	-9,779.24
FX DEAL TRANSACTED ON 03 JAN 2022 USD / EUR EX.RATE 1.1365517 WITH BNP PARIBAS	-1,453,000.000	3 Jan 22				0.00	-1,651,409.62	-1,634,479.72	16,929.90
FX DEAL TRANSACTED ON 04 FEB 2022 EUR / USD EX.RATE 0.8728005 WITH BNP PARIBAS	330,000.000	4 Feb 22				0.00	378,093.28	377,619.00	-474.28
FX DEAL TRANSACTED ON 04 FEB 2022 USD / EUR EX.RATE 1.1462599 WITH BNP PARIBAS	-330,000.000	4 Feb 22				0.00	-378,265.77	-367,669.51	10,596.26

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9232239 WITH BNP PARIBAS	408,000.000	7 Mar 22				0.00	441,929.65	443,720.43	1,790.78
FX DEAL TRANSACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.0841989 WITH BNP PARIBAS	-408,000.000	7 Mar 22				0.00	-442,353.15	-450,289.23	-7,936.08
FX DEAL TRANSACTED ON 10 FEB 2022 EUR / USD EX.RATE 0.8744813 WITH BNP PARIBAS	320,000.000	10 Feb 22				0.00	365,931.20	366,960.02	1,028.82
FX DEAL TRANSACTED ON 10 FEB 2022 USD / EUR EX.RATE 1.1439639 WITH BNP PARIBAS	-320,000.000	10 Feb 22				0.00	-366,068.45	-356,528.01	9,540.44
FX DEAL TRANSACTED ON 11 JUL 2022 EUR / USD EX.RATE 0.9931127 WITH BNP PARIBAS	900,000.000	11 Jul 22				0.00	906,241.59	917,595.07	11,353.48
FX DEAL TRANSACTED ON 11 JUL 2022 USD / EUR EX.RATE 1.0137291 WITH BNP PARIBAS	-900,000.000	11 Jul 22				0.00	-912,356.19	-883,485.02	28,871.17
FX DEAL TRANSACTED ON 14 JUL 2022 EUR / USD EX.RATE 0.9956961 WITH BNP PARIBAS	198,000.000	14 Jul 22				0.00	198,855.86	197,930.70	-925.16
FX DEAL TRANSACTED ON 14 JUL 2022 USD / EUR EX.RATE 1.0054953 WITH BNP PARIBAS	-198,000.000	14 Jul 22				0.00	-199,088.07	-203,405.42	-4,317.35
FX DEAL TRANSACTED ON 22 MAR 2022 EUR / USD EX.RATE 0.9084683 WITH BNP PARIBAS	295,000.000	22 Mar 22				0.00	324,722.40	325,576.77	854.37
FX DEAL TRANSACTED ON 22 MAR 2022 USD / EUR EX.RATE 1.1003131 WITH BNP PARIBAS	-295,000.000	22 Mar 22				0.00	-324,592.36	-325,960.26	-1,367.90
FX DEAL TRANSACTED ON 28 OCT 2022 EUR / USD EX.RATE 1.0054575 WITH BNP PARIBAS	79,000.000	28 Oct 22				0.00	78,571.20	78,601.05	29.85
FX DEAL TRANSACTED ON 28 OCT 2022 USD / EUR EX.RATE 0.9968117 WITH BNP PARIBAS	-79,000.000	28 Oct 22				0.00	-78,748.12	-82,843.35	-4,095.23
FX DEAL TRANSACTED ON 30 DEC 2022 EUR / USD EX.RATE 0.9341089 WITH BNP PARIBAS	931,000.000	30 Dec 22				0.00	996,671.81	993,609.84	-3,061.97
FX DEAL TRANSACTED ON 30 JUN 2022 EUR / USD EX.RATE 0.955495 WITH BNP PARIBAS	310,000.000	30 Jun 22				0.00	324,439.18	318,463.03	-5,976.15

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 04 FEB 2022 HUF / USD EX.RATE 307.55 WITH BNP PARIBAS	52,747,744.000	4 Feb 22				0.00	171,509.49	170,069.94	-1,439.55
FX DEAL TRANSACTED ON 04 FEB 2022 USD / HUF EX.RATE 0.0032401 WITH BNP PARIBAS	-52,932,802.000	4 Feb 22				0.00	-171,509.49	-156,289.60	15,219.89
FX DEAL TRANSACTED ON 06 DEC 2022 USD / HUF EX.RATE 0.00254 WITH BNP PARIBAS	-1,777,000.000	6 Dec 22				0.00	-4,513.53	-4,514.77	-1.24
FX DEAL TRANSACTED ON 09 MAR 2022 HUF / USD EX.RATE 342.64938 WITH BNP PARIBAS	20,435,952.000	9 Mar 22				0.00	59,641.00	60,339.27	698.27
FX DEAL TRANSACTED ON 09 MAR 2022 USD / HUF EX.RATE 0.0029038 WITH BNP PARIBAS	-20,539,131.000	9 Mar 22				0.00	-59,641.00	-60,112.97	-471.97
FX DEAL TRANSACTED ON 14 DEC 2022 HUF / USD EX.RATE 379.32 WITH BNP PARIBAS	149,413,010.000	14 Dec 22				0.00	393,897.00	390,807.84	-3,089.16
FX DEAL TRANSACTED ON 14 DEC 2022 USD / HUF EX.RATE 0.0026117 WITH BNP PARIBAS	-150,819,222.000	14 Dec 22				0.00	-393,897.00	-401,952.32	-8,055.32
FX DEAL TRANSACTED ON 14 JUL 2022 HUF / USD EX.RATE 407.35983 WITH BNP PARIBAS	17,525,000.000	14 Jul 22				0.00	43,020.93	42,901.59	-119.34
FX DEAL TRANSACTED ON 14 JUL 2022 USD / HUF EX.RATE 0.0023957 WITH BNP PARIBAS	-17,525,000.000	14 Jul 22				0.00	-41,983.83	-39,545.21	2,438.62
FX DEAL TRANSACTED ON 14 JUN 2022 HUF / USD EX.RATE 380.94351 WITH BNP PARIBAS	15,348,000.000	14 Jun 22				0.00	40,289.44	40,080.36	-209.08
FX DEAL TRANSACTED ON 14 JUN 2022 USD / HUF EX.RATE 0.002612 WITH BNP PARIBAS	-15,348,000.000	14 Jun 22				0.00	-40,089.08	-39,454.14	634.94
FX DEAL TRANSACTED ON 16 DEC 2022 HUF / USD EX.RATE 382.0096 WITH BNP PARIBAS	4,400,000.000	16 Dec 22				0.00	11,518.04	11,508.73	-9.31
FX DEAL TRANSACTED ON 16 DEC 2022 USD / HUF EX.RATE 0.0026051 WITH BNP PARIBAS	-4,400,000.000	16 Dec 22				0.00	-11,462.27	-11,726.56	-264.29
FX DEAL TRANSACTED ON 16 FEB 2022 HUF / USD EX.RATE 311.64197 WITH BNP PARIBAS	16,940,000.000	16 Feb 22				0.00	54,357.25	54,131.89	-225.36

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Indian rupee - INR									
FX DEAL TRANSACTED ON 08 FEB 2022 INR / USD EX.RATE 74.69 WITH BNP PARIBAS PARIS	42,116,007.410	8 Feb 22				0.00	563,877.46	562,972.96	-904.50
FX DEAL TRANSACTED ON 08 FEB 2022 USD / INR EX.RATE 0.0133887 WITH BNP PARIBAS	-16,793,042.640	8 Feb 22				0.00	-224,836.56	-224,475.91	360.65
FX DEAL TRANSACTED ON 14 MAR 2022 USD / INR EX.RATE 0.0130534 WITH BNP PARIBAS	-42,282,667.590	14 Mar 22				0.00	-551,931.08	-551,893.98	37.10
FX DEAL TRANSACTED ON 18 MAY 2022 INR / USD EX.RATE 77.5716 WITH BNP PARIBAS	54,600,383.470	18 May 22				0.00	703,870.79	702,430.55	-1,440.24
FX DEAL TRANSACTED ON 24 MAR 2022 USD / INR EX.RATE 0.0129986 WITH BNP PARIBAS	-26,934,214.750	24 Mar 22				0.00	-350,106.00	-346,507.01	3,598.99
FX DEAL TRANSACTED ON 24 MAR 2022 USD / INR EX.RATE 0.0130047 WITH BNP PARIBAS	-27,666,168.720	24 Mar 22				0.00	-359,789.00	-355,923.55	3,865.45
FX DEAL TRANSACTED ON 28 JAN 2022 INR / USD EX.RATE 75.4775 WITH BNP PARIBAS	42,282,667.590	28 Jan 22				0.00	560,202.28	551,893.98	-8,308.30
FX DEAL TRANSACTED ON 28 JAN 2022 USD / INR EX.RATE 0.0133014 WITH BNP PARIBAS	-42,116,007.410	28 Jan 22				0.00	-560,202.28	-562,972.96	-2,770.68
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 03 NOV 2022 IDR / USD EX.RATE 15681.0 WITH BNP PARIBAS	1,541,728,566.000	3 Nov 22				0.00	98,318.26	97,965.28	-352.98
FX DEAL TRANSACTED ON 06 JAN 2022 IDR / USD EX.RATE 14443.6 WITH BNP PARIBAS	2,375,972,200.000	6 Jan 22				0.00	164,500.00	165,948.82	1,448.82
FX DEAL TRANSACTED ON 06 JAN 2022 USD / IDR EX.RATE 0.0000694 WITH BNP PARIBAS	-2,369,145,450.000	6 Jan 22				0.00	-164,500.00	-165,241.18	-741.18
FX DEAL TRANSACTED ON 08 AUG 2022 IDR / USD EX.RATE 14921.0 WITH BNP PARIBAS	2,495,790,907.000	8 Aug 22				0.00	167,267.00	161,070.73	-6,196.27
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.0000672 WITH BNP PARIBAS	-2,488,096,625.000	8 Aug 22				0.00	-167,267.00	-168,770.33	-1,503.33

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 08 FEB 2022 IDR / USD EX.RATE 14407.9 WITH BNP PARIBAS	881,518,546.000	8 Feb 22				0.00	61,183.00	61,515.60	332.60
FX DEAL TRANSACTED ON 08 FEB 2022 USD / IDR EX.RATE 0.0000695 WITH BNP PARIBAS	-880,233,703.000	8 Feb 22				0.00	-61,183.00	-61,479.57	-296.57
FX DEAL TRANSACTED ON 09 DEC 2022 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	-1,545,181,596.000	9 Dec 22				0.00	-99,132.71	-98,875.80	256.91
FX DEAL TRANSACTED ON 09 NOV 2022 IDR / USD EX.RATE 15725.0 WITH BNP PARIBAS	903,527,679.000	9 Nov 22				0.00	57,458.04	58,423.47	965.43
FX DEAL TRANSACTED ON 09 NOV 2022 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	-899,965,281.000	9 Nov 22				0.00	-57,458.04	-58,081.01	-622.97
FX DEAL TRANSACTED ON 10 NOV 2022 USD / IDR EX.RATE 0.0000637 WITH BNP PARIBAS	-1,595,825,626.000	10 Nov 22				0.00	-101,638.47	-102,989.71	-1,351.24
FX DEAL TRANSACTED ON 12 AUG 2022 IDR / USD EX.RATE 14688.0 WITH BNP PARIBAS	546,445,535.000	12 Aug 22				0.00	37,203.54	37,066.00	-137.54
FX DEAL TRANSACTED ON 14 FEB 2022 IDR / USD EX.RATE 14328.6 WITH BNP PARIBAS	1,142,892,122.000	14 Feb 22				0.00	79,763.00	79,908.56	145.56
FX DEAL TRANSACTED ON 14 FEB 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	-1,142,206,160.000	14 Feb 22				0.00	-79,763.00	-79,721.25	41.75
FX DEAL TRANSACTED ON 14 MAR 2022 IDR / USD EX.RATE 14342.5 WITH BNP PARIBAS	2,375,978,550.000	14 Mar 22				0.00	165,660.00	161,923.10	-3,736.90
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	-881,518,546.000	14 Mar 22				0.00	-61,524.19	-61,515.60	8.59
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	-2,370,925,920.000	14 Mar 22				0.00	-165,660.00	-165,770.04	-110.04
FX DEAL TRANSACTED ON 15 FEB 2022 IDR / USD EX.RATE 14269.9 WITH BNP PARIBAS	1,425,677,169.000	15 Feb 22				0.00	99,908.00	99,680.28	-227.72
FX DEAL TRANSACTED ON 15 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	-1,425,127,675.000	15 Feb 22				0.00	-99,908.00	-99,467.99	440.01
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14267.2 WITH BNP PARIBAS	1,428,146,720.000	16 Feb 22				0.00	100,100.00	99,591.82	-508.18

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH BNP PARIBAS	880,233,703.000	16 Feb 22				0.00	61,649.65	61,479.57	-170.08
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BNP PARIBAS	-2,375,972,200.000	16 Feb 22				0.00	-166,407.91	-165,948.82	459.09
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	-1,427,576,150.000	16 Feb 22				0.00	-100,100.00	-99,569.39	530.61
FX DEAL TRANSACTED ON 16 MAR 2022 IDR / USD EX.RATE 14311.0 WITH BNP PARIBAS	2,370,925,920.000	16 Mar 22				0.00	165,671.58	165,770.04	98.46
FX DEAL TRANSACTED ON 16 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	-2,568,569,291.000	16 Mar 22				0.00	-179,482.17	-179,588.83	-106.66
FX DEAL TRANSACTED ON 17 MAY 2022 IDR / USD EX.RATE 14745.0 WITH BNP PARIBAS	1,941,651,090.000	17 May 22				0.00	131,682.00	131,704.33	22.33
FX DEAL TRANSACTED ON 17 MAY 2022 USD / IDR EX.RATE 0.0000683 WITH BNP PARIBAS	-1,928,219,526.000	17 May 22				0.00	-131,682.00	-131,408.29	273.71
FX DEAL TRANSACTED ON 18 FEB 2022 IDR / USD EX.RATE 14339.0 WITH BNP PARIBAS	2,567,333,835.000	18 Feb 22				0.00	179,045.53	179,189.24	143.71
FX DEAL TRANSACTED ON 18 MAR 2022 USD / IDR EX.RATE 0.0000697 WITH BNP PARIBAS	-1,428,146,720.000	18 Mar 22				0.00	-99,591.82	-99,591.82	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BNP PARIBAS	2,369,145,450.000	19 Jan 22				0.00	164,867.46	165,241.18	373.72
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH BNP PARIBAS	-2,602,569,331.000	19 Jan 22				0.00	-181,111.30	-181,521.84	-410.54
FX DEAL TRANSACTED ON 20 MAY 2022 USD / IDR EX.RATE 0.0000682 WITH BNP PARIBAS	-447,759,024.000	20 May 22				0.00	-30,540.82	-30,514.81	26.01
FX DEAL TRANSACTED ON 22 FEB 2022 IDR / USD EX.RATE 14362.0 WITH BNP PARIBAS	1,427,576,150.000	22 Feb 22				0.00	99,399.54	99,569.39	169.85
FX DEAL TRANSACTED ON 25 OCT 2022 IDR / USD EX.RATE 15662.0 WITH BNP PARIBAS	1,545,181,596.000	25 Oct 22				0.00	98,658.00	98,875.80	217.80
FX DEAL TRANSACTED ON 25 OCT 2022 USD / IDR EX.RATE 0.000064 WITH BNP PARIBAS	-1,541,728,566.000	25 Oct 22				0.00	-98,658.00	-97,965.28	692.72

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

5500 Supplemental Schedules

1 JAN 22 - 31 DEC 22

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 06 DEC 2022 MXN / USD EX.RATE 20.154164 WITH BNP PARIBAS	17,105,427.410	6 Dec 22				0.00	848,729.20	865,411.88	16,682.68
FX DEAL TRANSACTED ON 06 DEC 2022 USD / MXN EX.RATE 0.0505239 WITH BNP PARIBAS	-17,105,427.410	6 Dec 22				0.00	-864,232.38	-869,443.30	-5,210.92
FX DEAL TRANSACTED ON 08 FEB 2022 MXN / USD EX.RATE 20.6183282 WITH BNP PARIBAS	659,724.650	8 Feb 22				0.00	31,997.00	32,195.04	198.04
FX DEAL TRANSACTED ON 11 MAR 2022 USD / MXN EX.RATE 0.0478209 WITH BNP PARIBAS	-6,891,129.340	11 Mar 22				0.00	-329,540.00	-329,561.42	-21.42
FX DEAL TRANSACTED ON 21 JAN 2022 MXN / USD EX.RATE 20.537216 WITH BNP PARIBAS	5,561,000.000	21 Jan 22				0.00	270,776.72	273,900.41	3,123.69
FX DEAL TRANSACTED ON 21 JAN 2022 USD / MXN EX.RATE 0.0480176 WITH BNP PARIBAS	-5,561,000.000	21 Jan 22				0.00	-267,025.63	-273,402.16	-6,376.53
FX DEAL TRANSACTED ON 28 SEP 2022 MXN / USD EX.RATE 20.5581 WITH BNP PARIBAS	5,500,000.000	28 Sep 22				0.00	267,534.45	284,664.36	17,129.91
FX DEAL TRANSACTED ON 28 SEP 2022 USD / MXN EX.RATE 0.0494074 WITH BNP PARIBAS	-5,500,000.000	28 Sep 22				0.00	-271,740.47	-273,849.83	-2,109.36
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 07 DEC 2022 ILS / USD EX.RATE 3.42785 WITH BNP PARIBAS	369,464.090	7 Dec 22				0.00	107,783.04	104,780.58	-3,002.46
FX DEAL TRANSACTED ON 07 DEC 2022 USD / ILS EX.RATE 0.2910784 WITH BNP PARIBAS	-370,288.630	7 Dec 22				0.00	-107,783.04	-107,732.87	50.17
FX DEAL TRANSACTED ON 09 MAR 2022 ILS / USD EX.RATE 3.2512988 WITH BNP PARIBAS	220,746.930	9 Mar 22				0.00	67,895.00	63,544.41	-4,350.59
FX DEAL TRANSACTED ON 09 MAR 2022 USD / ILS EX.RATE 0.306805 WITH BNP PARIBAS	-221,296.880	9 Mar 22				0.00	-67,895.00	-67,471.65	423.35

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 JUL 2022 NOK / USD EX.RATE 9.94999 WITH BNP PARIBAS	2,695,000.000	1 Jul 22				0.00	270,854.54	273,620.73	2,766.19
FX DEAL TRANSACTED ON 01 JUL 2022 USD / NOK EX.RATE 0.1005878 WITH BNP PARIBAS	-2,695,000.000	1 Jul 22				0.00	-271,084.06	-277,797.82	-6,713.76
FX DEAL TRANSACTED ON 09 AUG 2022 NOK / USD EX.RATE 9.6806445 WITH BNP PARIBAS	4,884,049.720	9 Aug 22				0.00	504,517.00	489,668.32	-14,848.68
FX DEAL TRANSACTED ON 09 AUG 2022 USD / NOK EX.RATE 0.1030923 WITH BNP PARIBAS	-4,893,837.350	9 Aug 22				0.00	-504,517.00	-504,451.71	65.29
FX DEAL TRANSACTED ON 10 AUG 2022 NOK / USD EX.RATE 9.5475699 WITH BNP PARIBAS	5,111,338.900	10 Aug 22				0.00	535,354.96	512,456.03	-22,898.93
FX DEAL TRANSACTED ON 10 AUG 2022 USD / NOK EX.RATE 0.1045569 WITH BNP PARIBAS	-5,120,225.790	10 Aug 22				0.00	-535,354.96	-527,787.59	7,567.37
FX DEAL TRANSACTED ON 30 JUN 2022 USD / NOK EX.RATE 0.1010497 WITH BNP PARIBAS	-2,691,745.180	30 Jun 22				0.00	-272,000.00	-273,290.27	-1,290.27
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 05 JUL 2022 PEN / USD EX.RATE 3.8703341 WITH BNP PARIBAS	291,659.080	5 Jul 22				0.00	75,357.60	74,406.62	-950.98
FX DEAL TRANSACTED ON 05 JUL 2022 USD / PEN EX.RATE 0.2585762 WITH BNP PARIBAS	-291,659.080	5 Jul 22				0.00	-75,416.10	-75,143.72	272.38
FX DEAL TRANSACTED ON 19 JUL 2022 PEN / USD EX.RATE 3.8704 WITH BNP PARIBAS	291,659.080	19 Jul 22				0.00	75,356.31	75,143.72	-212.59
FX DEAL TRANSACTED ON 25 JUL 2022 USD / PEN EX.RATE 0.2554735 WITH BNP PARIBAS	-291,659.080	25 Jul 22				0.00	-74,511.17	-74,406.62	104.55

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Polish zloty - PLN									
FX DEAL TRANSACTED ON 24 MAR 2022 USD / PLN EX.RATE 0.2293344 WITH BNP PARIBAS	-198,321.710	24 Mar 22				0.00	-45,482.00	-44,314.73	1,167.27
Russian ruble - RUB									
FX DEAL TRANSACTED ON 21 JAN 2022 USD / RUB EX.RATE 0.0130539 WITH BNP PARIBAS	-5,150,887.000	21 Jan 22				0.00	-67,239.39	-66,611.32	628.07
South African rand - ZAR									
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.0557097 WITH BNP PARIBAS	-6,536,694.750	7 Nov 22				0.00	-364,157.21	-382,758.66	-18,601.45
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.826 WITH BNP PARIBAS	6,491,466.430	7 Nov 22				0.00	364,157.21	366,853.15	2,695.94
FX DEAL TRANSACTED ON 14 JUL 2022 ZAR / USD EX.RATE 17.0722322 WITH BNP PARIBAS	1,081,000.000	14 Jul 22				0.00	63,319.20	62,716.66	-602.54
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2022 GBP / USD EX.RATE 0.8168387 WITH BNP PARIBAS	-3,053,234.360	1 Aug 22				0.00	-3,053,234.36	-3,053,234.36	0.00
FX DEAL TRANSACTED ON 01 AUG 2022 USD / GBP EX.RATE 1.2250559 WITH BNP PARIBAS	3,055,289.410	1 Aug 22				0.00	3,055,289.41	3,055,289.41	0.00
FX DEAL TRANSACTED ON 01 FEB 2022 AUD / USD EX.RATE 1.4076198 WITH BNP PARIBAS	-866,000.880	1 Feb 22				0.00	-866,000.88	-866,000.88	0.00
FX DEAL TRANSACTED ON 01 FEB 2022 USD / AUD EX.RATE 0.7104735 WITH BNP PARIBAS	866,067.200	1 Feb 22				0.00	866,067.20	866,067.20	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 EUR / USD EX.RATE 0.9579645 WITH BNP PARIBAS	-5,176,600.920	1 Jul 22				0.00	-5,176,600.92	-5,176,600.92	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 JUL 2022 GBP / USD EX.RATE 0.8286413 WITH BNP PARIBAS	-95,336.790	1 Jul 22				0.00	-95,336.79	-95,336.79	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 NOK / USD EX.RATE 9.94999 WITH BNP PARIBAS	-270,854.540	1 Jul 22				0.00	-270,854.54	-270,854.54	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 USD / EUR EX.RATE 1.0457645 WITH BNP PARIBAS	5,185,946.160	1 Jul 22				0.00	5,185,946.16	5,185,946.16	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 USD / GBP EX.RATE 1.2073601 WITH BNP PARIBAS	95,381.450	1 Jul 22				0.00	95,381.45	95,381.45	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 USD / NOK EX.RATE 0.1005878 WITH BNP PARIBAS	271,084.060	1 Jul 22				0.00	271,084.06	271,084.06	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 GBP / USD EX.RATE 0.7938957 WITH BNP PARIBAS	-3,749,862.840	1 Jun 22				0.00	-3,749,862.84	-3,749,862.84	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 USD / GBP EX.RATE 1.2597996 WITH BNP PARIBAS	3,750,423.410	1 Jun 22				0.00	3,750,423.41	3,750,423.41	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 AUD / USD EX.RATE 1.3743887 WITH BNP PARIBAS	-787,259.090	1 Mar 22				0.00	-787,259.09	-787,259.09	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 COP / USD EX.RATE 3936.1 WITH BNP PARIBAS	-1,062,204.080	1 Mar 22				0.00	-1,062,204.08	-1,062,204.08	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 EUR / USD EX.RATE 0.8961472 WITH BNP PARIBAS	-2,275,295.840	1 Mar 22				0.00	-2,275,295.84	-2,275,295.84	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 GBP / USD EX.RATE 0.7459732 WITH BNP PARIBAS	-4,536,355.890	1 Mar 22				0.00	-4,536,355.89	-4,536,355.89	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / AUD EX.RATE 0.7272863 WITH BNP PARIBAS	786,923.780	1 Mar 22				0.00	786,923.78	786,923.78	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / COP EX.RATE 0.0002561 WITH BNP PARIBAS	1,070,937.880	1 Mar 22				0.00	1,070,937.88	1,070,937.88	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / EUR EX.RATE 1.117147 WITH BNP PARIBAS	2,277,862.730	1 Mar 22				0.00	2,277,862.73	2,277,862.73	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / GBP EX.RATE 1.3406668 WITH BNP PARIBAS	4,536,816.450	1 Mar 22				0.00	4,536,816.45	4,536,816.45	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 SEP 2022 EUR / USD EX.RATE 1.0000702 WITH BNP PARIBAS	-4,535,681.570	1 Sep 22				0.00	-4,535,681.57	-4,535,681.57	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 GBP / USD EX.RATE 0.8649923 WITH BNP PARIBAS	-2,635,861.720	1 Sep 22				0.00	-2,635,861.72	-2,635,861.72	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 USD / EUR EX.RATE 1.0020279 WITH BNP PARIBAS	4,545,198.550	1 Sep 22				0.00	4,545,198.55	4,545,198.55	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 USD / GBP EX.RATE 1.1567295 WITH BNP PARIBAS	2,637,343.260	1 Sep 22				0.00	2,637,343.26	2,637,343.26	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 CLP / USD EX.RATE 819.02 WITH BNP PARIBAS	-1,011,513.760	2 Mar 22				0.00	-1,011,513.76	-1,011,513.76	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 USD / CLP EX.RATE 0.0012371 WITH BNP PARIBAS	1,024,903.500	2 Mar 22				0.00	1,024,903.50	1,024,903.50	0.00
FX DEAL TRANSACTED ON 03 JAN 2022 EUR / USD EX.RATE 0.8803356 WITH BNP PARIBAS	-1,650,506.870	3 Jan 22				0.00	-1,650,506.87	-1,650,506.87	0.00
FX DEAL TRANSACTED ON 03 JAN 2022 USD / EUR EX.RATE 1.1365517 WITH BNP PARIBAS	1,651,409.620	3 Jan 22				0.00	1,651,409.62	1,651,409.62	0.00
FX DEAL TRANSACTED ON 03 NOV 2022 IDR / USD EX.RATE 15681.0 WITH BNP PARIBAS	-98,318.260	3 Nov 22				0.00	-98,318.26	-98,318.26	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 GBP / USD EX.RATE 0.8918057 WITH BNP PARIBAS	-1,963,432.200	3 Oct 22				0.00	-1,963,432.20	-1,963,432.20	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 USD / GBP EX.RATE 1.1220774 WITH BNP PARIBAS	1,964,757.530	3 Oct 22				0.00	1,964,757.53	1,964,757.53	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 EUR / USD EX.RATE 0.8728005 WITH BNP PARIBAS	-378,093.280	4 Feb 22				0.00	-378,093.28	-378,093.28	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 HUF / USD EX.RATE 307.55 WITH BNP PARIBAS	-171,509.490	4 Feb 22				0.00	-171,509.49	-171,509.49	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 USD / EUR EX.RATE 1.1462599 WITH BNP PARIBAS	378,265.770	4 Feb 22				0.00	378,265.77	378,265.77	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 USD / HUF EX.RATE 0.0032401 WITH BNP PARIBAS	171,509.490	4 Feb 22				0.00	171,509.49	171,509.49	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 04 JUL 2022 GBP / USD EX.RATE 0.8241578 WITH BNP PARIBAS	-95,855.430	4 Jul 22				0.00	-95,855.43	-95,855.43	0.00
FX DEAL TRANSACTED ON 04 JUL 2022 USD / GBP EX.RATE 1.2138799 WITH BNP PARIBAS	95,896.510	4 Jul 22				0.00	95,896.51	95,896.51	0.00
FX DEAL TRANSACTED ON 05 APR 2022 GBP / USD EX.RATE 0.7613586 WITH BNP PARIBAS	-69,612.400	5 Apr 22				0.00	-69,612.40	-69,612.40	0.00
FX DEAL TRANSACTED ON 05 JUL 2022 PEN / USD EX.RATE 3.8703341 WITH BNP PARIBAS	-75,357.600	5 Jul 22				0.00	-75,357.60	-75,357.60	0.00
FX DEAL TRANSACTED ON 05 JUL 2022 USD / PEN EX.RATE 0.2585762 WITH BNP PARIBAS	75,416.100	5 Jul 22				0.00	75,416.10	75,416.10	0.00
FX DEAL TRANSACTED ON 05 MAY 2022 COP / USD EX.RATE 4091.38 WITH BNP PARIBAS	-1,021,890.290	5 May 22				0.00	-1,021,890.29	-1,021,890.29	0.00
FX DEAL TRANSACTED ON 05 MAY 2022 USD / COP EX.RATE 0.0002445 WITH BNP PARIBAS	1,022,440.070	5 May 22				0.00	1,022,440.07	1,022,440.07	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 COP / USD EX.RATE 4893.85 WITH BNP PARIBAS	-854,325.630	6 Dec 22				0.00	-854,325.63	-854,325.63	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 MXN / USD EX.RATE 20.154164 WITH BNP PARIBAS	-848,729.200	6 Dec 22				0.00	-848,729.20	-848,729.20	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 USD / COP EX.RATE 0.0002077 WITH BNP PARIBAS	868,315.990	6 Dec 22				0.00	868,315.99	868,315.99	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 USD / HUF EX.RATE 0.00254 WITH BNP PARIBAS	4,513.530	6 Dec 22				0.00	4,513.53	4,513.53	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 USD / MXN EX.RATE 0.0505239 WITH BNP PARIBAS	864,232.380	6 Dec 22				0.00	864,232.38	864,232.38	0.00
FX DEAL TRANSACTED ON 06 JAN 2022 IDR / USD EX.RATE 14443.6 WITH BNP PARIBAS	-164,500.000	6 Jan 22				0.00	-164,500.00	-164,500.00	0.00
FX DEAL TRANSACTED ON 06 JAN 2022 USD / IDR EX.RATE 0.0000694 WITH BNP PARIBAS	164,500.000	6 Jan 22				0.00	164,500.00	164,500.00	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 ILS / USD EX.RATE 3.42785 WITH BNP PARIBAS	-107,783.040	7 Dec 22				0.00	-107,783.04	-107,783.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 07 DEC 2022 USD / ILS EX.RATE 0.2910784 WITH BNP PARIBAS	107,783.040	7 Dec 22				0.00	107,783.04	107,783.04	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9232239 WITH BNP PARIBAS	-441,929.650	7 Mar 22				0.00	-441,929.65	-441,929.65	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.0841989 WITH BNP PARIBAS	442,353.150	7 Mar 22				0.00	442,353.15	442,353.15	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.0557097 WITH BNP PARIBAS	364,157.210	7 Nov 22				0.00	364,157.21	364,157.21	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.826 WITH BNP PARIBAS	-364,157.210	7 Nov 22				0.00	-364,157.21	-364,157.21	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 IDR / USD EX.RATE 14921.0 WITH BNP PARIBAS	-167,267.000	8 Aug 22				0.00	-167,267.00	-167,267.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.0000672 WITH BNP PARIBAS	167,267.000	8 Aug 22				0.00	167,267.00	167,267.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 IDR / USD EX.RATE 14407.9 WITH BNP PARIBAS	-61,183.000	8 Feb 22				0.00	-61,183.00	-61,183.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 INR / USD EX.RATE 74.69 WITH BNP PARIBAS PARIS	-563,877.460	8 Feb 22				0.00	-563,877.46	-563,877.46	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 MXN / USD EX.RATE 20.6183282 WITH BNP PARIBAS	-31,997.000	8 Feb 22				0.00	-31,997.00	-31,997.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 USD / IDR EX.RATE 0.0000695 WITH BNP PARIBAS	61,183.000	8 Feb 22				0.00	61,183.00	61,183.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 USD / INR EX.RATE 0.0133887 WITH BNP PARIBAS	224,836.560	8 Feb 22				0.00	224,836.56	224,836.56	0.00
FX DEAL TRANSACTED ON 08 MAR 2022 USD / BRL EX.RATE 0.1949878 WITH BNP PARIBAS	405,961.000	8 Mar 22				0.00	405,961.00	405,961.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2022 NOK / USD EX.RATE 9.6806445 WITH BNP PARIBAS	-504,517.000	9 Aug 22				0.00	-504,517.00	-504,517.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2022 USD / NOK EX.RATE 0.1030923 WITH BNP PARIBAS	504,517.000	9 Aug 22				0.00	504,517.00	504,517.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 DEC 2022 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	99,132.710	9 Dec 22				0.00	99,132.71	99,132.71	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 AUD / USD EX.RATE 1.3920508 WITH BNP PARIBAS	-286,289.130	9 Feb 22				0.00	-286,289.13	-286,289.13	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 AUD / USD EX.RATE 1.3995744 WITH BNP PARIBAS	-408,073.330	9 Feb 22				0.00	-408,073.33	-408,073.33	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 HUF / USD EX.RATE 342.64938 WITH BNP PARIBAS	-59,641.000	9 Mar 22				0.00	-59,641.00	-59,641.00	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 ILS / USD EX.RATE 3.2512988 WITH BNP PARIBAS	-67,895.000	9 Mar 22				0.00	-67,895.00	-67,895.00	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 USD / HUF EX.RATE 0.0029038 WITH BNP PARIBAS	59,641.000	9 Mar 22				0.00	59,641.00	59,641.00	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 USD / ILS EX.RATE 0.306805 WITH BNP PARIBAS	67,895.000	9 Mar 22				0.00	67,895.00	67,895.00	0.00
FX DEAL TRANSACTED ON 09 NOV 2022 IDR / USD EX.RATE 15725.0 WITH BNP PARIBAS	-57,458.040	9 Nov 22				0.00	-57,458.04	-57,458.04	0.00
FX DEAL TRANSACTED ON 09 NOV 2022 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	57,458.040	9 Nov 22				0.00	57,458.04	57,458.04	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 NOK / USD EX.RATE 9.5475699 WITH BNP PARIBAS	-535,354.960	10 Aug 22				0.00	-535,354.96	-535,354.96	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 USD / NOK EX.RATE 0.1045569 WITH BNP PARIBAS	535,354.960	10 Aug 22				0.00	535,354.96	535,354.96	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3894564 WITH BNP PARIBAS	-956,489.140	10 Feb 22				0.00	-956,489.14	-956,489.14	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3966588 WITH BNP PARIBAS	-696,089.850	10 Feb 22				0.00	-696,089.85	-696,089.85	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 EUR / USD EX.RATE 0.8744813 WITH BNP PARIBAS	-365,931.200	10 Feb 22				0.00	-365,931.20	-365,931.20	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 USD / AUD EX.RATE 0.7196665 WITH BNP PARIBAS	956,436.780	10 Feb 22				0.00	956,436.78	956,436.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 10 FEB 2022 USD / EUR EX.RATE 1.1439639 WITH BNP PARIBAS	366,068.450	10 Feb 22				0.00	366,068.45	366,068.45	0.00
FX DEAL TRANSACTED ON 10 NOV 2022 USD / IDR EX.RATE 0.0000637 WITH BNP PARIBAS	101,638.470	10 Nov 22				0.00	101,638.47	101,638.47	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 AUD / USD EX.RATE 1.4014215 WITH BNP PARIBAS	-693,581.490	11 Feb 22				0.00	-693,581.49	-693,581.49	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / AUD EX.RATE 0.7135086 WITH BNP PARIBAS	693,530.360	11 Feb 22				0.00	693,530.36	693,530.36	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 EUR / USD EX.RATE 0.9931127 WITH BNP PARIBAS	-906,241.590	11 Jul 22				0.00	-906,241.59	-906,241.59	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 USD / EUR EX.RATE 1.0137291 WITH BNP PARIBAS	912,356.190	11 Jul 22				0.00	912,356.19	912,356.19	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1975895 WITH BNP PARIBAS	91,535.000	11 Mar 22				0.00	91,535.00	91,535.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / MXN EX.RATE 0.0478209 WITH BNP PARIBAS	329,540.000	11 Mar 22				0.00	329,540.00	329,540.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 IDR / USD EX.RATE 14688.0 WITH BNP PARIBAS	-37,203.540	12 Aug 22				0.00	-37,203.54	-37,203.54	0.00
FX DEAL TRANSACTED ON 13 DEC 2022 COP / USD EX.RATE 4791.57 WITH BNP PARIBAS	-872,561.910	13 Dec 22				0.00	-872,561.91	-872,561.91	0.00
FX DEAL TRANSACTED ON 14 DEC 2022 HUF / USD EX.RATE 379.32 WITH BNP PARIBAS	-393,897.000	14 Dec 22				0.00	-393,897.00	-393,897.00	0.00
FX DEAL TRANSACTED ON 14 DEC 2022 USD / HUF EX.RATE 0.0026117 WITH BNP PARIBAS	393,897.000	14 Dec 22				0.00	393,897.00	393,897.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 IDR / USD EX.RATE 14328.6 WITH BNP PARIBAS	-79,763.000	14 Feb 22				0.00	-79,763.00	-79,763.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	79,763.000	14 Feb 22				0.00	79,763.00	79,763.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 EUR / USD EX.RATE 0.9956961 WITH BNP PARIBAS	-198,855.860	14 Jul 22				0.00	-198,855.86	-198,855.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 14 JUL 2022 HUF / USD EX.RATE 407.35983 WITH BNP PARIBAS	-43,020.930	14 Jul 22				0.00	-43,020.93	-43,020.93	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 USD / EUR EX.RATE 1.0054953 WITH BNP PARIBAS	199,088.070	14 Jul 22				0.00	199,088.07	199,088.07	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 USD / HUF EX.RATE 0.0023957 WITH BNP PARIBAS	41,983.830	14 Jul 22				0.00	41,983.83	41,983.83	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 ZAR / USD EX.RATE 17.0722322 WITH BNP PARIBAS	-63,319.200	14 Jul 22				0.00	-63,319.20	-63,319.20	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 HUF / USD EX.RATE 380.94351 WITH BNP PARIBAS	-40,289.440	14 Jun 22				0.00	-40,289.44	-40,289.44	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 USD / CLP EX.RATE 0.0011583 WITH BNP PARIBAS	959,598.300	14 Jun 22				0.00	959,598.30	959,598.30	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 USD / HUF EX.RATE 0.002612 WITH BNP PARIBAS	40,089.080	14 Jun 22				0.00	40,089.08	40,089.08	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 COP / USD EX.RATE 3800.85 WITH BNP PARIBAS	-1,100,001.710	14 Mar 22				0.00	-1,100,001.71	-1,100,001.71	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 IDR / USD EX.RATE 14342.5 WITH BNP PARIBAS	-165,660.000	14 Mar 22				0.00	-165,660.00	-165,660.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / BRL EX.RATE 0.1961672 WITH BNP PARIBAS	561,000.000	14 Mar 22				0.00	561,000.00	561,000.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	61,524.190	14 Mar 22				0.00	61,524.19	61,524.19	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	165,660.000	14 Mar 22				0.00	165,660.00	165,660.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / INR EX.RATE 0.0130534 WITH BNP PARIBAS	551,931.080	14 Mar 22				0.00	551,931.08	551,931.08	0.00
FX DEAL TRANSACTED ON 15 FEB 2022 IDR / USD EX.RATE 14269.9 WITH BNP PARIBAS	-99,908.000	15 Feb 22				0.00	-99,908.00	-99,908.00	0.00
FX DEAL TRANSACTED ON 15 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	99,908.000	15 Feb 22				0.00	99,908.00	99,908.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 15 MAR 2022 USD / BRL EX.RATE 0.1938382 WITH BNP PARIBAS	746,000.000	15 Mar 22				0.00	746,000.00	746,000.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 HUF / USD EX.RATE 382.0096 WITH BNP PARIBAS	-11,518.040	16 Dec 22				0.00	-11,518.04	-11,518.04	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / HUF EX.RATE 0.0026051 WITH BNP PARIBAS	11,462.270	16 Dec 22				0.00	11,462.27	11,462.27	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 CAD / USD EX.RATE 1.26864 WITH BNP PARIBAS	-320,027.750	16 Feb 22				0.00	-320,027.75	-320,027.75	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 HUF / USD EX.RATE 311.64197 WITH BNP PARIBAS	-54,357.250	16 Feb 22				0.00	-54,357.25	-54,357.25	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14267.2 WITH BNP PARIBAS	-100,100.000	16 Feb 22				0.00	-100,100.00	-100,100.00	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH BNP PARIBAS	-61,649.650	16 Feb 22				0.00	-61,649.65	-61,649.65	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / CAD EX.RATE 0.7881057 WITH BNP PARIBAS	319,970.900	16 Feb 22				0.00	319,970.90	319,970.90	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BNP PARIBAS	166,407.910	16 Feb 22				0.00	166,407.91	166,407.91	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	100,100.000	16 Feb 22				0.00	100,100.00	100,100.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 IDR / USD EX.RATE 14311.0 WITH BNP PARIBAS	-165,671.580	16 Mar 22				0.00	-165,671.58	-165,671.58	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	179,482.170	16 Mar 22				0.00	179,482.17	179,482.17	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 IDR / USD EX.RATE 14745.0 WITH BNP PARIBAS	-131,682.000	17 May 22				0.00	-131,682.00	-131,682.00	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 USD / IDR EX.RATE 0.0000683 WITH BNP PARIBAS	131,682.000	17 May 22				0.00	131,682.00	131,682.00	0.00
FX DEAL TRANSACTED ON 18 FEB 2022 IDR / USD EX.RATE 14339.0 WITH BNP PARIBAS	-179,045.530	18 Feb 22				0.00	-179,045.53	-179,045.53	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 JAN 2022 CLP / USD EX.RATE 823.67 WITH BNP PARIBAS	-1,005,803.300	18 Jan 22				0.00	-1,005,803.30	-1,005,803.30	0.00
FX DEAL TRANSACTED ON 18 JAN 2022 USD / CLP EX.RATE 0.0012143 WITH BNP PARIBAS	1,005,998.710	18 Jan 22				0.00	1,005,998.71	1,005,998.71	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / IDR EX.RATE 0.0000697 WITH BNP PARIBAS	99,591.820	18 Mar 22				0.00	99,591.82	99,591.82	0.00
FX DEAL TRANSACTED ON 18 MAY 2022 INR / USD EX.RATE 77.5716 WITH BNP PARIBAS	-703,870.790	18 May 22				0.00	-703,870.79	-703,870.79	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BNP PARIBAS	-164,867.460	19 Jan 22				0.00	-164,867.46	-164,867.46	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH BNP PARIBAS	181,111.300	19 Jan 22				0.00	181,111.30	181,111.30	0.00
FX DEAL TRANSACTED ON 19 JUL 2022 PEN / USD EX.RATE 3.8704 WITH BNP PARIBAS	-75,356.310	19 Jul 22				0.00	-75,356.31	-75,356.31	0.00
FX DEAL TRANSACTED ON 20 MAY 2022 USD / IDR EX.RATE 0.0000682 WITH BNP PARIBAS	30,540.820	20 May 22				0.00	30,540.82	30,540.82	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 MXN / USD EX.RATE 20.537216 WITH BNP PARIBAS	-270,776.720	21 Jan 22				0.00	-270,776.72	-270,776.72	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 USD / MXN EX.RATE 0.0480176 WITH BNP PARIBAS	267,025.630	21 Jan 22				0.00	267,025.63	267,025.63	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 USD / RUB EX.RATE 0.0130539 WITH BNP PARIBAS	67,239.390	21 Jan 22				0.00	67,239.39	67,239.39	0.00
FX DEAL TRANSACTED ON 22 FEB 2022 IDR / USD EX.RATE 14362.0 WITH BNP PARIBAS	-99,399.540	22 Feb 22				0.00	-99,399.54	-99,399.54	0.00
FX DEAL TRANSACTED ON 22 MAR 2022 EUR / USD EX.RATE 0.9084683 WITH BNP PARIBAS	-324,722.400	22 Mar 22				0.00	-324,722.40	-324,722.40	0.00
FX DEAL TRANSACTED ON 22 MAR 2022 USD / EUR EX.RATE 1.1003131 WITH BNP PARIBAS	324,592.360	22 Mar 22				0.00	324,592.36	324,592.36	0.00
FX DEAL TRANSACTED ON 23 MAY 2022 USD / COP EX.RATE 0.0002506 WITH BNP PARIBAS	1,047,897.030	23 May 22				0.00	1,047,897.03	1,047,897.03	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 24 MAR 2022 USD / INR EX.RATE 0.0129986 WITH BNP PARIBAS	350,106.000	24 Mar 22				0.00	350,106.00	350,106.00	0.00
FX DEAL TRANSACTED ON 24 MAR 2022 USD / INR EX.RATE 0.0130047 WITH BNP PARIBAS	359,789.000	24 Mar 22				0.00	359,789.00	359,789.00	0.00
FX DEAL TRANSACTED ON 24 MAR 2022 USD / PLN EX.RATE 0.2293344 WITH BNP PARIBAS	45,482.000	24 Mar 22				0.00	45,482.00	45,482.00	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 USD / PEN EX.RATE 0.2554735 WITH BNP PARIBAS	74,511.170	25 Jul 22				0.00	74,511.17	74,511.17	0.00
FX DEAL TRANSACTED ON 25 OCT 2022 IDR / USD EX.RATE 15662.0 WITH BNP PARIBAS	-98,658.000	25 Oct 22				0.00	-98,658.00	-98,658.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2022 USD / IDR EX.RATE 0.000064 WITH BNP PARIBAS	98,658.000	25 Oct 22				0.00	98,658.00	98,658.00	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 CLP / USD EX.RATE 801.52 WITH BNP PARIBAS	-1,033,598.660	27 Jan 22				0.00	-1,033,598.66	-1,033,598.66	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 USD / CLP EX.RATE 0.001256 WITH BNP PARIBAS	1,040,504.900	27 Jan 22				0.00	1,040,504.90	1,040,504.90	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 INR / USD EX.RATE 75.4775 WITH BNP PARIBAS	-560,202.280	28 Jan 22				0.00	-560,202.28	-560,202.28	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 USD / INR EX.RATE 0.0133014 WITH BNP PARIBAS	560,202.280	28 Jan 22				0.00	560,202.28	560,202.28	0.00
FX DEAL TRANSACTED ON 28 MAR 2022 CAD / USD EX.RATE 1.2480295 WITH BNP PARIBAS	-166,662.730	28 Mar 22				0.00	-166,662.73	-166,662.73	0.00
FX DEAL TRANSACTED ON 28 MAR 2022 USD / CAD EX.RATE 0.8011563 WITH BNP PARIBAS	166,640.510	28 Mar 22				0.00	166,640.51	166,640.51	0.00
FX DEAL TRANSACTED ON 28 OCT 2022 EUR / USD EX.RATE 1.0054575 WITH BNP PARIBAS	-78,571.200	28 Oct 22				0.00	-78,571.20	-78,571.20	0.00
FX DEAL TRANSACTED ON 28 OCT 2022 USD / EUR EX.RATE 0.9968117 WITH BNP PARIBAS	78,748.120	28 Oct 22				0.00	78,748.12	78,748.12	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 MXN / USD EX.RATE 20.5581 WITH BNP PARIBAS	-267,534.450	28 Sep 22				0.00	-267,534.45	-267,534.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.084226 WITH BNP PARIBAS	474,890.990	28 Sep 22				0.00	474,890.99	474,890.99	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / MXN EX.RATE 0.0494074 WITH BNP PARIBAS	271,740.470	28 Sep 22				0.00	271,740.47	271,740.47	0.00
FX DEAL TRANSACTED ON 29 JUN 2022 GBP / USD EX.RATE 0.8217094 WITH BNP PARIBAS	-799,552.770	29 Jun 22				0.00	-799,552.77	-799,552.77	0.00
FX DEAL TRANSACTED ON 29 JUN 2022 USD / GBP EX.RATE 1.2169164 WITH BNP PARIBAS	799,514.070	29 Jun 22				0.00	799,514.07	799,514.07	0.00
FX DEAL TRANSACTED ON 30 DEC 2022 EUR / USD EX.RATE 0.9341089 WITH BNP PARIBAS	-996,671.810	30 Dec 22				0.00	-996,671.81	-996,671.81	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 EUR / USD EX.RATE 0.955495 WITH BNP PARIBAS	-324,439.180	30 Jun 22				0.00	-324,439.18	-324,439.18	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 GBP / USD EX.RATE 0.823418 WITH BNP PARIBAS	-2,817,524.000	30 Jun 22				0.00	-2,817,524.00	-2,817,524.00	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 USD / GBP EX.RATE 1.2150331 WITH BNP PARIBAS	2,818,876.790	30 Jun 22				0.00	2,818,876.79	2,818,876.79	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 USD / NOK EX.RATE 0.1010497 WITH BNP PARIBAS	272,000.000	30 Jun 22				0.00	272,000.00	272,000.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 CLP / USD EX.RATE 803.88 WITH BNP PARIBAS	-1,030,564.260	31 Jan 22				0.00	-1,030,564.26	-1,030,564.26	0.00
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH BNP PARIBAS	-1,953,146.250	31 Mar 22				0.00	-1,953,146.25	-1,953,146.25	0.00
Total BNP PARIBAS PARIS							.000.00	318,207.86	318,207.86

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIBANK N.A.</i>									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 03 OCT 2022 AUD / USD EX.RATE 1.5454971 WITH CITIBANK N.A.	894,000.000	3 Oct 22				0.00	578,454.65	571,400.12	-7,054.53
FX DEAL TRANSACTED ON 03 OCT 2022 USD / AUD EX.RATE 0.6468574 WITH CITIBANK N.A.	-894,000.000	3 Oct 22				0.00	-578,290.52	-581,055.33	-2,764.81
Brazilian real - BRL									
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1977653 WITH CITIBANK N.A.	-2,348,567.270	11 Mar 22				0.00	-464,465.00	-499,865.33	-35,400.33
FX DEAL TRANSACTED ON 19 AUG 2022 BRL / USD EX.RATE 5.26035 WITH CITIBANK N.A.	1,221,273.980	19 Aug 22				0.00	232,165.92	235,571.63	3,405.71
FX DEAL TRANSACTED ON 19 AUG 2022 USD / BRL EX.RATE 0.1916259 WITH CITIBANK N.A.	-1,221,273.980	19 Aug 22				0.00	-234,027.78	-234,209.55	-181.77
FX DEAL TRANSACTED ON 19 JUL 2022 BRL / USD EX.RATE 5.43875 WITH CITIBANK N.A.	1,221,273.980	19 Jul 22				0.00	224,550.49	234,209.55	9,659.06
FX DEAL TRANSACTED ON 19 JUL 2022 USD / BRL EX.RATE 0.1855288 WITH CITIBANK N.A.	-1,221,273.980	19 Jul 22				0.00	-226,581.44	-237,692.12	-11,110.68
FX DEAL TRANSACTED ON 19 MAY 2022 BRL / USD EX.RATE 4.97545 WITH CITIBANK N.A.	1,221,273.980	19 May 22				0.00	245,460.00	230,738.16	-14,721.84
FX DEAL TRANSACTED ON 19 MAY 2022 USD / BRL EX.RATE 0.2028398 WITH CITIBANK N.A.	-1,221,273.980	19 May 22				0.00	-247,722.92	-254,729.26	-7,006.34
FX DEAL TRANSACTED ON 21 SEP 2022 BRL / USD EX.RATE 5.2485 WITH CITIBANK N.A.	1,221,273.980	21 Sep 22				0.00	232,690.10	231,266.64	-1,423.46
FX DEAL TRANSACTED ON 21 SEP 2022 USD / BRL EX.RATE 0.1943635 WITH CITIBANK N.A.	-1,221,273.980	21 Sep 22				0.00	-237,371.04	-235,571.63	1,799.41
FX DEAL TRANSACTED ON 29 JUL 2022 BRL / USD EX.RATE 5.1884 WITH CITIBANK N.A.	1,221,273.980	29 Jul 22				0.00	235,385.47	237,692.12	2,306.65

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 JUN 2022 USD / BRL EX.RATE 0.1909126 WITH CITIBANK N.A.	-1,221,273.980	30 Jun 22				0.00	-233,156.54	-230,738.16	2,418.38
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH CITIBANK N.A.	2,348,567.270	31 Mar 22				0.00	495,708.40	499,865.33	4,156.93
FX DEAL TRANSACTED ON 31 MAY 2022 BRL / USD EX.RATE 4.7289 WITH CITIBANK N.A.	1,221,273.980	31 May 22				0.00	258,257.52	254,729.26	-3,528.26
British pound sterling - GBP									
FX DEAL TRANSACTED ON 03 AUG 2022 USD / GBP EX.RATE 1.21501 WITH CITIBANK N.A.	-589.920	3 Aug 22				0.00	-716.76	-714.42	2.34
FX DEAL TRANSACTED ON 06 DEC 2022 USD / GBP EX.RATE 1.21952 WITH CITIBANK N.A.	-50.380	6 Dec 22				0.00	-61.44	-61.44	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 USD / GBP EX.RATE 1.35323 WITH CITIBANK N.A.	-30,053.030	9 Feb 22				0.00	-40,668.66	-40,921.71	-253.05
FX DEAL TRANSACTED ON 16 AUG 2022 USD / GBP EX.RATE 1.2058181 WITH CITIBANK N.A.	-22,273.630	16 Aug 22				0.00	-26,857.95	-26,937.73	-79.78
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 12 AUG 2022 USD / CAD EX.RATE 0.7823869 WITH CITIBANK N.A.	-53,317.020	12 Aug 22				0.00	-41,714.54	-41,660.43	54.11
FX DEAL TRANSACTED ON 18 AUG 2022 USD / CAD EX.RATE 0.7726065 WITH CITIBANK N.A.	-9,851.360	18 Aug 22				0.00	-7,611.22	-7,622.24	-11.02
FX DEAL TRANSACTED ON 18 AUG 2022 USD / CAD EX.RATE 0.7751938 WITH CITIBANK N.A.	-54,413.030	18 Aug 22				0.00	-42,180.64	-42,100.69	79.95
Chilean peso - CLP									
FX DEAL TRANSACTED ON 04 OCT 2022 CLP / USD EX.RATE 952.85 WITH CITIBANK N.A.	828,450,000.000	4 Oct 22				0.00	869,444.30	971,557.07	102,112.77

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIBANK N.A.</i>									
FX DEAL TRANSACTED ON 04 OCT 2022 USD / CLP EX.RATE 0.0010672 WITH CITIBANK N.A.	-828,450,000.000	4 Oct 22				0.00	-884,151.55	-854,054.56	30,096.99
FX DEAL TRANSACTED ON 17 OCT 2022 CLP / USD EX.RATE 950.72 WITH CITIBANK N.A.	828,450,000.000	17 Oct 22				0.00	871,392.21	854,054.56	-17,337.65
FX DEAL TRANSACTED ON 20 DEC 2022 CLP / USD EX.RATE 894.5 WITH CITIBANK N.A.	833,294,195.000	20 Dec 22				0.00	931,575.40	972,217.46	40,642.06
FX DEAL TRANSACTED ON 20 DEC 2022 USD / CLP EX.RATE 0.0011241 WITH CITIBANK N.A.	-828,729,476.000	20 Dec 22				0.00	-931,575.40	-971,884.83	-40,309.43
FX DEAL TRANSACTED ON 31 JAN 2022 USD / CLP EX.RATE 0.001244 WITH CITIBANK N.A.	-828,450,000.000	31 Jan 22				0.00	-1,030,564.26	-1,024,675.33	5,888.93
Colombian peso - COP									
FX DEAL TRANSACTED ON 14 MAR 2022 USD / COP EX.RATE 0.0002631 WITH CITIBANK N.A.	-4,180,941,485.840	14 Mar 22				0.00	-1,100,001.71	-1,088,078.46	11,923.25
FX DEAL TRANSACTED ON 19 JAN 2022 COP / USD EX.RATE 4028.75 WITH CITIBANK N.A.	4,180,941,485.840	19 Jan 22				0.00	1,037,776.35	1,088,078.46	50,302.11
FX DEAL TRANSACTED ON 19 JAN 2022 USD / COP EX.RATE 0.0002496 WITH CITIBANK N.A.	-4,180,941,485.840	19 Jan 22				0.00	-1,043,669.87	-1,066,184.57	-22,514.70
FX DEAL TRANSACTED ON 31 JAN 2022 COP / USD EX.RATE 3942.73 WITH CITIBANK N.A.	4,180,941,485.840	31 Jan 22				0.00	1,060,417.90	1,066,184.57	5,766.67
Danish krone - DKK									
FX DEAL TRANSACTED ON 16 MAY 2022 DKK / USD EX.RATE 7.13222 WITH CITIBANK N.A.	117,507.540	16 May 22				0.00	16,475.59	16,637.29	161.70
FX DEAL TRANSACTED ON 18 MAY 2022 DKK / USD EX.RATE 7.10904 WITH CITIBANK N.A.	114,630.440	18 May 22				0.00	16,124.60	16,308.91	184.31
FX DEAL TRANSACTED ON 19 MAY 2022 DKK / USD EX.RATE 7.02921 WITH CITIBANK N.A.	209,489.950	19 May 22				0.00	29,802.77	29,726.48	-76.29
FX DEAL TRANSACTED ON 25 MAR 2022 USD / DKK EX.RATE 0.1476963 WITH CITIBANK N.A.	-492,432.640	25 Mar 22				0.00	-72,730.48	-72,608.76	121.72

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIBANK N.A.</i>									
Euro - EUR									
FX DEAL TRANSACTED ON 01 AUG 2022 EUR / USD EX.RATE 0.9770563 WITH CITIBANK N.A.	4,825,000.000	1 Aug 22				0.00	4,938,303.06	4,956,722.93	18,419.87
FX DEAL TRANSACTED ON 01 AUG 2022 USD / EUR EX.RATE 1.0256473 WITH CITIBANK N.A.	-4,825,000.000	1 Aug 22				0.00	-4,948,748.22	-4,794,120.11	154,628.11
FX DEAL TRANSACTED ON 01 FEB 2022 EUR / USD EX.RATE 0.8871875 WITH CITIBANK N.A.	1,324,000.000	1 Feb 22				0.00	1,492,356.40	1,489,367.61	-2,988.79
FX DEAL TRANSACTED ON 01 FEB 2022 USD / EUR EX.RATE 1.1277785 WITH CITIBANK N.A.	-1,324,000.000	1 Feb 22				0.00	-1,493,178.73	-1,475,134.62	18,044.11
FX DEAL TRANSACTED ON 01 JUN 2022 EUR / USD EX.RATE 0.9329168 WITH CITIBANK N.A.	4,768,000.000	1 Jun 22				0.00	5,110,852.10	5,086,264.35	-24,587.75
FX DEAL TRANSACTED ON 01 JUN 2022 EUR / USD EX.RATE 0.9382535 WITH CITIBANK N.A.	13,299.370	1 Jun 22				0.00	14,174.60	14,252.27	77.67
FX DEAL TRANSACTED ON 01 JUN 2022 USD / EUR EX.RATE 1.0736822 WITH CITIBANK N.A.	-4,768,000.000	1 Jun 22				0.00	-5,119,316.73	-4,970,163.38	149,153.35
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.006048 WITH CITIBANK N.A.	2,727,000.000	1 Nov 22				0.00	2,710,606.37	2,692,230.92	-18,375.45
FX DEAL TRANSACTED ON 01 NOV 2022 USD / EUR EX.RATE 0.9960802 WITH CITIBANK N.A.	-2,727,000.000	1 Nov 22				0.00	-2,716,310.71	-2,859,668.61	-143,357.90
FX DEAL TRANSACTED ON 02 MAY 2022 EUR / USD EX.RATE 0.9518716 WITH CITIBANK N.A.	4,940,000.000	2 May 22				0.00	5,189,775.79	5,198,609.51	8,833.72
FX DEAL TRANSACTED ON 02 MAY 2022 USD / EUR EX.RATE 1.0518707 WITH CITIBANK N.A.	-4,940,000.000	2 May 22				0.00	-5,196,241.26	-5,269,745.36	-73,504.10
FX DEAL TRANSACTED ON 07 DEC 2022 USD / EUR EX.RATE 1.05011 WITH CITIBANK N.A.	-56,090.020	7 Dec 22				0.00	-58,900.69	-59,149.74	-249.05
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9186441 WITH CITIBANK N.A.	460,000.000	7 Mar 22				0.00	500,737.97	506,069.03	5,331.06
FX DEAL TRANSACTED ON 09 MAR 2022 USD / EUR EX.RATE 1.1071918 WITH CITIBANK N.A.	-28,295.960	9 Mar 22				0.00	-31,329.05	-31,254.31	74.74

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 AUG 2022 USD / EUR EX.RATE 1.03309 WITH CITIBANK N.A.	-373,761.680	11 Aug 22				0.00	-386,129.45	-382,900.17	3,229.28
FX DEAL TRANSACTED ON 13 JUN 2022 EUR / USD EX.RATE 0.9577646 WITH CITIBANK N.A.	42,166.620	13 Jun 22				0.00	44,026.08	43,948.16	-77.92
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.9436455 WITH CITIBANK N.A.	3,009,602.130	16 Dec 22				0.00	3,189,335.57	3,205,075.86	15,740.29
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.0667742 WITH CITIBANK N.A.	-3,009,602.130	16 Dec 22				0.00	-3,210,565.90	-3,230,993.35	-20,427.45
FX DEAL TRANSACTED ON 17 FEB 2022 EUR / USD EX.RATE 0.8802042 WITH CITIBANK N.A.	54,938.430	17 Feb 22				0.00	62,415.55	62,456.76	41.21
FX DEAL TRANSACTED ON 17 MAY 2022 EUR / USD EX.RATE 0.9490728 WITH CITIBANK N.A.	1,327.460	17 May 22				0.00	1,398.69	1,395.49	-3.20
FX DEAL TRANSACTED ON 18 AUG 2022 EUR / USD EX.RATE 0.9887774 WITH CITIBANK N.A.	25,414.910	18 Aug 22				0.00	25,703.37	25,520.38	-182.99
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9057315 WITH CITIBANK N.A.	3,578,647.130	18 Mar 22				0.00	3,951,112.72	3,937,048.90	-14,063.82
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.1081455 WITH CITIBANK N.A.	-3,578,647.130	18 Mar 22				0.00	-3,965,661.71	-3,762,768.82	202,892.89
FX DEAL TRANSACTED ON 19 DEC 2022 EUR / USD EX.RATE 0.9345318 WITH CITIBANK N.A.	426,201.000	19 Dec 22				0.00	456,058.30	457,553.04	1,494.74
FX DEAL TRANSACTED ON 19 MAY 2022 EUR / USD EX.RATE 0.9446439 WITH CITIBANK N.A.	52,968.010	19 May 22				0.00	56,071.94	55,923.63	-148.31
FX DEAL TRANSACTED ON 19 SEP 2022 EUR / USD EX.RATE 1.0009622 WITH CITIBANK N.A.	462,965.000	19 Sep 22				0.00	462,519.95	445,418.67	-17,101.28
FX DEAL TRANSACTED ON 20 DEC 2022 USD / EUR EX.RATE 1.06218 WITH CITIBANK N.A.	-77,945.380	20 Dec 22				0.00	-82,792.02	-82,735.13	56.89
FX DEAL TRANSACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0114701 WITH CITIBANK N.A.	3,009,602.130	21 Sep 22				0.00	2,975,473.24	2,895,538.47	-79,934.77
FX DEAL TRANSACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.995166 WITH CITIBANK N.A.	-3,009,602.130	21 Sep 22				0.00	-2,995,053.71	-3,205,075.86	-210,022.15

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIBANK N.A.</i>									
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9486766 WITH CITIBANK N.A.	3,941,966.130	24 Jun 22				0.00	4,155,226.50	4,144,780.61	-10,445.89
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.0608335 WITH CITIBANK N.A.	-3,941,966.130	24 Jun 22				0.00	-4,181,769.73	-3,792,565.96	389,203.77
FX DEAL TRANSACTED ON 27 MAY 2022 USD / EUR EX.RATE 1.0717493 WITH CITIBANK N.A.	-363,319.000	27 May 22				0.00	-389,386.88	-382,011.79	7,375.09
FX DEAL TRANSACTED ON 28 JUN 2022 USD / EUR EX.RATE 1.0525 WITH CITIBANK N.A.	-91,298.060	28 Jun 22				0.00	-96,091.21	-95,666.68	424.53
FX DEAL TRANSACTED ON 28 SEP 2022 USD / EUR EX.RATE 0.9695 WITH CITIBANK N.A.	-476,735.550	28 Sep 22				0.00	-462,195.12	-465,603.80	-3,408.68
FX DEAL TRANSACTED ON 29 AUG 2022 EUR / USD EX.RATE 0.9980925 WITH CITIBANK N.A.	469,399.000	29 Aug 22				0.00	470,296.07	451,608.82	-18,687.25
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 07 JUL 2022 HUF / USD EX.RATE 403.8712 WITH CITIBANK N.A.	21,751,000.000	7 Jul 22				0.00	53,856.28	54,856.21	999.93
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 FEB 2022 JPY / USD EX.RATE 114.367 WITH CITIBANK N.A.	14,508,540.000	2 Feb 22				0.00	126,859.50	126,276.51	-582.99
FX DEAL TRANSACTED ON 04 FEB 2022 JPY / USD EX.RATE 115.226 WITH CITIBANK N.A.	7,253,646.000	4 Feb 22				0.00	62,951.47	63,045.03	93.56
FX DEAL TRANSACTED ON 05 OCT 2022 USD / JPY EX.RATE 0.0069777 WITH CITIBANK N.A.	-63,057,559.000	5 Oct 22				0.00	-439,997.77	-472,872.58	-32,874.81
FX DEAL TRANSACTED ON 08 JUL 2022 USD / JPY EX.RATE 0.0073321 WITH CITIBANK N.A.	-1,047,630.000	8 Jul 22				0.00	-7,681.30	-7,622.18	59.12
FX DEAL TRANSACTED ON 11 FEB 2022 USD / JPY EX.RATE 0.0086319 WITH CITIBANK N.A.	-53,602,645.000	11 Feb 22				0.00	-462,691.55	-442,850.67	19,840.88
FX DEAL TRANSACTED ON 13 APR 2022 USD / JPY EX.RATE 0.0079493 WITH CITIBANK N.A.	-9,142,425.000	13 Apr 22				0.00	-72,675.44	-72,613.68	61.76

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 DEC 2022 USD / JPY EX.RATE 0.0074114 WITH CITIBANK N.A.	-8,691,215.000	13 Dec 22				0.00	-64,414.20	-64,455.76	-41.56
FX DEAL TRANSACTED ON 13 MAY 2022 USD / JPY EX.RATE 0.0077412 WITH CITIBANK N.A.	-8,527,704.000	13 May 22				0.00	-66,014.63	-66,072.94	-58.31
FX DEAL TRANSACTED ON 16 DEC 2022 JPY / USD EX.RATE 136.674 WITH CITIBANK N.A.	399,501,239.000	16 Dec 22				0.00	2,923,022.95	2,995,884.81	72,861.86
FX DEAL TRANSACTED ON 16 DEC 2022 USD / JPY EX.RATE 0.0074072 WITH CITIBANK N.A.	-399,501,239.000	16 Dec 22				0.00	-2,959,205.31	-3,063,323.88	-104,118.57
FX DEAL TRANSACTED ON 18 MAR 2022 JPY / USD EX.RATE 119.215 WITH CITIBANK N.A.	384,833,169.000	18 Mar 22				0.00	3,228,059.97	3,179,388.38	-48,671.59
FX DEAL TRANSACTED ON 18 MAR 2022 USD / JPY EX.RATE 0.0084076 WITH CITIBANK N.A.	-384,833,169.000	18 Mar 22				0.00	-3,235,541.76	-2,824,152.71	411,389.05
FX DEAL TRANSACTED ON 19 APR 2022 USD / JPY EX.RATE 0.0077731 WITH CITIBANK N.A.	-8,881,344.000	19 Apr 22				0.00	-69,035.47	-69,551.23	-515.76
FX DEAL TRANSACTED ON 21 SEP 2022 JPY / USD EX.RATE 144.124 WITH CITIBANK N.A.	336,443,680.000	21 Sep 22				0.00	2,334,404.26	2,324,549.56	-9,854.70
FX DEAL TRANSACTED ON 21 SEP 2022 USD / JPY EX.RATE 0.0070068 WITH CITIBANK N.A.	-336,443,680.000	21 Sep 22				0.00	-2,357,385.35	-2,523,012.22	-165,626.87
FX DEAL TRANSACTED ON 22 AUG 2022 JPY / USD EX.RATE 137.108 WITH CITIBANK N.A.	20,793,007.000	22 Aug 22				0.00	151,654.22	152,609.23	955.01
FX DEAL TRANSACTED ON 23 AUG 2022 JPY / USD EX.RATE 137.607 WITH CITIBANK N.A.	7,453,582.000	23 Aug 22				0.00	54,165.72	54,499.19	333.47
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 134.3638 WITH CITIBANK N.A.	48,389,489.000	24 Jun 22				0.00	360,137.84	334,331.63	-25,806.21
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 135.195 WITH CITIBANK N.A.	384,833,169.000	24 Jun 22				0.00	2,846,504.45	2,824,152.71	-22,351.74
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0073967 WITH CITIBANK N.A.	-48,389,489.000	24 Jun 22				0.00	-357,923.66	-355,113.12	2,810.54
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0074425 WITH CITIBANK N.A.	-384,833,169.000	24 Jun 22				0.00	-2,864,113.47	-2,658,881.19	205,232.28

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 JAN 2022 JPY / USD EX.RATE 115.30606 WITH CITIBANK N.A.	317,134,383.000	27 Jan 22				0.00	2,750,370.47	2,620,079.17	-130,291.30
FX DEAL TRANSACTED ON 29 JUN 2022 JPY / USD EX.RATE 136.92 WITH CITIBANK N.A.	9,004,799.000	29 Jun 22				0.00	65,766.86	66,282.43	515.57
FX DEAL TRANSACTED ON 29 SEP 2022 USD / JPY EX.RATE 0.0069266 WITH CITIBANK N.A.	-14,594,362.000	29 Sep 22				0.00	-101,089.99	-100,828.09	261.90
Mexican peso - MXN									
FX DEAL TRANSACTED ON 01 MAR 2022 MXN / USD EX.RATE 20.4967076 WITH CITIBANK	488,000.000	1 Mar 22				0.00	23,808.70	23,785.15	-23.55
FX DEAL TRANSACTED ON 01 MAR 2022 USD / MXN EX.RATE 0.0478624 WITH CITIBANK N.A.	-488,000.000	1 Mar 22				0.00	-23,356.87	-23,666.34	-309.47
FX DEAL TRANSACTED ON 07 SEP 2022 MXN / USD EX.RATE 20.387992 WITH CITIBANK N.A.	17,105,427.410	7 Sep 22				0.00	838,995.20	869,443.30	30,448.10
FX DEAL TRANSACTED ON 07 SEP 2022 USD / MXN EX.RATE 0.0498448 WITH CITIBANK N.A.	-17,105,427.410	7 Sep 22				0.00	-852,616.20	-855,046.92	-2,430.72
FX DEAL TRANSACTED ON 08 MAR 2022 USD / MXN EX.RATE 0.0466766 WITH CITIBANK N.A.	-10,585,169.920	8 Mar 22				0.00	-494,080.00	-504,873.12	-10,793.12
FX DEAL TRANSACTED ON 10 MAR 2022 MXN / USD EX.RATE 20.987622 WITH CITIBANK N.A.	11,589,000.000	10 Mar 22				0.00	552,182.62	554,816.16	2,633.54
FX DEAL TRANSACTED ON 10 MAR 2022 USD / MXN EX.RATE 0.0468664 WITH CITIBANK N.A.	-11,589,000.000	10 Mar 22				0.00	-543,134.63	-562,027.16	-18,892.53
FX DEAL TRANSACTED ON 16 MAR 2022 MXN / USD EX.RATE 20.76 WITH CITIBANK N.A.	23,276,000.000	16 Mar 22				0.00	1,121,194.61	1,132,211.31	11,016.70
FX DEAL TRANSACTED ON 16 MAR 2022 USD / MXN EX.RATE 0.0473875 WITH CITIBANK N.A.	-23,276,000.000	16 Mar 22				0.00	-1,102,992.05	-1,128,806.98	-25,814.93
FX DEAL TRANSACTED ON 29 DEC 2022 MXN / USD EX.RATE 19.618247 WITH CITIBANK N.A.	5,500,000.000	29 Dec 22				0.00	280,351.25	278,260.53	-2,090.72
FX DEAL TRANSACTED ON 29 DEC 2022 USD / MXN EX.RATE 0.0517286 WITH CITIBANK N.A.	-5,500,000.000	29 Dec 22				0.00	-284,507.41	-284,664.36	-156.95

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIBANK N.A.</i>									
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 15 MAR 2022 ILS / USD EX.RATE 3.280198 WITH CITIBANK N.A.	152,000.000	15 Mar 22				0.00	46,338.67	43,754.86	-2,583.81
FX DEAL TRANSACTED ON 15 MAR 2022 USD / ILS EX.RATE 0.3039676 WITH CITIBANK N.A.	-152,000.000	15 Mar 22				0.00	-46,203.08	-46,343.58	-140.50
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 DEC 2022 NOK / USD EX.RATE 9.802376 WITH CITIBANK N.A.	1,030,000.000	1 Dec 22				0.00	105,076.57	105,652.40	575.83
FX DEAL TRANSACTED ON 01 DEC 2022 USD / NOK EX.RATE 0.1023029 WITH CITIBANK N.A.	-1,030,000.000	1 Dec 22				0.00	-105,371.97	-104,755.17	616.80
FX DEAL TRANSACTED ON 25 MAR 2022 NOK / USD EX.RATE 8.621518 WITH CITIBANK N.A.	16,820,581.620	25 Mar 22				0.00	1,951,000.00	1,734,661.78	-216,338.22
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 01 AUG 2022 PEN / USD EX.RATE 3.8846 WITH CITIBANK N.A.	907,422.660	1 Aug 22				0.00	233,594.88	231,169.87	-2,425.01
FX DEAL TRANSACTED ON 01 SEP 2022 PEN / USD EX.RATE 3.8765 WITH CITIBANK N.A.	720,779.200	1 Sep 22				0.00	185,935.56	181,209.57	-4,725.99
FX DEAL TRANSACTED ON 01 SEP 2022 USD / PEN EX.RATE 0.2583979 WITH CITIBANK N.A.	-720,779.200	1 Sep 22				0.00	-186,247.86	-186,931.34	-683.48
FX DEAL TRANSACTED ON 03 FEB 2022 PEN / USD EX.RATE 3.8615 WITH CITIBANK N.A.	350,042.440	3 Feb 22				0.00	90,649.34	90,391.85	-257.49
FX DEAL TRANSACTED ON 03 MAY 2022 PEN / USD EX.RATE 3.8195 WITH CITIBANK N.A.	429,120.120	3 May 22				0.00	112,349.82	112,730.55	380.73
FX DEAL TRANSACTED ON 04 AUG 2022 USD / PEN EX.RATE 0.2572877 WITH CITIBANK N.A.	-907,422.660	4 Aug 22				0.00	-233,468.66	-233,078.87	389.79

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 FEB 2022 PEN / USD EX.RATE 3.8783 WITH CITIBANK N.A.	1,111,369.600	4 Feb 22				0.00	286,561.02	294,168.77	7,607.75
FX DEAL TRANSACTED ON 04 FEB 2022 USD / PEN EX.RATE 0.2519019 WITH CITIBANK N.A.	-1,111,369.600	4 Feb 22				0.00	-279,956.07	-281,616.06	-1,659.99
FX DEAL TRANSACTED ON 07 JUL 2022 PEN / USD EX.RATE 3.9007 WITH CITIBANK N.A.	429,120.120	7 Jul 22				0.00	110,011.05	110,012.47	1.42
FX DEAL TRANSACTED ON 07 JUL 2022 USD / PEN EX.RATE 0.2570166 WITH CITIBANK N.A.	-429,120.120	7 Jul 22				0.00	-110,290.97	-108,547.32	1,743.65
FX DEAL TRANSACTED ON 11 JUL 2022 PEN / USD EX.RATE 3.9441 WITH CITIBANK N.A.	291,659.080	11 Jul 22				0.00	73,948.20	74,771.92	823.72
FX DEAL TRANSACTED ON 11 JUL 2022 USD / PEN EX.RATE 0.2538522 WITH CITIBANK N.A.	-291,659.080	11 Jul 22				0.00	-74,038.30	-74,406.62	-368.32
FX DEAL TRANSACTED ON 12 APR 2022 USD / PEN EX.RATE 0.2702411 WITH CITIBANK N.A.	-2,020,773.680	12 Apr 22				0.00	-546,096.01	-541,269.00	4,827.01
FX DEAL TRANSACTED ON 12 JUL 2022 PEN / USD EX.RATE 3.9904 WITH CITIBANK N.A.	907,422.660	12 Jul 22				0.00	227,401.43	233,078.87	5,677.44
FX DEAL TRANSACTED ON 12 JUL 2022 USD / PEN EX.RATE 0.2507585 WITH CITIBANK N.A.	-907,422.660	12 Jul 22				0.00	-227,543.99	-231,169.87	-3,625.88
FX DEAL TRANSACTED ON 12 OCT 2022 PEN / USD EX.RATE 3.9844 WITH CITIBANK N.A.	144,838.240	12 Oct 22				0.00	36,351.33	36,282.58	-68.75
FX DEAL TRANSACTED ON 13 APR 2022 PEN / USD EX.RATE 3.7766 WITH CITIBANK N.A.	429,120.120	13 Apr 22				0.00	113,626.04	108,547.32	-5,078.72
FX DEAL TRANSACTED ON 13 APR 2022 USD / PEN EX.RATE 0.2666382 WITH CITIBANK N.A.	-429,120.120	13 Apr 22				0.00	-114,419.82	-112,730.55	1,689.27
FX DEAL TRANSACTED ON 13 DEC 2022 USD / PEN EX.RATE 0.2611853 WITH CITIBANK N.A.	-720,779.200	13 Dec 22				0.00	-188,256.90	-187,947.64	309.26
FX DEAL TRANSACTED ON 14 SEP 2022 PEN / USD EX.RATE 3.8591 WITH CITIBANK N.A.	720,779.200	14 Sep 22				0.00	186,773.91	186,931.34	157.43
FX DEAL TRANSACTED ON 16 AUG 2022 USD / PEN EX.RATE 0.2587724 WITH CITIBANK N.A.	-720,779.200	16 Aug 22				0.00	-186,517.75	-187,444.21	-926.46

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 MAR 2022 PEN / USD EX.RATE 3.7328 WITH CITIBANK N.A.	2,020,773.680	16 Mar 22				0.00	541,356.00	541,269.00	-87.00
FX DEAL TRANSACTED ON 16 SEP 2022 PEN / USD EX.RATE 3.9086 WITH CITIBANK N.A.	720,779.200	16 Sep 22				0.00	184,408.54	187,947.64	3,539.10
FX DEAL TRANSACTED ON 16 SEP 2022 USD / PEN EX.RATE 0.257732 WITH CITIBANK N.A.	-720,779.200	16 Sep 22				0.00	-185,767.84	-181,209.57	4,558.27
FX DEAL TRANSACTED ON 18 OCT 2022 PEN / USD EX.RATE 3.9863 WITH CITIBANK N.A.	1,111,369.600	18 Oct 22				0.00	278,797.28	281,616.06	2,818.78
FX DEAL TRANSACTED ON 18 OCT 2022 USD / PEN EX.RATE 0.2489916 WITH CITIBANK N.A.	-1,111,369.600	18 Oct 22				0.00	-276,721.68	-290,713.50	-13,991.82
FX DEAL TRANSACTED ON 20 JUL 2022 PEN / USD EX.RATE 3.9013 WITH CITIBANK N.A.	720,779.200	20 Jul 22				0.00	184,753.59	187,444.21	2,690.62
FX DEAL TRANSACTED ON 20 JUL 2022 USD / PEN EX.RATE 0.2566867 WITH CITIBANK N.A.	-720,779.200	20 Jul 22				0.00	-185,014.43	-184,784.38	230.05
FX DEAL TRANSACTED ON 20 MAY 2022 PEN / USD EX.RATE 3.7385 WITH CITIBANK N.A.	291,659.080	20 May 22				0.00	78,015.00	77,881.67	-133.33
FX DEAL TRANSACTED ON 22 JUN 2022 USD / PEN EX.RATE 0.2679816 WITH CITIBANK N.A.	-291,659.080	22 Jun 22				0.00	-78,159.26	-77,881.67	277.59
FX DEAL TRANSACTED ON 25 JUL 2022 PEN / USD EX.RATE 3.9143 WITH CITIBANK N.A.	291,659.080	25 Jul 22				0.00	74,511.17	74,406.62	-104.55
FX DEAL TRANSACTED ON 26 JUL 2022 PEN / USD EX.RATE 3.9186 WITH CITIBANK N.A.	610,022.540	26 Jul 22				0.00	155,673.59	155,024.79	-648.80
FX DEAL TRANSACTED ON 26 SEP 2022 PEN / USD EX.RATE 4.0075 WITH CITIBANK N.A.	144,838.240	26 Sep 22				0.00	36,141.79	37,690.27	1,548.48
FX DEAL TRANSACTED ON 26 SEP 2022 USD / PEN EX.RATE 0.2531646 WITH CITIBANK N.A.	-144,838.240	26 Sep 22				0.00	-36,667.91	-36,282.58	385.33
FX DEAL TRANSACTED ON 28 JAN 2022 PEN / USD EX.RATE 3.8483 WITH CITIBANK N.A.	610,022.540	28 Jan 22				0.00	158,517.41	157,526.80	-990.61
FX DEAL TRANSACTED ON 28 JAN 2022 USD / PEN EX.RATE 0.2560295 WITH CITIBANK N.A.	-610,022.540	28 Jan 22				0.00	-156,183.76	-155,024.79	1,158.97

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIBANK N.A.</i>									
Polish zloty - PLN									
FX DEAL TRANSACTED ON 16 AUG 2022 PLN / USD EX.RATE 4.630577 WITH CITIBANK N.A.	53,000.000	16 Aug 22				0.00	11,445.66	11,503.73	58.07
FX DEAL TRANSACTED ON 16 AUG 2022 USD / PLN EX.RATE 0.2137213 WITH CITIBANK N.A.	-53,000.000	16 Aug 22				0.00	-11,327.23	-10,757.16	570.07
Russian ruble - RUB									
FX DEAL TRANSACTED ON 02 FEB 2022 RUB / USD EX.RATE 78.3783 WITH CITIBANK N.A.	251,515.960	2 Feb 22				0.00	3,209.00	4,089.69	880.69
FX DEAL TRANSACTED ON 02 FEB 2022 USD / RUB EX.RATE 0.0130811 WITH CITIBANK N.A.	-245,316.180	2 Feb 22				0.00	-3,209.00	-3,212.31	-3.31
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.0084746 WITH CITIBANK N.A.	-160,480.000	3 Mar 22				0.00	-1,360.00	-2,609.43	-1,249.43
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.009009 WITH CITIBANK N.A.	-476,745.000	3 Mar 22				0.00	-4,295.00	-5,796.29	-1,501.29
FX DEAL TRANSACTED ON 11 JAN 2022 RUB / USD EX.RATE 76.6821 WITH CITIBANK N.A.	192,778.800	11 Jan 22				0.00	2,514.00	2,343.82	-170.18
FX DEAL TRANSACTED ON 11 JAN 2022 USD / RUB EX.RATE 0.013312 WITH CITIBANK N.A.	-188,851.680	11 Jan 22				0.00	-2,514.00	-2,442.23	71.77
FX DEAL TRANSACTED ON 17 FEB 2022 RUB / USD EX.RATE 76.2358 WITH CITIBANK N.A.	245,316.180	17 Feb 22				0.00	3,217.86	3,212.31	-5.55
FX DEAL TRANSACTED ON 17 MAR 2022 RUB / USD EX.RATE 104.5147 WITH CITIBANK N.A.	16,415,416.020	17 Mar 22				0.00	157,063.23	160,935.45	3,872.22
FX DEAL TRANSACTED ON 20 APR 2022 RUB / USD EX.RATE 77.887 WITH CITIBANK N.A.	283,966.200	20 Apr 22				0.00	3,645.87	3,452.48	-193.39
FX DEAL TRANSACTED ON 20 MAY 2022 USD / RUB EX.RATE 0.0172251 WITH CITIBANK N.A.	-91,035.960	20 May 22				0.00	-1,568.10	-1,480.26	87.84
FX DEAL TRANSACTED ON 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH CITIBANK N.A.	48,518,117.340	21 Jan 22				0.00	633,352.79	627,436.78	-5,916.01

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 29 SEP 2022 USD / SGD EX.RATE 0.6975009 WITH CITIBANK N.A.	-39,112.680	29 Sep 22				0.00	-27,281.13	-27,258.12	23.01
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 AUG 2022 USD / ZAR EX.RATE 0.0609425 WITH CITIBANK N.A.	-1,167,493.240	12 Aug 22				0.00	-71,150.00	-67,626.86	3,523.14
FX DEAL TRANSACTED ON 12 AUG 2022 ZAR / USD EX.RATE 16.2675 WITH CITIBANK N.A.	1,157,432.630	12 Aug 22				0.00	71,150.00	70,532.15	-617.85
FX DEAL TRANSACTED ON 21 JUL 2022 USD / ZAR EX.RATE 0.0580383 WITH CITIBANK N.A.	-1,404,331.670	21 Jul 22				0.00	-81,505.03	-82,275.02	-769.99
FX DEAL TRANSACTED ON 21 JUL 2022 ZAR / USD EX.RATE 17.5207 WITH CITIBANK N.A.	1,428,025.180	21 Jul 22				0.00	81,505.03	83,758.33	2,253.30
FX DEAL TRANSACTED ON 30 MAR 2022 USD / ZAR EX.RATE 0.068389 WITH CITIBANK N.A.	-29,533,000.000	30 Mar 22				0.00	-2,019,730.90	-1,837,057.77	182,673.13
FX DEAL TRANSACTED ON 30 MAR 2022 ZAR / USD EX.RATE 14.475469 WITH CITIBANK N.A.	29,533,000.000	30 Mar 22				0.00	2,040,210.23	2,043,452.69	3,242.46
Swedish krona - SEK									
FX DEAL TRANSACTED ON 16 DEC 2022 SEK / USD EX.RATE 10.39853 WITH CITIBANK N.A.	9,666,025.000	16 Dec 22				0.00	929,556.87	924,916.51	-4,640.36
FX DEAL TRANSACTED ON 16 DEC 2022 USD / SEK EX.RATE 0.0967199 WITH CITIBANK N.A.	-9,666,025.000	16 Dec 22				0.00	-934,897.33	-932,264.92	2,632.41
FX DEAL TRANSACTED ON 18 MAR 2022 SEK / USD EX.RATE 9.44097 WITH CITIBANK N.A.	9,666,025.000	18 Mar 22				0.00	1,023,838.12	1,022,232.39	-1,605.73
FX DEAL TRANSACTED ON 18 MAR 2022 USD / SEK EX.RATE 0.1061737 WITH CITIBANK N.A.	-9,666,025.000	18 Mar 22				0.00	-1,026,277.24	-953,990.74	72,286.50

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 SEP 2022 SEK / USD EX.RATE 11.01165 WITH CITIBANK N.A.	9,666,025.000	21 Sep 22				0.00	877,799.88	853,621.44	-24,178.44
FX DEAL TRANSACTED ON 21 SEP 2022 USD / SEK EX.RATE 0.0912304 WITH CITIBANK N.A.	-9,666,025.000	21 Sep 22				0.00	-881,835.69	-924,916.51	-43,080.82
FX DEAL TRANSACTED ON 24 JUN 2022 SEK / USD EX.RATE 10.13321 WITH CITIBANK N.A.	9,666,025.000	24 Jun 22				0.00	953,895.66	953,990.74	95.08
FX DEAL TRANSACTED ON 24 JUN 2022 USD / SEK EX.RATE 0.099053 WITH CITIBANK N.A.	-9,666,025.000	24 Jun 22				0.00	-957,448.34	-853,621.44	103,826.90
FX DEAL TRANSACTED ON 27 JAN 2022 SEK / USD EX.RATE 9.350033 WITH CITIBANK N.A.	6,532,139.000	27 Jan 22				0.00	698,622.03	690,807.65	-7,814.38
Swiss franc - CHF									
FX DEAL TRANSACTED ON 28 SEP 2022 USD / CHF EX.RATE 1.0250208 WITH CITIBANK N.A.	-31,835.550	28 Sep 22				0.00	-32,632.10	-32,452.14	179.96
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2022 EUR / USD EX.RATE 0.9770563 WITH CITIBANK N.A.	-4,938,303.060	1 Aug 22				0.00	-4,938,303.06	-4,938,303.06	0.00
FX DEAL TRANSACTED ON 01 AUG 2022 PEN / USD EX.RATE 3.8846 WITH CITIBANK N.A.	-233,594.880	1 Aug 22				0.00	-233,594.88	-233,594.88	0.00
FX DEAL TRANSACTED ON 01 AUG 2022 USD / EUR EX.RATE 1.0256473 WITH CITIBANK N.A.	4,948,748.220	1 Aug 22				0.00	4,948,748.22	4,948,748.22	0.00
FX DEAL TRANSACTED ON 01 DEC 2022 NOK / USD EX.RATE 9.802376 WITH CITIBANK N.A.	-105,076.570	1 Dec 22				0.00	-105,076.57	-105,076.57	0.00
FX DEAL TRANSACTED ON 01 DEC 2022 USD / NOK EX.RATE 0.1023029 WITH CITIBANK N.A.	105,371.970	1 Dec 22				0.00	105,371.97	105,371.97	0.00
FX DEAL TRANSACTED ON 01 FEB 2022 EUR / USD EX.RATE 0.8871875 WITH CITIBANK N.A.	-1,492,356.400	1 Feb 22				0.00	-1,492,356.40	-1,492,356.40	0.00
FX DEAL TRANSACTED ON 01 FEB 2022 USD / EUR EX.RATE 1.1277785 WITH CITIBANK N.A.	1,493,178.730	1 Feb 22				0.00	1,493,178.73	1,493,178.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 JUN 2022 EUR / USD EX.RATE 0.9329168 WITH CITIBANK N.A.	-5,110,852.100	1 Jun 22				0.00	-5,110,852.10	-5,110,852.10	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 EUR / USD EX.RATE 0.9382535 WITH CITIBANK N.A.	-14,174.600	1 Jun 22				0.00	-14,174.60	-14,174.60	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 USD / EUR EX.RATE 1.0736822 WITH CITIBANK N.A.	5,119,316.730	1 Jun 22				0.00	5,119,316.73	5,119,316.73	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 MXN / USD EX.RATE 20.4967076 WITH CITIBANK	-23,808.700	1 Mar 22				0.00	-23,808.70	-23,808.70	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / MXN EX.RATE 0.0478624 WITH CITIBANK N.A.	23,356.870	1 Mar 22				0.00	23,356.87	23,356.87	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.006048 WITH CITIBANK N.A.	-2,710,606.370	1 Nov 22				0.00	-2,710,606.37	-2,710,606.37	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 USD / EUR EX.RATE 0.9960802 WITH CITIBANK N.A.	2,716,310.710	1 Nov 22				0.00	2,716,310.71	2,716,310.71	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 PEN / USD EX.RATE 3.8765 WITH CITIBANK N.A.	-185,935.560	1 Sep 22				0.00	-185,935.56	-185,935.56	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 USD / PEN EX.RATE 0.2583979 WITH CITIBANK N.A.	186,247.860	1 Sep 22				0.00	186,247.86	186,247.86	0.00
FX DEAL TRANSACTED ON 02 FEB 2022 JPY / USD EX.RATE 114.367 WITH CITIBANK N.A.	-126,859.500	2 Feb 22				0.00	-126,859.50	-126,859.50	0.00
FX DEAL TRANSACTED ON 02 FEB 2022 RUB / USD EX.RATE 78.3783 WITH CITIBANK N.A.	-3,209.000	2 Feb 22				0.00	-3,209.00	-3,209.00	0.00
FX DEAL TRANSACTED ON 02 FEB 2022 USD / RUB EX.RATE 0.0130811 WITH CITIBANK N.A.	3,209.000	2 Feb 22				0.00	3,209.00	3,209.00	0.00
FX DEAL TRANSACTED ON 02 MAY 2022 EUR / USD EX.RATE 0.9518716 WITH CITIBANK N.A.	-5,189,775.790	2 May 22				0.00	-5,189,775.79	-5,189,775.79	0.00
FX DEAL TRANSACTED ON 02 MAY 2022 USD / EUR EX.RATE 1.0518707 WITH CITIBANK N.A.	5,196,241.260	2 May 22				0.00	5,196,241.26	5,196,241.26	0.00
FX DEAL TRANSACTED ON 03 AUG 2022 USD / GBP EX.RATE 1.21501 WITH CITIBANK N.A.	716.760	3 Aug 22				0.00	716.76	716.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 03 FEB 2022 PEN / USD EX.RATE 3.8615 WITH CITIBANK N.A.	-90,649.340	3 Feb 22				0.00	-90,649.34	-90,649.34	0.00
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.0084746 WITH CITIBANK N.A.	1,360.000	3 Mar 22				0.00	1,360.00	1,360.00	0.00
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.009009 WITH CITIBANK N.A.	4,295.000	3 Mar 22				0.00	4,295.00	4,295.00	0.00
FX DEAL TRANSACTED ON 03 MAY 2022 PEN / USD EX.RATE 3.8195 WITH CITIBANK N.A.	-112,349.820	3 May 22				0.00	-112,349.82	-112,349.82	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 AUD / USD EX.RATE 1.5454971 WITH CITIBANK N.A.	-578,454.650	3 Oct 22				0.00	-578,454.65	-578,454.65	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 USD / AUD EX.RATE 0.6468574 WITH CITIBANK N.A.	578,290.520	3 Oct 22				0.00	578,290.52	578,290.52	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 USD / PEN EX.RATE 0.2572877 WITH CITIBANK N.A.	233,468.660	4 Aug 22				0.00	233,468.66	233,468.66	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 JPY / USD EX.RATE 115.226 WITH CITIBANK N.A.	-62,951.470	4 Feb 22				0.00	-62,951.47	-62,951.47	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 PEN / USD EX.RATE 3.8783 WITH CITIBANK N.A.	-286,561.020	4 Feb 22				0.00	-286,561.02	-286,561.02	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 USD / PEN EX.RATE 0.2519019 WITH CITIBANK N.A.	279,956.070	4 Feb 22				0.00	279,956.07	279,956.07	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 CLP / USD EX.RATE 952.85 WITH CITIBANK N.A.	-869,444.300	4 Oct 22				0.00	-869,444.30	-869,444.30	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 USD / CLP EX.RATE 0.0010672 WITH CITIBANK N.A.	884,151.550	4 Oct 22				0.00	884,151.55	884,151.55	0.00
FX DEAL TRANSACTED ON 05 OCT 2022 USD / JPY EX.RATE 0.0069777 WITH CITIBANK N.A.	439,997.770	5 Oct 22				0.00	439,997.77	439,997.77	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 USD / GBP EX.RATE 1.21952 WITH CITIBANK N.A.	61.440	6 Dec 22				0.00	61.44	61.44	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 USD / EUR EX.RATE 1.05011 WITH CITIBANK N.A.	58,900.690	7 Dec 22				0.00	58,900.69	58,900.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 JUL 2022 HUF / USD EX.RATE 403.8712 WITH CITIBANK N.A.	-53,856.280	7 Jul 22				0.00	-53,856.28	-53,856.28	0.00
FX DEAL TRANSACTED ON 07 JUL 2022 PEN / USD EX.RATE 3.9007 WITH CITIBANK N.A.	-110,011.050	7 Jul 22				0.00	-110,011.05	-110,011.05	0.00
FX DEAL TRANSACTED ON 07 JUL 2022 USD / PEN EX.RATE 0.2570166 WITH CITIBANK N.A.	110,290.970	7 Jul 22				0.00	110,290.97	110,290.97	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9186441 WITH CITIBANK N.A.	-500,737.970	7 Mar 22				0.00	-500,737.97	-500,737.97	0.00
FX DEAL TRANSACTED ON 07 SEP 2022 MXN / USD EX.RATE 20.387992 WITH CITIBANK N.A.	-838,995.200	7 Sep 22				0.00	-838,995.20	-838,995.20	0.00
FX DEAL TRANSACTED ON 07 SEP 2022 USD / MXN EX.RATE 0.0498448 WITH CITIBANK N.A.	852,616.200	7 Sep 22				0.00	852,616.20	852,616.20	0.00
FX DEAL TRANSACTED ON 08 JUL 2022 USD / JPY EX.RATE 0.0073321 WITH CITIBANK N.A.	7,681.300	8 Jul 22				0.00	7,681.30	7,681.30	0.00
FX DEAL TRANSACTED ON 08 MAR 2022 USD / MXN EX.RATE 0.0466766 WITH CITIBANK N.A.	494,080.000	8 Mar 22				0.00	494,080.00	494,080.00	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 USD / GBP EX.RATE 1.35323 WITH CITIBANK N.A.	40,668.660	9 Feb 22				0.00	40,668.66	40,668.66	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 USD / EUR EX.RATE 1.1071918 WITH CITIBANK N.A.	31,329.050	9 Mar 22				0.00	31,329.05	31,329.05	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 MXN / USD EX.RATE 20.987622 WITH CITIBANK N.A.	-552,182.620	10 Mar 22				0.00	-552,182.62	-552,182.62	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 USD / MXN EX.RATE 0.0468664 WITH CITIBANK N.A.	543,134.630	10 Mar 22				0.00	543,134.63	543,134.63	0.00
FX DEAL TRANSACTED ON 11 AUG 2022 USD / EUR EX.RATE 1.03309 WITH CITIBANK N.A.	386,129.450	11 Aug 22				0.00	386,129.45	386,129.45	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / JPY EX.RATE 0.0086319 WITH CITIBANK N.A.	462,691.550	11 Feb 22				0.00	462,691.55	462,691.55	0.00
FX DEAL TRANSACTED ON 11 JAN 2022 RUB / USD EX.RATE 76.6821 WITH CITIBANK N.A.	-2,514.000	11 Jan 22				0.00	-2,514.00	-2,514.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 JAN 2022 USD / RUB EX.RATE 0.013312 WITH CITIBANK N.A.	2,514.000	11 Jan 22				0.00	2,514.00	2,514.00	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 PEN / USD EX.RATE 3.9441 WITH CITIBANK N.A.	-73,948.200	11 Jul 22				0.00	-73,948.20	-73,948.20	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 USD / PEN EX.RATE 0.2538522 WITH CITIBANK N.A.	74,038.300	11 Jul 22				0.00	74,038.30	74,038.30	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1977653 WITH CITIBANK N.A.	464,465.000	11 Mar 22				0.00	464,465.00	464,465.00	0.00
FX DEAL TRANSACTED ON 12 APR 2022 USD / PEN EX.RATE 0.2702411 WITH CITIBANK N.A.	546,096.010	12 Apr 22				0.00	546,096.01	546,096.01	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / CAD EX.RATE 0.7823869 WITH CITIBANK N.A.	41,714.540	12 Aug 22				0.00	41,714.54	41,714.54	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / ZAR EX.RATE 0.0609425 WITH CITIBANK N.A.	71,150.000	12 Aug 22				0.00	71,150.00	71,150.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 ZAR / USD EX.RATE 16.2675 WITH CITIBANK N.A.	-71,150.000	12 Aug 22				0.00	-71,150.00	-71,150.00	0.00
FX DEAL TRANSACTED ON 12 JUL 2022 PEN / USD EX.RATE 3.9904 WITH CITIBANK N.A.	-227,401.430	12 Jul 22				0.00	-227,401.43	-227,401.43	0.00
FX DEAL TRANSACTED ON 12 JUL 2022 USD / PEN EX.RATE 0.2507585 WITH CITIBANK N.A.	227,543.990	12 Jul 22				0.00	227,543.99	227,543.99	0.00
FX DEAL TRANSACTED ON 12 OCT 2022 PEN / USD EX.RATE 3.9844 WITH CITIBANK N.A.	-36,351.330	12 Oct 22				0.00	-36,351.33	-36,351.33	0.00
FX DEAL TRANSACTED ON 13 APR 2022 PEN / USD EX.RATE 3.7766 WITH CITIBANK N.A.	-113,626.040	13 Apr 22				0.00	-113,626.04	-113,626.04	0.00
FX DEAL TRANSACTED ON 13 APR 2022 USD / JPY EX.RATE 0.0079493 WITH CITIBANK N.A.	72,675.440	13 Apr 22				0.00	72,675.44	72,675.44	0.00
FX DEAL TRANSACTED ON 13 APR 2022 USD / PEN EX.RATE 0.2666382 WITH CITIBANK N.A.	114,419.820	13 Apr 22				0.00	114,419.82	114,419.82	0.00
FX DEAL TRANSACTED ON 13 DEC 2022 USD / JPY EX.RATE 0.0074114 WITH CITIBANK N.A.	64,414.200	13 Dec 22				0.00	64,414.20	64,414.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 DEC 2022 USD / PEN EX.RATE 0.2611853 WITH CITIBANK N.A.	188,256.900	13 Dec 22				0.00	188,256.90	188,256.90	0.00
FX DEAL TRANSACTED ON 13 JUN 2022 EUR / USD EX.RATE 0.9577646 WITH CITIBANK N.A.	-44,026.080	13 Jun 22				0.00	-44,026.08	-44,026.08	0.00
FX DEAL TRANSACTED ON 13 MAY 2022 USD / JPY EX.RATE 0.0077412 WITH CITIBANK N.A.	66,014.630	13 May 22				0.00	66,014.63	66,014.63	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / COP EX.RATE 0.0002631 WITH CITIBANK N.A.	1,100,001.710	14 Mar 22				0.00	1,100,001.71	1,100,001.71	0.00
FX DEAL TRANSACTED ON 14 SEP 2022 PEN / USD EX.RATE 3.8591 WITH CITIBANK N.A.	-186,773.910	14 Sep 22				0.00	-186,773.91	-186,773.91	0.00
FX DEAL TRANSACTED ON 15 MAR 2022 ILS / USD EX.RATE 3.280198 WITH CITIBANK N.A.	-46,338.670	15 Mar 22				0.00	-46,338.67	-46,338.67	0.00
FX DEAL TRANSACTED ON 15 MAR 2022 USD / ILS EX.RATE 0.3039676 WITH CITIBANK N.A.	46,203.080	15 Mar 22				0.00	46,203.08	46,203.08	0.00
FX DEAL TRANSACTED ON 16 AUG 2022 PLN / USD EX.RATE 4.630577 WITH CITIBANK N.A.	-11,445.660	16 Aug 22				0.00	-11,445.66	-11,445.66	0.00
FX DEAL TRANSACTED ON 16 AUG 2022 USD / GBP EX.RATE 1.2058181 WITH CITIBANK N.A.	26,857.950	16 Aug 22				0.00	26,857.95	26,857.95	0.00
FX DEAL TRANSACTED ON 16 AUG 2022 USD / PEN EX.RATE 0.2587724 WITH CITIBANK N.A.	186,517.750	16 Aug 22				0.00	186,517.75	186,517.75	0.00
FX DEAL TRANSACTED ON 16 AUG 2022 USD / PLN EX.RATE 0.2137213 WITH CITIBANK N.A.	11,327.230	16 Aug 22				0.00	11,327.23	11,327.23	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.9436455 WITH CITIBANK N.A.	-3,189,335.570	16 Dec 22				0.00	-3,189,335.57	-3,189,335.57	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 JPY / USD EX.RATE 136.674 WITH CITIBANK N.A.	-2,923,022.950	16 Dec 22				0.00	-2,923,022.95	-2,923,022.95	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 SEK / USD EX.RATE 10.39853 WITH CITIBANK N.A.	-929,556.870	16 Dec 22				0.00	-929,556.87	-929,556.87	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.0667742 WITH CITIBANK N.A.	3,210,565.900	16 Dec 22				0.00	3,210,565.90	3,210,565.90	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 DEC 2022 USD / JPY EX.RATE 0.0074072 WITH CITIBANK N.A.	2,959,205.310	16 Dec 22				0.00	2,959,205.31	2,959,205.31	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / SEK EX.RATE 0.0967199 WITH CITIBANK N.A.	934,897.330	16 Dec 22				0.00	934,897.33	934,897.33	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 MXN / USD EX.RATE 20.76 WITH CITIBANK N.A.	-1,121,194.610	16 Mar 22				0.00	-1,121,194.61	-1,121,194.61	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 PEN / USD EX.RATE 3.7328 WITH CITIBANK N.A.	-541,356.000	16 Mar 22				0.00	-541,356.00	-541,356.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 USD / MXN EX.RATE 0.0473875 WITH CITIBANK N.A.	1,102,992.050	16 Mar 22				0.00	1,102,992.05	1,102,992.05	0.00
FX DEAL TRANSACTED ON 16 MAY 2022 DKK / USD EX.RATE 7.13222 WITH CITIBANK N.A.	-16,475.590	16 May 22				0.00	-16,475.59	-16,475.59	0.00
FX DEAL TRANSACTED ON 16 SEP 2022 PEN / USD EX.RATE 3.9086 WITH CITIBANK N.A.	-184,408.540	16 Sep 22				0.00	-184,408.54	-184,408.54	0.00
FX DEAL TRANSACTED ON 16 SEP 2022 USD / PEN EX.RATE 0.257732 WITH CITIBANK N.A.	185,767.840	16 Sep 22				0.00	185,767.84	185,767.84	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 EUR / USD EX.RATE 0.8802042 WITH CITIBANK N.A.	-62,415.550	17 Feb 22				0.00	-62,415.55	-62,415.55	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 RUB / USD EX.RATE 76.2358 WITH CITIBANK N.A.	-3,217.860	17 Feb 22				0.00	-3,217.86	-3,217.86	0.00
FX DEAL TRANSACTED ON 17 MAR 2022 RUB / USD EX.RATE 104.5147 WITH CITIBANK N.A.	-157,063.230	17 Mar 22				0.00	-157,063.23	-157,063.23	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 EUR / USD EX.RATE 0.9490728 WITH CITIBANK N.A.	-1,398.690	17 May 22				0.00	-1,398.69	-1,398.69	0.00
FX DEAL TRANSACTED ON 17 OCT 2022 CLP / USD EX.RATE 950.72 WITH CITIBANK N.A.	-871,392.210	17 Oct 22				0.00	-871,392.21	-871,392.21	0.00
FX DEAL TRANSACTED ON 18 AUG 2022 EUR / USD EX.RATE 0.9887774 WITH CITIBANK N.A.	-25,703.370	18 Aug 22				0.00	-25,703.37	-25,703.37	0.00
FX DEAL TRANSACTED ON 18 AUG 2022 USD / CAD EX.RATE 0.7726065 WITH CITIBANK N.A.	7,611.220	18 Aug 22				0.00	7,611.22	7,611.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 AUG 2022 USD / CAD EX.RATE 0.7751938 WITH CITIBANK N.A.	42,180.640	18 Aug 22				0.00	42,180.64	42,180.64	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9057315 WITH CITIBANK N.A.	-3,951,112.720	18 Mar 22				0.00	-3,951,112.72	-3,951,112.72	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 JPY / USD EX.RATE 119.215 WITH CITIBANK N.A.	-3,228,059.970	18 Mar 22				0.00	-3,228,059.97	-3,228,059.97	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 SEK / USD EX.RATE 9.44097 WITH CITIBANK N.A.	-1,023,838.120	18 Mar 22				0.00	-1,023,838.12	-1,023,838.12	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.1081455 WITH CITIBANK N.A.	3,965,661.710	18 Mar 22				0.00	3,965,661.71	3,965,661.71	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / JPY EX.RATE 0.0084076 WITH CITIBANK N.A.	3,235,541.760	18 Mar 22				0.00	3,235,541.76	3,235,541.76	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / SEK EX.RATE 0.1061737 WITH CITIBANK N.A.	1,026,277.240	18 Mar 22				0.00	1,026,277.24	1,026,277.24	0.00
FX DEAL TRANSACTED ON 18 MAY 2022 DKK / USD EX.RATE 7.10904 WITH CITIBANK N.A.	-16,124.600	18 May 22				0.00	-16,124.60	-16,124.60	0.00
FX DEAL TRANSACTED ON 18 OCT 2022 PEN / USD EX.RATE 3.9863 WITH CITIBANK N.A.	-278,797.280	18 Oct 22				0.00	-278,797.28	-278,797.28	0.00
FX DEAL TRANSACTED ON 18 OCT 2022 USD / PEN EX.RATE 0.2489916 WITH CITIBANK N.A.	276,721.680	18 Oct 22				0.00	276,721.68	276,721.68	0.00
FX DEAL TRANSACTED ON 19 APR 2022 USD / JPY EX.RATE 0.0077731 WITH CITIBANK N.A.	69,035.470	19 Apr 22				0.00	69,035.47	69,035.47	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 BRL / USD EX.RATE 5.26035 WITH CITIBANK N.A.	-232,165.920	19 Aug 22				0.00	-232,165.92	-232,165.92	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 USD / BRL EX.RATE 0.1916259 WITH CITIBANK N.A.	234,027.780	19 Aug 22				0.00	234,027.78	234,027.78	0.00
FX DEAL TRANSACTED ON 19 DEC 2022 EUR / USD EX.RATE 0.9345318 WITH CITIBANK N.A.	-456,058.300	19 Dec 22				0.00	-456,058.30	-456,058.30	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 COP / USD EX.RATE 4028.75 WITH CITIBANK N.A.	-1,037,776.350	19 Jan 22				0.00	-1,037,776.35	-1,037,776.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 JAN 2022 USD / COP EX.RATE 0.0002496 WITH CITIBANK N.A.	1,043,669.870	19 Jan 22				0.00	1,043,669.87	1,043,669.87	0.00
FX DEAL TRANSACTED ON 19 JUL 2022 BRL / USD EX.RATE 5.43875 WITH CITIBANK N.A.	-224,550.490	19 Jul 22				0.00	-224,550.49	-224,550.49	0.00
FX DEAL TRANSACTED ON 19 JUL 2022 USD / BRL EX.RATE 0.1855288 WITH CITIBANK N.A.	226,581.440	19 Jul 22				0.00	226,581.44	226,581.44	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 BRL / USD EX.RATE 4.97545 WITH CITIBANK N.A.	-245,460.000	19 May 22				0.00	-245,460.00	-245,460.00	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 DKK / USD EX.RATE 7.02921 WITH CITIBANK N.A.	-29,802.770	19 May 22				0.00	-29,802.77	-29,802.77	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 EUR / USD EX.RATE 0.9446439 WITH CITIBANK N.A.	-56,071.940	19 May 22				0.00	-56,071.94	-56,071.94	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 USD / BRL EX.RATE 0.2028398 WITH CITIBANK N.A.	247,722.920	19 May 22				0.00	247,722.92	247,722.92	0.00
FX DEAL TRANSACTED ON 19 SEP 2022 EUR / USD EX.RATE 1.0009622 WITH CITIBANK N.A.	-462,519.950	19 Sep 22				0.00	-462,519.95	-462,519.95	0.00
FX DEAL TRANSACTED ON 20 APR 2022 RUB / USD EX.RATE 77.887 WITH CITIBANK N.A.	-3,645.870	20 Apr 22				0.00	-3,645.87	-3,645.87	0.00
FX DEAL TRANSACTED ON 20 DEC 2022 CLP / USD EX.RATE 894.5 WITH CITIBANK N.A.	-931,575.400	20 Dec 22				0.00	-931,575.40	-931,575.40	0.00
FX DEAL TRANSACTED ON 20 DEC 2022 USD / CLP EX.RATE 0.0011241 WITH CITIBANK N.A.	931,575.400	20 Dec 22				0.00	931,575.40	931,575.40	0.00
FX DEAL TRANSACTED ON 20 DEC 2022 USD / EUR EX.RATE 1.06218 WITH CITIBANK N.A.	82,792.020	20 Dec 22				0.00	82,792.02	82,792.02	0.00
FX DEAL TRANSACTED ON 20 JUL 2022 PEN / USD EX.RATE 3.9013 WITH CITIBANK N.A.	-184,753.590	20 Jul 22				0.00	-184,753.59	-184,753.59	0.00
FX DEAL TRANSACTED ON 20 JUL 2022 USD / PEN EX.RATE 0.2566867 WITH CITIBANK N.A.	185,014.430	20 Jul 22				0.00	185,014.43	185,014.43	0.00
FX DEAL TRANSACTED ON 20 MAY 2022 PEN / USD EX.RATE 3.7385 WITH CITIBANK N.A.	-78,015.000	20 May 22				0.00	-78,015.00	-78,015.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANACTED ON 20 MAY 2022 USD / RUB EX.RATE 0.0172251 WITH CITIBANK N.A.	1,568.100	20 May 22				0.00	1,568.10	1,568.10	0.00
FX DEAL TRANACTED ON 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH CITIBANK N.A.	-633,352.790	21 Jan 22				0.00	-633,352.79	-633,352.79	0.00
FX DEAL TRANACTED ON 21 JUL 2022 USD / ZAR EX.RATE 0.0580383 WITH CITIBANK N.A.	81,505.030	21 Jul 22				0.00	81,505.03	81,505.03	0.00
FX DEAL TRANACTED ON 21 JUL 2022 ZAR / USD EX.RATE 17.5207 WITH CITIBANK N.A.	-81,505.030	21 Jul 22				0.00	-81,505.03	-81,505.03	0.00
FX DEAL TRANACTED ON 21 SEP 2022 BRL / USD EX.RATE 5.2485 WITH CITIBANK N.A.	-232,690.100	21 Sep 22				0.00	-232,690.10	-232,690.10	0.00
FX DEAL TRANACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0114701 WITH CITIBANK N.A.	-2,975,473.240	21 Sep 22				0.00	-2,975,473.24	-2,975,473.24	0.00
FX DEAL TRANACTED ON 21 SEP 2022 JPY / USD EX.RATE 144.124 WITH CITIBANK N.A.	-2,334,404.260	21 Sep 22				0.00	-2,334,404.26	-2,334,404.26	0.00
FX DEAL TRANACTED ON 21 SEP 2022 SEK / USD EX.RATE 11.01165 WITH CITIBANK N.A.	-877,799.880	21 Sep 22				0.00	-877,799.88	-877,799.88	0.00
FX DEAL TRANACTED ON 21 SEP 2022 USD / BRL EX.RATE 0.1943635 WITH CITIBANK N.A.	237,371.040	21 Sep 22				0.00	237,371.04	237,371.04	0.00
FX DEAL TRANACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.995166 WITH CITIBANK N.A.	2,995,053.710	21 Sep 22				0.00	2,995,053.71	2,995,053.71	0.00
FX DEAL TRANACTED ON 21 SEP 2022 USD / JPY EX.RATE 0.0070068 WITH CITIBANK N.A.	2,357,385.350	21 Sep 22				0.00	2,357,385.35	2,357,385.35	0.00
FX DEAL TRANACTED ON 21 SEP 2022 USD / SEK EX.RATE 0.0912304 WITH CITIBANK N.A.	881,835.690	21 Sep 22				0.00	881,835.69	881,835.69	0.00
FX DEAL TRANACTED ON 22 AUG 2022 JPY / USD EX.RATE 137.108 WITH CITIBANK N.A.	-151,654.220	22 Aug 22				0.00	-151,654.22	-151,654.22	0.00
FX DEAL TRANACTED ON 22 JUN 2022 USD / PEN EX.RATE 0.2679816 WITH CITIBANK N.A.	78,159.260	22 Jun 22				0.00	78,159.26	78,159.26	0.00
FX DEAL TRANACTED ON 23 AUG 2022 JPY / USD EX.RATE 137.607 WITH CITIBANK N.A.	-54,165.720	23 Aug 22				0.00	-54,165.72	-54,165.72	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIBANK N.A.</i>									
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9486766 WITH CITIBANK N.A.	-4,155,226.500	24 Jun 22				0.00	-4,155,226.50	-4,155,226.50	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 134.3638 WITH CITIBANK N.A.	-360,137.840	24 Jun 22				0.00	-360,137.84	-360,137.84	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 135.195 WITH CITIBANK N.A.	-2,846,504.450	24 Jun 22				0.00	-2,846,504.45	-2,846,504.45	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 SEK / USD EX.RATE 10.13321 WITH CITIBANK N.A.	-953,895.660	24 Jun 22				0.00	-953,895.66	-953,895.66	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.0608335 WITH CITIBANK N.A.	4,181,769.730	24 Jun 22				0.00	4,181,769.73	4,181,769.73	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0073967 WITH CITIBANK N.A.	357,923.660	24 Jun 22				0.00	357,923.66	357,923.66	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0074425 WITH CITIBANK N.A.	2,864,113.470	24 Jun 22				0.00	2,864,113.47	2,864,113.47	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / SEK EX.RATE 0.099053 WITH CITIBANK N.A.	957,448.340	24 Jun 22				0.00	957,448.34	957,448.34	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 PEN / USD EX.RATE 3.9143 WITH CITIBANK N.A.	-74,511.170	25 Jul 22				0.00	-74,511.17	-74,511.17	0.00
FX DEAL TRANSACTED ON 25 MAR 2022 NOK / USD EX.RATE 8.621518 WITH CITIBANK N.A.	-1,951,000.000	25 Mar 22				0.00	-1,951,000.00	-1,951,000.00	0.00
FX DEAL TRANSACTED ON 25 MAR 2022 USD / DKK EX.RATE 0.1476963 WITH CITIBANK N.A.	72,730.480	25 Mar 22				0.00	72,730.48	72,730.48	0.00
FX DEAL TRANSACTED ON 26 JUL 2022 PEN / USD EX.RATE 3.9186 WITH CITIBANK N.A.	-155,673.590	26 Jul 22				0.00	-155,673.59	-155,673.59	0.00
FX DEAL TRANSACTED ON 26 SEP 2022 PEN / USD EX.RATE 4.0075 WITH CITIBANK N.A.	-36,141.790	26 Sep 22				0.00	-36,141.79	-36,141.79	0.00
FX DEAL TRANSACTED ON 26 SEP 2022 USD / PEN EX.RATE 0.2531646 WITH CITIBANK N.A.	36,667.910	26 Sep 22				0.00	36,667.91	36,667.91	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 JPY / USD EX.RATE 115.30606 WITH CITIBANK N.A.	-2,750,370.470	27 Jan 22				0.00	-2,750,370.47	-2,750,370.47	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 JAN 2022 SEK / USD EX.RATE 9.350033 WITH CITIBANK N.A.	-698,622.030	27 Jan 22				0.00	-698,622.03	-698,622.03	0.00
FX DEAL TRANSACTED ON 27 MAY 2022 USD / EUR EX.RATE 1.0717493 WITH CITIBANK N.A.	389,386.880	27 May 22				0.00	389,386.88	389,386.88	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 PEN / USD EX.RATE 3.8483 WITH CITIBANK N.A.	-158,517.410	28 Jan 22				0.00	-158,517.41	-158,517.41	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 USD / PEN EX.RATE 0.2560295 WITH CITIBANK N.A.	156,183.760	28 Jan 22				0.00	156,183.76	156,183.76	0.00
FX DEAL TRANSACTED ON 28 JUN 2022 USD / EUR EX.RATE 1.0525 WITH CITIBANK N.A.	96,091.210	28 Jun 22				0.00	96,091.21	96,091.21	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / CHF EX.RATE 1.0250208 WITH CITIBANK N.A.	32,632.100	28 Sep 22				0.00	32,632.10	32,632.10	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / EUR EX.RATE 0.9695 WITH CITIBANK N.A.	462,195.120	28 Sep 22				0.00	462,195.12	462,195.12	0.00
FX DEAL TRANSACTED ON 29 AUG 2022 EUR / USD EX.RATE 0.9980925 WITH CITIBANK N.A.	-470,296.070	29 Aug 22				0.00	-470,296.07	-470,296.07	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 MXN / USD EX.RATE 19.618247 WITH CITIBANK N.A.	-280,351.250	29 Dec 22				0.00	-280,351.25	-280,351.25	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 USD / MXN EX.RATE 0.0517286 WITH CITIBANK N.A.	284,507.410	29 Dec 22				0.00	284,507.41	284,507.41	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 BRL / USD EX.RATE 5.1884 WITH CITIBANK N.A.	-235,385.470	29 Jul 22				0.00	-235,385.47	-235,385.47	0.00
FX DEAL TRANSACTED ON 29 JUN 2022 JPY / USD EX.RATE 136.92 WITH CITIBANK N.A.	-65,766.860	29 Jun 22				0.00	-65,766.86	-65,766.86	0.00
FX DEAL TRANSACTED ON 29 SEP 2022 USD / JPY EX.RATE 0.0069266 WITH CITIBANK N.A.	101,089.990	29 Sep 22				0.00	101,089.99	101,089.99	0.00
FX DEAL TRANSACTED ON 29 SEP 2022 USD / SGD EX.RATE 0.6975009 WITH CITIBANK N.A.	27,281.130	29 Sep 22				0.00	27,281.13	27,281.13	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 USD / BRL EX.RATE 0.1909126 WITH CITIBANK N.A.	233,156.540	30 Jun 22				0.00	233,156.54	233,156.54	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIBANK N.A.</i>									
FX DEAL TRANSACTED ON 30 MAR 2022 USD / ZAR EX.RATE 0.068389 WITH CITIBANK N.A.	2,019,730.900	30 Mar 22				0.00	2,019,730.90	2,019,730.90	0.00
FX DEAL TRANSACTED ON 30 MAR 2022 ZAR / USD EX.RATE 14.475469 WITH CITIBANK N.A.	-2,040,210.230	30 Mar 22				0.00	-2,040,210.23	-2,040,210.23	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 COP / USD EX.RATE 3942.73 WITH CITIBANK N.A.	-1,060,417.900	31 Jan 22				0.00	-1,060,417.90	-1,060,417.90	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 USD / CLP EX.RATE 0.001244 WITH CITIBANK N.A.	1,030,564.260	31 Jan 22				0.00	1,030,564.26	1,030,564.26	0.00
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH CITIBANK N.A.	-495,708.400	31 Mar 22				0.00	-495,708.40	-495,708.40	0.00
FX DEAL TRANSACTED ON 31 MAY 2022 BRL / USD EX.RATE 4.7289 WITH CITIBANK N.A.	-258,257.520	31 May 22				0.00	-258,257.52	-258,257.52	0.00
Total CITIBANK N.A.							.000.00	674,668.93	674,668.93
<i>HSBC BANK USA, N.A.</i>									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 06 JAN 2022 AUD / USD EX.RATE 1.3948385 WITH HSBC BANK	1,219,000.000	6 Jan 22				0.00	873,936.33	872,621.21	-1,315.12
FX DEAL TRANSACTED ON 06 JAN 2022 USD / AUD EX.RATE 0.7169558 WITH HSBC BANK	-1,219,000.000	6 Jan 22				0.00	-873,969.12	-867,135.68	6,833.44
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 16 DEC 2022 CAD / USD EX.RATE 1.368509 WITH HSBC BANK USA,	2,338,081.000	16 Dec 22				0.00	1,708,487.85	1,732,168.47	23,680.62
FX DEAL TRANSACTED ON 16 DEC 2022 USD / CAD EX.RATE 0.731494 WITH HSBC BANK USA,	-2,338,081.000	16 Dec 22				0.00	-1,710,292.24	-1,726,823.22	-16,530.98

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 18 MAR 2022 CAD / USD EX.RATE 1.2618 WITH HSBC BANK USA,	2,338,081.000	18 Mar 22				0.00	1,852,972.74	1,862,048.34	9,075.60
FX DEAL TRANSACTED ON 18 MAR 2022 USD / CAD EX.RATE 0.7925324 WITH HSBC BANK	-2,338,081.000	18 Mar 22				0.00	-1,853,005.05	-1,815,280.28	37,724.77
FX DEAL TRANSACTED ON 19 JAN 2022 CAD / USD EX.RATE 1.2474952 WITH HSBC BANK	160,000.000	19 Jan 22				0.00	128,257.01	127,708.82	-548.19
FX DEAL TRANSACTED ON 19 JAN 2022 USD / CAD EX.RATE 0.8015524 WITH HSBC BANK	-160,000.000	19 Jan 22				0.00	-128,248.39	-126,014.02	2,234.37
FX DEAL TRANSACTED ON 21 SEP 2022 CAD / USD EX.RATE 1.3385215 WITH HSBC BANK	2,338,081.000	21 Sep 22				0.00	1,746,763.87	1,703,333.70	-43,430.17
FX DEAL TRANSACTED ON 21 SEP 2022 USD / CAD EX.RATE 0.7469286 WITH HSBC BANK	-2,338,081.000	21 Sep 22				0.00	-1,746,379.64	-1,732,168.47	14,211.17
FX DEAL TRANSACTED ON 24 JUN 2022 CAD / USD EX.RATE 1.29219 WITH HSBC BANK USA,	2,338,081.000	24 Jun 22				0.00	1,809,394.13	1,815,280.28	5,886.15
FX DEAL TRANSACTED ON 24 JUN 2022 USD / CAD EX.RATE 0.7739429 WITH HSBC BANK	-2,338,081.000	24 Jun 22				0.00	-1,809,541.17	-1,703,333.70	106,207.47
FX DEAL TRANSACTED ON 27 JAN 2022 CAD / USD EX.RATE 1.268961 WITH HSBC BANK USA,	1,017,921.000	27 Jan 22				0.00	802,168.86	810,672.56	8,503.70
FX DEAL TRANSACTED ON 29 DEC 2022 CAD / USD EX.RATE 1.3528313 WITH HSBC BANK	338,244.000	29 Dec 22				0.00	250,026.74	249,814.95	-211.79
Colombian peso - COP									
FX DEAL TRANSACTED ON 31 JAN 2022 USD / COP EX.RATE 0.0002536 WITH HSBC BANK	-4,180,941,485.840	31 Jan 22				0.00	-1,060,417.90	-1,066,184.57	-5,766.67
Danish krone - DKK									
FX DEAL TRANSACTED ON 16 DEC 2022 DKK / USD EX.RATE 7.012223 WITH HSBC BANK USA,	5,927,749.000	16 Dec 22				0.00	845,345.19	848,882.86	3,537.67
FX DEAL TRANSACTED ON 16 DEC 2022 USD / DKK EX.RATE 0.1436389 WITH HSBC BANK	-5,927,749.000	16 Dec 22				0.00	-851,455.45	-856,368.84	-4,913.39

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>HSBC BANK USA, N.A.</i>									
FX DEAL TRANSACTED ON 18 MAR 2022 DKK / USD EX.RATE 6.74135 WITH HSBC BANK USA,	5,927,749.000	18 Mar 22				0.00	879,311.86	876,652.52	-2,659.34
FX DEAL TRANSACTED ON 18 MAR 2022 USD / DKK EX.RATE 0.1488765 WITH HSBC BANK	-5,927,749.000	18 Mar 22				0.00	-882,502.76	-837,838.46	44,664.30
FX DEAL TRANSACTED ON 21 SEP 2022 DKK / USD EX.RATE 7.5225064 WITH HSBC BANK	5,927,749.000	21 Sep 22				0.00	788,001.86	766,839.89	-21,161.97
FX DEAL TRANSACTED ON 21 SEP 2022 USD / DKK EX.RATE 0.1338257 WITH HSBC BANK	-5,927,749.000	21 Sep 22				0.00	-793,285.15	-848,882.86	-55,597.71
FX DEAL TRANSACTED ON 24 JUN 2022 DKK / USD EX.RATE 7.05916 WITH HSBC BANK USA,	5,927,749.000	24 Jun 22				0.00	839,724.41	837,838.46	-1,885.95
FX DEAL TRANSACTED ON 24 JUN 2022 USD / DKK EX.RATE 0.1425887 WITH HSBC BANK	-5,927,749.000	24 Jun 22				0.00	-845,230.08	-766,839.89	78,390.19
FX DEAL TRANSACTED ON 27 JAN 2022 DKK / USD EX.RATE 6.670522 WITH HSBC BANK USA,	4,509,939.000	27 Jan 22				0.00	676,099.86	666,973.14	-9,126.72
Euro - EUR									
FX DEAL TRANSACTED ON 02 AUG 2022 USD / EUR EX.RATE 1.026781 WITH HSBC BANK USA,	-440,905.000	2 Aug 22				0.00	-452,712.88	-438,678.44	14,034.44
FX DEAL TRANSACTED ON 02 MAR 2022 EUR / USD EX.RATE 0.9017524 WITH HSBC BANK	506,000.000	2 Mar 22				0.00	561,129.66	556,675.94	-4,453.72
FX DEAL TRANSACTED ON 02 NOV 2022 USD / EUR EX.RATE 0.9912184 WITH HSBC BANK	-324,903.000	2 Nov 22				0.00	-322,049.83	-346,005.46	-23,955.63
FX DEAL TRANSACTED ON 04 OCT 2022 EUR / USD EX.RATE 0.9973848 WITH HSBC BANK	859,584.000	4 Oct 22				0.00	861,837.92	915,414.00	53,576.08
FX DEAL TRANSACTED ON 11 NOV 2022 USD / EUR EX.RATE 1.0336736 WITH HSBC BANK	-500,705.000	11 Nov 22				0.00	-517,565.54	-533,225.80	-15,660.26
FX DEAL TRANSACTED ON 15 NOV 2022 USD / EUR EX.RATE 1.0437712 WITH HSBC BANK	-346,009.000	15 Nov 22				0.00	-361,154.23	-368,482.29	-7,328.06
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.942839 WITH HSBC BANK USA,	2,653,074.400	16 Dec 22				0.00	2,813,921.02	2,825,391.65	11,470.63

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>HSBC BANK USA, N.A.</i>									
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.067695 WITH HSBC BANK USA,	-2,653,074.400	16 Dec 22				0.00	-2,832,674.27	-2,848,238.86	-15,564.59
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9055756 WITH HSBC BANK	1,372,136.400	18 Mar 22				0.00	1,515,209.06	1,509,555.96	-5,653.10
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.10837 WITH HSBC BANK USA,	-1,372,136.400	18 Mar 22				0.00	-1,520,834.82	-1,442,732.93	78,101.89
FX DEAL TRANSACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0115764 WITH HSBC BANK	1,900,136.400	21 Sep 22				0.00	1,878,391.43	1,828,121.40	-50,270.03
FX DEAL TRANSACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.9951811 WITH HSBC BANK	-1,900,136.400	21 Sep 22				0.00	-1,890,979.83	-2,023,550.31	-132,570.48
FX DEAL TRANSACTED ON 24 JAN 2022 EUR / USD EX.RATE 0.8841108 WITH HSBC BANK	654,241.960	24 Jan 22				0.00	740,000.00	719,764.34	-20,235.66
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9487936 WITH HSBC BANK	1,900,136.400	24 Jun 22				0.00	2,002,686.76	1,997,898.57	-4,788.19
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.060752 WITH HSBC BANK USA,	-1,900,136.400	24 Jun 22				0.00	-2,015,573.49	-1,828,121.40	187,452.09
FX DEAL TRANSACTED ON 27 JAN 2022 EUR / USD EX.RATE 0.8961601 WITH HSBC BANK	4,860,000.000	27 Jan 22				0.00	5,423,137.92	5,346,729.35	-76,408.57
FX DEAL TRANSACTED ON 27 OCT 2022 EUR / USD EX.RATE 1.0022049 WITH HSBC BANK	440,905.000	27 Oct 22				0.00	439,935.01	438,678.44	-1,256.57
FX DEAL TRANSACTED ON 27 OCT 2022 USD / EUR EX.RATE 1.001995 WITH HSBC BANK USA,	-440,905.000	27 Oct 22				0.00	-441,784.61	-469,541.79	-27,757.18
FX DEAL TRANSACTED ON 30 MAR 2022 USD / EUR EX.RATE 1.1195307 WITH HSBC BANK	-528,000.000	30 Mar 22				0.00	-591,112.21	-555,165.64	35,946.57
<i>Indonesian rupiah - IDR</i>									
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH HSBC BANK	-5,957,059,592.000	19 Jan 22				0.00	-414,548.34	-415,488.03	-939.69

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>HSBC BANK USA, N.A.</i>									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 09 MAR 2022 JPY / USD EX.RATE 115.77879 WITH HSBC BANK	55,784,706.000	9 Mar 22				0.00	481,821.46	460,878.27	-20,943.19
FX DEAL TRANSACTED ON 16 DEC 2022 JPY / USD EX.RATE 136.46346 WITH HSBC BANK	264,603,017.000	16 Dec 22				0.00	1,939,002.70	1,984,274.59	45,271.89
FX DEAL TRANSACTED ON 16 DEC 2022 USD / JPY EX.RATE 0.007419 WITH HSBC BANK USA,	-264,603,017.000	16 Dec 22				0.00	-1,963,085.34	-2,028,941.75	-65,856.41
FX DEAL TRANSACTED ON 17 AUG 2022 USD / JPY EX.RATE 0.007405 WITH HSBC BANK USA,	-55,338,793.000	17 Aug 22				0.00	-409,784.58	-382,345.62	27,438.96
FX DEAL TRANSACTED ON 18 MAR 2022 JPY / USD EX.RATE 119.198 WITH HSBC BANK USA,	209,264,224.000	18 Mar 22				0.00	1,755,601.81	1,728,884.87	-26,716.94
FX DEAL TRANSACTED ON 18 MAR 2022 USD / JPY EX.RATE 0.0084091 WITH HSBC BANK	-209,264,224.000	18 Mar 22				0.00	-1,759,720.68	-1,535,715.14	224,005.54
FX DEAL TRANSACTED ON 20 DEC 2022 JPY / USD EX.RATE 130.60485 WITH HSBC BANK	47,375,262.000	20 Dec 22				0.00	362,737.39	363,267.39	530.00
FX DEAL TRANSACTED ON 21 SEP 2022 JPY / USD EX.RATE 144.08268 WITH HSBC BANK	264,603,017.000	21 Sep 22				0.00	1,836,466.51	1,828,189.57	-8,276.94
FX DEAL TRANSACTED ON 21 SEP 2022 USD / JPY EX.RATE 0.0070083 WITH HSBC BANK	-264,603,017.000	21 Sep 22				0.00	-1,854,428.71	-1,984,274.59	-129,845.88
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 135.227 WITH HSBC BANK USA,	209,264,224.000	24 Jun 22				0.00	1,547,503.26	1,535,715.14	-11,788.12
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.007441 WITH HSBC BANK USA,	-209,264,224.000	24 Jun 22				0.00	-1,557,135.54	-1,445,843.95	111,291.59
FX DEAL TRANSACTED ON 29 DEC 2022 JPY / USD EX.RATE 131.45853 WITH HSBC BANK	73,223,288.000	29 Dec 22				0.00	557,006.75	561,466.71	4,459.96
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 16 DEC 2022 ILS / USD EX.RATE 3.456072 WITH HSBC BANK USA,	1,778,164.000	16 Dec 22				0.00	514,504.33	505,310.96	-9,193.37

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>HSBC BANK USA, N.A.</i>									
FX DEAL TRANSACTED ON 16 DEC 2022 USD / ILS EX.RATE 0.2910388 WITH HSBC BANK	-1,778,164.000	16 Dec 22				0.00	-517,514.71	-506,437.02	11,077.69
FX DEAL TRANSACTED ON 18 MAR 2022 ILS / USD EX.RATE 3.2454 WITH HSBC BANK USA,	1,778,164.000	18 Mar 22				0.00	547,902.88	552,070.54	4,167.66
FX DEAL TRANSACTED ON 18 MAR 2022 USD / ILS EX.RATE 0.3091181 WITH HSBC BANK	-1,778,164.000	18 Mar 22				0.00	-549,662.60	-517,728.38	31,934.22
FX DEAL TRANSACTED ON 21 SEP 2022 ILS / USD EX.RATE 3.4513 WITH HSBC BANK USA,	1,778,164.000	21 Sep 22				0.00	515,215.72	507,901.74	-7,313.98
FX DEAL TRANSACTED ON 21 SEP 2022 USD / ILS EX.RATE 0.2912981 WITH HSBC BANK	-1,778,164.000	21 Sep 22				0.00	-517,975.71	-505,310.96	12,664.75
FX DEAL TRANSACTED ON 24 JUN 2022 ILS / USD EX.RATE 3.4136 WITH HSBC BANK USA,	1,778,164.000	24 Jun 22				0.00	520,905.79	517,728.38	-3,177.41
FX DEAL TRANSACTED ON 24 JUN 2022 USD / ILS EX.RATE 0.2946836 WITH HSBC BANK	-1,778,164.000	24 Jun 22				0.00	-523,995.79	-507,901.74	16,094.05
Russian ruble - RUB									
FX DEAL TRANSACTED ON 17 FEB 2022 USD / RUB EX.RATE 0.0131172 WITH HSBC BANK	-8,437,887.610	17 Feb 22				0.00	-110,681.43	-110,490.56	190.87
FX DEAL TRANSACTED ON 17 JAN 2022 RUB / USD EX.RATE 78.285 WITH HSBC BANK USA,	278,851.170	17 Jan 22				0.00	3,562.00	3,390.29	-171.71
FX DEAL TRANSACTED ON 17 JAN 2022 USD / RUB EX.RATE 0.0130514 WITH HSBC BANK	-272,920.440	17 Jan 22				0.00	-3,562.00	-3,529.41	32.59
FX DEAL TRANSACTED ON 17 MAR 2022 USD / RUB EX.RATE 0.009568 WITH HSBC BANK USA,	-7,086,415.060	17 Mar 22				0.00	-67,803.05	-69,474.66	-1,671.61
FX DEAL TRANSACTED ON 20 APR 2022 USD / RUB EX.RATE 0.0128391 WITH HSBC BANK	-278,851.170	20 Apr 22				0.00	-3,580.20	-3,390.29	189.91
FX DEAL TRANSACTED ON 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH HSBC BANK USA,	272,920.440	21 Jan 22				0.00	3,562.69	3,529.41	-33.28

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>HSBC BANK USA, N.A.</i>									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 AUG 2022 USD / EUR EX.RATE 1.026781 WITH HSBC BANK USA,	452,712.880	2 Aug 22				0.00	452,712.88	452,712.88	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 EUR / USD EX.RATE 0.9017524 WITH HSBC BANK	-561,129.660	2 Mar 22				0.00	-561,129.66	-561,129.66	0.00
FX DEAL TRANSACTED ON 02 NOV 2022 USD / EUR EX.RATE 0.9912184 WITH HSBC BANK	322,049.830	2 Nov 22				0.00	322,049.83	322,049.83	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 EUR / USD EX.RATE 0.9973848 WITH HSBC BANK	-861,837.920	4 Oct 22				0.00	-861,837.92	-861,837.92	0.00
FX DEAL TRANSACTED ON 06 JAN 2022 AUD / USD EX.RATE 1.3948385 WITH HSBC BANK	-873,936.330	6 Jan 22				0.00	-873,936.33	-873,936.33	0.00
FX DEAL TRANSACTED ON 06 JAN 2022 USD / AUD EX.RATE 0.7169558 WITH HSBC BANK	873,969.120	6 Jan 22				0.00	873,969.12	873,969.12	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 JPY / USD EX.RATE 115.77879 WITH HSBC BANK	-481,821.460	9 Mar 22				0.00	-481,821.46	-481,821.46	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 USD / EUR EX.RATE 1.0336736 WITH HSBC BANK	517,565.540	11 Nov 22				0.00	517,565.54	517,565.54	0.00
FX DEAL TRANSACTED ON 15 NOV 2022 USD / EUR EX.RATE 1.0437712 WITH HSBC BANK	361,154.230	15 Nov 22				0.00	361,154.23	361,154.23	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 CAD / USD EX.RATE 1.368509 WITH HSBC BANK USA,	-1,708,487.850	16 Dec 22				0.00	-1,708,487.85	-1,708,487.85	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 DKK / USD EX.RATE 7.012223 WITH HSBC BANK USA,	-845,345.190	16 Dec 22				0.00	-845,345.19	-845,345.19	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.942839 WITH HSBC BANK USA,	-2,813,921.020	16 Dec 22				0.00	-2,813,921.02	-2,813,921.02	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 ILS / USD EX.RATE 3.456072 WITH HSBC BANK USA,	-514,504.330	16 Dec 22				0.00	-514,504.33	-514,504.33	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 JPY / USD EX.RATE 136.46346 WITH HSBC BANK	-1,939,002.700	16 Dec 22				0.00	-1,939,002.70	-1,939,002.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>HSBC BANK USA, N.A.</i>									
FX DEAL TRANSACTED ON 16 DEC 2022 USD / CAD EX.RATE 0.731494 WITH HSBC BANK USA,	1,710,292.240	16 Dec 22				0.00	1,710,292.24	1,710,292.24	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / DKK EX.RATE 0.1436389 WITH HSBC BANK	851,455.450	16 Dec 22				0.00	851,455.45	851,455.45	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.067695 WITH HSBC BANK USA,	2,832,674.270	16 Dec 22				0.00	2,832,674.27	2,832,674.27	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / ILS EX.RATE 0.2910388 WITH HSBC BANK	517,514.710	16 Dec 22				0.00	517,514.71	517,514.71	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / JPY EX.RATE 0.007419 WITH HSBC BANK USA,	1,963,085.340	16 Dec 22				0.00	1,963,085.34	1,963,085.34	0.00
FX DEAL TRANSACTED ON 17 AUG 2022 USD / JPY EX.RATE 0.007405 WITH HSBC BANK USA,	409,784.580	17 Aug 22				0.00	409,784.58	409,784.58	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / RUB EX.RATE 0.0131172 WITH HSBC BANK	110,681.430	17 Feb 22				0.00	110,681.43	110,681.43	0.00
FX DEAL TRANSACTED ON 17 JAN 2022 RUB / USD EX.RATE 78.285 WITH HSBC BANK USA,	-3,562.000	17 Jan 22				0.00	-3,562.00	-3,562.00	0.00
FX DEAL TRANSACTED ON 17 JAN 2022 USD / RUB EX.RATE 0.0130514 WITH HSBC BANK	3,562.000	17 Jan 22				0.00	3,562.00	3,562.00	0.00
FX DEAL TRANSACTED ON 17 MAR 2022 USD / RUB EX.RATE 0.009568 WITH HSBC BANK USA,	67,803.050	17 Mar 22				0.00	67,803.05	67,803.05	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 CAD / USD EX.RATE 1.2618 WITH HSBC BANK USA,	-1,852,972.740	18 Mar 22				0.00	-1,852,972.74	-1,852,972.74	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 DKK / USD EX.RATE 6.74135 WITH HSBC BANK USA,	-879,311.860	18 Mar 22				0.00	-879,311.86	-879,311.86	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9055756 WITH HSBC BANK	-1,515,209.060	18 Mar 22				0.00	-1,515,209.06	-1,515,209.06	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 ILS / USD EX.RATE 3.2454 WITH HSBC BANK USA,	-547,902.880	18 Mar 22				0.00	-547,902.88	-547,902.88	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 JPY / USD EX.RATE 119.198 WITH HSBC BANK USA,	-1,755,601.810	18 Mar 22				0.00	-1,755,601.81	-1,755,601.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>HSBC BANK USA, N.A.</i>									
FX DEAL TRANSACTED ON 18 MAR 2022 USD / CAD EX.RATE 0.7925324 WITH HSBC BANK	1,853,005.050	18 Mar 22				0.00	1,853,005.05	1,853,005.05	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / DKK EX.RATE 0.1488765 WITH HSBC BANK	882,502.760	18 Mar 22				0.00	882,502.76	882,502.76	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.10837 WITH HSBC BANK USA,	1,520,834.820	18 Mar 22				0.00	1,520,834.82	1,520,834.82	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / ILS EX.RATE 0.3091181 WITH HSBC BANK	549,662.600	18 Mar 22				0.00	549,662.60	549,662.60	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / JPY EX.RATE 0.0084091 WITH HSBC BANK	1,759,720.680	18 Mar 22				0.00	1,759,720.68	1,759,720.68	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 CAD / USD EX.RATE 1.2474952 WITH HSBC BANK	-128,257.010	19 Jan 22				0.00	-128,257.01	-128,257.01	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / CAD EX.RATE 0.8015524 WITH HSBC BANK	128,248.390	19 Jan 22				0.00	128,248.39	128,248.39	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH HSBC BANK	414,548.340	19 Jan 22				0.00	414,548.34	414,548.34	0.00
FX DEAL TRANSACTED ON 20 APR 2022 USD / RUB EX.RATE 0.0128391 WITH HSBC BANK	3,580.200	20 Apr 22				0.00	3,580.20	3,580.20	0.00
FX DEAL TRANSACTED ON 20 DEC 2022 JPY / USD EX.RATE 130.60485 WITH HSBC BANK	-362,737.390	20 Dec 22				0.00	-362,737.39	-362,737.39	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH HSBC BANK USA,	-3,562.690	21 Jan 22				0.00	-3,562.69	-3,562.69	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 CAD / USD EX.RATE 1.3385215 WITH HSBC BANK	-1,746,763.870	21 Sep 22				0.00	-1,746,763.87	-1,746,763.87	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 DKK / USD EX.RATE 7.5225064 WITH HSBC BANK	-788,001.860	21 Sep 22				0.00	-788,001.86	-788,001.86	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0115764 WITH HSBC BANK	-1,878,391.430	21 Sep 22				0.00	-1,878,391.43	-1,878,391.43	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 ILS / USD EX.RATE 3.4513 WITH HSBC BANK USA,	-515,215.720	21 Sep 22				0.00	-515,215.72	-515,215.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>HSBC BANK USA, N.A.</i>									
FX DEAL TRANSACTED ON 21 SEP 2022 JPY / USD EX.RATE 144.08268 WITH HSBC BANK	-1,836,466.510	21 Sep 22				0.00	-1,836,466.51	-1,836,466.51	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / CAD EX.RATE 0.7469286 WITH HSBC BANK	1,746,379.640	21 Sep 22				0.00	1,746,379.64	1,746,379.64	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / DKK EX.RATE 0.1338257 WITH HSBC BANK	793,285.150	21 Sep 22				0.00	793,285.15	793,285.15	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.9951811 WITH HSBC BANK	1,890,979.830	21 Sep 22				0.00	1,890,979.83	1,890,979.83	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / ILS EX.RATE 0.2912981 WITH HSBC BANK	517,975.710	21 Sep 22				0.00	517,975.71	517,975.71	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / JPY EX.RATE 0.0070083 WITH HSBC BANK	1,854,428.710	21 Sep 22				0.00	1,854,428.71	1,854,428.71	0.00
FX DEAL TRANSACTED ON 24 JAN 2022 EUR / USD EX.RATE 0.8841108 WITH HSBC BANK	-740,000.000	24 Jan 22				0.00	-740,000.00	-740,000.00	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 CAD / USD EX.RATE 1.29219 WITH HSBC BANK USA,	-1,809,394.130	24 Jun 22				0.00	-1,809,394.13	-1,809,394.13	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 DKK / USD EX.RATE 7.05916 WITH HSBC BANK USA,	-839,724.410	24 Jun 22				0.00	-839,724.41	-839,724.41	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9487936 WITH HSBC BANK	-2,002,686.760	24 Jun 22				0.00	-2,002,686.76	-2,002,686.76	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 ILS / USD EX.RATE 3.4136 WITH HSBC BANK USA,	-520,905.790	24 Jun 22				0.00	-520,905.79	-520,905.79	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 JPY / USD EX.RATE 135.227 WITH HSBC BANK USA,	-1,547,503.260	24 Jun 22				0.00	-1,547,503.26	-1,547,503.26	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / CAD EX.RATE 0.7739429 WITH HSBC BANK	1,809,541.170	24 Jun 22				0.00	1,809,541.17	1,809,541.17	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / DKK EX.RATE 0.1425887 WITH HSBC BANK	845,230.080	24 Jun 22				0.00	845,230.08	845,230.08	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.060752 WITH HSBC BANK USA,	2,015,573.490	24 Jun 22				0.00	2,015,573.49	2,015,573.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

5500 Supplemental Schedules

1 JAN 22 - 31 DEC 22

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>HSBC BANK USA, N.A.</i>									
FX DEAL TRANSACTED ON 24 JUN 2022 USD / ILS EX.RATE 0.2946836 WITH HSBC BANK	523,995.790	24 Jun 22				0.00	523,995.79	523,995.79	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.007441 WITH HSBC BANK USA,	1,557,135.540	24 Jun 22				0.00	1,557,135.54	1,557,135.54	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 CAD / USD EX.RATE 1.268961 WITH HSBC BANK USA,	-802,168.860	27 Jan 22				0.00	-802,168.86	-802,168.86	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 DKK / USD EX.RATE 6.670522 WITH HSBC BANK USA,	-676,099.860	27 Jan 22				0.00	-676,099.86	-676,099.86	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 EUR / USD EX.RATE 0.8961601 WITH HSBC BANK	-5,423,137.920	27 Jan 22				0.00	-5,423,137.92	-5,423,137.92	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 EUR / USD EX.RATE 1.0022049 WITH HSBC BANK	-439,935.010	27 Oct 22				0.00	-439,935.01	-439,935.01	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 USD / EUR EX.RATE 1.001995 WITH HSBC BANK USA,	441,784.610	27 Oct 22				0.00	441,784.61	441,784.61	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 CAD / USD EX.RATE 1.3528313 WITH HSBC BANK	-250,026.740	29 Dec 22				0.00	-250,026.74	-250,026.74	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 JPY / USD EX.RATE 131.45853 WITH HSBC BANK	-557,006.750	29 Dec 22				0.00	-557,006.75	-557,006.75	0.00
FX DEAL TRANSACTED ON 30 MAR 2022 USD / EUR EX.RATE 1.1195307 WITH HSBC BANK	591,112.210	30 Mar 22				0.00	591,112.21	591,112.21	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 USD / COP EX.RATE 0.0002536 WITH HSBC BANK	1,060,417.900	31 Jan 22				0.00	1,060,417.90	1,060,417.90	0.00
Total HSBC BANK USA, N.A.							.000.00	375,902.26	375,902.26

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>JPMORGAN CHASE BANK, N.A.</i>									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 08 FEB 2022 AUD / USD EX.RATE 1.3993334 WITH JPMORGAN	245,407.610	8 Feb 22				0.00	175,374.66	176,214.94	840.28
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2022 USD / GBP EX.RATE 1.2265206 WITH JPMORGAN	-314,276.000	1 Aug 22				0.00	-385,465.99	-338,632.41	46,833.58
FX DEAL TRANSACTED ON 02 MAR 2022 GBP / USD EX.RATE 0.7511541 WITH JPMORGAN	62,000.000	2 Mar 22				0.00	82,539.66	82,543.71	4.05
FX DEAL TRANSACTED ON 03 FEB 2022 USD / GBP EX.RATE 1.35972 WITH JPMORGAN CHASE	-14,761.360	3 Feb 22				0.00	-20,071.32	-19,974.34	96.98
FX DEAL TRANSACTED ON 04 FEB 2022 USD / GBP EX.RATE 1.35327 WITH JPMORGAN CHASE	-66,377.100	4 Feb 22				0.00	-89,826.14	-89,818.18	7.96
FX DEAL TRANSACTED ON 04 NOV 2022 GBP / USD EX.RATE 0.8791209 WITH JPMORGAN	76,861.340	4 Nov 22				0.00	87,429.77	88,106.16	676.39
FX DEAL TRANSACTED ON 04 OCT 2022 GBP / USD EX.RATE 0.8740693 WITH JPMORGAN	463,197.000	4 Oct 22				0.00	529,931.64	556,670.16	26,738.52
FX DEAL TRANSACTED ON 05 DEC 2022 GBP / USD EX.RATE 0.8209635 WITH JPMORGAN	4,456.020	5 Dec 22				0.00	5,427.79	5,444.59	16.80
FX DEAL TRANSACTED ON 05 JUL 2022 USD / GBP EX.RATE 1.197339 WITH JPMORGAN CHASE	-353,162.000	5 Jul 22				0.00	-422,854.64	-380,532.07	42,322.57
FX DEAL TRANSACTED ON 07 JUL 2022 GBP / USD EX.RATE 0.8329793 WITH JPMORGAN	139,329.420	7 Jul 22				0.00	167,266.36	167,557.58	291.22
FX DEAL TRANSACTED ON 07 NOV 2022 USD / GBP EX.RATE 1.147196 WITH JPMORGAN CHASE	-304,173.000	7 Nov 22				0.00	-348,946.05	-365,555.11	-16,609.06
FX DEAL TRANSACTED ON 08 FEB 2022 USD / GBP EX.RATE 1.35477 WITH JPMORGAN CHASE	-8,970.970	8 Feb 22				0.00	-12,153.60	-12,152.53	1.07

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>JPMORGAN CHASE BANK, N.A.</i>									
FX DEAL TRANACTED ON 10 JUN 2022 USD / GBP EX.RATE 1.2312 WITH JPMORGAN CHASE	-36,312.920	10 Jun 22				0.00	-44,708.47	-44,056.65	651.82
FX DEAL TRANACTED ON 13 JUN 2022 GBP / USD EX.RATE 0.8217096 WITH JPMORGAN	332,227.000	13 Jun 22				0.00	404,311.95	405,283.73	971.78
FX DEAL TRANACTED ON 14 DEC 2022 USD / GBP EX.RATE 1.238613 WITH JPMORGAN CHASE	-283,653.000	14 Dec 22				0.00	-351,336.29	-340,894.18	10,442.11
FX DEAL TRANACTED ON 14 DEC 2022 USD / GBP EX.RATE 1.24332 WITH JPMORGAN CHASE	-455.420	14 Dec 22				0.00	-566.23	-556.43	9.80
FX DEAL TRANACTED ON 14 JUL 2022 USD / GBP EX.RATE 1.18213 WITH JPMORGAN CHASE	-626.840	14 Jul 22				0.00	-741.01	-742.84	-1.83
FX DEAL TRANACTED ON 14 NOV 2022 USD / GBP EX.RATE 1.17601 WITH JPMORGAN CHASE	-9,524.010	14 Nov 22				0.00	-11,200.33	-11,330.72	-130.39
FX DEAL TRANACTED ON 15 FEB 2022 GBP / USD EX.RATE 0.7396559 WITH JPMORGAN	318,835.000	15 Feb 22				0.00	431,058.54	421,244.85	-9,813.69
FX DEAL TRANACTED ON 16 DEC 2022 GBP / USD EX.RATE 0.8214902 WITH JPMORGAN	3,533,377.000	16 Dec 22				0.00	4,301,179.82	4,246,412.51	-54,767.31
FX DEAL TRANACTED ON 16 DEC 2022 USD / GBP EX.RATE 1.21728 WITH JPMORGAN CHASE	-694.140	16 Dec 22				0.00	-844.96	-842.03	2.93
FX DEAL TRANACTED ON 16 DEC 2022 USD / GBP EX.RATE 1.220284 WITH JPMORGAN CHASE	-3,533,377.000	16 Dec 22				0.00	-4,311,723.42	-4,259,370.52	52,352.90
FX DEAL TRANACTED ON 18 MAR 2022 GBP / USD EX.RATE 0.7601788 WITH JPMORGAN	3,852,274.000	18 Mar 22				0.00	5,067,589.40	5,089,624.93	22,035.53
FX DEAL TRANACTED ON 18 MAR 2022 USD / GBP EX.RATE 1.314823 WITH JPMORGAN CHASE	-3,852,274.000	18 Mar 22				0.00	-5,065,058.46	-4,699,389.18	365,669.28
FX DEAL TRANACTED ON 19 AUG 2022 USD / GBP EX.RATE 1.18163 WITH JPMORGAN CHASE	-21,341.450	19 Aug 22				0.00	-25,217.70	-25,162.64	55.06
FX DEAL TRANACTED ON 21 OCT 2022 GBP / USD EX.RATE 0.890575 WITH JPMORGAN CHASE	66,560.200	21 Oct 22				0.00	74,738.45	75,306.21	567.76
FX DEAL TRANACTED ON 21 SEP 2022 GBP / USD EX.RATE 0.8823244 WITH JPMORGAN	3,408,748.000	21 Sep 22				0.00	3,863,372.72	3,672,926.15	-190,446.57

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2022 USD / GBP EX.RATE 1.13559 WITH JPMORGAN CHASE	-3,408,748.000	21 Sep 22				0.00	-3,870,940.14	-4,096,633.37	-225,693.23
FX DEAL TRANSACTED ON 23 DEC 2022 USD / GBP EX.RATE 1.20566 WITH JPMORGAN CHASE	-238.110	23 Dec 22				0.00	-287.08	-286.55	0.53
FX DEAL TRANSACTED ON 23 SEP 2022 USD / GBP EX.RATE 1.08637 WITH JPMORGAN CHASE	-5,028.290	23 Sep 22				0.00	-5,462.58	-5,426.03	36.55
FX DEAL TRANSACTED ON 24 JUN 2022 GBP / USD EX.RATE 0.8149029 WITH JPMORGAN	3,077,355.000	24 Jun 22				0.00	3,776,345.41	3,754,065.47	-22,279.94
FX DEAL TRANSACTED ON 24 JUN 2022 USD / GBP EX.RATE 1.229255 WITH JPMORGAN CHASE	-3,077,355.000	24 Jun 22				0.00	-3,782,854.02	-3,315,850.18	467,003.84
FX DEAL TRANSACTED ON 26 SEP 2022 USD / GBP EX.RATE 1.0685 WITH JPMORGAN CHASE	-6,484.410	26 Sep 22				0.00	-6,928.59	-6,986.95	-58.36
FX DEAL TRANSACTED ON 27 APR 2022 USD / GBP EX.RATE 1.25737 WITH JPMORGAN CHASE	-383,612.150	27 Apr 22				0.00	-482,342.41	-477,194.35	5,148.06
FX DEAL TRANSACTED ON 27 JAN 2022 GBP / USD EX.RATE 0.746884 WITH JPMORGAN CHASE	2,090,251.000	27 Jan 22				0.00	2,798,628.70	2,761,639.91	-36,988.79
FX DEAL TRANSACTED ON 27 MAY 2022 USD / GBP EX.RATE 1.26278 WITH JPMORGAN CHASE	-76,994.610	27 May 22				0.00	-97,227.25	-97,363.54	-136.29
FX DEAL TRANSACTED ON 28 APR 2022 GBP / USD EX.RATE 0.8018571 WITH JPMORGAN	442,692.000	28 Apr 22				0.00	552,083.41	540,039.99	-12,043.42
FX DEAL TRANSACTED ON 28 DEC 2022 USD / GBP EX.RATE 1.20942 WITH JPMORGAN CHASE	-359,593.120	28 Dec 22				0.00	-434,899.11	-433,435.59	1,463.52
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.08428 WITH JPMORGAN CHASE	-265,522.140	28 Sep 22				0.00	-287,900.35	-292,990.43	-5,090.08
FX DEAL TRANSACTED ON 29 AUG 2022 GBP / USD EX.RATE 0.8537675 WITH JPMORGAN	336,045.000	29 Aug 22				0.00	393,602.45	362,088.51	-31,513.94
FX DEAL TRANSACTED ON 29 DEC 2022 GBP / USD EX.RATE 0.8267647 WITH JPMORGAN	384,638.000	29 Dec 22				0.00	465,232.74	463,668.54	-1,564.20
FX DEAL TRANSACTED ON 29 SEP 2022 USD / GBP EX.RATE 1.10726 WITH JPMORGAN CHASE	-4,972.590	29 Sep 22				0.00	-5,505.95	-5,550.90	-44.95

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 31 OCT 2022 USD / GBP EX.RATE 1.14729 WITH JPMORGAN CHASE	-13.920	31 Oct 22				0.00	-15.97	-15.95	0.02
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 JUL 2022 CAD / USD EX.RATE 1.29566 WITH JPMORGAN CHASE	51,416.540	1 Jul 22				0.00	39,683.67	39,904.18	220.51
FX DEAL TRANSACTED ON 13 MAY 2022 USD / CAD EX.RATE 0.7687104 WITH JPMORGAN	-132,415.250	13 May 22				0.00	-101,788.98	-102,270.90	-481.92
FX DEAL TRANSACTED ON 20 MAY 2022 CAD / USD EX.RATE 1.27976 WITH JPMORGAN CHASE	16,359.200	20 May 22				0.00	12,783.02	12,797.62	14.60
FX DEAL TRANSACTED ON 28 APR 2022 USD / CAD EX.RATE 0.7778711 WITH JPMORGAN	-265,503.180	28 Apr 22				0.00	-206,527.26	-206,818.45	-291.19
FX DEAL TRANSACTED ON 28 JUN 2022 CAD / USD EX.RATE 1.28496 WITH JPMORGAN CHASE	48,527.630	28 Jun 22				0.00	37,765.87	37,676.73	-89.14
FX DEAL TRANSACTED ON 29 SEP 2022 USD / CAD EX.RATE 0.7305029 WITH JPMORGAN	-128,947.130	29 Sep 22				0.00	-94,196.25	-93,844.57	351.68
Danish krone - DKK									
FX DEAL TRANSACTED ON 25 MAR 2022 USD / DKK EX.RATE 0.1478705 WITH JPMORGAN	-138,308.080	25 Mar 22				0.00	-20,451.69	-20,423.22	28.47
Euro - EUR									
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.0125762 WITH JPMORGAN	26,428.230	1 Nov 22				0.00	26,099.99	26,089.95	-10.04
FX DEAL TRANSACTED ON 02 DEC 2022 USD / EUR EX.RATE 1.05192 WITH JPMORGAN CHASE	-51,398.720	2 Dec 22				0.00	-54,067.34	-54,110.01	-42.67
FX DEAL TRANSACTED ON 02 NOV 2022 EUR / USD EX.RATE 1.0167355 WITH JPMORGAN	57,835.610	2 Nov 22				0.00	56,883.64	56,438.88	-444.76

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 03 JUN 2022 EUR / USD EX.RATE 0.9331579 WITH JPMORGAN	11,959.220	3 Jun 22				0.00	12,815.86	12,820.88	5.02
FX DEAL TRANSACTED ON 03 NOV 2022 EUR / USD EX.RATE 1.0238978 WITH JPMORGAN	48,114.480	3 Nov 22				0.00	46,991.49	47,611.69	620.20
FX DEAL TRANSACTED ON 07 DEC 2022 USD / EUR EX.RATE 1.05087 WITH JPMORGAN CHASE	-52,452.080	7 Dec 22				0.00	-55,120.32	-55,313.35	-193.03
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9200013 WITH JPMORGAN	38,240.360	7 Mar 22				0.00	41,565.55	41,588.31	22.76
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9205899 WITH JPMORGAN	75,204.540	7 Mar 22				0.00	81,691.68	81,803.75	112.07
FX DEAL TRANSACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.087501 WITH JPMORGAN CHASE	-61,276.890	7 Mar 22				0.00	-66,638.68	-66,641.69	-3.01
FX DEAL TRANSACTED ON 08 MAR 2022 USD / EUR EX.RATE 1.088362 WITH JPMORGAN CHASE	-8,160.460	8 Mar 22				0.00	-8,881.53	-8,876.54	4.99
FX DEAL TRANSACTED ON 09 MAR 2022 EUR / USD EX.RATE 0.9168088 WITH JPMORGAN	69,830.140	9 Mar 22				0.00	76,166.53	77,130.89	964.36
FX DEAL TRANSACTED ON 09 SEP 2022 EUR / USD EX.RATE 0.9940506 WITH JPMORGAN	468,578.000	9 Sep 22				0.00	471,382.44	450,818.94	-20,563.50
FX DEAL TRANSACTED ON 09 SEP 2022 USD / EUR EX.RATE 1.00513 WITH JPMORGAN CHASE	-468,578.000	9 Sep 22				0.00	-470,981.81	-468,460.89	2,520.92
FX DEAL TRANSACTED ON 10 AUG 2022 EUR / USD EX.RATE 0.9687294 WITH JPMORGAN	654,823.000	10 Aug 22				0.00	675,960.69	667,559.37	-8,401.32
FX DEAL TRANSACTED ON 10 AUG 2022 USD / EUR EX.RATE 1.035208 WITH JPMORGAN CHASE	-654,823.000	10 Aug 22				0.00	-677,878.01	-630,005.27	47,872.74
FX DEAL TRANSACTED ON 10 MAY 2022 EUR / USD EX.RATE 0.9455451 WITH JPMORGAN	434,935.000	10 May 22				0.00	459,983.34	457,312.44	-2,670.90
FX DEAL TRANSACTED ON 10 NOV 2022 EUR / USD EX.RATE 0.9812387 WITH JPMORGAN	52,386.050	10 Nov 22				0.00	53,387.67	54,096.46	708.79
FX DEAL TRANSACTED ON 11 JUL 2022 USD / EUR EX.RATE 1.013994 WITH JPMORGAN CHASE	-463,813.000	11 Jul 22				0.00	-470,303.60	-446,234.53	24,069.07

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>JPMORGAN CHASE BANK, N.A.</i>									
FX DEAL TRANSACTED ON 11 MAY 2022 USD / EUR EX.RATE 1.05195 WITH JPMORGAN CHASE	-4,116.510	11 May 22				0.00	-4,330.36	-4,286.32	44.04
FX DEAL TRANSACTED ON 14 JUN 2022 EUR / USD EX.RATE 0.9572703 WITH JPMORGAN	72,455.170	14 Jun 22				0.00	75,689.35	75,429.46	-259.89
FX DEAL TRANSACTED ON 14 NOV 2022 EUR / USD EX.RATE 0.9670245 WITH JPMORGAN	136,518.880	14 Nov 22				0.00	141,174.17	141,522.30	348.13
FX DEAL TRANSACTED ON 15 MAR 2022 USD / EUR EX.RATE 1.09882 WITH JPMORGAN CHASE	-434,919.000	15 Mar 22				0.00	-477,897.70	-478,476.17	-578.47
FX DEAL TRANSACTED ON 15 SEP 2022 EUR / USD EX.RATE 0.9995293 WITH JPMORGAN	310,000.000	15 Sep 22				0.00	310,145.98	304,342.52	-5,803.46
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.943414 WITH JPMORGAN CHASE	3,459,161.000	16 Dec 22				0.00	3,666,641.48	3,683,833.59	17,192.11
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.067061 WITH JPMORGAN CHASE	-3,459,161.000	16 Dec 22				0.00	-3,691,135.80	-3,713,622.50	-22,486.70
FX DEAL TRANSACTED ON 17 JUN 2022 EUR / USD EX.RATE 0.949563 WITH JPMORGAN CHASE	468,578.000	17 Jun 22				0.00	493,466.99	468,460.89	-25,006.10
FX DEAL TRANSACTED ON 17 MAY 2022 EUR / USD EX.RATE 0.9484229 WITH JPMORGAN	55,714.040	17 May 22				0.00	58,743.88	58,697.53	-46.35
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9055756 WITH JPMORGAN	4,228,100.000	18 Mar 22				0.00	4,668,963.99	4,651,544.52	-17,419.47
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.10833 WITH JPMORGAN CHASE	-4,228,100.000	18 Mar 22				0.00	-4,686,130.07	-4,445,636.09	240,493.98
FX DEAL TRANSACTED ON 18 MAY 2022 EUR / USD EX.RATE 0.9502542 WITH JPMORGAN	41,787.870	18 May 22				0.00	43,975.46	43,929.50	-45.96
FX DEAL TRANSACTED ON 18 MAY 2022 USD / EUR EX.RATE 1.05621 WITH JPMORGAN CHASE	-654,823.000	18 May 22				0.00	-691,630.60	-667,559.37	24,071.23
FX DEAL TRANSACTED ON 19 MAY 2022 EUR / USD EX.RATE 0.9477164 WITH JPMORGAN	79,572.500	19 May 22				0.00	83,962.36	84,263.30	300.94
FX DEAL TRANSACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0113985 WITH JPMORGAN	3,459,161.000	21 Sep 22				0.00	3,420,176.26	3,328,059.10	-92,117.16

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.99532 WITH JPMORGAN CHASE	-3,459,161.000	21 Sep 22				0.00	-3,442,972.13	-3,683,833.59	-240,861.46
FX DEAL TRANSACTED ON 23 MAY 2022 EUR / USD EX.RATE 0.935543 WITH JPMORGAN CHASE	16,836.880	23 May 22				0.00	17,996.91	17,962.43	-34.48
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9489197 WITH JPMORGAN	2,809,103.000	24 Jun 22				0.00	2,960,317.01	2,953,631.58	-6,685.43
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.05466 WITH JPMORGAN CHASE	-70,240.860	24 Jun 22				0.00	-74,080.23	-74,437.76	-357.53
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.060618 WITH JPMORGAN CHASE	-2,809,103.000	24 Jun 22				0.00	-2,979,385.21	-2,702,638.24	276,746.97
FX DEAL TRANSACTED ON 24 NOV 2022 EUR / USD EX.RATE 0.9615058 WITH JPMORGAN	55,000.000	24 Nov 22				0.00	57,201.94	57,252.25	50.31
FX DEAL TRANSACTED ON 24 OCT 2022 USD / EUR EX.RATE 0.98738 WITH JPMORGAN CHASE	-2,783.800	24 Oct 22				0.00	-2,748.67	-2,772.25	-23.58
FX DEAL TRANSACTED ON 25 OCT 2022 USD / EUR EX.RATE 0.9965 WITH JPMORGAN CHASE	-15,014.210	25 Oct 22				0.00	-14,961.66	-15,087.03	-125.37
FX DEAL TRANSACTED ON 27 APR 2022 USD / EUR EX.RATE 1.05559 WITH JPMORGAN CHASE	-3,876.650	27 Apr 22				0.00	-4,092.15	-4,076.88	15.27
FX DEAL TRANSACTED ON 27 OCT 2022 EUR / USD EX.RATE 1.0015624 WITH JPMORGAN	34,127.420	27 Oct 22				0.00	34,074.18	33,955.08	-119.10
FX DEAL TRANSACTED ON 28 APR 2022 EUR / USD EX.RATE 0.949134 WITH JPMORGAN CHASE	984,062.000	28 Apr 22				0.00	1,036,799.85	1,034,692.07	-2,107.78
FX DEAL TRANSACTED ON 28 JUN 2022 EUR / USD EX.RATE 0.9491178 WITH JPMORGAN	96,418.050	28 Jun 22				0.00	101,587.02	101,031.66	-555.36
FX DEAL TRANSACTED ON 28 JUN 2022 EUR / USD EX.RATE 0.9498516 WITH JPMORGAN	8,640.170	28 Jun 22				0.00	9,096.34	9,084.71	-11.63
FX DEAL TRANSACTED ON 29 DEC 2022 EUR / USD EX.RATE 0.9316495 WITH JPMORGAN	1,082,456.000	29 Dec 22				0.00	1,161,870.38	1,162,083.22	212.84
FX DEAL TRANSACTED ON 29 JUN 2022 EUR / USD EX.RATE 0.950489 WITH JPMORGAN CHASE	50,072.090	29 Jun 22				0.00	52,680.35	52,347.87	-332.48

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 29 JUN 2022 EUR / USD EX.RATE 0.9505622 WITH JPMORGAN	69,562.910	29 Jun 22				0.00	73,180.81	72,891.50	-289.31
FX DEAL TRANSACTED ON 31 OCT 2022 EUR / USD EX.RATE 1.0122175 WITH JPMORGAN	36,084.480	31 Oct 22				0.00	35,648.94	35,624.41	-24.53
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 30 JUN 2022 HKD / USD EX.RATE 7.84607 WITH JPMORGAN CHASE	106,579.910	30 Jun 22				0.00	13,583.86	13,584.76	0.90
Japanese yen - JPY									
FX DEAL TRANSACTED ON 04 JAN 2022 JPY / USD EX.RATE 116.281 WITH JPMORGAN CHASE	7,177,175.000	4 Jan 22				0.00	61,722.68	61,984.41	261.73
FX DEAL TRANSACTED ON 06 APR 2022 JPY / USD EX.RATE 123.876 WITH JPMORGAN CHASE	2,098,258.000	6 Apr 22				0.00	16,938.37	16,931.68	-6.69
FX DEAL TRANSACTED ON 06 JUL 2022 USD / JPY EX.RATE 0.0074033 WITH JPMORGAN	-1,365,685.000	6 Jul 22				0.00	-10,110.64	-10,045.86	64.78
FX DEAL TRANSACTED ON 07 FEB 2022 JPY / USD EX.RATE 115.095 WITH JPMORGAN CHASE	12,505,134.000	7 Feb 22				0.00	108,650.54	108,175.90	-474.64
FX DEAL TRANSACTED ON 07 JUL 2022 USD / JPY EX.RATE 0.0073543 WITH JPMORGAN	-1,040,238.000	7 Jul 22				0.00	-7,650.27	-7,645.16	5.11
FX DEAL TRANSACTED ON 07 JUN 2022 USD / JPY EX.RATE 0.0075322 WITH JPMORGAN	-710,211.000	7 Jun 22				0.00	-5,349.46	-5,306.62	42.84
FX DEAL TRANSACTED ON 07 JUN 2022 USD / JPY EX.RATE 0.0075405 WITH JPMORGAN	-4,596,678.000	7 Jun 22				0.00	-34,661.30	-34,345.86	315.44
FX DEAL TRANSACTED ON 12 JUL 2022 USD / JPY EX.RATE 0.0073204 WITH JPMORGAN	-661,731.000	12 Jul 22				0.00	-4,844.12	-4,823.64	20.48
FX DEAL TRANSACTED ON 14 DEC 2022 USD / JPY EX.RATE 0.0074068 WITH JPMORGAN	-14,278,991.000	14 Dec 22				0.00	-105,761.69	-103,817.01	1,944.68
FX DEAL TRANSACTED ON 14 JUL 2022 USD / JPY EX.RATE 0.0071817 WITH JPMORGAN	-1,006,361.000	14 Jul 22				0.00	-7,227.42	-7,291.15	-63.73

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>JPMORGAN CHASE BANK, N.A.</i>									
FX DEAL TRANSACTED ON 15 DEC 2022 USD / JPY EX.RATE 0.007337 WITH JPMORGAN CHASE	-12,253,444.000	15 Dec 22				0.00	-89,903.18	-89,660.44	242.74
FX DEAL TRANSACTED ON 17 MAY 2022 USD / JPY EX.RATE 0.00772 WITH JPMORGAN CHASE	-3,163,756.000	17 May 22				0.00	-24,424.32	-24,625.46	-201.14
FX DEAL TRANSACTED ON 20 APR 2022 USD / JPY EX.RATE 0.0078165 WITH JPMORGAN	-4,642,886.000	20 Apr 22				0.00	-36,290.98	-36,130.00	160.98
FX DEAL TRANSACTED ON 20 SEP 2022 JPY / USD EX.RATE 143.713 WITH JPMORGAN CHASE	5,505,694.000	20 Sep 22				0.00	38,310.34	38,200.83	-109.51
FX DEAL TRANSACTED ON 21 DEC 2022 JPY / USD EX.RATE 132.331 WITH JPMORGAN CHASE	16,121,658.000	21 Dec 22				0.00	121,828.28	121,898.29	70.01
FX DEAL TRANSACTED ON 21 JUL 2022 USD / JPY EX.RATE 0.0072246 WITH JPMORGAN	-7,813,940.000	21 Jul 22				0.00	-56,452.58	-57,436.44	-983.86
FX DEAL TRANSACTED ON 22 JUL 2022 USD / JPY EX.RATE 0.0073165 WITH JPMORGAN	-361,352.000	22 Jul 22				0.00	-2,643.84	-2,643.01	0.83
FX DEAL TRANSACTED ON 23 MAR 2022 USD / JPY EX.RATE 0.0082827 WITH JPMORGAN	-58,812,545.000	23 Mar 22				0.00	-487,126.57	-431,604.19	55,522.38
FX DEAL TRANSACTED ON 23 MAY 2022 USD / JPY EX.RATE 0.0078298 WITH JPMORGAN	-2,339,147.000	23 May 22				0.00	-18,315.08	-18,484.71	-169.63
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0074032 WITH JPMORGAN	-12,037,819.000	24 Jun 22				0.00	-89,118.20	-89,040.42	77.78
FX DEAL TRANSACTED ON 25 MAY 2022 USD / JPY EX.RATE 0.0078647 WITH JPMORGAN	-3,770,943.000	25 May 22				0.00	-29,657.20	-29,616.67	40.53
FX DEAL TRANSACTED ON 27 JUN 2022 USD / JPY EX.RATE 0.0073885 WITH JPMORGAN	-344,899.000	27 Jun 22				0.00	-2,548.30	-2,531.09	17.21
FX DEAL TRANSACTED ON 28 APR 2022 JPY / USD EX.RATE 130.668 WITH JPMORGAN CHASE	107,202,034.000	28 Apr 22				0.00	820,415.36	786,717.31	-33,698.05
FX DEAL TRANSACTED ON 28 JUN 2022 JPY / USD EX.RATE 136.165 WITH JPMORGAN CHASE	14,881,771.000	28 Jun 22				0.00	109,292.19	108,757.05	-535.14
FX DEAL TRANSACTED ON 30 JUN 2022 JPY / USD EX.RATE 136.1164 WITH JPMORGAN CHASE	9,875,247.000	30 Jun 22				0.00	72,550.02	72,689.61	139.59

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 30 JUN 2022 USD / JPY EX.RATE 0.0073681 WITH JPMORGAN	-1,013,770.000	30 Jun 22				0.00	-7,469.51	-7,468.19	1.32
Mexican peso - MXN									
FX DEAL TRANSACTED ON 09 FEB 2022 MXN / USD EX.RATE 20.825 WITH JPMORGAN CHASE	10,732,427.410	9 Feb 22				0.00	515,362.66	536,997.27	21,634.61
FX DEAL TRANSACTED ON 09 FEB 2022 USD / MXN EX.RATE 0.0488591 WITH JPMORGAN	-10,732,427.410	9 Feb 22				0.00	-524,377.16	-526,234.81	-1,857.65
FX DEAL TRANSACTED ON 11 MAR 2022 USD / MXN EX.RATE 0.0478392 WITH JPMORGAN	-4,650,163.020	11 Mar 22				0.00	-222,460.00	-222,389.43	70.57
FX DEAL TRANSACTED ON 14 MAR 2022 USD / MXN EX.RATE 0.047891 WITH JPMORGAN CHASE	-11,128,459.420	14 Mar 22				0.00	-532,953.00	-532,768.07	184.93
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 04 OCT 2022 NOK / USD EX.RATE 10.477562 WITH JPMORGAN	3,435,615.000	4 Oct 22				0.00	327,902.14	350,162.06	22,259.92
FX DEAL TRANSACTED ON 16 DEC 2022 NOK / USD EX.RATE 9.88791 WITH JPMORGAN CHASE	3,487,789.000	16 Dec 22				0.00	352,732.68	355,479.69	2,747.01
FX DEAL TRANSACTED ON 16 DEC 2022 USD / NOK EX.RATE 0.1015359 WITH JPMORGAN	-3,487,789.000	16 Dec 22				0.00	-354,135.77	-355,385.95	-1,250.18
FX DEAL TRANSACTED ON 18 MAR 2022 NOK / USD EX.RATE 8.76421 WITH JPMORGAN CHASE	6,923,404.000	18 Mar 22				0.00	789,963.27	794,984.87	5,021.60
FX DEAL TRANSACTED ON 18 MAR 2022 USD / NOK EX.RATE 0.1139888 WITH JPMORGAN	-6,923,404.000	18 Mar 22				0.00	-789,190.85	-704,844.34	84,346.51
FX DEAL TRANSACTED ON 21 SEP 2022 NOK / USD EX.RATE 10.30175 WITH JPMORGAN CHASE	6,923,404.000	21 Sep 22				0.00	672,060.96	643,235.78	-28,825.18
FX DEAL TRANSACTED ON 21 SEP 2022 USD / NOK EX.RATE 0.0972797 WITH JPMORGAN	-6,923,404.000	21 Sep 22				0.00	-673,506.47	-705,641.75	-32,135.28
FX DEAL TRANSACTED ON 24 JUN 2022 NOK / USD EX.RATE 9.87062 WITH JPMORGAN CHASE	6,923,404.000	24 Jun 22				0.00	701,415.31	704,844.34	3,429.03

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>JPMORGAN CHASE BANK, N.A.</i>									
FX DEAL TRANSACTED ON 24 JUN 2022 USD / NOK EX.RATE 0.1014969 WITH JPMORGAN	-6,923,404.000	24 Jun 22				0.00	-702,704.09	-643,235.78	59,468.31
FX DEAL TRANSACTED ON 27 JAN 2022 NOK / USD EX.RATE 8.939448 WITH JPMORGAN CHASE	5,301,600.000	27 Jan 22				0.00	593,056.75	608,760.05	15,703.30
FX DEAL TRANSACTED ON 27 OCT 2022 USD / NOK EX.RATE 0.0973748 WITH JPMORGAN	-253,947.590	27 Oct 22				0.00	-24,728.09	-24,560.68	167.41
FX DEAL TRANSACTED ON 27 OCT 2022 USD / NOK EX.RATE 0.0975652 WITH JPMORGAN	-640,373.600	27 Oct 22				0.00	-62,478.20	-62,505.66	-27.46
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 16 DEC 2022 SGD / USD EX.RATE 1.35811 WITH JPMORGAN CHASE	670,007.000	16 Dec 22				0.00	493,337.80	497,702.42	4,364.62
FX DEAL TRANSACTED ON 16 DEC 2022 USD / SGD EX.RATE 0.7374637 WITH JPMORGAN	-670,007.000	16 Dec 22				0.00	-494,105.82	-500,261.70	-6,155.88
FX DEAL TRANSACTED ON 18 MAR 2022 SGD / USD EX.RATE 1.35657 WITH JPMORGAN CHASE	670,007.000	18 Mar 22				0.00	493,897.85	493,559.48	-338.37
FX DEAL TRANSACTED ON 18 MAR 2022 USD / SGD EX.RATE 0.7373478 WITH JPMORGAN	-670,007.000	18 Mar 22				0.00	-494,028.22	-482,992.36	11,035.86
FX DEAL TRANSACTED ON 21 SEP 2022 SGD / USD EX.RATE 1.41478 WITH JPMORGAN CHASE	670,007.000	21 Sep 22				0.00	473,576.81	466,075.62	-7,501.19
FX DEAL TRANSACTED ON 21 SEP 2022 USD / SGD EX.RATE 0.7079075 WITH JPMORGAN	-670,007.000	21 Sep 22				0.00	-474,302.96	-497,702.42	-23,399.46
FX DEAL TRANSACTED ON 24 JUN 2022 SGD / USD EX.RATE 1.38673 WITH JPMORGAN CHASE	670,007.000	24 Jun 22				0.00	483,156.06	482,992.36	-163.70
FX DEAL TRANSACTED ON 24 JUN 2022 USD / SGD EX.RATE 0.721546 WITH JPMORGAN CHASE	-670,007.000	24 Jun 22				0.00	-483,440.88	-466,075.62	17,365.26
FX DEAL TRANSACTED ON 27 JAN 2022 SGD / USD EX.RATE 1.35279 WITH JPMORGAN CHASE	468,902.000	27 Jan 22				0.00	346,618.47	345,415.84	-1,202.63

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>JPMORGAN CHASE BANK, N.A.</i>									
South African rand - ZAR									
FX DEAL TRANSACTED ON 05 JAN 2022 USD / ZAR EX.RATE 0.0629981 WITH JPMORGAN	-1,923,000.000	5 Jan 22				0.00	-121,145.29	-128,639.52	-7,494.23
FX DEAL TRANSACTED ON 05 JAN 2022 ZAR / USD EX.RATE 15.772001 WITH JPMORGAN	1,923,000.000	5 Jan 22				0.00	121,924.92	122,299.07	374.15
Swiss franc - CHF									
FX DEAL TRANSACTED ON 16 DEC 2022 CHF / USD EX.RATE 0.93336 WITH JPMORGAN CHASE	1,172,130.000	16 Dec 22				0.00	1,255,817.69	1,262,051.14	6,233.45
FX DEAL TRANSACTED ON 16 DEC 2022 USD / CHF EX.RATE 1.0824209 WITH JPMORGAN	-1,172,130.000	16 Dec 22				0.00	-1,268,738.06	-1,278,734.94	-9,996.88
FX DEAL TRANSACTED ON 18 MAR 2022 CHF / USD EX.RATE 0.9353 WITH JPMORGAN CHASE	1,172,130.000	18 Mar 22				0.00	1,253,212.87	1,257,380.39	4,167.52
FX DEAL TRANSACTED ON 18 MAR 2022 USD / CHF EX.RATE 1.073588 WITH JPMORGAN CHASE	-1,172,130.000	18 Mar 22				0.00	-1,258,384.72	-1,223,709.35	34,675.37
FX DEAL TRANSACTED ON 18 NOV 2022 USD / CHF EX.RATE 1.0488777 WITH JPMORGAN	-77,794.760	18 Nov 22				0.00	-81,597.19	-81,120.71	476.48
FX DEAL TRANSACTED ON 21 SEP 2022 CHF / USD EX.RATE 0.96478 WITH JPMORGAN CHASE	1,172,130.000	21 Sep 22				0.00	1,214,919.46	1,184,268.76	-30,650.70
FX DEAL TRANSACTED ON 21 SEP 2022 USD / CHF EX.RATE 1.0446919 WITH JPMORGAN	-1,172,130.000	21 Sep 22				0.00	-1,224,514.74	-1,262,051.14	-37,536.40
FX DEAL TRANSACTED ON 24 JUN 2022 CHF / USD EX.RATE 0.95688 WITH JPMORGAN CHASE	1,172,130.000	24 Jun 22				0.00	1,224,949.84	1,223,709.35	-1,240.49
FX DEAL TRANSACTED ON 24 JUN 2022 USD / CHF EX.RATE 1.0516519 WITH JPMORGAN	-1,172,130.000	24 Jun 22				0.00	-1,232,672.72	-1,184,268.76	48,403.96
FX DEAL TRANSACTED ON 27 JAN 2022 CHF / USD EX.RATE 0.93067 WITH JPMORGAN CHASE	491,003.000	27 Jan 22				0.00	527,580.13	526,714.22	-865.91
FX DEAL TRANSACTED ON 29 DEC 2022 CHF / USD EX.RATE 0.914205 WITH JPMORGAN CHASE	216,167.000	29 Dec 22				0.00	236,453.53	235,827.34	-626.19

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>JPMORGAN CHASE BANK, N.A.</i>									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2022 USD / GBP EX.RATE 1.2265206 WITH JPMORGAN	385,465.990	1 Aug 22				0.00	385,465.99	385,465.99	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 CAD / USD EX.RATE 1.29566 WITH JPMORGAN CHASE	-39,683.670	1 Jul 22				0.00	-39,683.67	-39,683.67	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.0125762 WITH JPMORGAN	-26,099.990	1 Nov 22				0.00	-26,099.99	-26,099.99	0.00
FX DEAL TRANSACTED ON 02 DEC 2022 USD / EUR EX.RATE 1.05192 WITH JPMORGAN CHASE	54,067.340	2 Dec 22				0.00	54,067.34	54,067.34	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 GBP / USD EX.RATE 0.7511541 WITH JPMORGAN	-82,539.660	2 Mar 22				0.00	-82,539.66	-82,539.66	0.00
FX DEAL TRANSACTED ON 02 NOV 2022 EUR / USD EX.RATE 1.0167355 WITH JPMORGAN	-56,883.640	2 Nov 22				0.00	-56,883.64	-56,883.64	0.00
FX DEAL TRANSACTED ON 03 FEB 2022 USD / GBP EX.RATE 1.35972 WITH JPMORGAN CHASE	20,071.320	3 Feb 22				0.00	20,071.32	20,071.32	0.00
FX DEAL TRANSACTED ON 03 JUN 2022 EUR / USD EX.RATE 0.9331579 WITH JPMORGAN	-12,815.860	3 Jun 22				0.00	-12,815.86	-12,815.86	0.00
FX DEAL TRANSACTED ON 03 NOV 2022 EUR / USD EX.RATE 1.0238978 WITH JPMORGAN	-46,991.490	3 Nov 22				0.00	-46,991.49	-46,991.49	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 USD / GBP EX.RATE 1.35327 WITH JPMORGAN CHASE	89,826.140	4 Feb 22				0.00	89,826.14	89,826.14	0.00
FX DEAL TRANSACTED ON 04 JAN 2022 JPY / USD EX.RATE 116.281 WITH JPMORGAN CHASE	-61,722.680	4 Jan 22				0.00	-61,722.68	-61,722.68	0.00
FX DEAL TRANSACTED ON 04 NOV 2022 GBP / USD EX.RATE 0.8791209 WITH JPMORGAN	-87,429.770	4 Nov 22				0.00	-87,429.77	-87,429.77	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 GBP / USD EX.RATE 0.8740693 WITH JPMORGAN	-529,931.640	4 Oct 22				0.00	-529,931.64	-529,931.64	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 NOK / USD EX.RATE 10.477562 WITH JPMORGAN	-327,902.140	4 Oct 22				0.00	-327,902.14	-327,902.14	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 05 DEC 2022 GBP / USD EX.RATE 0.8209635 WITH JPMORGAN	-5,427.790	5 Dec 22				0.00	-5,427.79	-5,427.79	0.00
FX DEAL TRANSACTED ON 05 JAN 2022 USD / ZAR EX.RATE 0.0629981 WITH JPMORGAN	121,145.290	5 Jan 22				0.00	121,145.29	121,145.29	0.00
FX DEAL TRANSACTED ON 05 JAN 2022 ZAR / USD EX.RATE 15.772001 WITH JPMORGAN	-121,924.920	5 Jan 22				0.00	-121,924.92	-121,924.92	0.00
FX DEAL TRANSACTED ON 05 JUL 2022 USD / GBP EX.RATE 1.197339 WITH JPMORGAN CHASE	422,854.640	5 Jul 22				0.00	422,854.64	422,854.64	0.00
FX DEAL TRANSACTED ON 06 APR 2022 JPY / USD EX.RATE 123.876 WITH JPMORGAN CHASE	-16,938.370	6 Apr 22				0.00	-16,938.37	-16,938.37	0.00
FX DEAL TRANSACTED ON 06 JUL 2022 USD / JPY EX.RATE 0.0074033 WITH JPMORGAN	10,110.640	6 Jul 22				0.00	10,110.64	10,110.64	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 USD / EUR EX.RATE 1.05087 WITH JPMORGAN CHASE	55,120.320	7 Dec 22				0.00	55,120.32	55,120.32	0.00
FX DEAL TRANSACTED ON 07 FEB 2022 JPY / USD EX.RATE 115.095 WITH JPMORGAN CHASE	-108,650.540	7 Feb 22				0.00	-108,650.54	-108,650.54	0.00
FX DEAL TRANSACTED ON 07 JUL 2022 GBP / USD EX.RATE 0.8329793 WITH JPMORGAN	-167,266.360	7 Jul 22				0.00	-167,266.36	-167,266.36	0.00
FX DEAL TRANSACTED ON 07 JUL 2022 USD / JPY EX.RATE 0.0073543 WITH JPMORGAN	7,650.270	7 Jul 22				0.00	7,650.27	7,650.27	0.00
FX DEAL TRANSACTED ON 07 JUN 2022 USD / JPY EX.RATE 0.0075322 WITH JPMORGAN	5,349.460	7 Jun 22				0.00	5,349.46	5,349.46	0.00
FX DEAL TRANSACTED ON 07 JUN 2022 USD / JPY EX.RATE 0.0075405 WITH JPMORGAN	34,661.300	7 Jun 22				0.00	34,661.30	34,661.30	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9200013 WITH JPMORGAN	-41,565.550	7 Mar 22				0.00	-41,565.55	-41,565.55	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9205899 WITH JPMORGAN	-81,691.680	7 Mar 22				0.00	-81,691.68	-81,691.68	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.087501 WITH JPMORGAN CHASE	66,638.680	7 Mar 22				0.00	66,638.68	66,638.68	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 07 NOV 2022 USD / GBP EX.RATE 1.147196 WITH JPMORGAN CHASE	348,946.050	7 Nov 22				0.00	348,946.05	348,946.05	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 AUD / USD EX.RATE 1.3993334 WITH JPMORGAN	-175,374.660	8 Feb 22				0.00	-175,374.66	-175,374.66	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 USD / GBP EX.RATE 1.35477 WITH JPMORGAN CHASE	12,153.600	8 Feb 22				0.00	12,153.60	12,153.60	0.00
FX DEAL TRANSACTED ON 08 MAR 2022 USD / EUR EX.RATE 1.088362 WITH JPMORGAN CHASE	8,881.530	8 Mar 22				0.00	8,881.53	8,881.53	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 MXN / USD EX.RATE 20.825 WITH JPMORGAN CHASE	-515,362.660	9 Feb 22				0.00	-515,362.66	-515,362.66	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 USD / MXN EX.RATE 0.0488591 WITH JPMORGAN	524,377.160	9 Feb 22				0.00	524,377.16	524,377.16	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 EUR / USD EX.RATE 0.9168088 WITH JPMORGAN	-76,166.530	9 Mar 22				0.00	-76,166.53	-76,166.53	0.00
FX DEAL TRANSACTED ON 09 SEP 2022 EUR / USD EX.RATE 0.9940506 WITH JPMORGAN	-471,382.440	9 Sep 22				0.00	-471,382.44	-471,382.44	0.00
FX DEAL TRANSACTED ON 09 SEP 2022 USD / EUR EX.RATE 1.00513 WITH JPMORGAN CHASE	470,981.810	9 Sep 22				0.00	470,981.81	470,981.81	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 EUR / USD EX.RATE 0.9687294 WITH JPMORGAN	-675,960.690	10 Aug 22				0.00	-675,960.69	-675,960.69	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 USD / EUR EX.RATE 1.035208 WITH JPMORGAN CHASE	677,878.010	10 Aug 22				0.00	677,878.01	677,878.01	0.00
FX DEAL TRANSACTED ON 10 JUN 2022 USD / GBP EX.RATE 1.2312 WITH JPMORGAN CHASE	44,708.470	10 Jun 22				0.00	44,708.47	44,708.47	0.00
FX DEAL TRANSACTED ON 10 MAY 2022 EUR / USD EX.RATE 0.9455451 WITH JPMORGAN	-459,983.340	10 May 22				0.00	-459,983.34	-459,983.34	0.00
FX DEAL TRANSACTED ON 10 NOV 2022 EUR / USD EX.RATE 0.9812387 WITH JPMORGAN	-53,387.670	10 Nov 22				0.00	-53,387.67	-53,387.67	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 USD / EUR EX.RATE 1.013994 WITH JPMORGAN CHASE	470,303.600	11 Jul 22				0.00	470,303.60	470,303.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 11 MAR 2022 USD / MXN EX.RATE 0.0478392 WITH JPMORGAN	222,460.000	11 Mar 22				0.00	222,460.00	222,460.00	0.00
FX DEAL TRANSACTED ON 11 MAY 2022 USD / EUR EX.RATE 1.05195 WITH JPMORGAN CHASE	4,330.360	11 May 22				0.00	4,330.36	4,330.36	0.00
FX DEAL TRANSACTED ON 12 JUL 2022 USD / JPY EX.RATE 0.0073204 WITH JPMORGAN	4,844.120	12 Jul 22				0.00	4,844.12	4,844.12	0.00
FX DEAL TRANSACTED ON 13 JUN 2022 GBP / USD EX.RATE 0.8217096 WITH JPMORGAN	-404,311.950	13 Jun 22				0.00	-404,311.95	-404,311.95	0.00
FX DEAL TRANSACTED ON 13 MAY 2022 USD / CAD EX.RATE 0.7687104 WITH JPMORGAN	101,788.980	13 May 22				0.00	101,788.98	101,788.98	0.00
FX DEAL TRANSACTED ON 14 DEC 2022 USD / GBP EX.RATE 1.238613 WITH JPMORGAN CHASE	351,336.290	14 Dec 22				0.00	351,336.29	351,336.29	0.00
FX DEAL TRANSACTED ON 14 DEC 2022 USD / GBP EX.RATE 1.24332 WITH JPMORGAN CHASE	566.230	14 Dec 22				0.00	566.23	566.23	0.00
FX DEAL TRANSACTED ON 14 DEC 2022 USD / JPY EX.RATE 0.0074068 WITH JPMORGAN	105,761.690	14 Dec 22				0.00	105,761.69	105,761.69	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 USD / GBP EX.RATE 1.18213 WITH JPMORGAN CHASE	741.010	14 Jul 22				0.00	741.01	741.01	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 USD / JPY EX.RATE 0.0071817 WITH JPMORGAN	7,227.420	14 Jul 22				0.00	7,227.42	7,227.42	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 EUR / USD EX.RATE 0.9572703 WITH JPMORGAN	-75,689.350	14 Jun 22				0.00	-75,689.35	-75,689.35	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / MXN EX.RATE 0.047891 WITH JPMORGAN CHASE	532,953.000	14 Mar 22				0.00	532,953.00	532,953.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2022 EUR / USD EX.RATE 0.9670245 WITH JPMORGAN	-141,174.170	14 Nov 22				0.00	-141,174.17	-141,174.17	0.00
FX DEAL TRANSACTED ON 14 NOV 2022 USD / GBP EX.RATE 1.17601 WITH JPMORGAN CHASE	11,200.330	14 Nov 22				0.00	11,200.33	11,200.33	0.00
FX DEAL TRANSACTED ON 15 DEC 2022 USD / JPY EX.RATE 0.007337 WITH JPMORGAN CHASE	89,903.180	15 Dec 22				0.00	89,903.18	89,903.18	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 15 FEB 2022 GBP / USD EX.RATE 0.7396559 WITH JPMORGAN	-431,058.540	15 Feb 22				0.00	-431,058.54	-431,058.54	0.00
FX DEAL TRANSACTED ON 15 MAR 2022 USD / EUR EX.RATE 1.09882 WITH JPMORGAN CHASE	477,897.700	15 Mar 22				0.00	477,897.70	477,897.70	0.00
FX DEAL TRANSACTED ON 15 SEP 2022 EUR / USD EX.RATE 0.9995293 WITH JPMORGAN	-310,145.980	15 Sep 22				0.00	-310,145.98	-310,145.98	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 CHF / USD EX.RATE 0.93336 WITH JPMORGAN CHASE	-1,255,817.690	16 Dec 22				0.00	-1,255,817.69	-1,255,817.69	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 EUR / USD EX.RATE 0.943414 WITH JPMORGAN CHASE	-3,666,641.480	16 Dec 22				0.00	-3,666,641.48	-3,666,641.48	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 GBP / USD EX.RATE 0.8214902 WITH JPMORGAN	-4,301,179.820	16 Dec 22				0.00	-4,301,179.82	-4,301,179.82	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 NOK / USD EX.RATE 9.88791 WITH JPMORGAN CHASE	-352,732.680	16 Dec 22				0.00	-352,732.68	-352,732.68	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 SGD / USD EX.RATE 1.35811 WITH JPMORGAN CHASE	-493,337.800	16 Dec 22				0.00	-493,337.80	-493,337.80	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / CHF EX.RATE 1.0824209 WITH JPMORGAN	1,268,738.060	16 Dec 22				0.00	1,268,738.06	1,268,738.06	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / EUR EX.RATE 1.067061 WITH JPMORGAN CHASE	3,691,135.800	16 Dec 22				0.00	3,691,135.80	3,691,135.80	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / GBP EX.RATE 1.21728 WITH JPMORGAN CHASE	844.960	16 Dec 22				0.00	844.96	844.96	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / GBP EX.RATE 1.220284 WITH JPMORGAN CHASE	4,311,723.420	16 Dec 22				0.00	4,311,723.42	4,311,723.42	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / NOK EX.RATE 0.1015359 WITH JPMORGAN	354,135.770	16 Dec 22				0.00	354,135.77	354,135.77	0.00
FX DEAL TRANSACTED ON 16 DEC 2022 USD / SGD EX.RATE 0.7374637 WITH JPMORGAN	494,105.820	16 Dec 22				0.00	494,105.82	494,105.82	0.00
FX DEAL TRANSACTED ON 17 JUN 2022 EUR / USD EX.RATE 0.949563 WITH JPMORGAN CHASE	-493,466.990	17 Jun 22				0.00	-493,466.99	-493,466.99	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 17 MAY 2022 EUR / USD EX.RATE 0.9484229 WITH JPMORGAN	-58,743.880	17 May 22				0.00	-58,743.88	-58,743.88	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 USD / JPY EX.RATE 0.00772 WITH JPMORGAN CHASE	24,424.320	17 May 22				0.00	24,424.32	24,424.32	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 CHF / USD EX.RATE 0.9353 WITH JPMORGAN CHASE	-1,253,212.870	18 Mar 22				0.00	-1,253,212.87	-1,253,212.87	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9055756 WITH JPMORGAN	-4,668,963.990	18 Mar 22				0.00	-4,668,963.99	-4,668,963.99	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 GBP / USD EX.RATE 0.7601788 WITH JPMORGAN	-5,067,589.400	18 Mar 22				0.00	-5,067,589.40	-5,067,589.40	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 NOK / USD EX.RATE 8.76421 WITH JPMORGAN CHASE	-789,963.270	18 Mar 22				0.00	-789,963.27	-789,963.27	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 SGD / USD EX.RATE 1.35657 WITH JPMORGAN CHASE	-493,897.850	18 Mar 22				0.00	-493,897.85	-493,897.85	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / CHF EX.RATE 1.073588 WITH JPMORGAN CHASE	1,258,384.720	18 Mar 22				0.00	1,258,384.72	1,258,384.72	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.10833 WITH JPMORGAN CHASE	4,686,130.070	18 Mar 22				0.00	4,686,130.07	4,686,130.07	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / GBP EX.RATE 1.314823 WITH JPMORGAN CHASE	5,065,058.460	18 Mar 22				0.00	5,065,058.46	5,065,058.46	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / NOK EX.RATE 0.1139888 WITH JPMORGAN	789,190.850	18 Mar 22				0.00	789,190.85	789,190.85	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / SGD EX.RATE 0.7373478 WITH JPMORGAN	494,028.220	18 Mar 22				0.00	494,028.22	494,028.22	0.00
FX DEAL TRANSACTED ON 18 MAY 2022 EUR / USD EX.RATE 0.9502542 WITH JPMORGAN	-43,975.460	18 May 22				0.00	-43,975.46	-43,975.46	0.00
FX DEAL TRANSACTED ON 18 MAY 2022 USD / EUR EX.RATE 1.05621 WITH JPMORGAN CHASE	691,630.600	18 May 22				0.00	691,630.60	691,630.60	0.00
FX DEAL TRANSACTED ON 18 NOV 2022 USD / CHF EX.RATE 1.0488777 WITH JPMORGAN	81,597.190	18 Nov 22				0.00	81,597.19	81,597.19	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>JPMORGAN CHASE BANK, N.A.</i>									
FX DEAL TRANSACTED ON 19 AUG 2022 USD / GBP EX.RATE 1.18163 WITH JPMORGAN CHASE	25,217.700	19 Aug 22				0.00	25,217.70	25,217.70	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 EUR / USD EX.RATE 0.9477164 WITH JPMORGAN	-83,962.360	19 May 22				0.00	-83,962.36	-83,962.36	0.00
FX DEAL TRANSACTED ON 20 APR 2022 USD / JPY EX.RATE 0.0078165 WITH JPMORGAN	36,290.980	20 Apr 22				0.00	36,290.98	36,290.98	0.00
FX DEAL TRANSACTED ON 20 MAY 2022 CAD / USD EX.RATE 1.27976 WITH JPMORGAN CHASE	-12,783.020	20 May 22				0.00	-12,783.02	-12,783.02	0.00
FX DEAL TRANSACTED ON 20 SEP 2022 JPY / USD EX.RATE 143.713 WITH JPMORGAN CHASE	-38,310.340	20 Sep 22				0.00	-38,310.34	-38,310.34	0.00
FX DEAL TRANSACTED ON 21 DEC 2022 JPY / USD EX.RATE 132.331 WITH JPMORGAN CHASE	-121,828.280	21 Dec 22				0.00	-121,828.28	-121,828.28	0.00
FX DEAL TRANSACTED ON 21 JUL 2022 USD / JPY EX.RATE 0.0072246 WITH JPMORGAN	56,452.580	21 Jul 22				0.00	56,452.58	56,452.58	0.00
FX DEAL TRANSACTED ON 21 OCT 2022 GBP / USD EX.RATE 0.890575 WITH JPMORGAN CHASE	-74,738.450	21 Oct 22				0.00	-74,738.45	-74,738.45	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 CHF / USD EX.RATE 0.96478 WITH JPMORGAN CHASE	-1,214,919.460	21 Sep 22				0.00	-1,214,919.46	-1,214,919.46	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 EUR / USD EX.RATE 1.0113985 WITH JPMORGAN	-3,420,176.260	21 Sep 22				0.00	-3,420,176.26	-3,420,176.26	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 GBP / USD EX.RATE 0.8823244 WITH JPMORGAN	-3,863,372.720	21 Sep 22				0.00	-3,863,372.72	-3,863,372.72	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 NOK / USD EX.RATE 10.30175 WITH JPMORGAN CHASE	-672,060.960	21 Sep 22				0.00	-672,060.96	-672,060.96	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 SGD / USD EX.RATE 1.41478 WITH JPMORGAN CHASE	-473,576.810	21 Sep 22				0.00	-473,576.81	-473,576.81	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / CHF EX.RATE 1.0446919 WITH JPMORGAN	1,224,514.740	21 Sep 22				0.00	1,224,514.74	1,224,514.74	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / EUR EX.RATE 0.99532 WITH JPMORGAN CHASE	3,442,972.130	21 Sep 22				0.00	3,442,972.13	3,442,972.13	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2022 USD / GBP EX.RATE 1.13559 WITH JPMORGAN CHASE	3,870,940.140	21 Sep 22				0.00	3,870,940.14	3,870,940.14	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / NOK EX.RATE 0.0972797 WITH JPMORGAN	673,506.470	21 Sep 22				0.00	673,506.47	673,506.47	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / SGD EX.RATE 0.7079075 WITH JPMORGAN	474,302.960	21 Sep 22				0.00	474,302.96	474,302.96	0.00
FX DEAL TRANSACTED ON 22 JUL 2022 USD / JPY EX.RATE 0.0073165 WITH JPMORGAN	2,643.840	22 Jul 22				0.00	2,643.84	2,643.84	0.00
FX DEAL TRANSACTED ON 23 DEC 2022 USD / GBP EX.RATE 1.20566 WITH JPMORGAN CHASE	287.080	23 Dec 22				0.00	287.08	287.08	0.00
FX DEAL TRANSACTED ON 23 MAR 2022 USD / JPY EX.RATE 0.0082827 WITH JPMORGAN	487,126.570	23 Mar 22				0.00	487,126.57	487,126.57	0.00
FX DEAL TRANSACTED ON 23 MAY 2022 EUR / USD EX.RATE 0.935543 WITH JPMORGAN CHASE	-17,996.910	23 May 22				0.00	-17,996.91	-17,996.91	0.00
FX DEAL TRANSACTED ON 23 MAY 2022 USD / JPY EX.RATE 0.0078298 WITH JPMORGAN	18,315.080	23 May 22				0.00	18,315.08	18,315.08	0.00
FX DEAL TRANSACTED ON 23 SEP 2022 USD / GBP EX.RATE 1.08637 WITH JPMORGAN CHASE	5,462.580	23 Sep 22				0.00	5,462.58	5,462.58	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 CHF / USD EX.RATE 0.95688 WITH JPMORGAN CHASE	-1,224,949.840	24 Jun 22				0.00	-1,224,949.84	-1,224,949.84	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 EUR / USD EX.RATE 0.9489197 WITH JPMORGAN	-2,960,317.010	24 Jun 22				0.00	-2,960,317.01	-2,960,317.01	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 GBP / USD EX.RATE 0.8149029 WITH JPMORGAN	-3,776,345.410	24 Jun 22				0.00	-3,776,345.41	-3,776,345.41	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 NOK / USD EX.RATE 9.87062 WITH JPMORGAN CHASE	-701,415.310	24 Jun 22				0.00	-701,415.31	-701,415.31	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 SGD / USD EX.RATE 1.38673 WITH JPMORGAN CHASE	-483,156.060	24 Jun 22				0.00	-483,156.06	-483,156.06	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / CHF EX.RATE 1.0516519 WITH JPMORGAN	1,232,672.720	24 Jun 22				0.00	1,232,672.72	1,232,672.72	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>JPMORGAN CHASE BANK, N.A.</i>									
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.05466 WITH JPMORGAN CHASE	74,080.230	24 Jun 22				0.00	74,080.23	74,080.23	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.060618 WITH JPMORGAN CHASE	2,979,385.210	24 Jun 22				0.00	2,979,385.21	2,979,385.21	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / GBP EX.RATE 1.229255 WITH JPMORGAN CHASE	3,782,854.020	24 Jun 22				0.00	3,782,854.02	3,782,854.02	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / JPY EX.RATE 0.0074032 WITH JPMORGAN	89,118.200	24 Jun 22				0.00	89,118.20	89,118.20	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / NOK EX.RATE 0.1014969 WITH JPMORGAN	702,704.090	24 Jun 22				0.00	702,704.09	702,704.09	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / SGD EX.RATE 0.721546 WITH JPMORGAN CHASE	483,440.880	24 Jun 22				0.00	483,440.88	483,440.88	0.00
FX DEAL TRANSACTED ON 24 NOV 2022 EUR / USD EX.RATE 0.9615058 WITH JPMORGAN	-57,201.940	24 Nov 22				0.00	-57,201.94	-57,201.94	0.00
FX DEAL TRANSACTED ON 24 OCT 2022 USD / EUR EX.RATE 0.98738 WITH JPMORGAN CHASE	2,748.670	24 Oct 22				0.00	2,748.67	2,748.67	0.00
FX DEAL TRANSACTED ON 25 MAR 2022 USD / DKK EX.RATE 0.1478705 WITH JPMORGAN	20,451.690	25 Mar 22				0.00	20,451.69	20,451.69	0.00
FX DEAL TRANSACTED ON 25 MAY 2022 USD / JPY EX.RATE 0.0078647 WITH JPMORGAN	29,657.200	25 May 22				0.00	29,657.20	29,657.20	0.00
FX DEAL TRANSACTED ON 25 OCT 2022 USD / EUR EX.RATE 0.9965 WITH JPMORGAN CHASE	14,961.660	25 Oct 22				0.00	14,961.66	14,961.66	0.00
FX DEAL TRANSACTED ON 26 SEP 2022 USD / GBP EX.RATE 1.0685 WITH JPMORGAN CHASE	6,928.590	26 Sep 22				0.00	6,928.59	6,928.59	0.00
FX DEAL TRANSACTED ON 27 APR 2022 USD / EUR EX.RATE 1.05559 WITH JPMORGAN CHASE	4,092.150	27 Apr 22				0.00	4,092.15	4,092.15	0.00
FX DEAL TRANSACTED ON 27 APR 2022 USD / GBP EX.RATE 1.25737 WITH JPMORGAN CHASE	482,342.410	27 Apr 22				0.00	482,342.41	482,342.41	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 CHF / USD EX.RATE 0.93067 WITH JPMORGAN CHASE	-527,580.130	27 Jan 22				0.00	-527,580.13	-527,580.13	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>JPMORGAN CHASE BANK, N.A.</i>									
FX DEAL TRANSACTED ON 27 JAN 2022 GBP / USD EX.RATE 0.746884 WITH JPMORGAN CHASE	-2,798,628.700	27 Jan 22				0.00	-2,798,628.70	-2,798,628.70	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 NOK / USD EX.RATE 8.939448 WITH JPMORGAN CHASE	-593,056.750	27 Jan 22				0.00	-593,056.75	-593,056.75	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 SGD / USD EX.RATE 1.35279 WITH JPMORGAN CHASE	-346,618.470	27 Jan 22				0.00	-346,618.47	-346,618.47	0.00
FX DEAL TRANSACTED ON 27 JUN 2022 USD / JPY EX.RATE 0.0073885 WITH JPMORGAN	2,548.300	27 Jun 22				0.00	2,548.30	2,548.30	0.00
FX DEAL TRANSACTED ON 27 MAY 2022 USD / GBP EX.RATE 1.26278 WITH JPMORGAN CHASE	97,227.250	27 May 22				0.00	97,227.25	97,227.25	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 EUR / USD EX.RATE 1.0015624 WITH JPMORGAN	-34,074.180	27 Oct 22				0.00	-34,074.18	-34,074.18	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 USD / NOK EX.RATE 0.0973748 WITH JPMORGAN	24,728.090	27 Oct 22				0.00	24,728.09	24,728.09	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 USD / NOK EX.RATE 0.0975652 WITH JPMORGAN	62,478.200	27 Oct 22				0.00	62,478.20	62,478.20	0.00
FX DEAL TRANSACTED ON 28 APR 2022 EUR / USD EX.RATE 0.949134 WITH JPMORGAN CHASE	-1,036,799.850	28 Apr 22				0.00	-1,036,799.85	-1,036,799.85	0.00
FX DEAL TRANSACTED ON 28 APR 2022 GBP / USD EX.RATE 0.8018571 WITH JPMORGAN	-552,083.410	28 Apr 22				0.00	-552,083.41	-552,083.41	0.00
FX DEAL TRANSACTED ON 28 APR 2022 JPY / USD EX.RATE 130.668 WITH JPMORGAN CHASE	-820,415.360	28 Apr 22				0.00	-820,415.36	-820,415.36	0.00
FX DEAL TRANSACTED ON 28 APR 2022 USD / CAD EX.RATE 0.7778711 WITH JPMORGAN	206,527.260	28 Apr 22				0.00	206,527.26	206,527.26	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 USD / GBP EX.RATE 1.20942 WITH JPMORGAN CHASE	434,899.110	28 Dec 22				0.00	434,899.11	434,899.11	0.00
FX DEAL TRANSACTED ON 28 JUN 2022 CAD / USD EX.RATE 1.28496 WITH JPMORGAN CHASE	-37,765.870	28 Jun 22				0.00	-37,765.87	-37,765.87	0.00
FX DEAL TRANSACTED ON 28 JUN 2022 EUR / USD EX.RATE 0.9491178 WITH JPMORGAN	-101,587.020	28 Jun 22				0.00	-101,587.02	-101,587.02	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>JPMORGAN CHASE BANK, N.A.</i>									
FX DEAL TRANSACTED ON 28 JUN 2022 EUR / USD EX.RATE 0.9498516 WITH JPMORGAN	-9,096.340	28 Jun 22				0.00	-9,096.34	-9,096.34	0.00
FX DEAL TRANSACTED ON 28 JUN 2022 JPY / USD EX.RATE 136.165 WITH JPMORGAN CHASE	-109,292.190	28 Jun 22				0.00	-109,292.19	-109,292.19	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.08428 WITH JPMORGAN CHASE	287,900.350	28 Sep 22				0.00	287,900.35	287,900.35	0.00
FX DEAL TRANSACTED ON 29 AUG 2022 GBP / USD EX.RATE 0.8537675 WITH JPMORGAN	-393,602.450	29 Aug 22				0.00	-393,602.45	-393,602.45	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 CHF / USD EX.RATE 0.914205 WITH JPMORGAN CHASE	-236,453.530	29 Dec 22				0.00	-236,453.53	-236,453.53	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 EUR / USD EX.RATE 0.9316495 WITH JPMORGAN	-1,161,870.380	29 Dec 22				0.00	-1,161,870.38	-1,161,870.38	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 GBP / USD EX.RATE 0.8267647 WITH JPMORGAN	-465,232.740	29 Dec 22				0.00	-465,232.74	-465,232.74	0.00
FX DEAL TRANSACTED ON 29 JUN 2022 EUR / USD EX.RATE 0.950489 WITH JPMORGAN CHASE	-52,680.350	29 Jun 22				0.00	-52,680.35	-52,680.35	0.00
FX DEAL TRANSACTED ON 29 JUN 2022 EUR / USD EX.RATE 0.9505622 WITH JPMORGAN	-73,180.810	29 Jun 22				0.00	-73,180.81	-73,180.81	0.00
FX DEAL TRANSACTED ON 29 SEP 2022 USD / CAD EX.RATE 0.7305029 WITH JPMORGAN	94,196.250	29 Sep 22				0.00	94,196.25	94,196.25	0.00
FX DEAL TRANSACTED ON 29 SEP 2022 USD / GBP EX.RATE 1.10726 WITH JPMORGAN CHASE	5,505.950	29 Sep 22				0.00	5,505.95	5,505.95	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 HKD / USD EX.RATE 7.84607 WITH JPMORGAN CHASE	-13,583.860	30 Jun 22				0.00	-13,583.86	-13,583.86	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 JPY / USD EX.RATE 136.1164 WITH JPMORGAN CHASE	-72,550.020	30 Jun 22				0.00	-72,550.02	-72,550.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 30 JUN 2022 USD / JPY EX.RATE 0.0073681 WITH JPMORGAN	7,469.510	30 Jun 22				0.00	7,469.51	7,469.51	0.00
FX DEAL TRANSACTED ON 31 OCT 2022 EUR / USD EX.RATE 1.0122175 WITH JPMORGAN	-35,648.940	31 Oct 22				0.00	-35,648.94	-35,648.94	0.00
FX DEAL TRANSACTED ON 31 OCT 2022 USD / GBP EX.RATE 1.14729 WITH JPMORGAN CHASE	15.970	31 Oct 22				0.00	15.97	15.97	0.00
Total JPMORGAN CHASE BANK, N.A.							.000.00	799,116.81	799,116.81

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
COLTV SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	66	103,474,472.25			0.00	103,474,472.25	103,474,472.25
	Total dispositions	38		114,763,121.43		0.00	114,763,121.43	114,763,121.43
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	136	209,143,662.68			0.00	209,143,662.68	209,143,662.68
	Total dispositions	54		167,700,000.00		0.00	167,706,376.64	167,700,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	366	204,017,757.53			0.00	204,017,757.53	204,017,757.53
	Total dispositions	315		177,650,133.85		0.00	177,650,133.85	177,650,133.85
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	Total acquisitions	91	65,831,029.86			0.00	65,831,029.86	65,831,029.86
	Total dispositions	32		74,802,707.18		0.00	76,409,917.15	74,802,707.18
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG SEDOL: BKM699	Total acquisitions	17	142,793,255.84			0.00	142,793,255.84	142,793,255.84
	Total dispositions	17		142,866,542.98		0.00	142,793,255.84	142,866,542.98
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	Total acquisitions	97	101,052,554.67			0.00	101,052,554.67	101,052,554.67
	Total dispositions	89		93,836,592.75		0.00	99,310,664.05	93,836,592.75
UNITED STATES TREAS NTS 1.375% 11-15-203 1 SEDOL: BMCNFW7	Total acquisitions	42	307,986,740.38			0.00	307,986,740.38	307,986,740.38
	Total dispositions	31		321,727,092.93		0.00	322,808,699.74	321,727,092.93
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	Total acquisitions	70	762,151,398.93			0.00	762,151,398.93	762,151,398.93
	Total dispositions	59		679,653,480.44		0.00	681,860,500.52	679,653,480.44
US TREASURY N/B 1.25% DUE 08-15-2031 REG SEDOL: BMWVP09	Total acquisitions	8	97,193,756.00			0.00	97,193,756.00	97,193,756.00
	Total dispositions	11		109,269,110.59		0.00	109,700,076.63	109,269,110.59

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 2,051,145,787.84

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 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

► **Round off amounts to nearest dollar.**

► **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan XPO LOGISTICS PENSION PLAN	B Three-digit plan number (PN) ►	005
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500	

Part I Basic Information

1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2022</u>	
2	Assets:	
	a Market value	2,009,184,942
	b Actuarial value	1,936,688,299
3	Funding target/participant count breakdown	
	a For retired participants and beneficiaries receiving payment.....	12,181 897,201,509 897,201,509
	b For terminated vested participants.....	5,442 239,193,395 239,193,395
	c For active participants	5,364 263,814,487 277,425,789
	d Total.....	22,987 1,400,209,391 1,413,820,693
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
	a Funding target disregarding prescribed at-risk assumptions	4a
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b
5	Effective interest rate	5 5.40%
6	Target normal cost.....	
	a Present value of current plan year accruals.....	6a 0
	b Expected plan-related expenses	6b 3,300,000
	c Total (line 6a + line 6b)	6c 3,300,000

Statement by Enrolled Actuary

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

SIGN HERE	<u>B.K.</u> Signature of actuary BRYAN KOZLAK FSA EA Type or print name of actuary MERCER Firm name 501 MERRITT 7 NORWALK CT 06856 Address of the firm	<u>9/26/2023</u> Date 2308399 Most recent enrollment number 203-229-6000 Telephone number (including area code)
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If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

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

**Schedule SB (Form 5500) 2022
v. 220413**

Part II		Beginning of Year Carryover and Prefunding Balances	
		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of <u>1.43</u> %	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.58</u> %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III		Funding Percentages	
14	Funding target attainment percentage	14	136.98 %
15	Adjusted funding target attainment percentage	15	136.98 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	133.10 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV		Contributions and Liquidity Shortfalls			
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ▶			18(b)	0	18(c)
					0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:			
a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0	
b Contributions made to avoid restrictions adjusted to valuation date	19b	0	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0	
20 Quarterly contributions and liquidity shortfalls:			
a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No			
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No			
c If line 20a is "Yes," see instructions and complete the following table as applicable:			
Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.18 %	3rd segment: 5.92 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions)	☐ Prescribed - combined	☒ Prescribed - separate	☐ Substitute	

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)	31a	3,300,000	
b Excess assets, if applicable, but not greater than line 31a	31b	3,300,000	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement			0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021
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