

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2022 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2022 or fiscal plan year beginning <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>RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN</u>	1b Three-digit plan number (PN) ▶	<u>003</u>
1c Effective date of plan <u>01/01/1994</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>RUSH UNIVERSITY MEDICAL CENTER</u> <u>1201 WEST HARRISON STREET</u> <u>ROOM 113</u> <u>CHICAGO, IL 60607</u>	2b Employer Identification Number (EIN) <u>36-2174823</u>	
	2c Plan Sponsor's telephone number <u>312-942-5647</u>	
	2d Business code (see instructions) <u>622000</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.	10/16/2023	PATRICIA ONEIL
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/16/2023	PATRICIA ONEIL
	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		5	10975
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)..... h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....		6a(1)	8162
		6a(2)	0
		6b	0
		6c	0
		6d	0
		6e	0
		6f	0
		6g	
		6h	204
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1C 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
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>RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>003</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>RUSH UNIVERSITY MEDICAL CENTER</u>	D Employer Identification Number (EIN) <u>36-2174823</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>607896830</u>
b Actuarial value	2b <u>602349942</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>641</u> <u>132954576</u> <u>132954576</u>
b For terminated vested participants.....	<u>2290</u> <u>72116454</u> <u>72116454</u>
c For active participants.....	<u>8475</u> <u>291743933</u> <u>293365019</u>
d Total	<u>11406</u> <u>496814963</u> <u>498436049</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>5.36 %</u>
6 Target normal cost	
a Present value of current plan year accruals.....	6a <u>21726128</u>
b Expected plan-related expenses	6b <u>2500000</u>
c Total (line 6a + line 6b)	6c <u>24226128</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>10/03/2023</u> Date
<u>NICHOLAS FRIES</u> Signature of actuary		<u>23-07926</u> Most recent enrollment number
<u>MERCER</u> Type or print name of actuary		<u>216-830-8031</u> Telephone number (including area code)
<u>200 PUBLIC SQUARE</u> <u>SUITE 3760</u> <u>CLEVELAND, OH 44114</u> Firm name		
<u>Address of the firm</u>		

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 ☐

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).....		60385787
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)	0	60385787
10	Interest on line 9 using prior year's actual return of <u>9.10</u> %		5495107
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year).....		25228118
	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>5.61</u> %.....		1415297
	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.....		26643415
	d Portion of (c) to be added to prefunding balance.....		26643415
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	92524309

Part III		Funding Percentages	
14	Funding target attainment percentage	14	102.28 %
15	Adjusted funding target attainment percentage	15	120.84 %
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	110.33 %
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
01/24/2023	2330000	0	09/14/2023	4000000	0
04/21/2023	3890000	0			
05/24/2023	3890000	0			
06/26/2023	3910000	0			
07/28/2023	2000000	0			
08/24/2023	2000000	0			
			Totals ►	18(b)	22020000
				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 20412926
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	24226128
b Excess assets, if applicable, but not greater than line 31a		31b	11389584
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	12836544
	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	12836544
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37	20412926
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	7576382
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years.....		40	0

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

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021
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SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2022
		This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022	
A Name of plan RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 003
C Plan sponsor's name as shown on line 2a of Form 5500 RUSH UNIVERSITY MEDICAL CENTER	D Employer Identification Number (EIN) 36-2174823

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)

VEDDER PRICE

222 N. LASALLE STREET
CHICAGO, IL 60601

36-2216929

(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?
29 50	NONE	1127831	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☒

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

PIMCO

840 NEWPORT CENTER DRIVE
NEWPORT BEACH, CA 92660

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	756657	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☒

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

THE NORTHERN TRUST CO

50 S. LASALLE STREET
CHICAGO, IL 60603

71-0968336

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 19 21 49 50 51	NONE	431582	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)

SILCHESTER INTERNATIONAL INVESTORS

780 THIRD AVE
NEW YORK, NY 10017

36-7045783

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	317566	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☒

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

GARDNER RUSSO

223 E. CHESTNUT STREET
LANCASTER, PA 17602

23-2673088

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	213169	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☒

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

KEELEY-TETON ADVISORS, LLC

141 WEST JACKSON
SUITE 2150
CHICAGO, IL 60604

81-4164631

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	169886	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☒

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

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

FIDELITY INVESTMENTS

ONE NORTH LASALLE STREET
CHICAGO, IL 60602

04-6568107

(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?
13 15 38 50 64	NONE	125669	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☒

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

WILLIAM BLAIR

222 WEST ADAMS STREET
CHICAGO, IL 60606

36-2214610

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	87862	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☒

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

NEPC CONSULTANTS

P.O. BOX 83261
WOBBURN, MA 01813

26-1429809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 17 50	NONE	84443	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)

ABERDEEN

1900 MARKET STREET
SUITE 200
PHILADELPHIA, PA 19103

51-0368279

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	66711	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☒

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

FACTSET RESEARCH SYSTEMS, INC.

45 GLOVER AVENUE
7TH FLOOR
NORWALK, CT 06850

13-3362547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	57342	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☒

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

STATE STREET GLOBAL ADVISOR

10 S. WACKER DRIVE
CHICAGO, IL 60606

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	38007	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)

BLOOMBERG

731 LEXINGTON AVE
NEW YORK, NY 10022

06-1818168

(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?
72	NONE	11327	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☒

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

POLUNIN

12 GILL STREET
SUITE 2600
WOBURN, MA 01801

36-7723217

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	9143	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☒

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

a Name:	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 RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN		B Three-digit plan number (PN) ►	003
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 RUSH UNIVERSITY MEDICAL CENTER		D Employer Identification Number (EIN) 36-2174823	

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

a Name of MTIA, CCT, PSA, or 103-12 IE: RUMC MASTER RETIREMENT TRUST
--

b Name of sponsor of entity listed in (a): RUSH UNIVERSITY MEDICAL CENTER

c EIN-PN 36-7367088-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
---------------------------------------	-------------------------------	--

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE:
--

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:
--

b Name of sponsor of entity listed in (a):

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

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**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) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2022 This Form is Open to Public Inspection
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>		
A Name of plan <u>RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN</u>	B Three-digit plan number (PN) ►	<u>003</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>RUSH UNIVERSITY MEDICAL CENTER</u>	D Employer Identification Number (EIN) <u>36-2174823</u>	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	19980000	0
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)		
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants).....	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	588545227	0
(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)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)		

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	608525227	0

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	0	0
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	0

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	608525227	0
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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)	22020000	
(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)		22020000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		0
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		0
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		0

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		-109641278
(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)		
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		-87621278
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	24700204	
(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)		24700204
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)	3421944	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)		
(4) Other	2i(4)		
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		3421944
j Total expenses. Add all expense amounts in column (b) and enter total	2j		28122148
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		-115743426
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		492781801

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: CROWE LLP

(2) EIN: 35-0921680

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.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

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

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

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)
RUSH RETIREMENT PLAN	36-2174823	006

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 478342.

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 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 RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN		B Three-digit plan number (PN) ► 003
C Plan sponsor's name as shown on line 2a of Form 5500 RUSH UNIVERSITY MEDICAL CENTER		D Employer Identification Number (EIN) 36-2174823
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): _____ 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.....		3 549
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	If the total number of participants is 1,000 or more, complete lines (a) through (c) a Enter the percentage of plan assets held as: Stock: <u>51.0</u> % Investment-Grade Debt: <u>46.6</u> % High-Yield Debt: <u>0.0</u> % Real Estate: <u>0.0</u> % Other: <u>2.5</u> % b Provide the average duration of the combined investment-grade and high-yield debt: ☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more c What duration measure was used to calculate line 19(b)? ☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):
20	PBGC missed contribution reporting requirements. If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20. a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box: ☐ Yes. ☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date. ☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date. ☐ No. Other. Provide explanation _____

**RUSH UNIVERSITY MEDICAL CENTER
RETIREMENT PLAN**

FINANCIAL STATEMENTS
December 31, 2022 and 2021

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN

FINANCIAL STATEMENTS
December 31, 2022 and 2021

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INDEPENDENT AUDITOR'S REPORT

To the Administrator and Participants of the
Rush University Medical Center Retirement Plan
Chicago, Illinois

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

We have performed audits of the financial statements of Rush University Medical Center Retirement 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 the 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).

(Continued)

Basis for Opinion

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

Emphasis of Matter

As described in Note 1 to the financial statements, the Plan merged into the Rush Retirement Plan (formerly Rush University Medical Center Retirement Plan for Pre-2015 Separations) effective December 31, 2022. Our opinion is not modified with respect to this matter.

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 the Plan's ability to continue as a going concern for one year from the date 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.

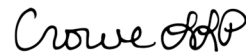
(Continued)

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

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.



Crowe LLP

Oak Brook, Illinois
October 16, 2023

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
December 31, 2022 and 2021

	<u>2022</u>	<u>2021</u>
ASSETS		
Interest in Master Trust at estimated fair value (Notes 5 and 11)	\$ -	\$ 588,545,227
Contribution receivable from employer	<u>-</u>	<u>19,980,000</u>
NET ASSETS AVAILABLE FOR BENEFITS	<u>\$ -</u>	<u>\$ 608,525,227</u>

See accompanying notes to financial statements.

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
Years ended December 31, 2022 and 2021

	<u>2022</u>	<u>2021</u>
Net investment gain (loss) from Master Trust (Notes 5 and 11)	\$ (109,641,278)	\$ 48,116,194
Employer contributions	22,020,000	27,230,000
Benefits paid to participants	(24,700,204)	(23,338,841)
Administrative expenses	<u>(3,421,944)</u>	<u>(2,502,658)</u>
Increase (decrease) in net assets before transfer	(115,743,426)	49,504,695
Plan transfer (Note 1)	<u>(492,781,801)</u>	<u>-</u>
Net (decrease) increase	(608,525,227)	49,504,695
Net assets available for benefits		
Beginning of year	<u>608,525,227</u>	<u>559,020,532</u>
End of year	<u>\$ -</u>	<u>\$ 608,525,227</u>

See accompanying notes to financial statements.

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 1 - DESCRIPTION OF THE PLAN

The following description of the Plan provides general information only. Participants should refer to the plan document for more complete information.

General: The Rush University Medical Center Retirement Plan (the "Plan") is a noncontributory defined benefit plan designed to provide retirement income to eligible employees of Rush University Medical Center ("the Medical Center") and Rush Oak Park Hospital.

The operation and administration of the Plan is managed by committees of, or appointed by, the Board of Trustees of the Medical Center. The Executive Committee of the Board of Trustees approves plan amendments. The Executive Committee also appoints the members of the Administrative Committee, which is responsible for the day-to-day management of the Plan. The Investment Committee of the Board of Trustees is responsible for monitoring the investments of the Plan. The Finance Committee of the Board of Trustees is responsible for setting the contribution policy. The Northern Trust Company ("the Trustee") serves as the trustee of the Plan and, together with several investment managers, manages the Plan's investments. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Eligibility and Pension Benefits: The Plan covers eligible employees who are at least 21 years of age and who have completed at least 1,000 hours in a 12-month eligibility period. Vesting occurs upon attainment of three years of service.

Prior to December 31, 2011, certain employees accrued benefits based upon the terms of the traditional benefit formula. Effective January 1, 2012, the Plan was amended to freeze benefit accruals under the traditional benefit formula for all eligible employees. All eligible employees under the Plan began accruing benefits based upon the terms of the cash balance benefit formula.

The Plan was amended in 2013 to allow employees of Rush Oak Park Hospital (ROPH) to become participants in the Plan effective beginning January 1, 2014. Prior service with ROPH is considered in determining a ROPH employee's years of service under the Plan for purposes of eligibility to participate and vesting. Such service also is considered for purposes of determining annual benefit credits under the Plan's cash balance benefit formula.

Participants may elect to receive the value of their accumulated cash balance formula benefits as a lump-sum distribution or an annuity payment upon retirement or termination of employment. The cash balance interest crediting rate is determined based on the greater of 1) the average rate of interest of five-year U.S. Treasury securities for specific period ending the last day of November immediately preceding the beginning of the plan year or, 2) the predetermined minimum interest rate as defined by the Plan document. The minimum interest crediting rate used by the Plan for 2021 and 2022 was 4.01 %.

Effective January 1, 2013, the Plan was amended to provide for the mandatory cash out of the benefits of terminated vested participants with a single sum value of not more than \$5,000.

Plan Transfer: Effective December 31, 2022, the Plan merged into the Rush Retirement Plan (formerly known as Rush University Medical Center Retirement Plan for Pre-2015 Separations, the "Rush Plan") and all participants in the Plan shall become participants in the Rush Plan on January 1, 2023. All participation and benefit accruals shall continue under the Rush Plan. As a result of the merger, net assets totaling \$492,781,801 (including \$22,020,000 related to contribution related to the Plan was deposited into the Rush Plan during 2023) and accumulated plan benefit obligation of \$497.2 million (unaudited) transferred into the Rush Plan.

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 1 - DESCRIPTION OF THE PLAN (Continued)

Master Trust: Prior to December 31, 2022, the assets of the Plan, along with the assets of the Rush Plan, were held in a trust account, the Rush University Medical Center Master Retirement Trust ("the Master Trust"). As of December 31, 2022, the Rush Plan is the only Plan in the Master Trust.

NOTE 2 - FUNDING POLICY

Contributions to provide benefits under the Plan are made solely by the Medical Center. The Medical Center's funding policy is to make cash contributions to the Plan in amounts sufficient to at least meet the minimum funding standards required by ERISA as determined by the Plan's consulting actuary, Mercer (US) Inc. ("the Actuary"). Although the Medical Center met the minimum funding requirements of ERISA for the years ended December 31, 2022 and 2021, the Medical Center made a discretionary employer contribution in the amounts of \$22,020,000 and \$27,230,000 for the Plan year ended December 31, 2022 and 2021, respectively.

NOTE 3 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

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

Use of Estimates: The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates. It is at least reasonably possible that a significant change may occur in the near term for the estimates of the actuarial present value of accumulated plan benefits and the fair values of private equity partnerships.

Risks and Uncertainties: The Master Trust utilizes various investments, which are exposed to various risks such as interest rate risk, credit risk, liquidity risk, overall market volatility as well as risks associated with global events. Due to the level of risk associated with certain investments and the sensitivity of certain fair value estimates to changes in valuation assumptions, it is reasonably possible that changes in the values of investments will occur in the near term and that such changes could materially affect the amounts reported in the financial statements. Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Valuation of Interest in Master Trust: The Plan's investment in the Master Trust is presented at estimated fair value, which has been determined based on the Plan's interest in the fair value of the underlying investments of the Master Trust (Note 5). 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. Net appreciation includes the Master Trust's gains and losses on investments bought and sold as well as held during the year.

Expenses: Certain administrative expenses of the Plan are paid by the Plan, as provided in the plan document.

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 3 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (Continued)

Investment Manager Fees: Investment manager fees are paid by the Master Trust, as provided in the trust document, and reduce the Plan's net investment gain from the Master Trust. Investment manager fees paid by the Master Trust related to the Plan totaled \$1,671,297 and \$1,610,995 in 2022 and 2021, respectively.

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

Reclassification: During 2022, Plan management re-evaluated the fair value measurement inputs used for the assets of the Plan. Plan management determined that the units of a non-publicly traded mutual fund do not qualify for the use of net asset value as a practical expedient as this investment has a readily determinable fair value and has concluded that it should be leveled in the fair value hierarchy table. The reclassification of the investment in the fair value hierarchy table had no effect on the prior year net assets for benefits or changes therein.

NOTE 4 - SECURITIES LENDING

Effective June 16, 2020, the Master Trust re-entered into a security lending program with the Trustee whereby the Trustee was authorized to lend certain securities owned by the Master Trust to a select number of qualified brokerage firms ("borrowers").

The Trustee requires the borrowers, pursuant to a security loan agreement, to deliver cash or non-cash collateral of at least 102% (or 105% if the collateral are denominated in different currencies) at loan initiation of the then fair value of the loaned securities in order to secure each loan. Loan collateral values can change after initiation, but in no case will collateral levels fall below 100% of the value of the lent securities. For lending agreements collateralized by non-cash collateral securities, the Master Trust does not record the collateral as an asset or liability, since the collateral is not eligible to be sold or repledged as of December 31, 2022 and 2021. For lending agreements collateralized by cash collateral, the Master Trust does record the collateral as an asset or liability, since the collateral is eligible to be sold as of December 31, 2022 and 2021. Loans are made on an open basis, where the borrower or the lender can terminate the loan at any time.

Security borrowers are authorized to use borrowed securities to settle trades and are obligated to return the securities to the Master Trust upon the maturity of the agreement. The Master Trust maintains effective control of the loaned securities and is entitled to applicable dividend income. The borrowers bear the risk of loss related to decreases in the fair value of securities collateral, as they are required to deliver additional securities to maintain the required collateral. Subject to certain restrictions, the Master Trust is indemnified by the Trustee against losses incurred as a result of borrower default.

The fair value of the securities the Master Trust had on loan was \$92,481,998 and \$113,070,139 as of December 31, 2022 and 2021, respectively. Cash collateral held by the Trustee on behalf of the Master Trust as of December 31, 2022 and 2021, consisted of \$89,693,595 and \$105,834,427, respectively and is reinvested in a short-term investment collective trust. Non-cash collateral held by the Trustee on behalf of the Master Trust consisted of US Equities and U.S. Government and U.S. Corporate fixed securities with fair values of \$5,063,930 and \$9,795,922 as of December 31, 2022 and 2021, respectively. Net income related to securities lending is \$177,180 and \$358,306 for the year ended December 31, 2022 and 2021, respectively.

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 5 - INTEREST IN MASTER TRUST

The Plan's investment assets are held in a trust account at the Trustee in an investment account of the Master Trust, established by the Medical Center and administered by the Trustee. Use of the Master Trust permits the commingling of plan assets for investment and administrative purposes. Each participating retirement plan has a divided interest in the Master Trust. The allocation of the Plan's investments within the Master Trust is allocated in accordance with the Plan's investment policy as set by the plan sponsor. The actual percentage of the allocation in each investment type may vary.

The Plan's interest in the Master Trust is credited with the Medical Center's contributions and allocations of Master Trust investment earnings, and charged with benefit payments to plan participants, allocations of Master Trust investment gains and losses, and administrative expenses. Investment earnings and losses and administrative expenses are allocated to the Plan on a monthly basis. Due to the merger of the Plan into the Rush Plan, the Plan held no assets as of December 31, 2022.

The net assets of the Master Trust as of December 31, 2022 are summarized as follows:

	<u>Master Trust Balance</u>	<u>Plan's Interest in Master Trust Balance</u>
Assets		
Investments, at fair value		
U.S. government and agency securities	\$ 118,286,128	\$ -
Corporate bonds	230,216,080	-
Asset-backed securities and other	64,279,590	-
Equity securities	49,163,023	-
Mutual funds	59,033,721	-
Derivatives, net	3,999,061	-
Private equity partnerships	11,753,700	-
Collective trusts	204,309,126	-
Short-term investments	48,261,150	-
Securities lending collateral	89,693,595	-
Investment under securities lending:		
U.S. government and agency securities	41,483,576	-
Corporate bonds	34,752,153	-
Equity securities	<u>16,246,269</u>	<u>-</u>
Total investments at fair value	971,477,172	-
Accrued income and other	4,938,407	-
Pending sales	<u>40,142,678</u>	<u>-</u>
Total assets	1,016,558,257	-
Liabilities		
Obligation to return securities lending collateral	89,693,595	
Pending purchases	<u>76,939,300</u>	<u>-</u>
Net assets of the Master Trust	<u>\$ 849,925,362</u>	<u>\$ -</u>

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 5 - INTEREST IN MASTER TRUST (Continued)

The net assets of the Master Trust as of December 31, 2021 are summarized as follows:

	<u>Master Trust Balance</u>	<u>Plan's Interest in Master Trust Balance</u>
Assets		
Investments, at fair value		
U.S. government and agency securities	\$ 217,367,199	\$ 98,052,903
Corporate bonds	347,885,213	119,085,781
Asset-backed securities and other	67,893,697	18,531,623
Equity securities	82,736,284	53,287,277
Mutual funds	94,205,818	85,939,194
Derivatives, net	300,678	(191,017)
Private equity partnerships	14,687,641	14,687,641
Collective trusts	233,574,806	212,248,469
Short-term investments	9,457,911	4,853,190
Non-publicly traded mutual funds	6,083,561	719,295
Securities lending collateral	105,834,427	35,912,745
Investment under securities lending:		
U.S. government and agency securities	57,522,541	8,742,636
Corporate bonds	38,567,521	17,499,260
Equity securities	<u>16,980,077</u>	<u>12,126,140</u>
Total investments at fair value	1,293,097,374	681,495,137
Accrued income and other	5,899,184	2,146,035
Pending sales	<u>25,491,637</u>	<u>10,256,866</u>
Total assets	1,324,488,195	693,898,038
Liabilities		
Obligation to return securities lending collateral	105,834,427	35,912,745
Pending purchases	<u>136,497,025</u>	<u>69,440,066</u>
Net assets of the Master Trust	<u>\$ 1,082,156,743</u>	<u>\$ 588,545,227</u>

The net investment gain of the Master Trust for the years ended December 31, 2022 and 2021 is summarized below:

	<u>2022</u>	<u>2021</u>
Net (depreciation) appreciation in fair value of Investments	\$ (222,099,020)	\$ 27,981,175
Interest and dividend income	<u>26,507,882</u>	<u>28,191,793</u>
Total investment gain	(195,591,138)	56,172,968
Less investment expenses	<u>(2,889,655)</u>	<u>(3,069,391)</u>
Net investment (loss) gain of the Master Trust	<u>\$ (198,480,793)</u>	<u>\$ 53,103,577</u>
Plan's interest in net investment (loss) gain from Master Trust	<u>\$ (109,641,278)</u>	<u>\$ 48,116,194</u>

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 6 - FAIR VALUE MEASUREMENTS

Fair value is the price that would be received by the Plan for an asset or paid by the Plan to transfer a liability (an exit price) in an orderly transaction between market participants on the measurement date in the Plan's principal or most advantageous market for the asset or liability. Fair value measurements are determined by maximizing the use of observable inputs and minimizing the use of unobservable inputs. The hierarchy places the highest priority on unadjusted quoted market prices in active markets for identical assets or liabilities (Level 1 measurements) and gives the lowest priority to unobservable inputs (Level 3 measurements). The three levels of inputs within the fair value hierarchy are defined as follows:

Level 1: Quoted prices (unadjusted) for identical assets or liabilities in active markets that the Plan and the Master Trust have the ability to access as of the measurement date.

Level 2: Significant other observable inputs other than Level 1 prices such as quoted prices for similar assets or liabilities; quoted prices in markets that are not active; or other inputs that are observable or can be corroborated by observable market data.

Level 3: Significant unobservable inputs that reflect the Plan's and the Master Trust's own assumptions about the assumptions that market participants would use in pricing an asset or liability.

In some cases, a valuation technique used to measure fair value may include inputs from multiple levels of the fair value hierarchy. The lowest level of significant input determines the placement of the entire fair value measurement in the hierarchy.

Investments of the Master Trust as of December 31, 2022 that are measured at fair value on a recurring basis are summarized below.

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total Fair Value</u>
Assets				
Fixed income securities				
U.S. government/agency securities **	\$ -	\$ 159,769,704	\$ -	\$ 159,769,704
Corporate bonds **	-	264,968,233	-	264,968,233
Asset-backed securities and other	-	64,279,590	-	64,279,590
Short term investments	2,622,116	45,639,034	-	48,261,150
Equity securities **	63,840,527	1,568,765	-	65,409,292
Mutual funds	10,218,456	48,815,265	-	59,033,721
Other Derivative assets	-	16,019,254	-	16,019,254
Total investments at fair value	<u>\$ 76,681,099</u>	<u>\$ 601,059,845</u>	<u>\$ -</u>	677,740,944
Investments valued at NAV***				216,062,826
Securities lending collateral***				<u>89,693,595</u>
Total assets				<u>\$ 983,497,365</u>
Liabilities				
Derivative investments	\$ -	\$ 12,020,193	\$ -	\$ 12,020,193
Total liabilities at fair value	<u>\$ -</u>	<u>\$ 12,020,193</u>	<u>\$ -</u>	<u>\$ 12,020,193</u>

Certain investments valued at NAV in the prior year financial statements were reclassified to Level 2 as described in Note 3.

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 6 - FAIR VALUE MEASUREMENTS (Continued)

Investments of the Master Trust as of December 31, 2021 that are measured at fair value on a recurring basis are summarized below.

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total Fair Value</u>
Assets				
Fixed income securities				
U.S. government/agency securities **	\$ -	\$ 274,889,740	\$ -	\$ 274,889,740
Corporate bonds **	-	386,452,734	-	386,452,734
Asset-backed securities and other	-	67,893,697	-	67,893,697
Equity securities **	98,350,151	1,366,210	-	99,716,361
Mutual funds	16,699,908	77,505,910	-	94,205,818
Other Derivative assets	-	4,365,818	-	4,365,818
Total investments at fair value	<u>\$ 115,050,059</u>	<u>\$ 812,474,109</u>	<u>\$ -</u>	927,524,168
Investments valued at NAV***				263,803,919
Securities lending collateral***				<u>105,834,427</u>
Total assets				<u>\$ 1,297,162,514</u>
Liabilities				
Derivative investments	\$ -	\$ 4,065,140	\$ -	\$ 4,065,140
Total liabilities at fair value	<u>\$ -</u>	<u>\$ 4,065,140</u>	<u>\$ -</u>	<u>\$ 4,065,140</u>

** Included across categories is a total of \$92,481,998 and \$113,070,139 in 2022 and 2021 in investments under securities lending.

*** Investments and securities lending collateral measured at fair value using net asset value (NAV) per share (or its equivalent) as a practical expedient have not been classified in the fair value hierarchy. The fair value amounts presented in the hierarchy tables for such investments are intended to permit reconciliation of the fair value hierarchy to the investments line item presented in Note 5.

Valuation Techniques and Inputs for Level 2 Instruments and Investments valued at Net Asset Value

The following descriptions of the valuation methods and assumptions used by the Plan to estimate the fair values of investments apply to investments held as underlying investments of the Master Trust.

Fixed Income Securities: Fixed income securities consist primarily of U.S. government and agency securities, corporate bonds, and asset-backed securities, all of which are classified as Level 2. The fair value of investments in U.S. government and agency securities and corporate bonds was primarily determined using techniques consistent with the market approach, including matrix pricing and significant observable inputs of institutional bids, trade data, broker and dealer quotes, discount rates, issues spreads, and benchmark yield curves. The asset-backed securities encompass collateralized bond obligations, collateralized loan and mortgage obligations any other asset-backed securities. The fair value of these securities was determined using techniques consistent with market and income approach, such as discount cash flows and matrix pricing. Repurchase agreements are valued using a market-based approach and are carried at amortized cost, which approximates fair value.

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 6 - FAIR VALUE MEASUREMENTS (Continued)

Derivative Instruments: The fair values of derivatives that are not traded on an exchange are based upon valuation models using observable market data as of the measurement date (Level 2 inputs).

Short-Term Investments: As of December 31, 2022, short-term investments are primarily invested in mutual funds. Fair value was determined using the calculated net asset value, as reported by the managers and as supported by the unit prices of actual purchase and sale transactions occurring as of or close to the financial statement date (Level 2 inputs) or at the closing price reported in the active market in which the individual security is traded (Level 1 inputs). As of December 31, 2021, short-term investments were primarily invested in a short-term collective trust that serves as an investment vehicle for cash reserves. Fair value was determined using the calculated net asset value using the practical expedient.

Collective Trusts: The fair values of the participation units held in the collective trusts are based on their net asset value using the practical expedient.

Private Equity Partnerships: The fair values of the Master Trust's interest in private equity partnerships are estimated utilizing the net asset valuations of the nonmarketable private equity partnership in which it invests. The private equity partnerships have varying strategies such as buyout and growth capital, diversified, special situations, and venture capital based upon the investment composition and strategies of each private equity partnership. The partnerships' privately held investments are restricted and are not actively traded and may invoke significant redemption restrictions, which vary per partnership agreement. The plan sponsor substantiates the fair values at year-end through a comparison of the partnerships' capital as reported on the partner's K-1 to the partnerships' undistributed partners' capital as reported in the audited financial statements of the partnerships.

Mutual Funds: The fair values of certain mutual fund investments are determined by obtaining quoted prices on nationally recognized securities exchanges (Level 1 inputs). The fair values of certain mutual fund investments are based on their net asset values, as reported by the managers and as supported by the unit prices of actual purchase and sale transactions occurring as of or close to the financial statement date (Level 2 inputs).

Equity Securities: Equity securities consists of common and preferred stock. The fair values of common and preferred stock are determined by obtaining quoted prices from a nationally recognized exchange (Level 1 inputs). Other preferred stocks are valued based on recent bid prices or average of recent bid and asked prices when available (Level 2 inputs), and, if not available, they are valued through matrix pricing models developed by sources considered by management to be reliable.

Securities Lending Collateral: Collateral held under a securities lending agreement which is primarily comprised of a short-term investment collective trust. The fair value of the participation units held in the collective trust is based on its net asset value, as reported by the fund manager. The collective trust provides for daily redemption by the Plan at reported net asset values per share, with no advance notice requirement.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 6 - FAIR VALUE MEASUREMENTS (Continued)

Investments in Entities that Report Fair Value Using NAV

Included within the fair value table above are investments in certain entities that report fair value using a calculated NAV or its equivalent. The following table summarizes the attributes relating to the nature and risk of such investments as of December 31, 2022 and December 31, 2021:

<u>Entities that Report Fair Value Using NAV</u>	<u>Fair Value at December 31, 2022</u>	<u>Unfunded Commitments</u>	<u>Redemption Frequency (If Currently Eligible)</u>	<u>Redemption Notice Period</u>
Collective trusts	\$ 204,309,126	None	Daily	0-10 days
Private equity partnerships	\$ 11,753,700	\$ 2,854,243	Not currently redeemable	N/A
<u>Entities that Report Fair Value Using NAV</u>	<u>Fair Value at December 31, 2021</u>	<u>Unfunded Commitments</u>	<u>Redemption Frequency (If Currently Eligible)</u>	<u>Redemption Notice Period</u>
Short-term investments	\$ 9,457,911	None	Daily	None
Non-publicly traded mutual funds	\$ 6,083,561	None	Daily	None
Collective trusts	\$ 233,574,806	None	Daily	0-10 days
Private equity partnerships	\$ 14,687,641	\$ 5,026,456	Not currently redeemable	N/A

NOTE 7 - ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those future periodic payments, including lump-sum distributions that are attributable to service rendered by employees as of the valuation date, under the Plan's provisions. Accumulated plan benefits include benefits expected to be paid to the following: (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries.

The actuarial present value of accumulated plan benefits is determined by the Actuary and is that amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment. The effect of plan amendments on accumulated plan benefits is recognized during the year in which such amendments are adopted.

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 7 - ACCUMULATED PLAN BENEFITS (Continued)

The actuarial present value of accumulated plan benefits as of December 31, 2021 is as follows:

Vested benefits	
Active participants	\$ 265,869,298
Participants with deferred benefits	66,145,606
Participants currently receiving benefits	<u>121,234,496</u>
Total vested benefits	453,249,400
 Nonvested benefits	 <u>1,344,711</u>
 Total actuarial present value of accumulated plan benefits	 \$ <u>454,594,111</u>

The changes in the actuarial present value of accumulated plan benefits for the year ended December 31, 2021 are as follows:

Actuarial present value of accumulated plan benefits – beginning of year	\$ 441,024,249
Increase (decrease) during the year attributable to:	
Benefits accumulated and (gains) losses	23,201,587
Increase for interest due to decrease in discount period	24,631,987
Benefits paid	(23,338,841)
Change in actuarial assumptions	<u>(10,924,871)</u>
 Actuarial present value of accumulated plan benefits – end of year	 \$ <u>454,594,111</u>

The significant actuarial assumptions used in the December 31, 2021 valuation were:

- Mortality: Pri-2012 base mortality table with MMP-2021
- Assumed retirement ages:

0%	for ages under 50
7%	for ages 55-39
15%	for ages 60-63
20%	for ages 64
25%	for ages 65
30%	for ages 66-79
100%	for ages 80 and above

- Investment return: 6.40%
- Cash Balance Interest Crediting Rate: 4.01% for 2022 and thereafter

The changes in actuarial assumptions for the year ended December 31, 2021, are due to the followings:

- The mortality projection scale was updated from MMP-2019 to MMP-2021
- The interest rate was updated from 5.75% to 6.40%
- Updated withdrawal and retirement rates based on an experience study conducted in 2022.

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

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 7 - ACCUMULATED PLAN BENEFITS (Continued)

The actuarial present value of the accumulated plan benefits at December 31, 2022 is not available as of the report issuance date.

NOTE 8 - PLAN TERMINATION

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

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

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

NOTE 9 - TAX STATUS

The Internal Revenue Service has determined and informed the Medical Center by a letter dated April 15, 2021, that the Plan and the related trust were designed in accordance with the applicable requirements of the Internal Revenue Code and that the Plan was qualified and the related trust was tax-exempt as of the financial statement date.

U.S. 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 administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2022 and 2021, there are no uncertain tax positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The plan administrator believes it is no longer subject to income tax examinations for years prior to 2019.

NOTE 10 - DERIVATIVE FINANCIAL INSTRUMENTS

The Master Trust carries all derivatives at fair value and the amounts are reported at their gross value in the fair value disclosures. The Master Trust's investment policy permits investments in derivative instruments.

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 10 - DERIVATIVE FINANCIAL INSTRUMENTS (Continued)

During the years ended December 31, 2022 and 2021, the Master Trust used swaps, swaptions and forward foreign exchange contracts in the normal course of its investing activities to manage market risk associated with the Master Trust's fixed income investments and to achieve overall investment portfolio objectives.

Swaptions

The Master Trust held options as a means to manage interest rate and volatility exposure of the portfolio as of December 31, 2022 and 2021. Swaption contracts represent an option that gives the purchaser the right, but not the obligation, to enter into a swap contract on a contract on a future date.

Both written and purchased swaptions were used by the Plan during 2022 and 2021. When the Plan purchases or writes a swaption, an amount equal to the premium paid or received by the Plan is recorded as an asset or liability and is subsequently adjusted to the current market value of the swaption purchased or written. The gain or loss is recognized when the swaption contract expires or is closed.

The fair value of swaptions in the net assets of the Master Trust was \$12,252,386 in assets and \$11,175,861 in liabilities at December 31, 2022. The realized losses and unrealized depreciation related to swaptions netted to depreciation of (\$4,989,114) for the year ended December 31, 2022. The fair value of swaptions in the net assets of the Master Trust was \$1,582,380 in assets and \$2,495,427 in liabilities at December 31, 2021. The realized gains and unrealized depreciation related to swaptions netted to appreciation of \$1,012,588 for the year ended December 31, 2021. The gross notional value of the swaptions was \$152,318,445 and \$346,767,811 as of December 31, 2022 and 2021, respectively.

Swaps

Swap contracts represent the exchange by the Master Trust with a counterparty of a commitment to make variable rate and fixed rate payments with respect to a notional amount of principal. The fair value of swaps in the net assets of the Master Trust was \$3,766,868 in assets and \$844,332 in liabilities at December 31, 2022. The realized gains and unrealized appreciation related to swaps netted to appreciation of \$5,609,134 for the year ended December 31, 2022. The fair value of swaps in the net assets of the Master Trust was \$2,783,438 in assets and \$1,569,713 in liabilities at December 31, 2021. The realized losses and unrealized depreciation related to swaps netted to appreciation of \$1,313,145 for the year ended December 31, 2021.

The gross notional value of the swaps at December 31, 2022 was Brazilian Real 4,270,105, Euro Dollar 35,272,619, Great Britain Pound 2,044,930, Japanese Yen 4,673,161, USD 69,748,075, and, Mexican Dollar 1,164,864. The gross notional value of the swaps at December 31, 2021 was Brazilian Real 2,765,409, Euro Dollar 47,591,824, Great Britain Pound, 10,158,376, Japanese Yen 5,392,067, USD 220,049,792, Canadian Dollar 18,762,623, South Africa Rand 7,656,642, and, Mexican Dollar 3,161,495.

Certain of the Plan's fixed income managers utilize an ISDA (International Swap and Derivatives Association) Master Agreement as an umbrella agreement which governs all transactions entered into between brokers. The ISDA provides a form of 'netting' which allows the investment manager to net its total exposure to the counterparty in the event of a default or termination. The use of such agreements is fundamental to monitoring and reducing counterparty risk. It establishes uniform and consistent terms across counterparties and ease administrative transactions for settlement.

(Continued)

RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2022 and 2021

NOTE 10 - DERIVATIVE FINANCIAL INSTRUMENTS (Continued)

Forward Foreign Exchange Contracts

A forward foreign exchange contract is a commitment to purchase or sell a foreign currency at a future settlement date and at a negotiated price. Forward currency contracts are marked-to-market at the prevailing forward exchange rate of the underlying currencies, and the difference between contract value and market value is recorded as unrealized appreciation (depreciation). When the forward exchange contract is closed, the Master Trust transfers the unrealized appreciation (depreciation) to a realized gain (loss) equal to the change in the value of the forward exchange contract when it was opened and the value at the time it was closed or offset. At December 31, 2022 and 2021, the investments in forward foreign exchange contracts had a notional value of \$62,572,821 and \$66,905,113, respectively. There was \$404,409 and (\$355,096) of unrealized appreciation (depreciation) for December 31, 2022 and 2021, respectively.

NOTE 11 – CERTIFIED INVESTMENTS

Certain information related to investments disclosed in the accompanying financial statements, including investments held at December 31, 2022 and 2021, and net investment gain (loss) from Master Trust for the years then ended, was obtained by management and agreed to or derived from information certified as complete and accurate by the Northern Trust Company ("Trustee"). Excluded from the investment information certified by the trustee were the fair values of the Plan's interests in the Master Trust's investments in private equity partnerships. The Master Trust's investments in private equity partnerships were \$11,753,700 and \$14,687,641 at December 31, 2022 and 2021, respectively, and the net (depreciation) appreciation in the fair values of the Master Trust's investments in private equity partnerships was (\$857,704) and \$9,368,661 for the years ended December 31, 2022 and 2021. See Note 5 for detail of assets in Master Trust.

NOTE 12 - PARTY-IN-INTEREST TRANSACTIONS

Parties-in-interest are defined under the Department of Labor regulations as any fiduciary of the Plan, any party rendering services to the Plan, the employer, and certain others.

Professional fees for the administration and audit of the Plan were paid by the Plan, as were fees for actuary, investment services, and certain other administrative expenses. The payment of these fees qualifies as party-in-interest transactions. No fees were charged to the Plan by the Medical Center for the reimbursement of administrative expenses incurred on behalf of the Plan during 2022 and 2021. Certain other administrative expenses were also paid by the Medical Center.

Certain investments of the Master Trust are collective trust and mutual funds managed by the Trustee and investment managers of the Plan. These transactions qualify as party-in-interest transactions.

NOTE 13 - SUBSEQUENT EVENTS

Plan management has evaluated all subsequent events for recognition and disclosure through October 16, 2023, which is the date the financial statements were available to be issued.

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 RUSH UNIVERSITY MEDICAL CENTER RETIREMENT PLAN	B Three-digit plan number (PN) ►	003
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF RUSH UNIVERSITY MEDICAL CENTER	D Employer Identification Number (EIN) 36-2174823	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B ☐ Other		
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	607,896,830	
b Actuarial value	2b	602,349,942	
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.....	641	132,954,576	132,954,576
b For terminated vested participants.....	2,290	72,116,454	72,116,454
c For active participants	8,475	291,743,933	293,365,019
d Total	11,406	496,814,963	498,436,049
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	5.36%	
6 Target normal cost.....			
a Present value of current plan year accruals.....	6a	21,726,128	
b Expected plan-related expenses	6b	2,500,000	
c Total (line 6a + line 6b)	6c	24,226,128	

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	NICHOLAS FRIES NGCF Signature of actuary	10/03/2023 Date
	NICHOLAS FRIES Type or print name of actuary	2307926 Most recent enrollment number
	MERCER Firm name	216-830-8031 Telephone number (including area code)
	200 PUBLIC SQUARE SUITE 3760 CLEVELAND OH 44114 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 ☐

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)		60,385,787
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9 Amount remaining (line 7 minus line 8)	0	60,385,787
10 Interest on line 9 using prior year's actual return of <u>9.10</u> %	0	5,495,107
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		25,228,118
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>5.61</u> %		1,415,297
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		26,643,415
d Portion of (c) to be added to prefunding balance		26,643,415
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	92,524,309

Part III | Funding Percentages

14	Funding target attainment percentage	14	102.28 %
15	Adjusted funding target attainment percentage	15	120.84 %
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	110.33 %
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	
01/24/2023	2,330,000	0				
04/21/2023	3,890,000	0				
05/24/2023	3,890,000	0				
06/26/2023	3,910,000	0				
07/28/2023	2,000,000	0				
08/24/2023	2,000,000	0				
09/14/2023	4,000,000	0				
			Totals ►	18(b)	22,020,000	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	20,412,926

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	24,226,128	
b Excess assets, if applicable, but not greater than line 31a	31b	11,389,584	
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	12,836,544	
	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	12,836,544	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	20,412,926	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	7,576,382	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021
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Schedule SB, 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%
Rationale: The funding discount rate is prescribed by the IRS and based on the plan sponsor's election.		
Mortality sponsor elections		
• Healthy participants	Section 430(h)(3) prescribed separate static annuitant and nonannuitant mortality tables. These tables are based on the RP-2014 mortality tables backed off to 2006 and then projected with mortality improvement using Scale MP-2020 in accordance with IRS regulation 1.430(h)(3)-1. Rationale: The funding mortality is prescribed by the IRS.	
• Pre-1995 disabilities	Same as for healthy participants.	
• Post-1994 disabilities	Same as for healthy participants.	
Cash balance plans		
• Interest accumulation rate	4.01% for 2022 and thereafter. Rationale: For a given plan year, the interest crediting rate shall equal the average rate of interest on five-year U.S. Treasury Securities for the five (5) consecutive month period ending the last day of November immediately preceding the beginning of the Plan Year, but not less than a minimum rate. We have assumed that the interest crediting rate is equal to the actual minimum rate of 4.01% for 2022 and beyond, based on Mercer Investment Consulting's January 2022 Capital Markets Outlook and Rush's minimum interest crediting rate.	
• Whipsaw calculations	No	
Other economic assumptions		
• Salary increases	See table of sample rates. Rationale: Historical salary increases for Retirement Plan participants were examined from 2009-2012 and compared to the previous assumption. On average, recent experience showed that increases over these four years were lower than expected, but experience varied by year. 2009 experience showed higher salary increases than the current assumption, while 2010 – 2012 showed lower salary increases than the current assumption. Based on this experience and RUMC's future expectations, no changes were made to the assumption. This assumption is reviewed annually for reasonableness and has not generated material gains or losses from year to year.	

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

• Inflation	2.20% per year Rationale: This assumption is based on the inflation assumption periodically published by Mercer Investment Consulting in their Capital Markets Outlook.																
• Expected investment return	4.78% per year for 2021 and 4.90% for 2022 Rationale: For 2022, the expected rate of return on plan assets is based on the median simulated investment return using capital market assumptions published in Mercer Investment Consulting’s January 2022 Capital Markets Outlook for the plan’s target asset mix, net of an adjustment of 9 bps for expenses assumed to be paid from plan assets.																
• Expenses	\$2,500,000 added to current year normal cost Rationale: Prior calendar year administrator expenses adjusted for expected changes in PBGC premiums rounded to nearest \$5,000, determined separately for each qualified pension plan.																
Demographic assumptions																	
• Withdrawal	See table of sample rates. Rationale: Withdrawal rates were developed based on an experience study conducted in 2022 using data from 2017- 2021 and the expectation that the future withdrawal patterns and circumstances of the employer will not differ significantly from the period studied.																
• Disability incidence	None.																
• Retirement age	<table><tr><th>Attained age</th><th>Percentage</th></tr><tr><td>Under 55</td><td>0%</td></tr><tr><td>55-59</td><td>7%</td></tr><tr><td>60-63</td><td>15%</td></tr><tr><td>64</td><td>20%</td></tr><tr><td>65</td><td>25%</td></tr><tr><td>66-79</td><td>30%</td></tr><tr><td>80 and above</td><td>100%</td></tr></table> Rationale: Retirement rates were developed based on an experience study conducted in 2022 using data from 2017- 2021 and the expectation that the future withdrawal patterns and circumstances of the employer will not differ significantly from the period studied.	Attained age	Percentage	Under 55	0%	55-59	7%	60-63	15%	64	20%	65	25%	66-79	30%	80 and above	100%
Attained age	Percentage																
Under 55	0%																
55-59	7%																
60-63	15%																
64	20%																
65	25%																
66-79	30%																
80 and above	100%																
• Benefit commencement age for																	
— Future vested deferred	65 for Traditional Benefit, 50 for Cash Balance																
— Current vested deferred	65 for Traditional Benefit, 50 for Cash Balance																
	Rationale: Benefit commencement age was developed based on an experience study conducted in 2022 using data from 2017- 2021 and the expectation that the future withdrawal patterns and circumstances of the employer will not differ significantly from the period studied.																
• Spouse assumptions	<table><tr><th>Male participants</th><th>Female participants</th></tr><tr><td> — Percentage married </td><td>90%65%</td></tr></table>	Male participants	Female participants	— Percentage married	90%65%												
Male participants	Female participants																
— Percentage married	90%65%																

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

— Spouse age difference	3 years younger	1 years older		
Form of payment – Traditional	Single Life	50% J&S	100% J&S	10-year Certain & Life
• Active retirements	45%	20%	25%	10%
• Future vested deferred	45%	20%	25%	10%
• Future deaths	0%	100%	0%	0%
• Current vested deferred	45%	20%	25%	10%
Form of payment – Cash Balance	Lump sum	Single life		
• Active retirements	95%	5%		
• Future vested deferred	95%	5%		
• Future deaths	100%	0%		
• Current vested deferred	85%	15%		
	Rationale: Form of payment assumptions were developed based on an experience study conducted in 2022 using data from 2017-2021 and the expectation that the future withdrawal 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	Table of Salary Increase
	Salary Increase at Attained Age
20	8.00%
25	8.00%
30	7.00%
35	6.50%
40	6.00%
45	5.50%
50	5.00%
55	4.00%
60	3.00%
65	2.00%
70	2.00%
75	2.00%
80	2.00%

Attained age	Termination Rates					
	Completed Years of Service					
	< 1	1	2	3	4	5 +
20	29.26%	25.96%	23.76%	21.56%	19.36%	15.07%
25	25.41%	22.11%	19.91%	17.71%	15.51%	11.22%
30	28.00%	23.80%	21.00%	18.20%	15.40%	9.94%
35	26.32%	22.12%	19.32%	16.52%	13.72%	8.40%
40	24.92%	20.72%	17.92%	15.12%	12.32%	7.70%
45	23.52%	19.32%	16.52%	13.72%	11.34%	7.00%
50	22.12%	17.92%	15.12%	12.88%	10.64%	6.30%
55	20.72%	16.66%	14.42%	12.18%	9.94%	5.60%

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 the end of the last month preceding the valuation date and the market value as of the valuation date. The adjusted market value is the market value at the one-month prior 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% and no less than 90% 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:** The plan sponsor provides us with data on all employees as of the valuation date, but only those employees who have completed the plan's eligibility requirements 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.
- **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**Actuarial assumption changes since prior valuation**

- The expected investment return increased from 4.78% per year for 2021 to 4.90% per year for 2022.
- The expense component of normal cost increased from \$1,810,000 to \$2,500,000 to reflect our expectations for the current plan year.
- Withdrawal and retirement rates were updated based on an experience study conducted in 2022.
- The form of payment for active and termed vested participants were updated based on an experience study conducted in 2022.
- The benefit commencement age for active participants and termed vested participants with a cash balance benefit was updated from age 65 to age 50 based on an experience study conducted in 2022.
- Spousal age for female participants changed from 3 years older to 1 year older based on an experience study conducted in 2022

Schedule SB, line 26 — Schedule of Active Participant Data**Distribution of Active Participants as of January 1, 2022**

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	32	38									70
	38,867	40,813									
25–29	151	682	55								888
	52,214	59,717	58,805								
30–34	135	917	402	14							1,468
	62,648	73,062	69,376								
35–39	100	629	478	140	17						1,364
	87,834	93,993	92,487	86,984							
40–44	64	421	378	183	129	21					1,196
	72,802	98,049	104,194	110,301	88,328	101,040					
45–49	41	259	246	148	125	90	13				922
	72,617	100,086	97,144	121,318	103,249	96,222					
50–54	34	181	191	106	92	112	43	10			769
	71,779	92,252	102,297	101,207	115,242	115,469	111,608				
55–59	28	175	156	94	103	111	48	66	17		798
	102,672	95,081	90,755	92,050	94,362	101,794	106,002	103,701			
60–64	11	89	143	71	69	63	58	48	46	11	609
		89,620	91,800	87,667	92,229	100,280	90,676	107,317	113,051		
65–69	8	46	56	39	26	35	22	22	24	16	294
		105,237	116,227	105,904	116,733	136,654	130,747	131,912	196,196		
70 & up	6	16	12	16	12	6	9	6	6	8	97
Total	610	3,453	2,117	811	573	438	193	152	93	35	8,475
											89,752

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay for 2021 limited to \$290,000. Average pay is not shown for plans with fewer than 20 participants.

Schedule SB, line 26 — Schedule of Active Participant Data**Distribution of Cash Balance Active Participants as of January 1, 2022**

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	1	36									37
		920									
25–29	8	679	54								741
		2,228	5,996								
30–34	13	907	402	14							1,336
		3,570	9,661								
35–39	17	622	476	140	17						1,272
		5,600	14,786	24,689							
40–44	11	416	378	183	129	21					1,138
		6,964	19,865	34,534	41,844						
45–49	9	258	246	148	124	90	13				888
		7,658	19,989	46,810	56,679	62,752					
50–54	11	180	191	106	92	112	43	10			745
		7,832	25,408	45,882	69,519	85,074	89,549				
55–59	14	173	153	91	103	111	48	66	17		776
		11,004	27,089	44,704	67,941	84,387	98,019	110,838			
60–64	4	89	142	70	69	63	58	48	46	11	600
		12,985	30,968	48,329	71,095	88,910	91,857	119,451	136,099		
65–69	1	46	56	39	25	34	22	22	24	16	285
		14,116	45,181	68,189	98,363	135,244	126,773	156,068	245,501		
70 & up		15	12	16	12	6	9	6	6	8	90
Total	89	3,421	2,110	807	571	437	193	152	93	35	7,908
											28,342

In each cell, the top number is the count of active participants accruing benefits under the cash balance formula with an account balance greater than zero, and the bottom number is average account balance for participants with an account balance greater than zero for each age/service combination. Average account balances are not shown for cells with fewer than 20 participants.

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

Effective date	The effective date of the original plan was January 1, 1967. The Retirement Plan was spun off from the Retirement Income Plan effective January 1, 1994. All liabilities previously accrued under the Retirement Income Plan were transferred to the Retirement Plan for those Participants affected by the spin-off. Effective January 1, 2003, the plan was amended and restated to add a cash balance formula. Effective January 1, 2004, the Retirement Income Plan was merged into the Retirement Plan. Effective January 1, 2012, the Pension Plan was merged into the Retirement Plan. Rush Oak Park employees entered the plan on January 1, 2014. Effective January 1, 2015, the benefits attributable to Participants who terminated employment prior to January 1, 2015 were spun off to a separate Retirement Plan for Pre-2015 Separations. Effective January 1, 2016 and January 1, 2017, the Plan was amended to update the interest crediting rate. Effective July 12, 2018, a voluntary enhanced retirement opportunity (ERO) was offered to Rush University Medical Center and Rush Oak Park Hospital employees who met certain age and service eligibility requirements as of December 31, 2018. Effective March 18, 2020, the Retirement Plan for Pre-2015 Separations purchased a group annuity contract for participants and beneficiaries who is receiving a monthly benefit payment do not exceed \$1,000 per month. Effective December 31, 2022, the Retirement Plan merged into the Retirement Plan for Pre-2015 Separations and renamed the RUSH Retirement Plan.
Plan year	Calendar year.
Status of the plan	New employees are eligible to participate in the plan under the cash balance formula once they satisfy the participation requirements. No employees are accruing under the traditional formula.
Significant events that occurred during the year	Effective December 31, 2022, the Retirement Plan merged into the Retirement Plan for Pre-2015 Separations and renamed the RUSH Retirement Plan.
Definition	
Eligible employee	Any Medical Center employee who is not employed within a collective bargaining unit recognized as such by the Medical Center and who is not a student, extern, trainee, leased employee, member of a collective bargaining unit, or nonresident alien is an eligible employee. The plan was amended to include Appendix F as follows: This Appendix adds to or modifies the provisions of the Plan only to the extent it is applicable to any Eligible Employee employed by Rush Oak Park Hospital on or after January 1, 2015. For purposes of determining eligibility to participate and vesting, service with Rush Oak Park Hospital prior to January 1, 2015 shall be taken into account in determining the Eligible Employee's years of Service under the Plan. Such service shall also be taken into account for purposes of determining the Eligible Employee's Annual Benefit Credit under Section 6.02 of the Plan.

Schedule SB, Part V — Summary of Plan Provisions

• Benefit formula eligibility	All Participants, except Participants listed in appendix B of the Plan, who were active as of September 30, 2002 and who, as of December 31, 2002: - are age 50 with 20 years of Service, or - are age 55 with 15 years of Service, or - have 25 years of Service or more; were eligible to choose a traditional benefit formula or a cash balance formula. In addition, participants represented by Teamsters Local 943 were eligible for the traditional benefit formula prior to December 31, 2011. All employees hired on or after January 1, 2003 or those who do not satisfy the above eligibility or did not elect to continue under the traditional benefit formula for service after January 1, 2003. All eligible employees' accrued benefits for service prior to January 1, 2003 are based on the traditional benefit formula. Accruals under the traditional benefit formula were frozen as of December 31, 2011. All employees are provided benefit accruals under the cash balance formula.
• Participation	An Eligible Employee becomes a plan Participant on the January 1 or July 1 next following the attainment of age 21 and the completion of 1,000 hours of employment either in the first twelve months of employment or any calendar year after employment commencement date. Any Eligible Employee who is transferred from the Pension Plan (collectively bargained plan) to the Retirement Plan becomes a Participant as of the date of transfer, provided that the above requirements are met.
• Employee contributions	Participants are neither required nor permitted to make contributions under the plan.
• Service	A Participant shall accrue a year of credited service for each plan year in which he completes at least 1,000 or more hours of employment, excluding any such service prior to the date he attains age 18.
• Credited service	A Participant shall accrue a year of credited service for each plan year in which he completes at least 1,000 hours of employment as a Participant. For the initial year of participation and final year of employment, a year of credited service is accrued provided that the Participant works at least the product of 83 1/3 hours times the number of completed months as a Participant during such plan years.
• Earnings	Earnings means total nondeferred compensation, including overtime pay, bonuses and shift pay differential, plus amounts excluded from income under Code Section 125, 132(f)(4), 402(g)(3) or 457 and any other additional compensation, but specifically excluding (even if includable in gross income) reimbursements or other expense allowances, fringe benefits (cash and noncash), moving expenses, deferred compensation and welfare benefits. Earnings in excess of the considered year's IRC § 401(a)(17) limit will be disregarded.
• Retirement income credits	The sum of a Participant's December 31, 1993 retirement income credits; plus for each year, or portion thereof, of credited service on and after

Schedule SB, Part V — Summary of Plan Provisions

January 1, 1994 (but not after December 31, 2011 and not to exceed 35 years of total credited service), a Participant is credited with a future retirement credit equal to the sum of (i) 1.75% of earnings, and (ii) 0.65% of that portion of his earnings in excess of his covered compensation, if any. After January 1, 1994 and through December 31, 2011, for each year, or portion thereof, of credited service in excess of 35 years, a Participant is credited with a future retirement credit equal to 1.75% of his earnings for such year.

Retirement Plan Scheduled Benefits

Prior to April 30, 2003, certain Participants who participated in both the Retirement Plan and the Retirement Income Plan accrued benefits as listed in appendix B of the Retirement Plan document in addition to the benefit described above.

Normal retirement

- **Eligibility** A Participant's normal retirement date is the first day of the calendar month coincident with or next following his attainment of age 65.
- **Benefit** A Participant who retires on his normal retirement date will receive an annual income (on a single life annuity basis) equal to the sum of his Retirement Income Credits, and Retirement Plan Scheduled Benefits as described above.

Early retirement

- **Eligibility** A Participant may elect an early retirement date on the first day of any month coincident with or next following the date on which he attains age 55 but prior to his normal retirement date.
- **Benefit** A Participant who retires early may elect either:
 1. A deferred pension commencing on his normal retirement date; or
 2. An annual pension commencing prior to his normal retirement date equal to the amount otherwise payable at normal retirement, reduced by 1/180 for each month within the first 60 months and 1/360 for each month within the next 60 months by which the date of first payment precedes his normal retirement date.

Late retirement

- **Eligibility** A Participant whose employment is continued beyond his normal retirement date will retire on a postponed retirement date which will be the first day of the month coincident with or next following his actual termination of service.
- **Benefit** A Participant who retires on a postponed retirement date will receive an annual retirement income (on a single life annuity basis) equal to the sum of his Retirement Income Credits, and Retirement Plan Scheduled Benefits as described above.

Deferred vested

- **Eligibility** A Participant will be fully vested in his or her benefits earned under the traditional formula at the earlier of (i) completion of at least 5 years of service, or (ii) attainment of age 55.

Schedule SB, Part V — Summary of Plan Provisions

	A Participant will be fully vested in his or her benefits earned under the cash balance formula at the earlier of (i) completion of at least 3 years of service, or (ii) attainment of age 55.
• Benefit	A Participant who terminates after completion of the vesting requirement is entitled to a deferred annual pension to commence at his normal retirement date. He may elect an early retirement date at any time within ten years of his normal retirement date as described above.
Disability	
• Eligibility	Commencing benefits on the first day of any month within the ten-year period up to and including his normal retirement date and receiving disability benefits under the Social Security Act.
• Benefit	An annual pension is determined in the same manner as normal retirement or early retirement pension, depending on the commencement date except Retirement Income Credits are earned by Participants for periods in which they are receiving disability benefits under the Social Security Act, based on the rate of earnings in effect immediately prior to disablement.
Pre-retirement death	
• Spouse's benefit	1. or 2. 1. Eligibility: Active or disabled, married Participant with ten years of service Amount: Life annuity equal to 40% of the sum of: (i) the Participant's expected retirement income credits from his date of death to his normal retirement date (assuming his earnings rate immediately prior to death had continued until his normal retirement date), plus (ii) his accrued retirement income credits as of his date of death. Commencement: Immediately if the participant was over age 45 at death. Otherwise, the benefit will be deferred to the date he would have attained age 45. 2. Eligibility: (i) a married Participant with five years of service, but less than ten years of service; or (ii) a married terminated employee with ten years of service. Amount: Life Annuity equal to one half of the amount which would have been payable as a joint and survivor annuity had the Participant terminated on the date of death. Commencement: Immediately if the participant was over age 55 at death, otherwise the benefit will be deferred to the date he would have attained age 55.
• Single participants	Upon a single, vested Participant's death, the designated beneficiary is entitled to the lump-sum actuarial equivalent of the joint and survivor annuity described in item 2 above.
Post-retirement death benefits	
• Eligibility and Benefit	Upon the death of a retired Participant, a death benefit shall be paid to the designated beneficiary in an amount according to the following schedule:

Schedule SB, Part V — Summary of Plan Provisions

	Years of Service	Lump Sum Death Benefit
	Less than 10	\$1,000
	10 but less than 20	3,000
	20 or more	5,000
Vested terminated Participants are not eligible for this benefit.		

Form of benefits

• Automatic form for unmarried participants	A Participant who is not married on the date his retirement income payments commence will be paid (in the absence of an option election by the Participant) on a single life annuity basis. Under this form, retirement income payments are made for the remaining life of the Participant only.
• Automatic form for married participants	A Participant who is married on the date his retirement income payments commence will be paid (in the absence of an option election by the Participant with spousal consent) on a Qualified Joint and Survivor annuity basis. Under this form, actuarially reduced retirement income payments are made to the Participant for his lifetime, and 50% of such payments are continued to his spouse for the spouse's remaining lifetime after the Participant's death.
• Optional forms	Under certain conditions, the plan provides that retirement income payments may be made in actuarial equivalent amounts under one of the following optional forms of payment: • Contingent Annuity Option of 100%, 75%, or 50% • Period Certain (and Life) Option (5 or 10 years) • Social Security Adjustment Option Lump Sum Option if monthly amount of payment payable under the Plan at a Participant's normal retirement age is less than \$50.
• Optional form conversion factors	Lump sums and the Social Security Adjustment Option are calculated using: • Mortality: the applicable mortality table prescribed in Code section 417(e)(3)(B) • Interest rate: the applicable interest rate prescribed in Code section 417(e)(3)(C) All other forms of payment are calculated using: • Mortality: the mortality table set forth in Revenue Ruling 2001-62 • Interest rate: 6.50% per annum

Miscellaneous

• Other plan provisions	The above outline of the basic benefit structure of the plan is not intended to provide sufficient information to determine individual benefits. Numerous plan provisions relating to plan administration, plan amendment, financing, maximum benefits, etc., have not been included. As a result, the summary provided is to be used only as an overview of benefit structure to assist in understanding and interpreting the remaining sections of this actuarial valuation report.
• 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

Schedule SB, Part V — Summary of Plan Provisions

	which the 12-month period begins. This limit is indexed annually. For 2022, the limit is \$305,000.
• 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.

Plan provisions for determining the amount of benefit payable under the cash balance formula:

• Cash balance account	The account balance is equal to the sum of the annual benefit credits plus the interest credits. The cash balance account shall be credited as of the last day of the Plan Year or as of the Participant's annuity start date.
• Interest Crediting Rate	For a given plan year, the interest crediting rate shall equal the average rate of interest on five-year U.S. Treasury Securities for the five (5) consecutive month period ending the last day of November immediately preceding the beginning of the Plan Year. According to the Second, Third and Fourth Amendments to the Rush University Medical Center Retirement Plan, the interest crediting rates for the 2015 through 2018 Plan years shall not be less than 4.50%. For 2019 and later Plan years, the minimum interest crediting rate is 4.01%. Prior to the 2015 Plan Year, the minimum interest crediting rate as described in the Plan was a rate that ensured the rolling average rate was at least a certain level
• Annual interest credit	The Participant's account balance shall continue to be credited with interest credits beyond the Participant's retirement or termination date. The Annual Interest Credit shall be equal to the Interest Crediting Rate multiplied by the Participant's Cash Balance Account as of January 1 of the plan year without regard to any annual benefit credit awarded at the end of the plan year.
• Annual benefit credit	The cash balance account as of December 31st shall be credited with an annual benefit credit for each year the Participant completes 1,000 hours of employment during the Plan Year as an Active Participant. For the initial year of participation and final year of employment the cash balance account shall be credited provided that the Participant works at least the product of 83-1/3 hours times the number of completed months as a Participant during such plan years. The annual benefit credit amount shall equal a percentage of the Participant's Earnings for the Plan Year in accordance with the table below:

Points (Exact Age + Service)	Annual Benefit Credit (Percentage of Earnings)
Up to 34	2%
35 to 44	2.5%
45 to 54	3%
55 to 64	4%
65 to 74	5%

Schedule SB, Part V — Summary of Plan Provisions

	75 or more	6%
• Normal retirement benefit	A Participant retiring on or after attaining normal retirement age shall be entitled to receive his benefit accrued under the cash balance formula determined as of his date of retirement. The cash balance account is converted to an annuity using the applicable interest rate prescribed in Code Section 417(e)(3)(C) and the applicable mortality table prescribed in Code Section 417(e)(3)(B).	
• Early termination benefit	If a Participant terminates employment prior to his normal retirement date but after completing 3 years of service, the Participant is entitled to receive the benefit accrued under the cash balance formula as of the termination date. This benefit is determined by projecting the Cash Balance Account to the Normal Retirement Date using the Interest Crediting Rate then converting to an annuity using the applicable interest rate prescribed in Code Section 417(e)(3)(C) and the applicable mortality table prescribed in Code Section 417(e)(3)(B). The Participant may elect to commence an actuarially equivalent benefit as of the first day of any month after his termination date.	
• Lump sum payment option	Benefits accrued under the cash balance formula may be received as a lump sum in lieu of an annuity with written consent of an eligible spouse (when applicable). The amount of lump sum benefit shall be the greater of the single sum determined as the actuarial equivalent of the portion of the Accrued Benefit determined under the Cash Balance formula and the Cash Balance Account.	
Death benefits		
• Married Participants	With respect to that part of the Participant's Accrued Benefit determined under Cash Balance Formula: i. A survivor annuity shall be paid to the surviving spouse of a Participant who dies after he has a nonforfeitable right to any portion of his Accrued Benefit but before his Annuity Starting Date. ii. The monthly retirement benefit determined under Article VI of the Plan shall not be reduced by reason of this survivor annuity coverage. iii. The monthly amount of the benefit payable to a spouse eligible pursuant to subsection (i) above shall be equal to an immediate life annuity to the spouse that is Actuarially Equivalent to the Participant's Cash Balance Benefit. iv. Commencement and Duration: a. The monthly surviving spouse benefit determined under subsection (iii) above shall be payable to the spouse for life, beginning as of the first day of the calendar month	

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	coincident with or next following the date of the Participant's death. b. Notwithstanding the foregoing, the surviving spouse may elect to defer commencement of the benefit until the first day of the month following the date the Participant would have attained age 65. v. Single-sum Benefit: In lieu of the monthly survivor annuity above, the surviving spouse may elect to receive an immediate lump-sum payment, payable as soon as administratively practicable after the Participant's death, Actuarially Equivalent to the Participant's Cash Balance Benefit.
Single Participants	vi. In the event of the death of a Participant who dies after he has a nonforfeitable right to a Cash Balance Benefit, but before his Annuity Starting Date, and who has no surviving spouse eligible for a Survivor Annuity, a single-sum death benefit shall be payable to the Participant's beneficiary. vii. The single-sum payment will be equal to the Participant's Cash Balance Account, and will be payable to the Participant's beneficiary as soon as administratively feasible after the Participant's death. viii. Any designation of a beneficiary or contingent beneficiary, and any change or revocation of a designation, shall be evidenced by a written instrument signed by the Participant and filed with the Plan Administrator. ix. If no beneficiary designation is in effect at the time of an unmarried Participant's death, his beneficiary shall be his estate.
Enhanced Retirement Opportunity Program (ERO)	
Eligibility	Effective July 12, 2018, an enhanced Pension Plan benefit for certain eligible participants who made an election during the period from July 12, 2018 through September 4, 2018 to voluntarily retire from Rush University Medical Center and Rush Oak Park Hospital under the terms of the VERO.
Benefit	Traditional Formula The ERO participants could elect to receive their frozen traditional benefit from the Plan as a lump sum. Cash Balance Formula

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The ERO participants are credited with 5 additional years of annual benefit credits added to the cash balance portion of the Rush University Medical Center Retirement Plan benefit.

All other provisions are identical to those under the traditional benefit formula.

Benefits included or excluded

Unless noted below, all benefits provided by the plan, as restated effective January 1, 2013, are included in this valuation.

- **Most recent plan amendments included:** The Sixth Amendment was signed in April 2019 and clarified the treatment for the College of Nursing Employees who participated in the voluntary enhanced retirement opportunity (ERO).
- **Plan amendments excluded:** None.
- **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 70 ½. This valuation includes increases for current and future participants over age 70, including an increase of 3% per year over the normal interest crediting rate for actives assumed to be working past age 70 ½.
 - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

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

- **IRC Section 436 benefit restrictions:**
 - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
 - *Plan amendments:* See above.

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- *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:* The plan's funding target does not reflect any limitation. The target normal cost does not reflect any limitation on benefit accruals.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.

Plan provision changes since prior valuation

- Maximum compensation amounts and maximum benefit amounts under IRS rules were updated from 2021 to 2022.
- Effective December 31, 2022 the Retirement Plan merged into the Retirement Plan for Pre-2015 Separations and renamed the RUSH Retirement Plan.

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

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 62.

(A) Retirement age	(B) Retirement percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	7%	10,000	700	38,500
56	7%	9,300	651	36,456
57	7%	8,649	605	34,510
58	7%	8,044	563	32,657
59	7%	7,481	524	30,895
60	15%	6,957	1,044	62,612
61	15%	5,913	887	54,107
62	15%	5,026	754	46,745
63	15%	4,272	641	40,374
64	20%	3,632	726	46,484
65	25%	2,905	726	47,210
66	30%	2,179	654	43,143
67	30%	1,525	458	30,657
68	30%	1,068	320	21,781
69	30%	747	224	15,471
70	30%	523	157	10,986
71	30%	366	110	7,800
72	30%	256	77	5,537
73	30%	179	54	3,930
74	30%	126	38	2,789
75	30%	88	26	1,978
76	30%	62	18	1,403
77	30%	43	13	995
78	30%	30	9	706
79	30%	21	6	500
80	100%	15	15	1,182
Total			10,000	619,407
Average				62

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	23,446,162	27,787,855	11,960,438	63,194,455
2023	22,706,403	1,942,112	11,850,092	36,498,607
2024	22,758,162	2,237,972	11,704,831	36,700,965
2025	23,150,555	2,628,799	11,499,072	37,278,426
2026	22,657,516	2,659,040	11,296,670	36,613,226
2027	22,047,648	2,970,956	11,065,556	36,084,160
2028	22,128,162	3,235,286	10,804,339	36,167,787
2029	22,129,367	3,257,336	10,511,493	35,898,196
2030	21,064,886	3,298,431	10,211,195	34,574,512
2031	20,824,151	3,526,184	9,878,710	34,229,045
2032	20,500,687	3,320,546	9,523,019	33,344,252
2033	19,492,294	4,125,071	9,142,279	32,759,644
2034	19,288,981	3,662,757	8,736,351	31,688,089
2035	18,469,636	3,852,678	8,305,219	30,627,533
2036	17,784,110	3,484,771	7,850,312	29,119,193
2037	17,035,871	3,466,090	7,373,763	27,875,724
2038	16,278,937	3,306,301	6,878,481	26,463,719
2039	15,800,946	3,318,709	6,368,206	25,487,861
2040	14,704,569	3,101,336	5,847,533	23,653,438
2041	13,659,937	2,993,078	5,321,919	21,974,934
2042	12,967,096	2,700,439	4,797,594	20,465,129
2043	12,042,062	2,505,402	4,281,329	18,828,793
2044	10,877,316	2,452,203	3,780,060	17,109,579
2045	10,017,845	2,326,203	3,300,635	15,644,683
2046	9,142,249	2,267,145	2,849,339	14,258,733
2047	8,263,057	2,171,735	2,431,492	12,866,284
2048	7,513,137	2,118,219	2,051,191	11,682,547
2049	6,892,046	2,053,417	1,711,093	10,656,556
2050	6,300,378	1,984,740	1,412,265	9,697,383
2051	5,741,392	1,900,905	1,154,303	8,796,600
2052	5,215,297	1,818,812	935,510	7,969,619
2053	4,718,609	1,729,128	753,106	7,200,843
2054	4,259,882	1,640,604	603,544	6,504,030
2055	3,826,369	1,545,573	482,819	5,854,761
2056	3,419,842	1,449,937	386,739	5,256,518
2057	3,047,352	1,350,021	311,183	4,708,556
2058	2,711,992	1,249,650	252,299	4,213,941
2059	2,403,062	1,152,843	206,645	3,762,550
2060	2,121,990	1,058,590	171,264	3,351,844
2061	1,872,953	969,340	143,709	2,986,002
2062	1,649,114	884,319	122,026	2,655,459
2063	1,448,680	804,545	104,709	2,357,934
2064	1,272,697	730,155	90,628	2,093,480
2065	1,115,795	660,841	78,969	1,855,605
2066	977,647	596,484	69,157	1,643,288
2067	855,425	536,883	60,787	1,453,095
2068	747,094	481,786	53,578	1,282,458
2069	651,384	430,926	47,329	1,129,639
2070	566,032	384,042	41,885	991,959
2071	490,673	340,880	37,122	868,675

◆ 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	273,784.430	273,784.43	273,784.43
AUD - Australian dollar	106,942.540	106,942.54	106,942.54
CAD - Canadian dollar	709.660	709.66	709.66
CHF - Swiss franc	1,139.010	1,139.01	1,139.01
CNH - HK offshore Chinese Yuan Renminbi	37.140	37.14	37.14
EUR - Euro	-182,739.780	-182,739.78	-182,739.78
GBP - British pound sterling	197,986.260	197,986.26	197,986.26
JPY - Japanese yen	50,351.470	50,351.47	50,351.47
MXN - Mexican peso	108,512.250	108,512.25	108,512.25
NOK - Norwegian krone	493.550	493.55	493.55
SGD - Singapore dollar	445.710	445.71	445.71
USD - United States dollar	-1,867,550.580	-1,867,550.58	-1,867,550.58
USD - United States dollar	0.000	0.00	0.00
ZAR - South African rand	152.130	152.13	152.13
Total - all currencies		-1,309,736.21	-1,309,736.21
Total Non-Interest Bearing Cash - USD		-1,309,736.21	-1,309,736.21

Receivables - Other - USD

Pending foreign exchange purchases: Australian dollar	0.000	482,996.83	488,506.46
Pending foreign exchange purchases: Brazilian real	0.000	383,500.73	379,668.97
Pending foreign exchange purchases: Canadian dollar	0.000	48,852.98	48,724.48
Pending foreign exchange purchases: Swiss franc	0.000	1,086,427.79	1,112,378.57
Pending foreign exchange purchases: Chilean peso	0.000	1,842,782.62	1,988,839.38
Pending foreign exchange purchases: Colombian peso	0.000	1,866,971.23	1,851,131.43
Pending foreign exchange purchases: Euro	0.000	2,453,685.13	2,459,171.50
Pending foreign exchange purchases: British pound sterling	0.000	2,292,930.88	2,291,769.52
Pending foreign exchange purchases: Indonesian rupiah	0.000	865,676.79	880,201.58

** 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: Mexican peso	0.000	3,735,475.22	3,751,377.89
Pending foreign exchange purchases: Norwegian krone	0.000	1,422,569.17	1,440,556.43
Pending foreign exchange purchases: Peruvian nuevo sol	0.000	4,633,951.20	4,739,412.30
Pending foreign exchange purchases: United States dollar	0.000	38,639,520.76	38,639,520.76
Pending foreign exchange purchases: South African rand	0.000	3,313,147.08	3,353,200.26
Total - all currencies		63,068,488.41	63,424,459.53
Pending trade sales: United States dollar	0.000	85,951.75	85,951.75
Total - all currencies		85,951.75	85,951.75
Pending trade sales: Euro	0.000	327,791.62	328,499.58
Pending trade sales: United States dollar	0.000	39,278,216.75	39,278,216.75
Total - all currencies		39,606,008.37	39,606,716.33
Total Receivables - Other - USD		102,760,448.53	103,117,127.61
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	2,754,258.870	2,754,258.87	2,754,258.87
Total - all currencies		2,754,258.87	2,754,258.87
Total Interest Bearing Cash - USD		2,754,258.87	2,754,258.87

** 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			
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	424,369.120	413,494.67	387,030.93
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BFYZPB1	1,600,000.000	1,554,312.50	1,541,187.50
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	600,000.000	535,218.75	527,651.88
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: B3KFK16	9,500,000.000	8,900,644.53	8,919,248.95
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: 2216504	12,600,000.000	12,429,564.34	12,424,781.25
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	6,660,000.000	6,143,850.00	6,061,163.90
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL: BN4NPJ9	1,300,000.000	1,299,669.92	1,281,515.63
GNMAI POOL #MA7987 2.5% DUE 04-20-2052 REG SEDOL: BPCTVF1	95,997.780	95,547.79	83,303.35
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG SEDOL: BVVT273	14,900,000.000	12,215,429.68	11,304,211.02
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	8,200,000.000	7,509,757.97	7,378,718.75
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0	1,760,000.000	1,747,281.25	1,627,725.00
UNITED STATES OF AMER TREAS STRIP 02-15-2045 SEDOL: BYQTF7	7,885,000.000	3,533,294.57	3,144,384.64
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2047 SEDOL: BF3CXQ4	4,110,000.000	1,705,808.49	1,531,772.26
UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047 SEDOL: BD2BTM6	3,275,000.000	1,331,869.93	1,200,592.70
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	3,255,000.000	1,492,569.44	1,380,520.30
UNITED STATES TREAS BD STRIPPED PRIN PMT0 11-15-2040 REG SEDOL: B4N5J57	3,395,000.000	1,718,800.70	1,679,997.08
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG SEDOL: B4T5N59	32,700,000.000	17,044,620.63	17,047,458.63
UNITED STATES TREAS BD STRIPPED PRIN PMT00080 02-15-2040 (UNDDATE) REG SEDOL: B52MJS9	4,210,000.000	2,221,065.72	2,176,914.38

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BD STRIPPED PRIN PMT00090 02-15-2042 (UNDDATE) REG SEDOL: B747NQ2	7,900,000.000	3,573,818.02	3,619,466.53
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG SEDOL: BGRQBH6	8,290,000.000	3,892,303.11	3,544,672.11
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG SEDOL: BD03YJ6	4,095,000.000	1,809,705.08	1,650,271.86
UNITED STATES TREAS BD STRIPPED PRIN PMT00109 11-15-2045 (UNDDATE) REG SEDOL: BDB49L5	6,110,000.000	2,582,885.41	2,384,224.28
UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	3,870,000.000	3,375,405.96	2,535,001.16
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	4,800,000.000	4,091,445.26	3,309,187.49
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	28,550,000.000	25,843,449.97	20,326,261.58
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	42,349,000.000	31,673,469.42	27,093,434.24
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	1,646,000.000	1,621,216.99	1,452,852.19
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	5,006,000.000	4,259,185.54	3,515,150.63
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	7,800,000.000	7,816,836.30	5,905,453.17
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	1,000,000.000	914,186.23	724,218.75
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	11,890,000.000	10,225,897.58	9,616,037.50
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5	4,000,000.000	3,853,993.46	2,877,031.24
UNITED STATES TREAS NTS 2.875% 08-15-2028 SEDOL: BFZLQP9	3,444,000.000	3,392,649.52	3,249,602.35
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026 SEDOL: BYZ2XV0	25,000.000	25,516.63	23,036.13
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	2,084,000.000	1,809,476.67	1,774,167.80

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS NTS 3.875% 09-30-2029 SEDOL: BN6ML52	3,200,000.000	3,195,528.86	3,184,875.01
Total United States - USD		195,849,770.89	176,483,122.17
Total U.S. Government Securities		195,849,770.89	176,483,122.17
<i>Corporate Debt Instruments - Preferred</i>			
United Kingdom - USD			
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	800,000.000	612,000.00	489,539.21
Total United Kingdom - USD		612,000.00	489,539.21
United States - USD			
AMEREN ILL CO FIXED 5.9% DUE 12-01-2052 SEDOL: BP8JTN9	300,000.000	299,073.00	328,147.92
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031 SEDOL: BN0THH3	150,000.000	149,575.50	126,658.82
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7	400,000.000	397,456.00	299,167.26
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	100,000.000	99,591.00	72,436.21
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	300,000.000	299,100.00	300,314.00
PROLOGIS LP 3.0% DUE 04-15-2050 SEDOL: BHNC1G4	400,000.000	381,368.00	268,797.20
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	100,000.000	99,895.00	82,193.33
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	200,000.000	207,592.00	156,731.31
SAN DIEGO GAS & 4.5% DUE 08-15-2040 SEDOL: B65CRM3	700,000.000	723,353.00	633,502.73
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	400,000.000	399,028.00	309,720.84
UNION ELEC CO 2.625% DUE 03-15-2051 SEDOL: BMHZRF5	1,250,000.000	1,243,096.50	793,898.61

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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 - Preferred</i>			
United States - USD			
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	200,000.000	184,118.00	227,147.54
Total United States - USD		4,483,246.00	3,598,715.77
Total Corporate Debt Instruments - Preferred		5,095,246.00	4,088,254.98
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
PACIFIC NATIONAL FINANCE 4.75% 22/03/2028 SEDOL: 6A7UG0U	400,000.000	383,172.00	355,250.00
PVTPL COMMONWEALTH BK AUSTRALIA 3.784% 03-14-2032 CUSIP: 202712BS3	400,000.000	400,000.00	330,831.90
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	300,000.000	298,893.00	271,110.33
PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO SEDOL: B717LG1	200,000.000	200,675.45	183,261.68
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	800,000.000	801,380.00	638,538.78
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	800,000.000	873,344.00	751,749.92
Total Australia - USD		2,957,464.45	2,530,742.61
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
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	200,000.000	200,654.07	183,307.02
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	218,000.000	217,110.56	190,950.44
Total Belgium - USD		417,764.63	374,257.46

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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			
CSN RES S A GTD NT 144A 4.625% 06-10-2031 CUSIP: 12644VAD0	300,000.000	300,000.00	237,576.78
CSN RES S A GTD NT 144A 5.875% 04-08-2032 CUSIP: 12644VAE8	700,000.000	699,874.00	584,896.13
PVPTL ODEBRECHT OIL & GAS FIN LTD VAR 12-31-2099 BEO SEDOL: BYX5BW8	101,949.000	187,396.74	224.29
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 2.75% DUE 01-11-2026 CUSIP: 05971AAG6	700,000.000	695,954.00	636,125.00
PVTPL ODEBRECHT OFFSHORE DRILLING FIN LTD 7.72% DUE 12-01-2026 BEO SEDOL: BDC4SB7	889,691.000	582,479.68	233,543.89
PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024 CUSIP: 76716XAA0	283,170.950	300,930.90	286,002.66
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
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	400,000.000	486,500.00	421,313.29
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0	300,000.000	337,750.00	316,704.90
YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE CUSIP: 984851AF2	200,000.000	199,496.00	184,733.88
Total Brazil - USD		3,890,381.32	2,981,541.87
Canada - USD			
BANK NOVA SCOTIA B C 3.625% 10-27-2081 CUSIP: 0641598N9	300,000.000	300,000.00	218,850.07
BROOKFIELD ASSET MANAGEMENT INC 4.35% DUE 04-15-2030 BEO SEDOL: BL5CX97	200,000.000	199,781.00	182,351.61
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	800,000.000	810,013.33	640,335.12
BROOKFIELD FIN INC NT 3.625% 02-15-2052 SEDOL: BNK9C90	600,000.000	599,448.00	392,687.60
BROOKFIELD FIN INC 3.9% DUE 01-25-2028 SEDOL: BD0FYX6	300,000.000	321,402.00	275,884.64
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	300,000.000	392,697.00	303,530.05
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	200,000.000	199,896.00	118,374.03

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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			
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	200,000.000	200,000.00	181,924.24
FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028 CUSIP: 303901BB7	400,000.000	410,236.00	378,680.30
PVTPL ROGERS COMMUNICATIONS INC 3.8% DUE03-15-2032 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
THOMSON REUTERS 0% DUE 04-15-2040 SEDOL: B58MJG1	400,000.000	455,936.00	387,559.33
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	200,000.000	200,000.00	172,643.95
Total Canada - USD		5,486,733.33	4,487,268.31
Cayman Islands - USD			
WELLFLEET CLO X LTD / WELLFLEET CLO SR SECD NT CL A-1-R FLTGT 5.97771 07-20-2032 CUSIP: 94949WAM8	1,300,000.000	1,249,300.00	1,251,719.82
Total Cayman Islands - USD		1,249,300.00	1,251,719.82
Chile - USD			
GNL QUINTERO SA 4.634 DUE 07-31-2029 CUSIP: P4909LAA8	823,600.000	823,600.00	795,448.26
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375% 02-05-2049 CUSIP: 21987BAY4	200,000.000	186,108.00	169,159.35
Total Chile - USD		1,009,708.00	964,607.61
China - USD			
ALIBABA GROUP HLDG 2.125% DUE 02-09-2031 SEDOL: BLH23S4	800,000.000	788,920.00	638,992.06
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL: BYVHXG4	300,000.000	358,500.00	230,944.29
ALIBABA GROUP HLDG 4.5% DUE 11-28-2034 SEDOL: BYP8WZ5	500,000.000	577,490.00	450,825.68
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.95% 12/11/2023 SEDOL: 4A99JSU	1,300,000.000	1,345,552.00	176,490.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
China - USD			
KAISA GROUP HLDGS 11.25% GTD SNR 09/04/22 USD SEDOL: 7A8MU4U	300,000.000	310,500.00	37,050.00
KAISA GROUP HLDGS 8.5% GTD SNR 30/06/2022 USD SEDOL: BYW5T25	200,000.000	195,500.00	27,000.45
KAISA GROUP HLDGS 9.75% GTD SNR 28/09/23USD SEDOL: BN0YRY5	300,000.000	300,000.00	40,728.61
KWG GROUP HLDGS LT 7.4% SNR SEC 05/03/2024 USD SEDOL: 8A8VUJU	300,000.000	309,000.00	142,143.49
KWG PPTY HLDGS LTD 5.875% 10/11/2024 SEDOL: 2A7MNZU	200,000.000	186,000.00	85,649.39
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAV0	400,000.000	398,616.00	372,198.27
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	100,000.000	99,759.00	99,975.19
PROSUS N V 4.193% 01-19-2032 CUSIP: 74365PAH1	800,000.000	800,000.00	664,466.14
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029 CUSIP: 88032WAN6	200,000.000	199,934.00	184,742.40
PVTPL TENCENT HOLDINGS LIMITED 3.24% 06-03-2050 CUSIP: 88032WAV8	200,000.000	199,500.00	127,402.98
Total China - USD		6,268,873.00	3,460,059.59
Colombia - USD			
BANCOLOMBIA S A 3% DUE 01-29-2025 SEDOL: BL6VM63	200,000.000	198,586.00	189,289.27
ECOPETROL S A 7.375 DUE 09-18-2043 REG SEDOL: BDV0K98	500,000.000	518,396.00	426,172.61
Total Colombia - USD		716,982.00	615,461.88
Denmark - USD			
PVTPL AP MOLLER MAERSK AS NT 144A 4.5% DUE 06-20-2029/06-20-2019 BEO CUSIP: 00203QAE7	700,000.000	695,716.00	666,288.25
Total Denmark - USD		695,716.00	666,288.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Finland - USD			
PVTPL NORDEA BK ABP 3.75% 12-29-2049 CUSIP: 65559CAD3	200,000.000	200,000.00	154,410.58
Total Finland - USD		200,000.00	154,410.58
France - EUR			
ALTICE FRANCE S.A 3.375% GTD 15/01/2028 EUR SEDOL: BKMGXK6	200,000.000	229,014.04	161,570.99
Total France - EUR		229,014.04	161,570.99
France - USD			
BNP PARIBAS 7% DUE 12-29-2999 CUSIP: 05565AGF4	200,000.000	199,456.00	189,077.66
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	300,000.000	288,969.00	284,619.70
PVTPL BNP PARIBAS 2.871% 04-19-2032 CUSIP: 09659W2P8	800,000.000	800,000.00	628,101.63
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO CUSIP: 05565AM34	400,000.000	400,000.00	395,000.00
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	400,000.000	447,632.00	357,280.00
PVTPL SOCIETE GENERALE SA 4.75% 12-31-2049 CUSIP: 83370RAB4	600,000.000	600,000.00	508,558.50
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	200,000.000	200,000.00	140,354.96
Total France - USD		2,936,057.00	2,502,992.45
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	200,000.000	199,312.00	173,793.86
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SEDOL: BM9YRS3	2,200,000.000	2,204,885.00	1,618,381.03
DEUTSCHE BK AG N Y BRANCH 3.961% 11-26-2025 CUSIP: 251526CB3	1,100,000.000	1,100,000.00	1,051,648.83
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	900,000.000	900,000.00	642,869.03

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<i>Corporate Debt Instruments - Other</i>			
Germany - USD			
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	300,000.000	295,308.00	261,443.89
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026 SEDOL: BM8JRJ0	500,000.000	497,825.00	441,087.12
PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO SEDOL: B2R0TK9	200,000.000	233,784.00	202,768.17
PVTPL FRESENIUS MED CARE US FIN III INC 3% DUE 12-01-2031 BEO SEDOL: BNM67F0	800,000.000	793,560.00	603,207.47
Total Germany - USD		6,224,674.00	4,995,199.40
Hong Kong - USD			
MELCO RESORTS FINANCE 5.75% 07-21-2028 CUSIP: G5975LAF3	900,000.000	913,500.00	749,447.26
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	200,000.000	199,412.00	176,301.76
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	200,000.000	200,000.00	159,918.00
PVTPL MELCO RESORTS FIN LTD 5.625% 07-17-2027 CUSIP: 58547DAC3	400,000.000	405,133.33	340,414.04
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028 CUSIP: 58547DAE9	200,000.000	200,000.00	166,543.84
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	2,100,000.000	2,353,843.00	2,011,485.55
Total Hong Kong - USD		4,271,888.33	3,604,110.45
India - USD			
PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 CUSIP: 00654GAA1	200,000.000	200,000.00	151,558.45
Total India - USD		200,000.00	151,558.45
Indonesia - USD			
PERUSAHAAN 4% DUE 06-30-2050 CUSIP: 71568PAP4	400,000.000	393,132.00	286,288.72
Total Indonesia - USD		393,132.00	286,288.72

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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	2,000,000.000	1,992,480.00	1,569,344.12
AERCAP IRELAND CAP FIXED 3.15% DUE 02-15-2024 SEDOL: BMDWCC2	700,000.000	695,303.00	676,879.90
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	400,000.000	399,524.00	369,332.48
AVOLON TLB BORROWER 1 (US) LLC TLB LIEN1 12-01-2027 USD CUSIP: LX1967681	490,000.000	485,100.00	488,338.90
PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023 CUSIP: 70014LAC4	790,000.000	790,000.00	788,050.56
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY COMPANY TLB DUE 11-02-2028 BEO CUSIP: G8057JAB2	500,000.000	498,750.00	496,750.00
Total Ireland - USD		4,861,157.00	4,388,695.96
Italy - EUR			
BCA MPS 3.625% SNR 24/09/24 EUR1000 SEDOL: 4A9261U	500,000.000	610,287.67	507,852.03
UNICREDIT SPA 7.5%-FR PERP EUR200000'REGS SEDOL: BJKGPT4	1,600,000.000	2,024,255.56	1,664,927.22
Total Italy - EUR		2,634,543.23	2,172,779.25
Italy - USD			
ENEL FIN INTL N V 2.25% DUE 07-12-2031 CUSIP: 29278GAP3	300,000.000	298,134.00	219,426.33
PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041 SEDOL: BR1YW69	200,000.000	197,538.00	120,676.38
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 FINANCE AMERICA LLC 7.1% DUE 10-14-2027 BEO SEDOL: BQBBRN5	800,000.000	793,168.00	828,469.30
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	1,500,000.000	1,512,240.00	967,946.35
UNICREDIT SPA 7.83% DUE 12-04-2023 CUSIP: 904678AG4	500,000.000	500,000.00	502,344.00
Total Italy - USD		3,600,717.00	2,926,016.06

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030 SEDOL: BL69JN3	300,000.000	300,000.00	237,377.18
MITSUBISHI UFJ 2.494% DUE 10-13-2032 CUSIP: 606822CB8	900,000.000	900,000.00	703,661.69
MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031 CUSIP: 60687YBH1	700,000.000	700,000.00	548,064.54
MIZUHO FINL GROUP INC 2.172% DUE 05-22-2032 REG CUSIP: 60687YBQ1	500,000.000	500,000.00	381,391.47
NOMURA HLDGS INC 2.999% DUE 01-22-2032 SEDOL: BP6HD11	600,000.000	600,000.00	473,056.24
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKX9PD1	500,000.000	500,000.00	417,176.45
NOMURA HLDGS INC 5.386% DUE 07-06-2027 SEDOL: BMQ53K3	1,700,000.000	1,700,000.00	1,678,551.02
PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 3.75 03-10-2024 CUSIP: 064255AW2	900,000.000	898,065.00	882,170.41
PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051 CUSIP: 654579AH4	800,000.000	800,000.00	641,998.18
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO CUSIP: 654744AD3	700,000.000	779,593.00	595,745.53
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029 SEDOL: BKBQ3F2	1,000,000.000	1,000,000.00	867,116.85
SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030 CUSIP: 86562MBW9	400,000.000	400,000.00	336,566.94
SUMITOMO MITSUI 2.13% DUE 07-08-2030 SEDOL: BLPHW40	200,000.000	200,000.00	158,590.34
Total Japan - USD		9,277,658.00	7,921,466.84
Luxembourg - USD			
INTELSAT JACKSON HOLDINGS INC DIP TERM LOAN DUE 07-13-2022 BEO CUSIP: L5137LAK1	0.000	0.00	0.00
INTELSAT JACKSON HOLDINGS SA TERM LOAN 11-27-2023 BEO CUSIP: L5137LAF2	1,032.330	1,025.45	1,015.87
Total Luxembourg - USD		1,025.45	1,015.87

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 4.75% DUE 02-01-2027 BEO CUSIP: 55300RAG6	1,000,000.000	1,008,880.00	884,692.26
PVTPL STUDIO CITY CO LTD 7.0% 02-15-2027 CUSIP: 86400GAC3	400,000.000	400,000.00	374,087.68
PVTPL STUDIO CITY FIN LTD 5.0% DUE 01-15-2029/01-14-2021 BEO CUSIP: 86389QAG7	900,000.000	900,000.00	665,982.44
PVTPL WYNN MACAU LTD SR NT 5.5% 10-01-2027 CUSIP: 98313RAD8	900,000.000	864,525.00	786,681.00
PVTPL WYNN MACAU LTD 5.625% DUE 08-26-2028/08-26-2020 BEO CUSIP: 98313RAH9	800,000.000	830,000.00	683,272.00
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	1,100,000.000	1,123,494.00	1,032,341.20
SANDS CHINA LTD SR NT 2.8% 03-08-2027 CUSIP: 80007RAN5	500,000.000	484,370.00	428,215.00
STUDIO CY FIN LTD 6% DUE 07-15-2025 CUSIP: 86389QAE2	600,000.000	600,000.00	520,214.88
Total Macau - USD		6,211,269.00	5,375,486.46
Mexico - USD			
PVTPL BANCO MERCANTIL DEL NORTE S.A. 6.625% DUE 12-31-2049 BEO CUSIP: 05973KAB3	300,000.000	300,000.00	248,496.19
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044 CUSIP: 898324AB4	500,000.000	490,875.00	433,125.00
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO CUSIP: 898339AB2	200,000.000	214,000.00	161,404.34
TRUST F/1401 6.95 01-30-2044 BEO CUSIP: P9406GAB4	200,000.000	212,100.00	173,250.00
Total Mexico - USD		1,216,975.00	1,016,275.53
Netherlands - EUR			
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SEDOL: BJBQCW5	210,075.000	241,300.22	215,907.07
Total Netherlands - EUR		241,300.22	215,907.07

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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>			
Netherlands - USD			
AERCAP IRELAND CAP 3.65% DUE 07-21-2027 SEDOL: BDBSC18	300,000.000	280,515.00	271,676.82
COOPERATIEVE 5.25% DUE 05-24-2041 CUSIP: 21685WCJ4	300,000.000	295,278.00	301,782.16
PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO CUSIP: 423012AE3	100,000.000	100,613.00	79,186.00
Total Netherlands - USD		676,406.00	652,644.98
Russian Federation - EUR			
GAZ CAPITAL SA 2.949% 24/01/2024 SEDOL: 7A8CWJU	500,000.000	584,004.85	385,988.80
Total Russian Federation - EUR		584,004.85	385,988.80
Spain - EUR			
BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP EUR200000'7 SEDOL: BGRFX88	200,000.000	217,560.48	205,658.88
Total Spain - EUR		217,560.48	205,658.88
Spain - USD			
PVTPL CELLNEX FINANCE 3.875% DUE 07-07-2041 BEO CUSIP: 15118JAA3	300,000.000	296,172.00	205,200.00
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	50,000.000	50,864.57	40,401.45
Total Spain - USD		347,036.57	245,601.45
Switzerland - USD			
CR SUISSE GROUP AG FLTG RT 6.442% DUE 08-11-2028 CUSIP: 225401AV0	550,000.000	535,645.00	501,602.54
CR SUISSE GROUP AG 6.25% DUE 12-29-2049 CUSIP: 225436AA2	500,000.000	552,950.00	390,765.00
CR SUISSE GROUP AG 6.375% DUE 12-29-2999 SEDOL: BK6VPN4	1,700,000.000	1,836,514.71	1,218,300.80
CR SUISSE GROUP 3.75% DUE 03-26-2025 SEDOL: BYYCFP9	550,000.000	548,680.00	495,372.16

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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			
Switzerland - USD			
CREDIT SUISSE GP 7.5%-VAR SUB PERP USD200000 31-12-49 SEDOL: BH579X0	400,000.000	449,600.00	350,400.00
PVTPL ALCON FIN CORP 2.6% DUE 05-27-2030BEO SEDOL: BM9BYP0	200,000.000	202,522.00	170,368.90
PVTPL CREDIT SUISSE AG FIXED 7.5% 12-31-2049 BEO CUSIP: 22546DAB2	600,000.000	657,750.00	522,000.00
PVTPL CREDIT SUISSE GROUP AG 7.25% DUE 12-31-2049 CUSIP: 225401AK4	400,000.000	411,500.00	287,543.37
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	200,000.000	201,008.00	194,634.20
UBS AG 5.125% 15/05/2024 SEDOL: BMJ6SQ4	200,000.000	204,225.00	197,828.60
UBS GROUP AG 7.0% 31/12/2049 SEDOL: BVXZ4Q2	600,000.000	634,500.00	595,125.00
UBS GROUP FDG 4.125% DUE 04-15-2026 CUSIP: 90351DAF4	1,200,000.000	1,197,348.00	1,152,357.35
Total Switzerland - USD		7,432,242.71	6,076,297.92
United Kingdom - EUR			
BARCLAYS PLC 1.5% SNR 03/09/23 EUR100000 SEDOL: BF54FQ2	400,000.000	438,621.98	422,825.70
NATWEST GROUP PLC 2.5% SNR EMTN 22/03/23EUR SEDOL: BD9NM37	2,000,000.000	2,297,934.21	2,135,405.22
ROLLS ROYCE 4.625% GTD SNR 16/02/26 EUR SEDOL: BMTLNW0	500,000.000	652,866.85	518,950.36
Total United Kingdom - EUR		3,389,423.04	3,077,181.28
United Kingdom - GBP			
BARCLAYS PLC 6.375%-FR PERP GBP1000'REGS SEDOL: BKDZ9C6	400,000.000	551,193.68	442,359.79
BARCLAYS PLC 7.125%-FRN PERP GBP200000 SEDOL: BJF8Q70	400,000.000	509,240.03	456,084.40
HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000 SEDOL: BFM4XM7	300,000.000	394,590.01	322,822.07
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000 SEDOL: BMZ7Y18	200,000.000	262,890.02	202,678.09

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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			
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLN1	100,000.000	148,380.31	110,726.96
TESCO PPTY FIN 5 5.6611% 13/10/2041 SEDOL: B60WHS4	479,180.120	593,513.76	533,633.71
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	182,861.990	232,315.93	198,477.30
TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040 SEDOL: B3LSHB3	373,777.090	494,080.98	424,018.37
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP SEDOL: B3RF4N9	460,398.250	637,375.40	518,566.57
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	100,000.000	123,230.00	93,853.40
Total United Kingdom - GBP		3,946,810.12	3,303,220.66
United Kingdom - USD			
BARCLAYS PLC BARCLAYS PLC 7.75% DUE 12-31-2049 BEO CUSIP: 06738EBA2	700,000.000	701,879.24	683,410.00
BARCLAYS PLC 4.972% 05-16-2029 SEDOL: BDCL2Z0	400,000.000	400,000.00	376,309.54
HSBC HLDGS PLC FIXED 3.973% 05-22-2030 SEDOL: BJLD4R5	300,000.000	300,000.00	263,339.04
HSBC HLDGS PLC FIXED 4.6% DUE 12-29-2049 CUSIP: 404280CN7	300,000.000	300,000.00	233,395.03
HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049 CUSIP: 404280BP3	1,200,000.000	1,200,000.00	1,104,811.78
HSBC HLDGS PLC PERP SUB CONTINGENT CONV 4.7% 12-29-2049 CUSIP: 404280CQ0	600,000.000	600,000.00	475,435.58
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	400,000.000	400,000.00	371,639.11
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	300,000.000	299,094.00	282,759.20
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	600,000.000	628,400.00	566,532.91
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029 CUSIP: 45262BAC7	500,000.000	495,860.00	427,491.13
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP: 45262BAB9	600,000.000	594,558.00	552,096.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
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 3.96% 07-18-2030 CUSIP: 63861VAE7	900,000.000	900,000.00	785,097.05
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO SEDOL: BP7LTG9	300,000.000	300,000.00	310,673.74
PVTPL ROLLS-ROYCE PLC GTD NT 144A 5.75% DUE 10-15-2027/10-21-2020 BEO CUSIP: 77578JAC2	200,000.000	215,500.00	190,500.00
PVTPL STANDARD CHARTERED PLCC 3.603% 01-12-2033 CUSIP: 853254CH1	800,000.000	800,000.00	603,594.08
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	150,000.000	167,701.50	128,493.64
ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029 SEDOL: BG4R9B2	900,000.000	900,000.00	853,015.15
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030 SEDOL: BJXS2H4	300,000.000	300,000.00	272,382.61
SANTANDER UK GROUP FLTG RT 4.796% DUE 11-15-2024 SEDOL: BFMVZH7	900,000.000	935,730.00	885,077.50
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028 SEDOL: BF5R442	300,000.000	278,547.00	268,574.36
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	600,000.000	589,506.00	505,786.76
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL: BJWZHR1	100,000.000	100,000.00	99,957.21
Total United Kingdom - USD		11,656,040.74	10,467,895.30
United States - EUR			
NETFLIX INC 3.625% 15/06/2030 SEDOL: 2A95KTU	100,000.000	145,630.57	98,449.88
NETFLIX INC 3.875% 15/11/2029 CUSIP: ZS2938422	400,000.000	448,280.03	400,145.52
PVTPL KKR GRP FIN CO FIXED 1.625% 05-22-2029 BEO CUSIP: 48250CAA7	300,000.000	334,822.85	261,087.87
Total United States - EUR		928,733.45	759,683.27

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - GBP			
MPT OPER PARTNERS. 3.692% GTD SNR 05/06/28 GBP SEDOL: BL4PSP8	400,000.000	516,469.71	353,223.45
Total United States - GBP		516,469.71	353,223.45
United States - USD			
AADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028 CUSIP: 02376CBJ3	800,000.000	818,875.00	795,624.00
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	100,000.000	98,128.13	86,487.83
ACTIVISION 2.5% DUE 09-15-2050 SEDOL: BMF3VR1	300,000.000	253,257.00	185,689.26
ACTIVISION 4.5% DUE 06-15-2047 SEDOL: BF0P355	200,000.000	197,108.00	175,390.35
ADVENTIST HEALTH SYS/WEST 5.43% DUE 03-01-2032 SEDOL: BQZB5F9	100,000.000	100,000.00	98,815.28
AEP TRANSP CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	800,000.000	889,581.00	672,102.08
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	500,000.000	498,325.00	362,454.23
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	400,000.000	396,816.00	335,035.86
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BMXWZP6	100,000.000	99,575.00	71,299.05
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	600,000.000	599,154.00	525,560.49
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	200,000.000	220,760.00	152,743.14
ALLSTATE CORP 6.5% 05-15-2067 CUSIP: 020002AU5	700,000.000	589,750.00	682,500.01
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	100,000.000	122,125.00	104,266.72
ALLY FINL INC 3.05% DUE 06-05-2023 SEDOL: BMBKHT0	100,000.000	99,299.00	98,867.02
ALLY FINL INC 8% DUE 11-01-2031 SEDOL: B3LVPV8	800,000.000	995,254.00	829,099.19

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	1,000,000.000	996,230.00	750,511.48
AMC NETWORKS INC 4.25% DUE 02-15-2029 REG SEDOL: BLCHH93	300,000.000	300,000.00	186,929.25
AMERICAN ELEC PWR CO INC SR NT 5.95% 11-01-2032 SEDOL: BNYL731	900,000.000	893,853.00	941,734.01
AMERICAN ELEC PWR CO INC 2.3% DUE 03-01-2030/03-05-2020 REG SEDOL: BLH0SD8	500,000.000	447,555.00	410,861.12
AMERICAN EXPRESS CO 3.55% 12-31-2049 SEDOL: BNHQ2Q1	1,900,000.000	1,900,000.00	1,560,850.00
AMERICAN HOMES 4 RENT 3.625% 04-15-2032 SEDOL: BNDB2B5	300,000.000	292,551.00	253,222.45
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG SEDOL: BXSSDV8	400,000.000	397,044.00	361,304.39
AMERICAN TOWER CORP 2.95% DUE 01-15-2025 SEDOL: BJMJ7X9	400,000.000	396,752.00	381,789.28
AMERICAN TOWER CORP 3.65% DUE 03-15-2027 SEDOL: BJLV1Q7	100,000.000	99,517.00	93,536.72
AMERN FINL GROUP 4.5% DUE 06-15-2047 SEDOL: BF3BYD5	1,300,000.000	1,298,388.00	1,035,385.18
AMERN TOWER CORP 2.95% DUE 01-15-2051 SEDOL: BMC59H6	300,000.000	296,790.00	187,409.67
AMERN TOWER CORP 3.125% DUE 01-15-2027 SEDOL: BDCVX35	600,000.000	599,598.00	550,421.69
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	1,000,000.000	966,092.00	936,129.72
AMERN TOWER CORP 3.8% DUE 08-15-2029 SEDOL: BJMJ814	2,300,000.000	2,363,252.00	2,092,075.79
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	800,000.000	795,536.00	638,370.89
AMGEN INC SR NT 3% 01-15-2052 CUSIP: 031162DC1	100,000.000	97,954.00	64,280.29
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	138,000.000	127,389.75	83,761.51
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	101,000.000	134,577.45	94,894.50

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMMC CLO XII LTD / AMMC CLO XII 5.80929%11-10-2030 CUSIP: 00176CAW1	500,000.000	500,000.00	493,026.50
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	100,000.000	97,491.50	87,868.40
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO SEDOL: BNRNRF6	100,000.000	95,915.00	93,561.94
APPALACHIAN PWR CO 7% DUE 04-01-2038 SEDOL: B2QH9T0	300,000.000	390,636.00	336,120.14
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	600,000.000	595,620.00	428,421.23
APPLE INC 4.25% DUE 02-09-2047 SEDOL: BDVPX83	300,000.000	317,430.00	277,171.69
APPLE INC 4.375% DUE 05-13-2045 SEDOL: BXC5WP2	100,000.000	104,849.00	92,443.95
APPLE INC 4.45% DUE 05-06-2044 CUSIP: 037833AT7	300,000.000	310,362.00	284,252.25
APTIV PLC/APTIV CORP 4.15% 05-01-2052 SEDOL: BNYF3L3	300,000.000	299,349.00	217,405.68
ARCELORMITTAL 6.8% DUE 11-29-2032 SEDOL: BPCPXG4	100,000.000	99,371.00	99,332.36
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 CUSIP: 03939AAA5	370,000.000	370,754.67	257,181.38
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71	300,000.000	298,950.00	198,371.82
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	67,000.000	53,852.00	45,183.00
AT&T INC 3.65% DUE 09-15-2059 SEDOL: BNYDH60	1,413,000.000	1,059,400.87	950,556.89
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028 CUSIP: 054561AJ4	100,000.000	97,827.00	95,441.54
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	100,000.000	94,129.00	88,130.88
BAKER HUGHES LLC/CO-OBL 3.138% DUE 11-07-2029 SEDOL: BJV1CQ4	400,000.000	400,000.00	354,200.46
BANK AMER CORP FLTGT RT 2.884% DUE 10-22-2030 SEDOL: BK6XZC9	500,000.000	500,000.00	419,427.00

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	300,000.000	300,000.00	188,925.18
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8	3,938,000.000	3,755,461.62	3,566,269.50
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP: 060505FL3	900,000.000	952,163.79	792,594.00
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	900,000.000	900,000.00	826,599.84
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023 SEDOL: BGHCHY3	1,300,000.000	1,293,708.00	1,293,812.00
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	600,000.000	570,758.21	616,442.79
BLACK HILLS CORP FIXED 2.5% DUE 06-15-2030 SEDOL: BMVXSS5	200,000.000	199,316.00	161,014.42
BLUE OWL FIN LLC SR NT 144A 3.125% 06-10-2031 CUSIP: 09581JAA4	500,000.000	493,650.00	372,546.32
BLUE OWL FIN LLC SR NT 144A 4.125% 10-07-2051 SEDOL: BLNNFV8	100,000.000	97,511.00	59,206.01
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL: BK81NS3	400,000.000	395,060.00	320,711.68
BOARDWALK PIPELINES LP 3.6% DUE 09-01-2032/02-16-2022 BEO SEDOL: BMCDSJ5	400,000.000	399,612.00	332,161.39
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	400,000.000	512,983.00	372,412.64
BOEING CO 3.25% DUE 02-01-2028 SEDOL: BMHXM2	800,000.000	799,824.00	729,833.02
BOEING CO 3.6% 05-01-2034 SEDOL: BK1WFH6	250,000.000	260,820.00	200,696.57
BOEING CO 4.875% DUE 05-01-2025 SEDOL: BM8XFT8	1,700,000.000	1,700,000.00	1,684,354.41
BOEING CO 5.04% DUE 05-01-2027 SEDOL: BM8XFS7	700,000.000	700,000.00	693,051.60
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005 SEDOL: B0Q4ZC2	1,500,000.000	1,680,656.00	1,652,544.60
BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051 SEDOL: BNRLZ23	300,000.000	299,778.00	188,214.01

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	300,000.000	297,474.00	260,446.23
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	100,000.000	99,733.00	88,381.42
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	100,000.000	99,516.00	77,940.32
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	363,000.000	377,423.60	325,721.09
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	600,000.000	598,614.00	530,739.56
BROADSTONE NET LEASE INC 2.6% 09-15-2031 SEDOL: BP5CQF2	300,000.000	299,448.00	225,568.91
BROWN & BROWN INC 4.2% DUE 09-15-2024 SEDOL: BMW7VR6	500,000.000	498,425.00	490,886.58
CAESARS RESORT COLLECTION LLC TERM LOAN DUE 06-19-2025 BEO CUSIP: 12769LAD1	500,000.000	489,340.57	498,295.00
CAMDEN PPTY TR 3.35% DUE 11-01-2049 SEDOL: BKPGWY0	400,000.000	399,764.00	280,941.05
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6	200,000.000	199,458.00	136,509.24
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	701,750.000	698,241.25	655,083.63
CCO HOLDINGS LLC 4.5% 06-01-2033 SEDOL: BNDM315	500,000.000	500,000.00	383,615.00
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 SR NT 2.45% 07-15-2028 SEDOL: BP2Q6N5	400,000.000	400,000.00	337,288.92
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	300,000.000	297,480.00	281,632.50
CENTERPOINT ENERGY INC 6.125% 12-31-2049 CUSIP: 15189TAS6	400,000.000	400,000.00	376,000.00
CENTERPOINT ENERGY 4.1% DUE 09-01-2047 SEDOL: BF1D1V0	200,000.000	198,834.00	161,659.54

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CENTURYLINK INC FIRST LIEN TERM LOAN DUE 03-15-2027 CUSIP: 15669GAH7	724.570	723.66	687.17
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	1,100,000.000	1,320,750.00	944,607.86
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	700,000.000	865,500.00	633,543.33
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO SEDOL: BNGHGM9	700,000.000	700,000.00	607,250.00
CHARLES SCHWAB CORP 5.0% 12-31-2049 CUSIP: 808513AR6	200,000.000	199,050.00	166,013.49
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	400,000.000	397,020.00	306,818.96
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	800,000.000	834,964.50	514,768.61
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0	850,000.000	847,798.50	520,036.11
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVYZ7	300,000.000	305,892.00	218,388.14
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LBX6	3,183,419.390	3,161,852.54	3,104,406.92
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	100,000.000	94,668.00	58,078.04
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	600,000.000	582,227.08	494,629.96
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	900,000.000	896,745.47	709,735.03
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	100,000.000	111,712.96	97,880.46
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	300,000.000	299,775.00	271,710.59
CHENIERE CORPUS 5.875% DUE 03-31-2025 SEDOL: BZ5ZZ32	500,000.000	500,000.00	502,834.51
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21	800,000.000	800,000.00	681,088.00
CITIGROUP INC FLTGT RT 3.668% DUE 07-24-2028 SEDOL: BF347Y6	100,000.000	100,000.00	92,065.23

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC 3.875% 12-29-2049 SEDOL: BMC9RY1	700,000.000	700,000.00	596,750.00
CITIGROUP INC 4.075% DUE 04-23-2029 CUSIP: 172967LW9	700,000.000	700,000.00	645,235.50
CITIGROUP INC 5.0% 12-31-2049 REG SEDOL: BK5GTX8	1,400,000.000	1,400,000.00	1,246,017.19
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	750,000.000	1,049,445.00	925,741.82
CITIZENS FINL GROUP INC 5.65% DUE 12-31-2049/10-06-2025 BEO SEDOL: BMXXNH7	400,000.000	398,775.00	383,051.03
CLECO PWR LLC 6% DUE 12-01-2040 SEDOL: BGHQ1Z4	825,000.000	815,908.50	782,026.73
CLOUD SOFTWARE GROUP INC TERM B LN 1ST LIEN SR SECD TERM LN 03-30-2029 CUSIP: 88632NAV2	200,000.000	182,000.00	178,250.00
CME GROUP INC 2.65% DUE 03-15-2032 BEO SEDOL: BPG4YG4	400,000.000	398,708.00	337,044.68
CMO ALTERNATIVE LN TR 2006-OA9 MTG CL 2A-1A 0 DUE 07-25-2036 REG SEDOL: B1TR4K6	281,040.900	123,808.18	207,475.32
CMS ENERGY CORP SR NT 4.7 03-31-2043 SEDOL: B94P0F8	200,000.000	198,882.00	168,668.92
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	59,000.000	30,757.55	36,031.62
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	52,000.000	33,811.43	41,434.72
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8	100,000.000	100,000.00	78,432.67
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	700,000.000	698,761.00	562,684.78
COMMScope INC. TLB DUE 04-06-2026 BEO CUSIP: 20337EAQ4	290,250.000	289,158.84	272,907.56
CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL: BN4QFZ4	100,000.000	100,000.00	69,682.20
CONS EDISON CO N Y 3% DUE 12-01-2060 SEDOL: BMX50J4	50,000.000	44,791.50	31,147.80
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	200,000.000	203,406.00	167,622.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CONS EDISON CO N Y 4% 11-15-2057 SEDOL: BZ1JRW1	100,000.000	100,694.00	76,209.76
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	100,000.000	99,111.00	72,504.22
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO SEDOL: BLGXL73	500,000.000	496,950.00	538,850.01
CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG SEDOL: BMYSSV0	400,000.000	397,144.00	302,831.68
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL: BDGKT74	200,000.000	209,614.00	169,426.74
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL: BDT6RC0	800,000.000	886,250.00	683,118.77
CROWN CASTLE INTL CORP 4.3% 02-15-2029 SEDOL: BJ686B3	700,000.000	757,611.00	662,685.79
CROWN CASTLE INTL 2.25% DUE 01-15-2031 SEDOL: BMG11F2	600,000.000	598,980.00	482,613.23
CROWN CASTLE INTL 3.1% DUE 11-15-2029 SEDOL: BK9Z6H4	500,000.000	499,055.00	437,031.32
CROWN CASTLE INTL 4.45% DUE 02-15-2026 SEDOL: BD5BSN7	1,500,000.000	1,495,065.00	1,467,630.49
CUBESMART L P SR NT 2.25% 12-15-2028 SEDOL: BNNJDF0	500,000.000	497,575.00	412,909.92
CVS HEALTH CORP PASSTHRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015 SEDOL: B3V46L4	1,591,931.790	1,591,931.79	1,558,422.92
DAVITA INC 4.625% DUE 06-01-2030 SEDOL: BMW7NB4	600,000.000	608,750.00	481,621.61
DELL INTL L L C / EMC CORP FIRST LIEN NT5.3% 10-01-2029 SEDOL: BL59DD2	100,000.000	99,272.83	98,049.63
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	100,000.000	99,952.00	102,238.15
DELTA AIR LINES INC DEL 2.9% DUE 10-28-2024 SEDOL: BK8V5F5	800,000.000	774,500.00	757,902.60
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	1,000,000.000	994,750.00	831,219.34
DELTA AIR LINES 7.375% DUE 01-15-2026 SEDOL: BMVT184	552,000.000	639,009.00	564,000.48

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DIAMOND SPORTS GROUP, LLC FIRST PRIORITY TERM LOAN SENIOR SECURED 05-25-26 CUSIP: 25277BAE8	260,464.780	238,300.55	245,923.03
DIAMOND SPORTS GROUP, LLC TERM LOAN (SECOND LIEN) 08-24-2026 CUSIP: 25277BAG3	2,443.760	2,431.54	293.26
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO SEDOL: BQ1KVT6	100,000.000	99,714.00	73,982.95
DISCOVER FINL SVCS 5.5% DUE 10-30-2049 SEDOL: BFLVVG9	600,000.000	600,000.00	477,611.14
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 SEDOL: BP4X032	237,000.000	174,437.69	143,075.96
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	500,000.000	483,875.00	333,857.33
DISNEY WALT CO 3.8% DUE 05-13-2060 REG SEDOL: BMDWGW0	600,000.000	599,142.00	461,731.69
DOMINION ENERGY INC 5.375% DUE 11-15-2032 BEO SEDOL: BP4YS53	300,000.000	298,467.00	298,261.28
DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO CUSIP: 23345NAB1	238,596.790	237,398.81	238,747.11
DTE ELEC CO FIXED 2.625% DUE 03-01-2031 SEDOL: BM7SRS7	100,000.000	99,832.00	85,228.82
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 SEDOL: BNR5LG1	150,000.000	149,628.00	110,467.11
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	150,000.000	149,944.50	105,361.57
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	300,000.000	299,583.00	253,289.06
E TRADE FINL CORP 3.8% DUE 08-24-2027 SEDOL: BD5KB24	100,000.000	93,596.00	94,309.59
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	96,515.000	96,032.38	94,681.22
EDISON INTL 5.0% 12-31-2049 SEDOL: BP9RHS3	300,000.000	300,000.00	252,000.00
EL PASO CORP 7.42% DUE 02-15-2037 SEDOL: BG48Y98	1,500,000.000	1,132,500.00	1,547,548.04

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO SEDOL: 2836399	400,000.000	564,780.00	450,054.44
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	100,000.000	116,158.00	93,954.23
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	500,000.000	451,675.00	472,044.24
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	500,000.000	418,020.00	415,580.93
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	200,000.000	185,182.40	166,858.66
ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCYMH3	1,300,000.000	1,504,685.00	1,260,879.75
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	100,000.000	77,975.71	106,686.41
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	100,000.000	99,811.00	82,253.88
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	1,100,000.000	1,090,947.00	795,301.87
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL: BLD57S5	200,000.000	198,466.00	132,179.73
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4	100,000.000	101,418.00	79,162.73
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SEDOL: B8D1HN7	100,000.000	98,437.05	84,499.93
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	100,000.000	99,619.00	88,574.71
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	400,000.000	460,764.00	402,336.34
EPR PPTYS 3.75% DUE 08-15-2029 SEDOL: BHQZFR9	250,000.000	247,920.00	196,235.21
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	200,000.000	196,858.00	179,843.33
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	100,000.000	99,810.00	84,378.78
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	500,000.000	499,490.00	435,907.84

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ESSEX PORTFOLIO L 3.625% DUE 05-01-2027 SEDOL: BDD9509	400,000.000	397,692.00	374,267.19
ESSEX PORTFOLIO L 3% DUE 01-15-2030 SEDOL: BJXKF71	300,000.000	295,896.00	254,413.84
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	300,000.000	297,078.00	255,155.00
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	484,000.000	425,297.45	466,802.57
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	200,000.000	198,450.00	170,083.89
EXTRA SPACE STORAGE INC 2.35% 03-15-2032 SEDOL: BMHVCL4	300,000.000	299,391.00	227,831.43
FACTSET RESH SYS INC SR NT 2.9% 03-01-2027 SEDOL: BMVXV53	200,000.000	199,658.00	181,794.65
FACTSET RESH SYS INC SR NT 3.45% 03-01-2032 SEDOL: BMVXV64	200,000.000	199,212.00	168,787.28
FED RLTY INVT TR 4.5% DUE 12-01-2044 SEDOL: BWNGZ47	800,000.000	843,032.00	630,570.80
FID NATL 5.1% DUE 07-15-2032 SEDOL: BNSQ4N1	200,000.000	199,876.00	193,434.86
FID NATL 5.625% DUE 07-15-2052 SEDOL: BMWTGY4	100,000.000	99,956.00	91,844.43
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031 SEDOL: BMW5Y37	725,000.000	722,501.50	531,572.24
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	600,000.000	599,094.00	399,000.00
FISERV INC 3.5% DUE 07-01-2029 CUSIP: 337738AU2	300,000.000	299,496.00	270,674.87
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	300,000.000	298,089.00	217,782.11
FLEX LTD 4.875% DUE 05-12-2030 CUSIP: 33938XAB1	100,000.000	99,562.00	94,037.04
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	400,000.000	429,156.00	377,355.83
FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO SEDOL: BMWS436	200,000.000	200,000.00	180,802.57

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FORTRESS TRANSN & INFRASTRUCTURE SR NT 144A 5.5% 05-01-2028 SEDOL: BMD14K1	400,000.000	402,000.00	341,244.00
FORTRESS TRANSN & 6.5% DUE 10-01-2025 SEDOL: BFD2RL7	300,000.000	297,375.00	282,061.16
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	100,000.000	100,000.00	91,443.90
FS KKR CAP CORP SR NT 3.125% 10-12-2028 SEDOL: BLBR846	500,000.000	498,410.00	403,847.84
GA GLOBAL FDG TR 1.625% DUE 01-15-2026 SEDOL: BMFDNF3	200,000.000	199,770.00	177,754.89
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	77,722.37
GENERAL ELEC CO VAR RT VAR DUE 12-31-2049 CUSIP: 369604BQ5	700,000.000	687,750.00	687,709.76
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO SEDOL: BMW7ZC9	1,100,000.000	1,091,970.00	1,027,194.90
GIP II BLUE HOLDING, L.P. INITIAL TERM LOAN 09-29-2028 CUSIP: LX1983522	0.000	0.00	0.00
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	100,000.000	99,558.00	90,385.04
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	300,000.000	260,370.00	255,536.63
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	200,000.000	199,970.00	189,238.00
GLP CAP L P / GLP 5.25% DUE 06-01-2025 SEDOL: BG08VZ7	600,000.000	612,888.00	589,367.73
GLP CAP L P / GLP 5.75% DUE 06-01-2028 SEDOL: BG08VY6	100,000.000	116,814.00	97,998.08
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	100,000.000	99,376.00	79,938.48
GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65% 12-29-2049 SEDOL: BMD9ZH9	300,000.000	300,000.00	242,250.00
HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	100,000.000	134,849.00	113,064.13

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Corporate Debt Instruments - Other			
United States - USD			
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8	300,000.000	300,000.00	270,134.59
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	200,000.000	199,002.00	129,280.57
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	700,000.000	731,278.00	599,460.81
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	400,000.000	400,000.00	356,572.28
HELMERICH & PAYNE INC SR NT 2.9% 09-29-2031 SEDOL: BMZ0JP6	450,000.000	449,085.50	366,468.08
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCINN8	600,000.000	595,308.00	502,951.38
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	1,400,000.000	1,473,834.58	1,520,267.35
HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL: BK59KT0	100,000.000	100,417.00	79,156.14
INSTANT BRANDS HOLDINGS INC. TERM LOAN 04-07-2028 CUSIP: LX1937684	1,087,500.000	1,076,625.00	717,750.00
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL: BMTQL09	400,000.000	397,280.00	279,674.72
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	400,000.000	395,936.00	251,729.60
INTERCONTINENTAL EXCHANGE INC 4.35% 06-15-2029 SEDOL: BMTWJB4	100,000.000	99,894.00	96,734.07
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	300,000.000	297,984.00	286,074.87
INTERCONTINENTAL 4.25% DUE 09-21-2048 SEDOL: BF4Q3X2	200,000.000	198,576.00	169,164.00
INTL FLAVORS & 5% DUE 09-26-2048 SEDOL: BGPZ5Q2	400,000.000	397,112.00	341,909.09
IPALCO ENTERPRISES INC 4.25% DUE 05-01-2030 REG SEDOL: BL9YNL1	100,000.000	99,909.00	89,084.53
IRB HOLDING CORP 2022 REPLACEMENT TERM BLOAN 12-15-2027 CUSIP: 44988LAH0	687,750.000	680,872.50	666,601.69
JAZZ PHARMACEUTICALS INC INITIAL DOLLAR TERM LOAN DUE 05-05-2028 BEO CUSIP: G5080AAF9	267,467.740	266,130.40	264,750.27

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048 SEDOL: BF348D2	900,000.000	900,000.00	714,972.47
JPMORGAN CHASE & FIXED 5% 12-31-2049 SEDOL: BK6YKL6	300,000.000	307,800.00	274,479.21
JPMORGAN CHASE & FLTG RT 6.1% DUE 10-29-2049 CUSIP: 48126HAC4	200,000.000	217,100.00	194,654.00
JPMORGAN CHASE & FLTG RT 6.125% DUE 12-31-2049 SEDOL: BKM46K1	1,600,000.000	1,619,854.54	1,554,778.90
JPMORGAN CHASE & 3.65% DUE 09-01-2121 CUSIP: 48128BAN1	1,100,000.000	1,099,250.00	941,875.00
JPMORGAN CHASE & 6.75 DUE 01-29-2049 SEDOL: BJ3Q687	900,000.000	932,587.50	896,526.00
KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO SEDOL: BJY5HF7	100,000.000	120,125.00	80,634.95
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069 SEDOL: BKLKM46	200,000.000	199,004.00	148,926.81
KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050 SEDOL: BMWWSG9	200,000.000	198,416.00	143,391.28
KANSAS CITY SOUTHN 4.3% DUE 05-15-2043 SEDOL: BD1RHS7	100,000.000	99,271.00	82,688.52
KILROY REALTY LP 2.65% DUE 11-15-2033 SEDOL: BMGCCF2	100,000.000	99,957.00	69,661.95
KILROY REALTY LP 3.05% DUE 02-15-2030 SEDOL: BKLMMS2	300,000.000	297,156.00	240,723.99
KILROY RLTY L P 4.25% DUE 08-15-2029 SEDOL: BPRW702	400,000.000	424,608.00	351,748.97
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	200,000.000	221,510.00	171,176.27
KLA CORP 5.65% DUE 11-01-2034 SEDOL: BSDRZ19	100,000.000	99,764.00	99,483.53
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	700,000.000	706,468.00	637,615.13
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	100,000.000	99,875.00	92,003.38
LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63	200,000.000	202,075.00	190,040.65

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL: BKPHQ07	600,000.000	639,810.00	509,216.79
LAZARD GROUP LLC 3.75% DUE 02-13-2025 SEDOL: BWV6QV3	1,300,000.000	1,296,334.00	1,256,818.89
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	200,000.000	197,432.00	180,854.80
LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027 CUSIP: 52729KAP1	731,959.660	732,874.61	699,936.42
LEVEL 3 FING INC 3.875% DUE 11-15-2029 SEDOL: BL4PZ57	100,000.000	107,103.00	78,913.54
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z2	200,000.000	184,610.59	140,918.52
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BM9VJM2	600,000.000	595,872.00	512,491.32
M.D.C.HLDGS INC 3.966% 08-06-2061 SEDOL: BMCHVG5	200,000.000	200,000.00	112,548.96
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	400,000.000	399,220.00	323,792.60
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	400,000.000	408,248.00	333,953.35
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	400,000.000	446,428.00	331,799.99
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL: BJ2NYM9	200,000.000	199,822.00	184,748.49
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052 SEDOL: BPCPZ46	200,000.000	200,000.00	199,449.73
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	400,000.000	399,316.00	380,892.68
MH SUB I, LLC TERM LOAN B SENIOR SECURED 09-13-2024 BEO CUSIP: 45567YAJ4	568,500.000	566,960.27	551,524.59
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	225,000.000	231,900.75	204,592.15
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	500,000.000	500,000.00	335,850.99
MICRON TECHNOLOGY INC 5.327% 02-06-2029 SEDOL: BJH5486	600,000.000	650,478.00	577,274.99

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	800,000.000	959,024.00	683,712.22
MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029 SEDOL: BJ5F6K4	400,000.000	399,412.00	362,241.79
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	200,000.000	196,656.00	181,820.40
MOODYS CORP 3.1% 11-29-2061 SEDOL: BMZQF89	100,000.000	68,521.00	63,523.97
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	250,000.000	248,655.00	241,597.98
MORGAN STANLEY 2.943% DUE 01-21-2033 SEDOL: BMG9M19	100,000.000	100,000.00	81,179.58
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVRZ811	650,000.000	645,125.00	555,905.99
MORGAN STANLEY 6.342% 10-18-2033 SEDOL: BPK5WF8	1,500,000.000	1,500,000.00	1,575,183.15
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	300,000.000	297,867.00	236,714.02
MPLX LP FIXED 5.2% 12-01-2047 SEDOL: BMYNVR2	400,000.000	402,828.17	342,481.07
NARRAGANSETT ELEC 3.395% DUE 04-09-2030 SEDOL: BL6BZG4	100,000.000	100,000.00	89,593.17
NATL HLTH INVS INC 3% DUE 02-01-2031 SEDOL: BN4NBF7	100,000.000	99,196.00	72,313.96
NEUBERGER BERMAN 4.875% DUE 04-15-2045 SEDOL: BWWZH61	600,000.000	557,292.60	486,988.59
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	700,000.000	685,041.00	544,256.65
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	500,000.000	499,815.00	412,552.30
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL: BD72Q01	100,000.000	99,892.00	78,213.84
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	300,000.000	299,754.00	252,688.65
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	200,000.000	241,132.00	196,438.03

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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			
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	137,000.000	111,233.07	90,582.34
NYO COML MTG TR FLTG RT 5.683% DUE 11-15-2038 CUSIP: 62955HAA5	1,500,000.000	1,364,531.25	1,358,966.55
OMEGA HEALTHCARE 4.5% DUE 04-01-2027 SEDOL: BYY2WG9	800,000.000	788,368.00	751,390.31
ONEOK INC 6.1% DUE 11-15-2032 BEO SEDOL: BP399N4	300,000.000	299,757.00	301,870.40
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	100,000.000	113,860.00	94,799.48
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL: BDS54B6	500,000.000	549,425.00	477,295.01
ONEOK PARTNERS L P 6.65% DUE 10-01-2036 SEDOL: B1FJV72	700,000.000	841,925.00	703,775.79
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	2,800,000.000	2,781,128.00	2,076,480.95
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	100,000.000	99,937.00	107,932.61
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	1,900,000.000	2,020,744.00	1,288,084.16
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	200,000.000	231,922.00	146,849.88
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 SEDOL: BMVV6B8	2,900,000.000	3,045,566.00	2,694,916.99
PAC GAS & ELEC CO FIXED 3.3% DUE 03-15-2027 SEDOL: BYXYH72	200,000.000	209,748.00	178,134.69
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025 SEDOL: BMTCT09	300,000.000	321,150.00	284,192.49
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	700,000.000	743,834.00	660,915.48
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 SEDOL: BMTCT6J1	600,000.000	685,354.00	545,636.74
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMTCT6G8	1,100,000.000	1,134,804.00	857,497.66
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	400,000.000	393,172.00	252,768.17

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PAC LIFE INS CO - 9.25% DUE 06-15-2039 SEDOL: B5ZN343	1,000,000.000	1,293,593.33	1,324,343.87
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2	700,000.000	690,676.00	533,304.54
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	500,000.000	499,480.00	390,693.67
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	100,000.000	102,192.00	75,967.45
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	200,000.000	222,460.00	153,901.66
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	250,000.000	241,604.00	178,318.25
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	100,000.000	100,810.00	88,020.00
PHYSICIANS RLTY L 3.95% 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,808.00	274,467.59
PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050 SEDOL: BM9ZYD0	400,000.000	398,441.00	269,442.00
PNC FINANCIAL SERVICES 6.0% DUE 12-31-2049 BEO SEDOL: BMF2521	800,000.000	800,000.00	751,697.76
PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG SEDOL: BNHXFV8	100,000.000	100,025.00	79,250.00
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	350,000.000	339,329.20	346,110.58
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	100,000.000	99,879.00	84,272.87
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFZCSL2	163,000.000	136,887.43	127,889.83
PUGET ENERGY INC NEW 4.1% 06-15-2030 SEDOL: BN7GF17	200,000.000	199,666.00	178,971.08
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	600,000.000	597,478.00	484,514.57
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	1,300,000.000	1,286,155.00	1,034,313.84

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	200,000.000	199,448.00	164,699.82
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
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP: 067316AH2	200,000.000	187,761.57	178,799.88
PVTPL BLACK KNIGHT INFOSERV LLC 3.625% DUE 09-01-2028/08-26-2020 BEO SEDOL: BKSH2X9	100,000.000	100,000.00	86,925.00
PVTPL BLACKSTONE HLDGS FIN CO L L C 6.2% DUE 04-22-2033/11-03-2022 BEO SEDOL: BNVSWH4	900,000.000	898,452.00	910,268.64
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	745,000.000	745,185.38	536,818.56
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	490,000.000	510,455.06	428,622.57
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 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	710,000.000	638,953.44	524,441.12
PVTPL BROADCOM INC 3.419% DUE 04-15-2033 BEO SEDOL: BKMQWT8	300,000.000	314,977.00	241,327.56
PVTPL BROADCOM INC 3.469% DUE 04-15-2034 BEO SEDOL: BKMQWR6	838,000.000	771,575.82	671,498.06
PVTPL BROOKFIELD PPTY REIT INC/BPR CUMULUS L 5.75% 05-15-2026 SEDOL: BJBL0T3	100,000.000	100,000.00	91,143.90
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	900,000.000	899,433.00	761,799.14
PVTPL CARLYLE FIN L L C SR NT 144A 5.65% DUE 09-15-2048 SEDOL: BG31GK3	200,000.000	199,828.00	179,012.38
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SEDOL: B9M2Z34	200,000.000	197,840.00	179,062.41
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 INTOWN 2022-STAY MTG TR SER 22-STAY CLS A FLTG RT 08-15-2037 CUSIP: 46117NAA0	900,000.000	895,499.96	894,082.23
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2	600,000.000	693,651.00	558,706.10

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United States - USD			
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO SEDOL: BMBQ141	100,000.000	99,921.00	81,912.78
PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030 SEDOL: BM8TGR1	400,000.000	398,756.00	305,206.73
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041 SEDOL: BN16CX4	500,000.000	498,340.00	337,143.63
PVTPL DEPOSITORY TR & CLEARING CORP 3.375% DUE 12-31-2049 SEDOL: BN6MDG7	250,000.000	250,000.00	197,500.00
PVTPL DIAMOND SPORTS GROUP LLC/DIAMOND SPORT 5.375% DUE 08-15-2026 BEO SEDOL: BMBTSG1	200,000.000	173,750.00	23,500.00
PVTPL DIRECTV HOLDINGS/FING 5.87% DUE 08-15-2027 BEO SEDOL: BN765Z1	200,000.000	200,000.00	178,932.00
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SEDOL: BMNDL73	500,000.000	497,800.00	467,861.12
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO SEDOL: B569DW8	800,000.000	1,031,632.00	822,988.86
PVTPL FREEDOM MTG CORP 6.625% DUE 01-15-2027 BEO SEDOL: BKVBKV2	900,000.000	900,000.00	700,425.96
PVTPL GLOBAL ATLANTIC FIN CO GTD SR NT 144A 4.4% DUE 10-15-2029/10-07-2019 BEO SEDOL: BKYC2J4	600,000.000	598,980.00	503,541.10
PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070 SEDOL: BL1LCQ8	200,000.000	194,354.00	132,432.20
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042 SEDOL: BP960W5	500,000.000	492,130.00	400,374.65
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	400,000.000	471,076.00	442,337.04
PVTPL HIGH STREET FDG TRUST II 4.682% DUE 02-15-2048 BEO SEDOL: BF28W77	100,000.000	100,000.00	81,002.53
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 1.23% DUE 10-01-2025 SEDOL: BNNFQC6	1,000,000.000	1,000,000.00	883,795.74
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	300,000.000	299,178.00	243,241.78
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2	1,230,000.000	1,227,767.70	784,720.59
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	500,000.000	482,918.00	345,397.76

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United States - USD			
PVTPL MAGALLANES INC 5.141% 03-15-2052 SEDOL: BNW0GL1	1,000,000.000	1,000,000.00	730,517.12
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-2029 SEDOL: BMBMCS0	250,000.000	252,812.50	207,406.57
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056	372,000.000	300,598.79	245,891.36
PVTPL MF1 MULTIFAMILY HOUSING MORTGAGE LO SR 22-FL8 CL A FLTG RT 02-19-2037 CUSIP: 55284JAA7	500,000.000	475,625.00	480,720.55
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6	300,020.300	329,272.28	298,280.74
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	150,000.000	196,522.50	145,519.35
PVTPL NAKILAT INC BD 144A 6.067% DUE 12-31-2033 BEO CUSIP: Y62014AA6	460,040.000	428,987.30	473,476.24
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7	900,000.000	1,045,250.00	839,339.12
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	200,000.000	200,546.00	166,105.10
PVTPL NISSAN MTR ACCEP CORP FLTG 03-08-2024 SEDOL: BMCVHD6	800,000.000	800,000.00	787,165.77
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	500,000.000	497,375.00	347,003.20
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO SEDOL: B8L2KX3	500,000.000	500,000.00	474,346.80
PVTPL OZLM XX LTD/OZLM XX LLC SER 18-20A CL A1 FLTG 04-20-2031 CUSIP: 67112MAA3	1,300,000.000	1,263,080.00	1,268,941.05
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	200,000.000	198,464.00	136,700.70
PVTPL PACTIVE EVERGREEN GROUP 4.375% DUE10-15-2028 BEO SEDOL: BMV1ZP5	200,000.000	200,000.00	178,680.00
PVTPL PENNYMAC FINL SVCS INC NEW 5.75% 09-30-2031 SEDOL: BMHLCF8	900,000.000	900,000.00	713,713.41
PVTPL PETSMART INC/PETSMART FIN CORP 4.75% DUE 02-15-2028 BEO SEDOL: BMW5D63	250,000.000	250,000.00	226,236.70
PVTPL PRIME HEALTHCARE SVCS INC 7.25% DUE 11-01-2025/10-30-2020 BEO SEDOL: BM8DDJ4	400,000.000	430,500.00	338,001.82

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United States - USD			
PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 7.5% DUE 07-15-2038/06-27-2008 BEO SEDOL: B3B9SZ7	1,050,000.000	1,021,218.45	971,250.00
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9	700,000.000	700,000.00	690,473.06
PVTPL STELLANTIS FINANCE US INC 2.0% DUE01-29-2027 CUSIP: 85855CAA8	300,000.000	300,000.00	257,728.68
PVTPL SYNEOS HEALTH INC 3.625% DUE 01-15-2029 BEO SEDOL: BLGTYH2	200,000.000	200,000.00	160,900.00
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	900,000.000	898,209.00	756,200.76
PVTPL TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025 SEDOL: BTF3103	216,000.000	235,614.96	208,659.47
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788	50,000.000	51,812.50	43,534.79
PVTPL VICI PPTYS L P/VICI NT CO INC 3.875% DUE 02-15-2029 BEO SEDOL: BMH6ZF4	700,000.000	700,000.00	616,379.38
PVTPL VMC FIN 2022-FL5 LLC SR SECD NT CLA FLTG RATE 144A VAR RT DUE 02-18-2039 CUSIP: 91835BAA3	1,300,000.000	1,254,500.00	1,265,417.40
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	200,000.000	197,822.00	132,876.40
QUANTA SVCS INC SR NT 3.05% 10-01-2041 SEDOL: BNYDMS7	300,000.000	298,440.00	198,339.71
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047 SEDOL: BMQ9JS5	100,000.000	99,486.61	85,606.93
REALTY INCOME CORP 3.95% DUE 08-15-2027 SEDOL: BMFRBM8	300,000.000	297,721.42	286,447.54
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL: BYXJZ95	500,000.000	495,550.00	386,592.98
REGENCY CTRS L P 4.65% DUE 03-15-2049 CUSIP: 75884RAY9	100,000.000	99,661.00	80,079.70
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	400,000.000	391,040.00	313,696.87
S&P GLOBAL INC SR NT 144A 2.9% 03-01-2032 SEDOL: BMD7M83	500,000.000	493,780.00	427,877.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	300,000.000	297,720.00	216,645.63
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	200,000.000	205,108.00	188,313.24
SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL: BM8JPB8	1,700,000.000	1,695,648.00	1,579,924.54
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	100,000.000	100,095.74	100,185.11
SABRA HEALTH CARE LP 3.2% DUE 12-01-2031 SEDOL: BP0TWJ4	500,000.000	495,230.00	373,277.29
SBA TOWER TR 2.328% DUE 07-15-2052 CUSIP: 78403DAR1	2,400,000.000	2,476,800.00	2,012,515.20
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	600,000.000	598,500.00	478,470.00
SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049 SEDOL: BMDWQR5	600,000.000	614,000.00	586,800.00
SCIENTIFIC GAMES CORPORATION TERM LOAN 02-04-2029 BEO CUSIP: 80875CAB3	300,000.000	299,250.00	285,609.00
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	400,000.000	397,772.00	314,736.31
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	1,000,000.000	1,328,830.00	1,017,932.61
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051 SEDOL: BN6M4F3	300,000.000	299,298.00	219,759.65
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	200,000.000	193,658.00	160,593.18
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	900,000.000	1,016,181.00	783,353.67
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	200,000.000	236,716.00	177,526.90
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 SEDOL: BP2TQ89	100,000.000	99,349.00	106,184.79
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL: BMFS897	900,000.000	900,000.00	726,706.28
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	200,000.000	199,158.00	175,651.23

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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			
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	200,000.000	183,878.00	155,002.69
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	3,600,000.000	3,790,180.00	2,824,317.03
SOUTHN CAL EDISON 5.75% DUE 04-01-2035 SEDOL: B00KKN2	100,000.000	100,118.00	99,916.35
SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025 SEDOL: BM8R6K8	900,000.000	1,024,623.00	903,887.42
SOUTHWEST GAS CORP 4.05% DUE 03-15-2032 SEDOL: BP5HOM2	220,000.000	219,344.40	193,826.50
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL: BWGCKS1	1,200,000.000	1,189,296.00	918,075.28
SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026 SEDOL: BYZ97L9	100,000.000	97,514.00	90,500.37
SPIRIT RLTY L P 3.2% DUE 02-15-2031 SEDOL: BMF11P3	400,000.000	407,392.00	320,219.28
SPIRIT RLTY L P 4.45% DUE 09-15-2026 SEDOL: BD2BVL9	100,000.000	98,677.00	95,644.73
SPRINT CORP 7.125% DUE 06-15-2024 SEDOL: BSHYYV9	300,000.000	319,875.00	306,007.80
SPRINT CORPORATION 7.875% DUE 09-15-2023 SEDOL: BSDRYY5	100,000.000	109,250.00	101,410.50
STANDARD INDUSTRIES INC. INITIAL TERM LOAN DUE 09-22-2028 BEO CUSIP: 85350EAB2	189,825.000	187,926.75	187,317.41
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	100,000.000	102,836.00	72,024.35
STEEL DYNAMICS INC 2.8% DUE 12-15-2024 SEDOL: BJ9RW31	300,000.000	299,775.00	285,115.43
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	200,000.000	198,570.00	173,962.46
STRYKER CORP 4.625% DUE 03-15-2046 SEDOL: BZ78L86	600,000.000	604,098.36	530,552.22
SUN CMNTYS OPER LTD PARTNERSHIP 2.7% 07-15-2031 SEDOL: BMDRCH2	400,000.000	397,868.00	316,781.22
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	100,000.000	116,193.00	84,923.11

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	300,000.000	352,505.50	255,698.37
SUNOCO LOGISTICS 6.1% DUE 02-15-2042 SEDOL: B6QFF83	100,000.000	122,512.00	92,171.66
SVB FINL GROUP 4.7% 12-31-2040 SEDOL: BLN7K60	500,000.000	500,000.00	314,865.00
SYNCHRONY FINANCIAL 2.875% 10-28-2031 SEDOL: BNVW1Y6	600,000.000	599,328.00	451,295.61
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	200,000.000	198,644.00	195,644.20
T-MOBILE USA INC 2.25% 11-15-2031 CUSIP: 87264ABX2	1,700,000.000	1,699,830.00	1,341,554.12
T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3	200,000.000	200,000.00	169,384.56
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7	1,300,000.000	1,313,000.00	1,122,145.05
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	100,000.000	92,995.00	82,359.13
TARGA RES CORP 4.2% 02-01-2033 SEDOL: BMYXYW8	100,000.000	99,815.00	86,357.16
TARGET CORP 4.5% DUE 09-15-2032 BEO SEDOL: BMD54D6	300,000.000	299,259.00	292,589.74
TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	600,000.000	600,000.00	487,352.88
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044 SEDOL: BH550S6	100,000.000	105,621.00	101,180.36
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	200,000.000	207,830.00	166,560.70
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	200,000.000	241,634.00	191,180.38
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	500,000.000	634,019.58	474,335.12
TRANS UNION LLC TERM LOAN B DUE 12-01-2028 BEO CUSIP: 89334GAZ7	159,290.320	158,892.10	157,520.60
TRUIST FINL CORP FIXED 5.1% DUE 12-31-2049 SEDOL: BMYXXZ4	200,000.000	215,000.00	185,000.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TYSON FOODS INC 4% DUE 03-01-2026 SEDOL: BGKD0J9	100,000.000	99,647.00	96,954.48
UDR INC 4.4% DUE 01-26-2029 SEDOL: BF1BCP5	200,000.000	199,996.00	187,736.56
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031 SEDOL: BKFC2F9	700,000.000	744,716.00	585,652.34
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL: BKPHQ85	100,000.000	99,715.00	83,018.95
UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL: BYWJVB0	350,000.000	354,700.50	274,905.60
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3	0.000	0.00	0.00
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	300,000.000	298,968.00	236,835.55
US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 11-22-2028 BEO CUSIP: 90351HAE8	176,527.780	176,307.13	175,403.30
UTD CONTL HLDGS FIXED 4.15% DUE 04-11-2024 SEDOL: B7RL5S7	106,484.440	112,074.84	103,134.19
VALERO ENERGY CORP NEW ISSUE 30YR SEDOL: BMXWZG7	400,000.000	393,044.00	301,928.12
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	83,378.51
VERISIGN INC FIXED 2.7% 06-15-2031 CUSIP: 92343EAM4	300,000.000	303,522.00	245,337.66
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	900,000.000	897,660.00	565,598.62
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	800,000.000	799,536.00	604,135.44
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	400,000.000	355,740.00	319,038.84
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	77,000.000	61,841.63	70,781.73
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	100,000.000	74,634.87	90,268.07
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	400,000.000	399,116.00	370,380.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	700,000.000	698,621.00	532,918.90
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	400,000.000	377,836.00	373,875.44
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNB1	300,000.000	298,929.00	279,904.85
VOC ESCROW LTD 5% DUE 02-15-2028 SEDOL: BFYV7L3	200,000.000	198,500.00	172,020.00
WA GAS LT CO FIXED 3.65% DUE 09-15-2049 SEDOL: BJX5LC3	500,000.000	498,066.00	365,396.71
WELLS FARGO & CO FIXED 2.572% 02-11-2031 SEDOL: BK8ZYZ9	1,100,000.000	1,100,000.00	913,482.20
WELLS FARGO & CO FIXED 5.9% DUE 12-31-2049 SEDOL: BLRVT50	500,000.000	531,100.00	445,740.00
WELLS FARGO & CO 2.879% DUE 10-30-2030 SEDOL: BKRKN36	1,500,000.000	1,500,000.00	1,278,752.09
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	800,000.000	794,443.56	748,436.24
WELLS FARGO & COMPANY 3.584 % 05-22-2028 SEDOL: BF3R2P1	300,000.000	304,179.00	278,961.11
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL: B1CL665	400,000.000	375,633.14	402,630.53
WELLTOWER INC 4.95% DUE 09-01-2048 SEDOL: BDDMN60	400,000.000	402,298.00	331,263.88
WESTERN DIG CORP 4.75% DUE 02-15-2026 CUSIP: 958102AM7	75,000.000	71,062.50	70,627.50
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	650,000.000	764,923.95	720,892.10
WEYERHAEUSER CO 4% DUE 11-15-2029 SEDOL: BMFDHK6	2,100,000.000	2,089,184.00	1,924,243.61
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	100,000.000	99,885.00	70,263.42
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL: BNKVH91	300,000.000	297,687.00	256,631.99

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WYNN LAS VEGAS LLC 5.25% DUE 05-15-2027 SEDOL: BD3N0P1	500,000.000	528,125.00	451,235.44
ZAYO GROUP HLDGS 4% DUE 03-01-2027 SEDOL: BLBQFB9	100,000.000	100,000.00	74,177.00
ZIMMER HLDGS INC 4.25% DUE 08-15-2035 SEDOL: BWC5244	69,000.000	67,860.12	57,373.15
ZOETIS INC 3.95% 09-12-2047 SEDOL: BF58HB3	300,000.000	298,224.00	243,755.36
Total United States - USD		235,415,162.84	202,127,088.82
Total Corporate Debt Instruments - Other		330,554,678.41	281,029,972.70
<i>Corporate Stock - Preferred</i>			
United States - USD			
COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD SEDOL: BSR37W8	10,000.000	1,002,500.00	955,000.00
JPMORGAN CHASE & DEP SHS REPSTG 1/400TH INT NON CUM PFD SER LL SEDOL: BND7XB0	11,000.000	275,000.00	207,240.00
MORGAN STANLEY DEP SHS REPSTG 1/1000 SH NON-CUMULATIVE PFD STK SER P % SEDOL: BQH5ZL5	16,100.000	402,500.00	406,525.00
WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5% SEDOL: B3KRSW9	1,000.000	708,750.00	1,185,000.00
Total United States - USD		2,388,750.00	2,753,765.00
Total Corporate Stock - Preferred		2,388,750.00	2,753,765.00
<i>Corporate Stock - Common</i>			
Canada - USD			
CAMECO CORP COM CUSIP: 13321L108	11,420.000	149,671.14	258,891.40
COLLIERS INTL GROUP INC COMMON STOCK CUSIP: 194693107	1,843.000	120,007.49	169,629.72
** FIRSTSERVICE CORP COM NPV CUSIP: 33767E202	2,115.000	198,141.14	259,193.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Canada - USD			
WHITECAP RES INC COM NEW CUSIP: 96467A200	32,120.000	203,484.21	255,354.00
Total Canada - USD		671,303.98	943,068.37
Denmark - DKK			
CARLSBERG SER'B'DKK20 SEDOL: 4169219	1,950.000	366,045.22	258,363.77
Total Denmark - DKK		366,045.22	258,363.77
France - EUR			
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	9,840.000	1,116,561.50	1,929,694.90
Total France - EUR		1,116,561.50	1,929,694.90
Germany - USD			
ORION ENGINEERED CARBONS SA COMMON STOCK CUSIP: L72967109	41,604.000	738,391.93	740,967.24
Total Germany - USD		738,391.93	740,967.24
India - USD			
ADR WNS HLDGS LTD SPONSORED ADR CUSIP: 92932M101	3,700.000	202,559.70	295,963.00
Total India - USD		202,559.70	295,963.00
Israel - USD			
** KORNIT DIGITAL LTD COMMON STOCK CUSIP: M6372Q113	6,030.000	314,666.93	138,509.10
Total Israel - USD		314,666.93	138,509.10
Italy - EUR			
DAVIDE CAMPARI MIL EUR0.01 SEDOL: BMQ5W17	44,260.000	389,743.66	447,990.86
Total Italy - EUR		389,743.66	447,990.86

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<i>Corporate Stock - Common</i>			
Netherlands - EUR			
HEINEKEN HOLDING EUR1.6 A SEDOL: B0CCH46	26,970.000	1,618,377.79	2,073,868.11
Total Netherlands - EUR		1,618,377.79	2,073,868.11
Switzerland - CHF			
COMPAGNIE FINANCIERE RICHEMONT SA (CIE FINANCI-REG) WRT 22/11/2023 SEDOL: BN2BT82	42,250.000	2,326.02	35,162.67
RICHEMONT(CIE FIN) CHF1 (REGD) SEDOL: BCRWZ18	16,825.000	917,426.94	2,180,412.34
Total Switzerland - CHF		919,752.96	2,215,575.01
Switzerland - USD			
ADR NESTLE S A SPONSORED ADR REPSTG REG SH SEDOL: B014JG9	25,910.000	1,583,941.56	2,988,459.40
Total Switzerland - USD		1,583,941.56	2,988,459.40
Taiwan - USD			
ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS CUSIP: 82706C108	4,352.000	174,011.27	282,836.48
Total Taiwan - USD		174,011.27	282,836.48
United Kingdom - GBP			
ASHTAD GROUP ORD GBP0.10 SEDOL: 0053673	14,001.000	800,652.21	794,933.19
Total United Kingdom - GBP		800,652.21	794,933.19
United Kingdom - USD			
ADR UNILEVER PLC SPONSORED ADR NEW SEDOL: 2416520	19,116.000	733,828.38	962,490.60
Total United Kingdom - USD		733,828.38	962,490.60

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Corporate Stock - Common			
United States - USD			
#REORG/UMPQUA STOCK MERGER COLUMBIA 0002189522 03-01-2023 CUSIP: 904214103	27,233.000	420,001.39	486,109.05
** ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109	2,214.000	113,910.00	182,256.48
** ACCO BRANDS CORP COM CUSIP: 00081T108	56,340.000	515,518.19	314,940.60
** ACV AUCTIONS INC CL A CL A CUSIP: 00091G104	15,460.000	242,677.83	126,926.60
ALARM COM HLDGS INC COM CUSIP: 011642105	3,430.000	190,673.48	169,716.40
** ALBANY INTL CORP NEW CL A CUSIP: 012348108	3,640.000	210,909.06	358,867.60
ALPHABET INC CAP STK USD0.001 CL C SEDOL: BYY88Y7	27,223.000	2,077,092.26	2,415,496.79
** AMBARELLA INC SHS CUSIP: G037AX101	1,300.000	104,000.89	106,899.00
** AMERN SOFTWARE INC CL A CUSIP: 029683109	9,560.000	159,023.25	140,340.80
** AMERN WOODMARK CORP COM CUSIP: 030506109	4,060.000	355,892.23	198,371.60
AMICUS THERAPEUTICS INC COM CUSIP: 03152W109	19,720.000	244,614.80	240,781.20
ARDAGH METAL PACKAGING SA CUSIP: L02235106	24,560.000	212,722.96	118,133.60
AXOGEN INC COM USD0.01 CUSIP: 05463X106	13,783.000	223,410.58	137,554.34
AZENTA INC COM USD0.01 CUSIP: 114340102	3,307.000	153,853.80	192,533.54
BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	9,042.000	347,001.99	477,327.18
** BENCHMARK ELECTRS INC COM CUSIP: 08160H101	12,964.000	321,158.82	346,009.16
BERKSHIRE HATHAWAY INC DEL CL A CL A SEDOL: 2093666	9.000	1,209,991.15	4,218,398.64
BERKSHIRE HATHAWAY INC-CL B SEDOL: 2073390	200.000	22,144.44	61,780.00

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<i>Corporate Stock - Common</i>			
United States - USD			
BLOOMIN BRANDS INC COM CUSIP: 094235108	22,840.000	424,885.66	459,540.80
** BLUEPRINT MEDICINES CORP COM CUSIP: 09627Y109	1,550.000	152,418.07	67,905.50
BOOT BARN HLDGS INC COM CUSIP: 099406100	2,486.000	117,093.20	155,424.72
BRINKS CO COM CUSIP: 109696104	6,575.000	413,580.88	353,143.25
BROWN FORMAN CORP CL A CL A SEDOL: 2146816	8,950.000	78,595.72	588,552.00
BRUNSWICK CORP COM CUSIP: 117043109	3,998.000	208,602.43	288,175.84
** BUILDERS FIRSTSOURCE INC COM STK CUSIP: 12008R107	4,858.000	205,755.51	315,187.04
BWX TECHNOLOGIES INC COM CUSIP: 05605H100	7,063.000	330,284.80	410,219.04
CABLE ONE INC COM SEDOL: BZ07DS4	285.000	580,836.92	202,880.10
CADENCE BK COM CUSIP: 12740C103	17,246.000	501,639.50	425,286.36
CASELLA WASTE SYS INC CL A COM STK CUSIP: 147448104	4,860.000	207,685.08	385,446.60
** CENTURY ALUM CO COM CUSIP: 156431108	8,180.000	116,339.98	66,912.40
** CERTARA INC COM CUSIP: 15687V109	10,306.000	264,571.24	165,617.42
CHAMPIONX CORPORATION COM USD0.01 WI CUSIP: 15872M104	6,860.000	147,806.68	198,871.40
** CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 CUSIP: 16115Q308	1,556.000	208,987.57	179,297.88
** CHEESECAKE FACTORY INC COM CUSIP: 163072101	7,330.000	305,375.06	232,434.30
** CHILDRENS PL INC NEW COM CUSIP: 168905107	7,110.000	368,019.36	258,946.20
** CIRCOR INTL INC COM CUSIP: 17273K109	7,678.000	254,570.62	183,964.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** COLUMBUS MCKINNON CORP N Y COM CUSIP: 199333105	11,742.000	397,746.79	381,262.74
COMCAST CORP NEW-CL A SEDOL: 2044545	13,504.000	323,703.57	472,234.88
DENBURY INC NEW COM CUSIP: 24790A101	1,695.000	76,997.99	147,498.90
** DINE BRANDS GLOBAL INC CUSIP: 254423106	6,724.000	479,074.30	434,370.40
DOUGLAS DYNAMICS INC COM CUSIP: 25960R105	5,991.000	212,533.71	216,634.56
DUCOMMUN INC DEL COM CUSIP: 264147109	5,203.000	215,946.65	259,941.88
ENCOMPASS HEALTH CORP COM USD0.01 CUSIP: 29261A100	4,770.000	234,527.57	285,293.70
** ENERGY RECOVERY INC COM CUSIP: 29270J100	13,130.000	175,324.42	269,033.70
ENPRO INDS INC COM CUSIP: 29355X107	4,216.000	287,333.21	458,237.04
** ESSENT GROUP LTD COM STK CUSIP: G3198U102	8,376.000	283,154.93	325,658.88
** EURONET WORLDWIDE INC COM CUSIP: 298736109	2,480.000	256,348.01	234,062.40
** FIRST BUSEY CORP COM NEW COM NEW CUSIP: 319383204	19,479.000	395,970.74	481,520.88
** FLOWSERVE CORP COM CUSIP: 34354P105	13,812.000	456,476.35	423,752.16
** FOCUS FINL PARTNERS INC CL A CL A CUSIP: 34417P100	8,022.000	254,035.84	298,979.94
FOX FACTORY HLDG CORP COM CUSIP: 35138V102	1,490.000	161,105.35	135,932.70
GLOBUS MED INC CL A NEW COM STK CUSIP: 379577208	4,140.000	271,696.71	307,477.80
** GOGO INC COM CUSIP: 38046C109	11,490.000	152,996.54	169,592.40
** GOLDEN ENTMT INC COM CUSIP: 381013101	3,880.000	158,053.15	145,112.00

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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			
United States - USD			
** GOOSEHEAD INS INC COM CL A COM CL A CUSIP: 38267D109	2,320.000	92,834.53	79,668.80
GRAND CANYON ED INC COM STK CUSIP: 38526M106	2,500.000	210,470.76	264,150.00
** GREEN PLAINS INC COM STK CUSIP: 393222104	6,539.000	208,144.12	199,439.50
HALOZYME THERAPEUTICS INC COM CUSIP: 40637H109	4,320.000	116,277.93	245,808.00
HEALTH EQUITY INC COM CUSIP: 42226A107	2,316.000	125,138.99	142,758.24
HILLENBRAND INC COM STK CUSIP: 431571108	10,596.000	336,891.81	452,131.32
** INSMED INC COM PAR \$.01 CUSIP: 457669307	4,830.000	109,836.47	96,503.40
INSPIRE MED SYS INC COM CUSIP: 457730109	1,240.000	240,642.68	312,331.20
** JAMES RIVER GROUP HOLDINGS COM USD0.0002 CUSIP: G5005R107	14,054.000	586,284.35	293,869.14
JFROG LTD COM CUSIP: M6191J100	5,570.000	125,933.70	118,808.10
JPMORGAN CHASE & CO COM SEDOL: 2190385	6,915.000	679,342.32	927,301.50
** KNOWLES CORP COM CUSIP: 49926D109	33,318.000	525,218.17	547,081.56
** KORN FERRY COM CUSIP: 500643200	6,674.000	230,670.59	337,837.88
** KULICKE & SOFFA INDS INC COM CUSIP: 501242101	7,494.000	184,056.85	331,684.44
LCI INDUSTRIES COM CUSIP: 50189K103	2,868.000	277,542.96	265,146.60
LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK CUSIP: 53220K504	1,329.000	85,389.13	88,777.20
** LINCOLN ELEC HLDGS INC COM CUSIP: 533900106	1,780.000	174,034.13	257,192.20
** LUXFER HOLDINGS PLC CUSIP: G5698W116	15,300.000	294,336.71	209,916.00

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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			
United States - USD			
MANPOWERGROUP INC CUSIP: 56418H100	5,636.000	463,809.04	468,971.56
MARTIN MARIETTA MATLS INC COM SEDOL: 2572079	3,110.000	391,498.42	1,051,086.70
MASONITE INTL CORP NEW COM CUSIP: 575385109	2,538.000	253,485.40	204,588.18
MASTERCARD INC CL A SEDOL: B121557	7,797.000	737,163.64	2,711,250.81
MERCURY SYSTEMS INC CUSIP: 589378108	5,726.000	302,536.04	256,181.24
MERIT MED SYS INC COM CUSIP: 589889104	5,090.000	202,567.10	359,455.80
MINERALS TECHNOLOGIES INC COM CUSIP: 603158106	6,664.000	416,104.59	404,638.08
** MONTROSE ENVIRONMENTAL GROUP INC COM CUSIP: 615111101	6,101.000	178,185.79	270,823.39
NATIONAL BK HLDGS CORP CL A COM STK CUSIP: 633707104	7,385.000	250,436.96	310,686.95
** NATIONAL VISION HLDGS INC COM CUSIP: 63845R107	9,600.000	296,761.07	372,096.00
** NCR CORP COM CUSIP: 62886E108	9,498.000	298,154.58	222,348.18
NETFLIX INC COM STK SEDOL: 2857817	3,767.000	916,734.63	1,110,812.96
NOVANTA INC NOVANTA INC CUSIP: 67000B104	1,370.000	137,651.79	186,141.90
OLD NATL BANCORP IND COM CUSIP: 680033107	25,459.000	470,736.91	457,752.82
** OMNIAB INC COM CUSIP: 68218J103	23,793.000	146,876.84	85,654.80
OMNIAB INC COM \$12.50 VESTING CUSIP: 68218J202	765.000	0.00	0.00
OMNIAB INC COM \$15.00 VESTING CUSIP: 68218J301	765.000	0.00	0.00
OSI SYS INC COM CUSIP: 671044105	4,178.000	336,109.18	332,234.56

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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 States - USD			
** OVERSTOCK COM INC DEL COM CUSIP: 690370101	4,780.000	261,764.59	92,540.80
** OWENS & MINOR INC NEW COM CUSIP: 690732102	7,290.000	264,029.52	142,373.70
PACWEST BANCORP DEL COM CUSIP: 695263103	6,400.000	260,495.62	146,880.00
** PAGERDUTY INC COM CUSIP: 69553P100	5,740.000	181,983.22	152,454.40
** PDF SOLUTIONS INC COM CUSIP: 693282105	7,884.000	157,434.76	224,851.68
** PENUMBRA INC COM CUSIP: 70975L107	1,180.000	155,187.24	262,502.80
PERFORMANCE FOOD GROUP CO COM CUSIP: 71377A103	5,610.000	256,694.40	327,567.90
PHILIP MORRIS INTL COM STK NPV SEDOL: B2PKRQ3	10,750.000	667,396.32	1,088,007.50
** PJT PARTNERS INC COM CL A COM CL A CUSIP: 69343T107	6,763.000	465,955.39	498,365.47
POWER INTEGRATIONS INC COM CUSIP: 739276103	1,360.000	133,866.75	97,539.20
PROG HOLDINGS INC COM CUSIP: 74319R101	13,270.000	493,204.13	224,130.30
** PROS HLDGS INC COM CUSIP: 74346Y103	6,720.000	304,179.95	163,027.20
PURE STORAGE INC CL A CL A CUSIP: 74624M102	6,479.000	130,349.45	173,378.04
** QUINSTREET INC COM STK CUSIP: 74874Q100	9,331.000	135,764.21	133,899.85
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604	3,574.000	364,108.49	507,829.66
** REVOLVE GROUP INC CL A CL A CUSIP: 76156B107	3,554.000	92,541.29	79,112.04
** RUTHS HOSPITALITY GROUP INC CUSIP: 783332109	21,408.000	369,174.54	331,395.84
RYDER SYS INC COM CUSIP: 783549108	5,780.000	336,014.13	483,034.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** SANMINA CORP COM CUSIP: 801056102	8,850.000	248,363.06	507,016.50
** SHYFT GROUP INC COM CUSIP: 825698103	18,938.000	393,855.04	470,798.68
** SIGNET JEWELERS LTD ORD USD0.18 CUSIP: G81276100	2,250.000	129,918.30	153,000.00
** SITIME CORP COM CUSIP: 82982T106	918.000	90,937.46	93,287.16
** SKYLINE CHAMPION CORPORATION COM USD0.0277 CUSIP: 830830105	3,530.000	146,426.60	181,830.30
** STEM INC COM CUSIP: 85859N102	11,363.000	216,021.83	101,585.22
TECHNIPFMC PLC COM USD1 CUSIP: G87110105	38,440.000	269,216.45	468,583.60
TEXAS CAP BANCSHARES INC DEL COM CUSIP: 88224Q107	7,388.000	474,486.99	445,570.28
** THE BEAUTY HEALTH CO CL A CUSIP: 88331L108	10,561.000	146,612.63	96,105.10
** TREACE MED CONCEPTS INC COM CUSIP: 89455T109	6,840.000	135,604.86	157,251.60
TRIMAS CORP COM NEW COM NEW CUSIP: 896215209	7,252.000	192,031.78	201,170.48
TRIUMPH GROUP INC NEW COM CUSIP: 896818101	23,398.000	413,594.13	246,146.96
TRIUMPH GROUP INC NEW WT EXP 12-15-2023 CUSIP: 896818119	7,019.000	20,826.28	4,702.73
** TTM TECHNOLOGIES INC COM CUSIP: 87305R109	30,836.000	401,050.37	465,006.88
** TWIST BIOSCIENCE CORP COM CUSIP: 90184D100	3,922.000	210,312.73	93,382.82
UMB FINL CORP COM STK CUSIP: 902788108	4,746.000	296,878.83	396,385.92
VARONIS SYS INC COM CUSIP: 922280102	7,947.000	217,898.98	190,251.18
** VERACYTE INC COM CUSIP: 92337F107	5,230.000	151,467.67	124,107.90

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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 States - USD			
** VERADIGM INC COM USD0.01 CUSIP: 01988P108	10,435.000	172,219.32	184,073.40
** VERICEL CORP COM CUSIP: 92346J108	4,590.000	178,934.71	120,900.60
VERRA MOBILITY CORP CUSIP: 92511U102	25,205.000	317,403.90	348,585.15
VERTEX INC CL A CL A CUSIP: 92538J106	12,478.000	274,372.10	181,055.78
VISA INC COM CL A STK SEDOL: B2PZN04	3,480.000	719,081.99	723,004.80
** VITA COCO CO INC COM CUSIP: 92846Q107	6,972.000	88,571.25	96,353.04
** VITAL FARMS INC COM CUSIP: 92847W103	12,060.000	240,976.55	179,935.20
VULCAN MATERIALS CO COM SEDOL: 2931205	2,165.000	362,253.20	379,113.15
** WINGSTOP INC COM CUSIP: 974155103	722.000	73,429.29	99,361.64
** WINMARK CORP COM CUSIP: 974250102	880.000	159,660.89	207,530.40
** WINNEBAGO INDS INC COM CUSIP: 974637100	4,886.000	220,365.55	257,492.20
WINTRUST FINL CORP COM CUSIP: 97650W108	2,180.000	212,066.56	184,253.60
** WORKIVA INC COM CL A COM CL A CUSIP: 98139A105	1,860.000	251,477.16	156,184.20
** WSFS FINANCIAL CORP COM CUSIP: 929328102	7,868.000	319,722.33	356,735.12
** ZIFF DAVIS INC COM USD0.001 CUSIP: 48123V102	3,021.000	190,464.95	238,961.10
** ZIPRECRUITER INC CL A CL A CUSIP: 98980B103	9,900.000	251,274.24	162,558.00
Total United States - USD		40,424,451.39	48,053,145.95
Total Corporate Stock - Common		50,054,288.48	62,125,865.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
ADAMS STREET PARTNERSHIP FUND - 2008 NON - US FUND, LP CUSIP: 000542324	530,290.000	530,290.00	643,504.00
ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP CUSIP: 000622712	176,238.000	176,238.00	324,494.00
ADAMS STREET 2008 DIRECT FUND, LP CUSIP: 000542316	10,155.000	10,155.00	177,964.00
ADAMS STREET 2009 DIRECT FUND, L.P. CUSIP: 000614453	19,175.000	19,175.00	131,037.00
CAPITAL DYNAMICS CHAMPION VENTURE V CUSIP: 000445551	1.000	1.00	867.00
CAPITAL DYNAMICS CHAMPION VENTURES VI CUSIP: 000560292	165,112.210	165,112.21	369,584.00
DARWIN VENTURE CAPITAL FUND-OF-FUNDS II,LP CUSIP: 000562587	1.000	1.00	5,345,125.00
HRJ CAPITAL VC V (FOREIGN) CUSIP: 000439448	52,529.760	52,529.76	468.00
HRJ CAPITAL VC VI (INTERNATIONAL), LP CUSIP: 000560326	1.000	1.00	250,680.00
HRJ GLOBAL BUY-OUT (EUROPE), LP CUSIP: 000562934	357,908.360	357,908.36	82,007.00
HRJ GLOBAL BUY-OUT III (ASIA), LP CUSIP: 000562447	1.000	1.00	1,032.00
HRJ GLOBAL BUY-OUT III (U.S.), LP CUSIP: 000562405	1.000	1.00	123,424.00
HRJ GROWTH CAPITAL II, LP (NQ) CUSIP: 000427765	824,189.610	824,189.61	1.00
MESIROW FINANCIAL PRIVATE EQUITY PSHP FUND IV, LP CUSIP: 000453498	391,500.000	391,500.00	706,121.00
PORTFOLIO ADVISORS PRIVATE EQUITY FUND IV (OFFSHORE), LP CUSIP: 000441329	634,669.800	634,669.80	347,692.00
PORTFOLIO ADVISORS PRIVATE EQUITY FUND V (OFFSHORE) SPECIAL SITUATION CUSIP: 000577411	145,031.260	145,031.26	84,900.00
WARBURG PINCUS & CO EQUITY PARTNERS CUSIP: 000053173	1,313,958.200	1,313,958.20	18,132.00
Total United States - USD		4,620,762.20	8,607,032.00
Total Partnership/Joint Venture Interests		4,620,762.20	8,607,032.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF ABERDEEN EMERGING MARKETS SMALLER COMPANIES FUND CUSIP: 4U1999K83	508,610.730	8,707,786.73	7,771,571.95
CF POLUNIN DEVELOPING COUNTRIES COLLECTIVE FD A CUSIP: 990440927	899,085.700	8,990,857.00	8,839,720.69
CF SSGA S&P 500- EQUAL WEIGHTED INDEX CM88NON CUSIP: 65999GG20	588,994.950	76,645,716.05	84,017,184.64
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	5,113.430	49,119,718.37	73,418,362.04
Total United States - USD		143,464,078.15	174,046,839.32
Total Value of Interest in Common/Collective Trusts		143,464,078.15	174,046,839.32
<i>103-12 Investment Entities</i>			
International Region - USD			
CF SILCHESTER INTL VALUE EQUITY GROUP TRUST FUND CUSIP: 141997445	198,486.360	13,866,597.55	30,262,286.19
Total International Region - USD		13,866,597.55	30,262,286.19
United States - USD			
ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP CUSIP: 000615591	778,897.000	761,400.00	1,217,552.00
ADAMS STREET PARTNERSHIP FUND- 2008 US FUND, LP CUSIP: 000542712	561,538.000	561,538.00	694,492.00
ADAMS STREET PSHP FD - 2009 NON-US DEVELOPED MARKETS FUND CUSIP: 9951ND994	348,653.000	348,653.00	491,516.00
ADAMS STREET PTRSHP FD-2007 NON US FD LP CUSIP: 000457267	953,118.000	953,118.00	743,108.00
Total United States - USD		2,624,709.00	3,146,668.00
Total 103-12 Investment Entities		16,491,306.55	33,408,954.19

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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 EQUITY FRANCHISE PORTFOLIO INSTL SHS CUSIP: 52107V286	1,127,864.920	11,180,369.32	10,218,456.18
Total Emerging Markets Region - USD		11,180,369.32	10,218,456.18
United States - USD			
MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	5,340,838.650	62,253,918.02	48,815,265.26
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	4,252,986.471	42,541,869.35	42,551,129.64
Total United States - USD		104,795,787.37	91,366,394.90
MFB NORTHERN INSTL FDS TREAS PORTFOLIO PREMIER CL	4,266,748.970	4,266,748.97	4,266,748.97
Total United States - USD		4,266,748.97	4,266,748.97
Total Value of Interest in Registered Investment Com		120,242,905.66	105,851,600.05
<i>Other</i>			
Argentina - USD			
ARGENTINA REP .6% DUE 07-09-2041 REG CUSIP: 040114HV5	2,700,000.000	1,208,277.00	761,334.44
ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 CUSIP: 040114HS2	137,002.000	70,557.36	36,834.32
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	57,903.000	31,557.26	15,379.55
ARGENTINA REP STEP UP DUE 07-09-2035 CUSIP: 040114HT0	250,997.000	116,086.52	63,626.11
Total Argentina - USD		1,426,478.14	877,174.42
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	1,550,000.000	1,103,519.11	816,020.44
Total Australia - AUD		1,103,519.11	816,020.44

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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 GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 11.25% SWU01HKS6 SEDOL: 9L64BZL	-3,250,255.300	0.00	-39,020.55
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 11.25% SWU01HKS6 SEDOL: 9L64BZU	3,250,255.300	0.00	0.00
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 12.979% SWU01NJO4 SEDOL: 9LXGBZL	-10,429,498.070	0.00	0.00
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 12.979% SWU01NJO4 SEDOL: 9LXGBZU	10,429,498.070	0.00	35,021.86
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.25% SWU01HKS6 SEDOL: 9L64BXU	2,106,646.960	0.00	0.00
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.25% SWU01HKS6 SEDOL: 9L64BXL	-2,106,646.960	0.00	-25,291.10
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 13.026% SWU01NJNI6 SEDOL: 9LXGERL	-6,758,686.870	0.00	0.00
CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 13.026% SWU01NJNI6 SEDOL: 9LXGERU	6,758,686.870	0.00	24,974.53
Total Brazil - BRL		0.00	-4,315.26
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	500,000.000	495,030.00	404,798.74
ICE_CDS SBSIUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL: 9KXL37L	-200,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL: 9KXL37U	200,000.000	34,399.85	24,708.28
ICE_CDS SBSIUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3N21U	200,000.000	2,340.19	990.76
ICE_CDS SBSIUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3N21L	-200,000.000	0.00	0.00
Total Canada - USD		531,770.04	430,497.78
China - USD			
CDS BNPAFRPP 12/20/2024 BUY BAIDU INC 4.125% 06/30 SWPC0LKV1 SEDOL: 9LXNQ2U	300,000.000	0.00	0.00
CDS BNPAFRPP 12/20/2024 BUY BAIDU INC 4.125% 06/30 SWPC0LKV1 SEDOL: 9LXNQ2L	-300,000.000	-1,206.00	-1,831.02

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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>			
China - USD			
CDS BNPAFRPP 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IQ18 SEDOL: 9JZNXWL	-400,000.000	0.00	0.00
CDS BNPAFRPP 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IQ18 SEDOL: 9JZNXWU	400,000.000	4,955.15	889.84
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTV5U	1,000,000.000	1,290.56	6,103.40
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTV5L	-1,000,000.000	0.00	0.00
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTV1U	300,000.000	387.17	1,811.76
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTV1L	-300,000.000	0.00	0.00
Total China - USD		5,426.88	6,973.98
Colombia - USD			
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L61FDL	-100,000.000	-4,789.33	-5,956.07
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L65AXU	400,000.000	0.00	0.00
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L65AXL	-400,000.000	-15,230.59	-23,824.28
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L61FDU	100,000.000	0.00	0.00
CDS GSILGB2X 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEP1 SEDOL: 9L9B67U	200,000.000	0.00	0.00
CDS GSILGB2X 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEP1 SEDOL: 9L9B67L	-200,000.000	-17,746.81	-14,511.66
CDS MSCSUS33 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEQ9 SEDOL: 9L9B24L	-100,000.000	-8,873.40	-7,255.83
CDS MSCSUS33 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEQ9 SEDOL: 9L9B24U	100,000.000	0.00	0.00
Total Colombia - USD		-46,640.13	-51,547.84
European Union - EUR			
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.067% 317U1Q8A4 09/06/2023 SEDOL: 9LXGJTU	-300,000.000	-3,731.34	-824.16

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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: 9LXHVSU	-400,000.000	-4,042.63	-1,098.88
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.067% 317U1Q8A4 09/06/2023 SEDOL: 9LXEVLU	-300,000.000	-3,828.02	-824.16
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.547% 317U1PBA2 07/03/2023 SEDOL: 9LXDFKU	-800,000.000	-17,581.19	-1,862.65
CALL SWO CDX GSILGB2X 15/03/2023 ITRAXX EUROPE SERIES 3 317552002 SEDOL: 9L8V23U	-600,000.000	-1,054.46	-113.98
ICE CDX GOLDUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L65WDL	11,200,000.000	118,876.51	80,904.05
ICE CDX GOLDUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L65WDL	-11,200,000.000	0.00	0.00
ICE CDX SBSIUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L65WFL	8,100,000.000	86,610.26	58,510.96
ICE CDX SBSIUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L65WFL	-8,100,000.000	-357.94	0.00
ICE CDX SBSIUS33 20/12/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0LAV2 SEDOL: 9L94FBL	-900,000.000	-10,154.19	0.00
ICE CDX SBSIUS33 20/12/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0LAV2 SEDOL: 9L94FBL	900,000.000	0.00	4,415.63
LCH_IRS GOLDUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL: 9L6VYDL	-1,700,000.000	0.00	-156,179.83
LCH_IRS GOLDUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL: 9L6VYDU	1,700,000.000	0.00	0.00
LCH_IRS GOLDUS33 15/03/2033 EUR P 1.75% / R 6MEURIB SWU01KS77 SEDOL: 9L9229L	-2,000,000.000	0.00	0.00
LCH_IRS GOLDUS33 15/03/2033 EUR P 1.75% / R 6MEURIB SWU01KS77 SEDOL: 9L9229U	2,000,000.000	209,078.27	265,389.88
LCH_IRS GOLDUS33 15/03/2053 EUR P 1.5% / R 6MEURIB SWU01KS93 SEDOL: 9L95K0L	-1,800,000.000	0.00	0.00
LCH_IRS GOLDUS33 15/03/2053 EUR P 1.5% / R 6MEURIB SWU01KS93 SEDOL: 9L95K0U	1,800,000.000	325,230.36	394,870.33
LCH_IRS GOLDUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL: 9L6XM7U	700,000.000	0.00	0.00
LCH_IRS GOLDUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL: 9L6XM7L	-700,000.000	0.00	-64,323.24

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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			
LCH_IRS SBSIUS33 15/03/2033 EUR P 1.75% / R 6MEURIB SWU01KS77 SEDOL: 9L8DRJU	1,000,000.000	104,539.14	132,694.94
LCH_IRS SBSIUS33 15/03/2033 EUR P 1.75% / R 6MEURIB SWU01KS77 SEDOL: 9L8DRJL	-1,000,000.000	0.00	0.00
LCH_IRS SBSIUS33 15/03/2053 EUR P 1.5% / R 6MEURIB SWU01KS93 SEDOL: 9L9227L	-500,000.000	0.00	0.00
LCH_IRS SBSIUS33 15/03/2053 EUR P 1.5% / R 6MEURIB SWU01KS93 SEDOL: 9L9227U	500,000.000	90,341.76	109,686.20
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL: 9L6XQ5L	-500,000.000	0.00	-45,945.17
LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL: 9L6XQ5U	500,000.000	0.00	0.00
PUT SWO EUR BNPAFRPP P -0.175% / R 6MEURIB 317U142X9 15/03/2023 SEDOL: 9K8GGQU	-870,000.000	-33,106.41	-264,476.93
PUT SWO EUR BNPAFRPP P -0.175% / R 6MEURIB 317U142X9 15/03/2023 SEDOL: 9K8FMRU	-710,000.000	-25,229.01	-215,837.50
PUT SWO EUR BNPAFRPP P -0.175% / R 6MEURIB 317U142X9 15/03/2023 SEDOL: 9K8ESBU	-990,000.000	-37,048.17	-300,956.51
PUT SWO EUR BNPAFRPP P 0 / R 6MEURIB 317U141X0 15/03/2023 SEDOL: 9K8ESAU	330,000.000	38,123.97	184,763.27
PUT SWO EUR BNPAFRPP P 0 / R 6MEURIB 317U141X0 15/03/2023 SEDOL: 9K8GGPU	290,000.000	33,578.16	162,367.72
PUT SWO EUR BNPAFRPP P 0 / R 6MEURIB 317U141X0 15/03/2023 SEDOL: 9K8FMQU	240,000.000	26,249.55	134,373.29
PUT SWO EUR CHASUS33 P -0.175% / R 6MEURIB 317U179X5 15/03/2023 SEDOL: 9K8H99U	-770,000.000	-26,086.59	-234,077.28
PUT SWO EUR CHASUS33 P -0.175% / R 6MEURIB 317U179X5 15/03/2023 SEDOL: 9K8GCKU	-930,000.000	-35,389.60	-282,716.73
PUT SWO EUR CHASUS33 P 0 / R 6MEURIB 317U178X6 15/03/2023 SEDOL: 9K8H98U	260,000.000	26,824.07	145,571.06
PUT SWO EUR CHASUS33 P 0 / R 6MEURIB 317U178X6 15/03/2023 SEDOL: 9K8GCJU	310,000.000	36,085.67	173,565.50
PUT SWO EUR GSCMUS33 P 2.547% / R 6MEURIB 317U1PCA1 07/03/2023 SEDOL: 9LXDATU	-800,000.000	-17,581.19	-50,075.03
PUT SWO EUR GSCMUS33 P 3.14% / R 6MEURIB 317U1Q9A3 09/06/2023 SEDOL: 9LXGJUJ	-300,000.000	-4,142.42	-9,874.68

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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			
PUT SWO EUR GSCMUS33 P 3.14% / R 6MEURIB 317U1Q9A3 09/06/2023 SEDOL: 9LXHWSWU	-400,000.000	-5,702.24	-13,166.24
PUT SWO EUR GSCMUS33 P 3.14% / R 6MEURIB 317U1Q9A3 09/06/2023 SEDOL: 9LXEVMU	-300,000.000	-4,002.02	-9,874.68
Total European Union - EUR		866,500.30	194,885.18
Germany - EUR			
FUT CALL FEB 23 EURX EUR-BUND 14600 CUSIP: 999599GH0	4.000	3,193.06	42.69
FUT CALL FEB 23 EURX EUR-BUND 14600 CUSIP: 999599GH0	-4.000	-3,193.06	-42.69
FUT MAR 23 EURX EUR-BOBL CUSIP: 999599GH0	-9.000	-1,132,688.84	-1,111,807.79
FUT MAR 23 EURX EUR-BOBL CUSIP: 999599GH0	9.000	1,132,688.84	1,111,807.79
FUT PUT FEB 23 EURX EUR-BUND 13850 CUSIP: 999599GH0	-4.000	-3,865.29	-24,375.99
FUT PUT FEB 23 EURX EUR-BUND 13850 CUSIP: 999599GH0	4.000	3,865.29	24,375.99
ICE_CDS GOLDUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3J9 SEDOL: 9KY7GHU	700,000.000	8,476.07	0.00
ICE_CDS GOLDUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3J9 SEDOL: 9KY7GHL	-700,000.000	0.00	-18,487.79
ICE_CDS SBSIUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3J9 SEDOL: 9KZGESL	-500,000.000	0.00	-13,205.57
ICE_CDS SBSIUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3J9 SEDOL: 9KZGESU	500,000.000	5,984.61	0.00
Total Germany - EUR		14,460.68	-31,693.36
Israel - USD			
STATE OF ISRAEL 4.5% DUE 04-03-2120 REG SEDOL: BM6R097	400,000.000	400,000.00	349,824.00
Total Israel - USD		400,000.00	349,824.00

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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>			
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSNL	-400,000.000	0.00	-1,527.40
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSRL	-200,000.000	0.00	-803.26
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSNU	400,000.000	711.11	0.00
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSRU	200,000.000	355.55	0.00
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CRL	-800,000.000	0.00	-3,054.80
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CRU	800,000.000	1,700.35	0.00
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CSL	-400,000.000	0.00	-1,606.52
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CSU	400,000.000	850.18	0.00
Total Italy - USD		3,617.19	-6,991.98
Japan - JPY			
CDX BARCGB5G 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LBT6 SEDOL: 9L97ARU	1,294,000.000	0.00	63.70
CDX BARCGB5G 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LBT6 SEDOL: 9L97ARL	-1,294,000.000	-47.76	0.00
CDX BARCGB5G 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LBT6 SEDOL: 9L95FGL	-1,725,000.000	-26.33	0.00
CDX BARCGB5G 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LBT6 SEDOL: 9L95FGU	1,725,000.000	0.00	84.92
CDX CHASUS33 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LBR0 SEDOL: 9L99M8U	1,150,000.000	0.00	56.61
CDX CHASUS33 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LBR0 SEDOL: 9L95FDL	-3,537,000.000	-60.21	0.00
CDX CHASUS33 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LBR0 SEDOL: 9L99M8L	-1,150,000.000	-69.51	0.00
CDX CHASUS33 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LBR0 SEDOL: 9L9CDFL	-1,000,000.000	-14.39	0.00
CDX CHASUS33 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LBR0 SEDOL: 9L9CDFU	1,000,000.000	0.00	49.23

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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>			
Japan - JPY			
CDX CHASUS33 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LBR0 SEDOL: 9L95FDU	3,537,000.000	0.00	174.13
CDX GSILGB2X 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LDN7 SEDOL: 9L98VLU	1,294,000.000	0.00	63.70
CDX GSILGB2X 20/12/2027 SELL ITRAXX JAPAN SERIES 38 SWPC0LDN7 SEDOL: 9L98VLL	-1,294,000.000	-47.36	0.00
LCH_OIS GOLDUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0 SEDOL: 9L3HMPL	-476,600,000.000	-3,526.17	0.00
LCH_OIS GOLDUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0 SEDOL: 9L3HMPU	476,600,000.000	0.00	11,831.11
LCH_OIS GOLDUS33 15/12/2023 JPY P 0 / R 1DTONAR SWU01AJX2 SEDOL: 9KZ5HXU	130,000,000.000	0.00	778.06
LCH_OIS GOLDUS33 15/12/2023 JPY P 0 / R 1DTONAR SWU01AJX2 SEDOL: 9KZ5HXL	-130,000,000.000	-1,659.49	0.00
Total Japan - JPY		-5,451.22	13,101.46
Mexico - MXN			
CME_IRS SBSIUS33 03/06/2026 MXN P 28DTIIE / R 6.015% SWU01ANZ2 SEDOL: 9KZ3A9U	11,900,000.000	0.00	0.00
CME_IRS SBSIUS33 03/06/2026 MXN P 28DTIIE / R 6.015% SWU01ANZ2 SEDOL: 9KZ3A9L	-11,900,000.000	0.00	-54,567.70
CME_IRS SBSIUS33 05/03/2026 MXN P 28DTIIE / R 5.4% SWU0196S0 SEDOL: 9KX8NMU	10,800,000.000	277.09	0.00
CME_IRS SBSIUS33 05/03/2026 MXN P 28DTIIE / R 5.4% SWU0196S0 SEDOL: 9KX8NML	-10,800,000.000	-397.67	-57,456.68
Total Mexico - MXN		-120.58	-112,024.38
Mexico - USD			
CDS BNPAFRPP SELL PROTECTION ON UNITED MEXICAN STS 12-20-2023 SWPC0HFC8 SEDOL: 9HZ2TRU	50,000.000	0.00	263.40
CDS BNPAFRPP SELL PROTECTION ON UNITED MEXICAN STS 12-20-2023 SWPC0HFC8 SEDOL: 9HZ2TUU	200,000.000	0.00	1,053.58
CDS BNPAFRPP 12-20-2023 SWPC0HFC8 SEDOL: 9HZ2TUL	-200,000.000	-3,896.96	0.00
CDS BNPAFRPP 12-20-2023 SWPC0HFC8 SEDOL: 9HZ2TRL	-50,000.000	-996.81	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>			
Mexico - USD			
CDS BNPAFRPP 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFC8 SEDOL: 9J15VEL	-100,000.000	-2,585.25	0.00
CDS BNPAFRPP 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFC8 SEDOL: 9J12RHL	-100,000.000	-2,200.43	0.00
CDS BNPAFRPP 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFC8 SEDOL: 9HZWLHL	-800,000.000	-17,960.06	0.00
CDS BNPAFRPP 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFC8 SEDOL: 9J15VEU	100,000.000	0.00	526.79
CDS BNPAFRPP 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFC8 SEDOL: 9J12RHU	100,000.000	0.00	526.79
CDS BNPAFRPP 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFC8 SEDOL: 9HZWLHU	800,000.000	0.00	4,214.32
CDS CHASUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPC0HYA1 SEDOL: 9J6HPNU	300,000.000	0.00	1,857.42
CDS CHASUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPC0HYA1 SEDOL: 9J6HPNL	-300,000.000	-4,843.03	0.00
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6 SEDOL: 9KXFNQU	200,000.000	0.00	309.96
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6 SEDOL: 9KXFNQL	-200,000.000	-1,078.83	0.00
CDS CHASUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HF79 SEDOL: 9J1FB8L	-200,000.000	-5,284.60	0.00
CDS CHASUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HF79 SEDOL: 9J1C43U	850,000.000	0.00	4,477.72
CDS CHASUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HF79 SEDOL: 9J1C03L	-1,600,000.000	-42,014.46	0.00
CDS CHASUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HF79 SEDOL: 9J1FB8U	200,000.000	0.00	1,053.58
CDS CHASUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HF79 SEDOL: 9J1C03U	1,600,000.000	0.00	8,428.64
CDS CHASUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HF79 SEDOL: 9J1C43L	-850,000.000	-22,320.18	0.00
CDS GSILGB2X SELL PROTECTION ON UNITED MEXICAN STS 12-20-2023 SWPC0HGQ6 SEDOL: 9HZ2V2U	550,000.000	0.00	2,897.35
CDS GSILGB2X 12-20-2023 SWPC0HGQ6 SEDOL: 9HZ2V2L	-550,000.000	-10,840.81	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>			
Mexico - USD			
CDS GSILGB2X 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HGQ6 SEDOL: 9HZHXMU	150,000.000	0.00	790.19
CDS GSILGB2X 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HGQ6 SEDOL: 9HZHWBU	100,000.000	0.00	526.79
CDS GSILGB2X 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HGQ6 SEDOL: 9HZHXML	-150,000.000	-2,492.94	0.00
CDS GSILGB2X 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HGQ6 SEDOL: 9HZHXLL	-150,000.000	-2,459.18	0.00
CDS GSILGB2X 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HGQ6 SEDOL: 9HZHSLI	-700,000.000	-9,898.11	0.00
CDS GSILGB2X 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HGQ6 SEDOL: 9HZHXLU	150,000.000	0.00	790.19
CDS GSILGB2X 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HGQ6 SEDOL: 9HZHSLU	700,000.000	0.00	3,687.53
CDS GSILGB2X 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HGQ6 SEDOL: 9HZHWBL	-100,000.000	-1,594.42	0.00
CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL: 9JYUF5U	300,000.000	0.00	2,128.77
CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL: 9JYUF5L	-300,000.000	-2,447.02	0.00
CDS GSILGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LD56 SEDOL: 9L96P1U	400,000.000	0.00	0.00
CDS GSILGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LD56 SEDOL: 9L96P1L	-400,000.000	-16,701.63	-5,262.92
CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFE4 SEDOL: 9HZHUAL	-200,000.000	-3,008.56	0.00
CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFE4 SEDOL: 9HZHUAU	200,000.000	0.00	1,053.58
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2 SEDOL: 9L5XGTU	200,000.000	0.00	0.00
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2 SEDOL: 9L5XGTL	-200,000.000	-671.11	-1,473.48
CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4 SEDOL: 9JYUH7U	300,000.000	0.00	2,128.77
CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4 SEDOL: 9JYUH7L	-300,000.000	-2,592.99	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>			
Mexico - USD			
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1N08U	100,000.000	381.52	0.00
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1N08L	-100,000.000	0.00	-141.87
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1XN9L	-600,000.000	0.00	-851.22
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1XN9U	600,000.000	3,155.18	0.00
CDS MSLNGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LC99 SEDOL: 9L97VQU	600,000.000	0.00	0.00
CDS MSLNGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LC99 SEDOL: 9L97VYU	300,000.000	0.00	0.00
CDS MSLNGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LC99 SEDOL: 9L97VYL	-300,000.000	-10,497.65	-3,947.19
CDS MSLNGB2X 12/20/2027 SELL UNITED MEXICAN STATES SWPC0LC99 SEDOL: 9L97VQL	-600,000.000	-20,677.77	-7,894.38
Total Mexico - USD		-183,526.10	17,144.31
Peru - PEN			
PERU(REP OF) FXD 5.94% 5.94% 12/02/2029 SEDOL: BH436F0	1,900.000	642,929.81	456,310.68
Total Peru - PEN		642,929.81	456,310.68
Qatar - USD			
QATAR PETE BD 144A 3.3% 07-12-2051 CUSIP: 74730DAD5	800,000.000	800,000.00	590,000.00
QATAR(STATE OF) 4.817% SNR 14/03/2049 USD SEDOL: BH3JG26	600,000.000	600,000.00	585,237.00
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	300,000.000	300,000.00	302,217.30
Total Qatar - USD		1,700,000.00	1,477,454.30
Romania - EUR			
ROMANIA 07/02/2034 3.75% 07/02/2034 SEDOL: 0AXWESU	400,000.000	445,387.36	320,086.24

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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>			
Romania - EUR			
Total Romania - EUR		445,387.36	320,086.24
Russian Federation - USD			
RUSSIAN FEDERATION 4.75% SNR 27/05/2026 USD SEDOL: BDF1291	200,000.000	112,250.00	86,570.92
RUSSIAN FEDERATION 5.25% SNR 23/06/2047 USD SEDOL: BD57MZ5	200,000.000	112,250.00	82,400.00
Total Russian Federation - USD		224,500.00	168,970.92
Saudi Arabia - USD			
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 3.45% DUE 02-02-2061 REG CUSIP: 80413TAW9	200,000.000	200,000.00	143,000.00
PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO CUSIP: 80414L2L8	1,000,000.000	990,520.00	702,516.00
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	300,000.000	341,250.00	267,000.00
SAUDI ARABIA 5% SNR MTN 17/04/49 USD1000 SEDOL: BFN114	200,000.000	195,652.00	188,859.60
Total Saudi Arabia - USD		1,727,422.00	1,301,375.60
South Africa - ZAR			
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZAR1 'R186' SEDOL: B1BKQ29	96,500,000.000	7,170,441.46	6,004,239.65
STH AFRICA(REP OF) 8.25% SNR 31/03/32 ZAR1000 SEDOL: BP4JP79	6,200,000.000	361,038.39	310,801.65
STH AFRICA(REP OF) 8% SNR 31/01/2030 ZAR1000 SEDOL: BH6XNR9	21,800,000.000	1,352,838.59	1,142,530.12
Total South Africa - ZAR		8,884,318.44	7,457,571.42
Spain - EUR			
ICE_CDS GOLDUS33 20/06/2026 SELL TELEFONICA EMISIONES S SWPC0JXJ9 SEDOL: 9KX8TKL	-300,000.000	0.00	0.00
ICE_CDS GOLDUS33 20/06/2026 SELL TELEFONICA EMISIONES S SWPC0JXJ9 SEDOL: 9KX8TKU	300,000.000	5,936.94	1,345.63

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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>			
Spain - EUR			
ICE_CDS GOLDUS33 20/06/2028 SELL TELEFONICA EMISIONES S SWPC0K383 SEDOL: 9KZGDPL	-300,000.000	0.00	-4,622.98
ICE_CDS GOLDUS33 20/06/2028 SELL TELEFONICA EMISIONES S SWPC0K383 SEDOL: 9KZGDPU	300,000.000	3,737.18	0.00
Total Spain - EUR		9,674.12	-3,277.35
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	600,000.000	639,832.00	510,495.00
PVTPL DAE FDG LLC GTD GLOBAL NT 144A 3C7 1.55% 08-01-2024 SEDOL: BNNJN61	400,000.000	397,708.00	372,383.65
Total United Arab Emirates - USD		1,037,540.00	882,878.65
United Kingdom - EUR			
ICE_CDS GOLDUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FXAL	-550,000.000	-37,654.50	-19,985.40
ICE_CDS GOLDUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FXAU	550,000.000	0.00	0.00
ICE_CDS GOLDUS33 20/12/2023 SELL BARCLAYS BANK PLC 1.5% SWPC0LK33 SEDOL: 9LXBWEU	1,500,000.000	5,031.63	4,401.29
ICE_CDS GOLDUS33 20/12/2023 SELL BARCLAYS BANK PLC 1.5% SWPC0LK33 SEDOL: 9LXBWEL	-1,500,000.000	0.00	0.00
ICE_CDS GOLDUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K89L6U	300,000.000	0.00	0.00
ICE_CDS GOLDUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K89L6L	-300,000.000	-25,058.96	-15,414.22
ICE_CDS SBSIUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWUU	200,000.000	0.00	0.00
ICE_CDS SBSIUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWUL	-200,000.000	-35,254.20	-7,267.42
ICE_CDS SBSIUS33 20/06/2026 SELL ROLLS-ROYCE PLC 0.875% SWPC0JZU2 SEDOL: 9KXJL6L	-200,000.000	-20,578.18	-13,231.38
ICE_CDS SBSIUS33 20/06/2026 SELL ROLLS-ROYCE PLC 0.875% SWPC0JZU2 SEDOL: 9KXJL6U	200,000.000	0.00	0.00
ICE_CDS SBSIUS33 20/12/2025 SELL BRITISH TELECOMMUNICAT SWPC0JPS8 SEDOL: 9K82NUU	100,000.000	1,155.21	191.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Kingdom - EUR			
ICE_CDS SBSIUS33 20/12/2025 SELL BRITISH TELECOMMUNICAT SWPC0JPS8 SEDOL: 9K82NUL	-100,000.000	0.00	0.00
Total United Kingdom - EUR		-112,359.00	-51,306.10
United Kingdom - GBP			
FUT MAR 23 LIF LONG GILT CUSIP: 999599GH0	1.000	128,413.12	120,169.72
FUT MAR 23 LIF LONG GILT CUSIP: 999599GH0	-1.000	-128,413.12	-120,169.72
LCH_OIS GOLDUS33 15/03/2033 GBP P 2% / R 1DSOIA SWU01KSC6 SEDOL: 9L8FT5L	-1,200,000.000	0.00	0.00
LCH_OIS GOLDUS33 15/03/2033 GBP P 2% / R 1DSOIA SWU01KSC6 SEDOL: 9L8FT5U	1,200,000.000	231,830.65	203,431.68
LCH_OIS SBSIUS33 15/03/2053 GBP P 1DSOIA / R 2% SWU01KSD4 SEDOL: 9L8U73L	-500,000.000	-160,850.11	-157,606.14
LCH_OIS SBSIUS33 15/03/2053 GBP P 1DSOIA / R 2% SWU01KSD4 SEDOL: 9L8U73U	500,000.000	0.00	0.00
Total United Kingdom - GBP		70,980.54	45,825.54
United States - USD			
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	150,000.000	210,594.00	183,332.07
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	500,000.000	500,000.00	610,644.65
CALL SWO USD BNPAFRPP P 1DSOFR / R 2.61% 317U1RFA4 01/17/2023 SEDOL: 9LXHVDU	-200,000.000	-1,845.00	-22.70
CALL SWO USD BNPAFRPP P 1DSOFR / R 2.9% 317U1S4A4 01/17/2023 SEDOL: 9LXKRUI	-300,000.000	-1,230.00	-20.55
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.87% 317U1TTA5 01/23/2023 SEDOL: 9LXM55U	-200,000.000	-1,480.00	-550.84
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.74% 317U1SAA7 01/19/2023 SEDOL: 9LXK85U	-200,000.000	-1,730.00	-123.52
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.12% 317U1O8A9 12/30/2022 SEDOL: 9LXAFZU	-400,000.000	-1,892.50	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3% 317U1QOA6 01/12/2023 SEDOL: 9LXGJSU	-400,000.000	-2,230.00	-20.96

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<i>Other</i>			
United States - USD			
CALL SWO USD MSCSUS33 P 1DSOFR / R 2.6% 317U1RPA3 01/17/2023 SEDOL: 9LXJTTU	-200,000.000	-1,520.00	-20.34
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.07% 317U1T1A5 01/23/2023 SEDOL: 9LXMHMU	-400,000.000	-1,960.00	-276.84
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC SEDOL: 9B8BM3U	375,000.000	375,000.00	375,000.00
CCP DUE RECEIVABLE FROM GSC SEDOL: 9B5CCDU	1,195,000.000	1,195,000.00	1,195,000.00
CDS / STS CSFPGB2L SELL PROTECTION ON CMBX.NA.AAA.9 09-17-2058 SWPC0CLY4 SEDOL: 9EX8HSU	198,709.660	0.00	0.00
CDS / STS CSFPGB2L 09-17-2058 SWPC0CLY4 SEDOL: 9EX8HSL	-198,709.660	-7,502.78	-75.17
CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0F525 SEDOL: 9F5RXGU	100,000.000	0.00	0.00
CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0F525 SEDOL: 9F5TH7U	100,000.000	0.00	0.00
CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.AAA.9 09-17-2058 SWPC0C1D2 SEDOL: 9EX8HZU	99,354.830	0.00	0.00
CDS / STS GSILGB2X 09-17-2058 SWPC0C1D2 SEDOL: 9EX8HZL	-99,354.830	-3,700.56	-37.59
CDS / STS GSILGB2X 11-17-2059 SWPC0F525 SEDOL: 9F5TH7L	-100,000.000	-2,946.86	-225.58
CDS / STS GSILGB2X 11-17-2059 SWPC0F525 SEDOL: 9F5RXGL	-100,000.000	-2,973.35	-225.58
CDS / STS MSCSUS33 SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0FLY7 SEDOL: 9F5RXQU	100,000.000	0.00	0.00
CDS / STS MSCSUS33 11-17-2059 SWPC0FLY7 SEDOL: 9F5RXQL	-100,000.000	-2,952.69	-225.58
CDS / STS SBNYUS33 SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0FQP1 SEDOL: 9F66WSU	100,000.000	0.00	0.00
CDS / STS SBNYUS33 11-17-2059 SWPC0FQP1 SEDOL: 9F66WSL	-100,000.000	-2,817.81	-225.58
CDS / STS UBSWUS33 SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0FLZ4 SEDOL: 9F6CEHU	100,000.000	0.00	0.00
CDS / STS UBSWUS33 11-17-2059 SWPC0FLZ4 SEDOL: 9F6CEHL	-100,000.000	-2,815.97	-225.58

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<i>Other</i>			
United States - USD			
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZAU	100,000.000	1,483.17	545.39
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZAL	-100,000.000	0.00	0.00
CDS/STS BNPAGB22XXX CDX 31 HY 12-20-2023SWPCNC790 SEDOL: 9J3UTXL	-100,000.000	0.00	0.00
CDS/STS BNPAGB22XXX SELL PROTECTION ON CDX 31 HY 12-20-2023 SWPCNC790 SEDOL: 9J3UTXU	100,000.000	12,427.78	4,328.53
CDS/STS CHASUS33 CDX.NA.HY.31 12-20-2023SWPC1HH01 SEDOL: 9J4AMUL	-100,000.000	0.00	0.00
CDS/STS CHASUS33 SELL PROTECTION ON CDX.NA.HY.31 12-20-2023 SWPC1HH01 SEDOL: 9J4AMUU	100,000.000	10,338.89	4,328.53
CDS/STS CITIUS33 CDX31 HY 5Y 12-20-2023 SWPCNC808 SEDOL: 9J2HTLL	-200,000.000	0.00	0.00
CDS/STS CITIUS33 SELL PROTECTION ON CDX31 HY 5Y 12-20-2023 SWPCNC808 SEDOL: 9J2HTLU	200,000.000	23,088.89	8,657.06
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9HYUJPL	-300,000.000	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9HZ4EXU	100,000.000	12,253.89	4,328.53
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9HYUJPU	300,000.000	37,836.67	12,985.59
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 SEDOL: 9HZ4EXL	-100,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9HZRT3U	100,000.000	12,833.89	4,328.53
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J52Q3L	-100,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9HZASAL	-200,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J4PLZU	200,000.000	24,438.89	8,657.06
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9HZRT3L	-100,000.000	0.00	0.00
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9J4PLZL	-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: 9J52Q3U	100,000.000	12,828.33	4,328.53
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 SEDOL: 9HZASAU	200,000.000	24,578.89	8,657.06
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043 SEDOL: 9HZ4S0U	100,000.000	12,435.56	4,328.53
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043 SEDOL: 9HZ4S0L	-100,000.000	0.00	0.00
CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG SEDOL: B3CDB04	775,000.000	775,000.00	858,993.88
CHGO ILL WTR REV TAXABLE-2ND LIEN-PROJ-SER C 6.642 11-01-2029 SEDOL: BFWDN57	2,500,000.000	2,500,000.00	2,606,900.00
CME_IRS SBSIUS33 12/16/2024 USD P 1.25% / R 3MLIBOR SWU00VX94 SEDOL: 9JYGH6U	32,400,000.000	113,415.93	2,149,130.88
CME_IRS SBSIUS33 12/16/2024 USD P 1.25% / R 3MLIBOR SWU00VX94 SEDOL: 9JYGH6L	-32,400,000.000	0.00	0.00
** EPR PPTYS COM SH BEN INT COM SH BEN INT CUSIP: 26884U109	10,998.000	523,780.74	414,844.56
FUT DEC 23 CME 3MO SOFR CUSIP: 999599GH0	-30.000	-7,271,136.94	-7,160,250.00
FUT DEC 23 CME 3MO SOFR CUSIP: 999599GH0	30.000	7,271,136.94	7,160,250.00
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	87.000	11,808,210.94	11,685,187.50
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	-87.000	-11,808,210.94	-11,685,187.50
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0	-592.000	-63,889,608.52	-63,894,375.00
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0	592.000	63,889,608.52	63,894,375.00
FUT MAR 23 CME 3MO SOFR CUSIP: 999599GH0	7.000	1,664,048.27	1,663,987.50
FUT MAR 23 CME 3MO SOFR CUSIP: 999599GH0	-7.000	-1,664,048.27	-1,663,987.50
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0	34.000	4,259,031.25	4,261,687.50

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<i>Other</i>			
United States - USD			
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0	-34.000	-4,259,031.25	-4,261,687.50
FUT MAR 23 US 2YR T-NOTE CUSIP: 999599GH0	278.000	56,937,875.00	57,011,718.75
FUT MAR 23 US 2YR T-NOTE CUSIP: 999599GH0	-278.000	-56,937,875.00	-57,011,718.75
ICE_CDS GOLDUS33 06/20/2023 SELL DISH DBS CORP 6.75% 06 SWPC0GQD6 SEDOL: 9J3BG1U	1,100,000.000	84,552.84	1,904.98
ICE_CDS GOLDUS33 06/20/2023 SELL DISH DBS CORP 6.75% 06 SWPC0GQD6 SEDOL: 9J3BG1L	-1,100,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2024 SELL AT&T INC 3.8% 02/15/20 SWPC0L8K9 SEDOL: 9L8KECL	-200,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2024 SELL AT&T INC 3.8% 02/15/20 SWPC0L8K9 SEDOL: 9L8KECU	200,000.000	420.67	342.64
ICE_CDS GOLDUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305 SEDOL: 9J7GQZL	-600,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305 SEDOL: 9J7GQZU	600,000.000	10,723.46	4,272.96
ICE_CDS GOLDUS33 06/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPC0J5H4 SEDOL: 9K4DPFU	1,900,000.000	42,581.74	2,908.33
ICE_CDS GOLDUS33 06/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPC0J5H4 SEDOL: 9K4DPFL	-1,900,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKT6L	-1,600,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKT6U	1,600,000.000	28,864.78	580.48
ICE_CDS GOLDUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0K4W9 SEDOL: 9L17NNU	100,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0K4W9 SEDOL: 9L17NNL	-100,000.000	-548.38	-805.55
ICE_CDS GOLDUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFG1U	600,000.000	6,763.47	4,001.82
ICE_CDS GOLDUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFG1L	-600,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L73V5U	200,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
ICE_CDS GOLDUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L73V5L	-200,000.000	-11,514.08	-2,754.38
ICE_CDS GOLDUS33 12/20/2023 SELL BERKSHIRE HATHAWAY INC SWPC0E7Z3 SEDOL: 9J4BZCL	-1,500,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2023 SELL BERKSHIRE HATHAWAY INC SWPC0E7Z3 SEDOL: 9J4BZCU	1,500,000.000	35,064.67	13,459.95
ICE_CDS GOLDUS33 12/20/2023 SELL FORD MOTOR COMPANY 6.5 SWPC0EOD3 SEDOL: 9KYKQ3L	-200,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2023 SELL FORD MOTOR COMPANY 6.5 SWPC0EOD3 SEDOL: 9KYKQ3U	200,000.000	17,592.24	5,477.86
ICE_CDS GOLDUS33 12/20/2023 SELL FORD MOTOR CREDIT CO L SWPC0HI68 SEDOL: 9J3BE9L	-700,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2023 SELL FORD MOTOR CREDIT CO L SWPC0HI68 SEDOL: 9J3BE9U	700,000.000	67,387.76	20,268.64
ICE_CDS GOLDUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 SEDOL: 9HZQVNU	1,000,000.000	16,852.44	5,673.10
ICE_CDS GOLDUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 SEDOL: 9HZQVNL	-1,000,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2024 SELL FORD MOTOR CREDIT CO L SWPC0J3N3 SEDOL: 9L5958U	300,000.000	30,476.54	14,450.73
ICE_CDS GOLDUS33 12/20/2024 SELL FORD MOTOR CREDIT CO L SWPC0J3N3 SEDOL: 9L5958L	-300,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KQL	-400,000.000	-701.75	-4,096.76
ICE_CDS GOLDUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KQU	400,000.000	105.56	0.00
ICE_CDS GOLDUS33 12/20/2026 SELL GENERAL MOTORS CO 4.87 SWPC0KFP2 SEDOL: 9L2BKRL	-100,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2026 SELL GENERAL MOTORS CO 4.87 SWPC0KFP2 SEDOL: 9L2BKRU	100,000.000	20,540.89	10,807.48
ICE_CDS GOLDUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL: 9L3WRFU	200,000.000	1,902.73	1,763.80
ICE_CDS GOLDUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL: 9L3WRFL	-200,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2023 SELL BOEING CO 2.6% 10/30/2 SWPC0K5B4 SEDOL: 9KYUH8L	-100,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CDS SBSIUS33 06/20/2023 SELL BOEING CO 2.6% 10/30/2 SWPC0K5B4 SEDOL: 9KYUH8U	100,000.000	561.68	166.71
ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKN4L	-1,500,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKN4U	1,500,000.000	26,404.26	544.20
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFJ8L	-2,600,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFJ8U	2,600,000.000	35,097.71	17,341.22
ICE_CDS SBSIUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L73V1U	300,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L73V1L	-300,000.000	-17,271.13	-4,131.57
ICE_CDS SBSIUS33 12/20/2023 SELL FORD MOTOR CREDIT CO L SWPC0HI68 SEDOL: 9HYQZSU	100,000.000	12,531.06	2,895.52
ICE_CDS SBSIUS33 12/20/2023 SELL FORD MOTOR CREDIT CO L SWPC0HI68 SEDOL: 9HYQZSL	-100,000.000	0.00	0.00
ICE_CDS SBSIUS33 12/20/2024 SELL FORD MOTOR CREDIT CO L SWPC0J3N3 SEDOL: 9L5ABDL	-200,000.000	0.00	0.00
ICE_CDS SBSIUS33 12/20/2024 SELL FORD MOTOR CREDIT CO L SWPC0J3N3 SEDOL: 9L5ABDU	200,000.000	20,317.69	9,633.82
ICE_CD X SBSIUS33 12/20/2027 SELL CDX.NA.IG.39 SWPC0LB90 SEDOL: 9L94CFU	3,200,000.000	1,393.09	26,481.92
ICE_CD X SBSIUS33 12/20/2027 SELL CDX.NA.IG.39 SWPC0LB90 SEDOL: 9L94CFL	-3,200,000.000	-623.76	0.00
LCH_OIS GOLDUS33 09/28/2032 USD P 1DSOFR / R 3.1% SWU01LTH2 SEDOL: 9L97KQL	-600,000.000	0.00	-23,424.90
LCH_OIS GOLDUS33 09/28/2032 USD P 1DSOFR / R 3.1% SWU01LTH2 SEDOL: 9L97KQU	600,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/04/2032 USD P 1DSOFR / R 3.14% SWU01LXX2 SEDOL: 9L9AX4L	-600,000.000	0.00	-21,440.34
LCH_OIS GOLDUS33 10/04/2032 USD P 1DSOFR / R 3.14% SWU01LXX2 SEDOL: 9L9AX4U	600,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/12/2032 USD P 1DSOFR / R 3.33% SWU01M2F3 SEDOL: 9L9EPHL	-700,000.000	0.00	-13,891.15

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS GOLDUS33 10/12/2032 USD P 1DSOFR / R 3.33% SWU01M2F3 SEDOL: 9L9EPHU	700,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0 SEDOL: 9LXGCCU	300,000.000	0.00	9,128.67
LCH_OIS GOLDUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0 SEDOL: 9LXGCCL	-300,000.000	0.00	0.00
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL: B669JY9	1,534,000.000	1,523,169.96	1,656,094.74
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.467% 05-01-2036 BEO TAXABLE SEDOL: BH0PWJ6	700,000.000	690,263.00	700,445.13
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE SEDOL: B4XB7Y0	3,200,000.000	3,200,000.00	3,231,458.56
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	400,000.000	400,000.00	410,779.36
OTC DER CASH COLL REC FROM DEUTSCHE SEDOL: 9A32GRU	830,000.000	830,000.00	830,000.00
OTC DER CASH COLL RECEIVABLE FROM UBSSEC SEDOL: 9A32HNU	60,000.000	60,000.00	60,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS SEDOL: 9A32GKU	300,000.000	300,000.00	300,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC SEDOL: 9A32HGU	70,000.000	70,000.00	70,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA SEDOL: 9A32HHU	140,000.000	140,000.00	140,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED SEDOL: 9B8RP6U	60,000.000	60,000.00	60,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA BOFAUS6S SEDOL: 9A32FGU	1,760,000.000	1,760,000.00	1,760,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSDO SEDOL: 9A32HKU	1,500,000.000	1,500,000.00	1,500,000.00
OUTFRONT MEDIA INC COM SEDOL: BSP6611	6,925.000	112,878.52	114,816.50
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	100,000.000	98,145.00	86,774.05
PUT SWO USD BNPAFRPP P 3.11% / R 1DSOFR 317U1RGA3 01/17/2023 SEDOL: 9LXHVEU	-200,000.000	-1,845.00	-5,497.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
PUT SWO USD BNPAFRPP P 3.4% / R 1DSOFR 317U1S3A5 01/17/2023 SEDOL: 9LXKRTU	-300,000.000	-1,230.00	-4,986.30
PUT SWO USD BOFAUS6S P 2.06% / R 3MLIBOR 317U341Z3 10/25/2023 SEDOL: 9L2447U	4,400,000.000	251,031.58	1,095,556.00
PUT SWO USD BOFAUS6S P 2.11% / R 3MLIBOR 317U789Y5 06/29/2023 SEDOL: 9KZGDKU	-21,100,000.000	-229,085.71	-1,653,231.42
PUT SWO USD BOFAUS6S P 2.28% / R 3MLIBOR 317U790Y2 06/29/2023 SEDOL: 9KZGDLU	4,300,000.000	228,760.00	929,677.20
PUT SWO USD BOFAUS6S P 2% / R 3MLIBOR 317U342Z2 10/25/2023 SEDOL: 9L2448U	-22,000,000.000	-251,772.63	-1,727,602.80
PUT SWO USD BOFAUS6S P 3.32% / R 1DSOFR 317U1TSA6 01/23/2023 SEDOL: 9LXM54U	-200,000.000	-1,480.00	-2,244.64
PUT SWO USD DEUTGB2L P 2.086% / R 3MLIBOR 317U758Y2 06/28/2023 SEDOL: 9KZFJQU	-26,500,000.000	-302,857.14	-2,106,283.60
PUT SWO USD DEUTGB2L P 2.254% / R 3MLIBOR 317U759Y1 06/28/2023 SEDOL: 9KZFJRU	5,400,000.000	302,400.00	1,191,425.22
PUT SWO USD GSCMUS33 P 3.18% / R 1DSOFR 317U1S9A9 01/19/2023 SEDOL: 9LXK84U	-200,000.000	-1,730.00	-4,109.04
PUT SWO USD GSCMUS33 P 3.55% / R 1DSOFR 317U1QNA7 01/12/2023 SEDOL: 9LXGJPU	-400,000.000	-2,230.00	-3,073.56
PUT SWO USD GSCMUS33 P 3.62% / R 1DSOFR 317U107A0 12/30/2022 SEDOL: 9LXAFYU	-400,000.000	-1,892.50	-51.00
PUT SWO USD MSCSUS33 P 2.212% / R 3MLIBOR 317U707Y4 06/22/2023 SEDOL: 9KZCEDU	4,300,000.000	258,000.00	980,090.40
PUT SWO USD MSCSUS33 P 2.233% / R 3MLIBOR 317U723Y4 06/22/2023 SEDOL: 9KZDASU	4,300,000.000	251,378.00	964,996.97
PUT SWO USD MSCSUS33 P 2% / R 3MLIBOR 317U706Y5 06/22/2023 SEDOL: 9KZDARU	-21,100,000.000	-249,755.10	-1,757,779.81
PUT SWO USD MSCSUS33 P 2% / R 3MLIBOR 317U706Y5 06/22/2023 SEDOL: 9KZCECU	-21,100,000.000	-258,367.35	-1,757,779.81
PUT SWO USD MSCSUS33 P 3.05% / R 1DSOFR 317U1ROA4 01/17/2023 SEDOL: 9LXJTSU	-200,000.000	-1,520.00	-7,074.44
PUT SWO USD MSCSUS33 P 3.52% / R 1DSOFR 317U1T0A6 01/23/2023 SEDOL: 9LXMHLU	-400,000.000	-1,960.00	-4,637.16
PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE 04-08-2043 SEDOL: B9MV4B2	300,000.000	300,000.00	292,646.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	1,500,000.000	1,500,000.00	1,264,453.80
WASHINGTON ST CONVENTION CTR PUB FACS DIST 6.79% 07-01-2040 BEO TAXABLE CUSIP: 93976AAH5	955,000.000	955,000.00	1,001,189.24
Total United States - USD		20,252,514.81	18,144,655.48
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
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		38,998,942.39	32,699,594.13
<i>Other Liabilities</i>			
United States - USD			
CALL BONDOPT BOFAUS6S 01/05/2023 FNCL 5.5% 02/13/20 101.890625 317536A11	-200,000.000	-593.75	-10.44
CALL BONDOPT BOFAUS6S 01/05/2023 FNCL 5.5% 02/13/20 101.890625 317536A11	-300,000.000	-890.63	-15.66
CALL BONDOPT CHASUS33 03/06/2023 FNCL 5% 03/13/2023 100.765625 317575BD9	-200,000.000	-1,437.50	-581.78
CALL BONDOPT CITIUS33 01/05/2023 FNCL 5.5% 01/12/20 101.859375 3175352C5	-200,000.000	-593.75	-13.10
CALL BONDOPT CITIUS33 01/05/2023 FNCL 5.5% 01/12/20 101.859375 3175352C5	-300,000.000	-890.63	-19.65
CALL BONDOPT CITIUS33 02/06/2023 FNCL 5.5% 02/13/20 101.75 317553QJ7	-400,000.000	-2,312.50	-970.64
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	-355,000.000	-355,000.00	-355,000.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-110,000.000	-110,000.00	-110,000.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
United States - USD			
PUT BONDOPT CHASUS33 03/06/2023 FNCL 4.5% 03/13/20 97.15625 31750KML3	-800,000.000	-6,875.00	-11,838.48
PUT BONDOPT CHASUS33 03/06/2023 FNCL 5% 03/13/2023 98.765625 317543GN0	-200,000.000	-1,687.50	-2,635.36
PUT BONDOPT CITIUS33 02/06/2023 FNCL 5.5% 02/13/20 99.75 317551R84	-400,000.000	-2,812.50	-2,609.28
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	-271,000.000	-271,000.00	-271,000.00
Total United States - USD		-754,093.76	-754,694.39
Pending foreign exchange sales: Australian dollar	0.000	-125,891.20	-126,690.04
Pending foreign exchange sales: Brazilian real	0.000	-239,310.72	-236,857.29
Pending foreign exchange sales: Canadian dollar	0.000	-49,801.91	-48,724.48
Pending foreign exchange sales: Swiss franc	0.000	-443,278.95	-445,022.17
Pending foreign exchange sales: Chilean peso	0.000	-1,338,607.78	-1,385,189.19
Pending foreign exchange sales: Colombian peso	0.000	-1,099,426.92	-1,079,592.04
Pending foreign exchange sales: Euro	0.000	-9,555,445.15	-9,721,362.98
Pending foreign exchange sales: British pound sterling	0.000	-5,969,773.34	-5,995,030.29
Pending foreign exchange sales: Indonesian rupiah	0.000	-289,840.84	-294,211.47
Pending foreign exchange sales: Mexican peso	0.000	-3,645,905.29	-3,698,469.16
Pending foreign exchange sales: Norwegian krone	0.000	-564,664.38	-562,546.75
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-5,153,985.28	-5,252,384.86
Pending foreign exchange sales: United States dollar	0.000	-24,428,967.65	-24,428,967.65
Pending foreign exchange sales: South African rand	0.000	-10,163,589.00	-10,520,954.05
Total - all currencies		-63,068,488.41	-63,796,002.42
Pending trade purchases: United States dollar	0.000	-4,436.84	-4,436.84
Total - all currencies		-4,436.84	-4,436.84

** 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: Euro	0.000	-549,194.73	-550,380.87
Pending trade purchases: United States dollar	0.000	-75,562,930.10	-75,562,930.10
Other Payables: United States dollar	0.000	-1,251.59	-1,251.59
Total - all currencies		-76,113,376.42	-76,114,562.56
Total Other Liabilities		-139,940,395.43	-140,669,696.21
Total		872,025,304.49	844,986,954.58

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

◆ 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 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 09 AUG 2022 AUD / USD EX.RATE 1.4323132 WITH BANK OF	83,761.000	9 Aug 22				0.00	58,479.53	56,752.27	-1,727.26
FX DEAL TRANSACTED ON 09 AUG 2022 USD / AUD EX.RATE 0.6970715 WITH BANK OF	-83,761.000	9 Aug 22				0.00	-58,387.41	-58,955.18	-567.77
FX DEAL TRANSACTED ON 15 FEB 2022 AUD / USD EX.RATE 1.3975824 WITH BANK OF	341,000.000	15 Feb 22				0.00	243,992.76	238,819.37	-5,173.39
FX DEAL TRANSACTED ON 15 FEB 2022 USD / AUD EX.RATE 0.71482 WITH BANK OF	-341,000.000	15 Feb 22				0.00	-243,753.62	-244,479.95	-726.33
British pound sterling - GBP									
FX DEAL TRANSACTED ON 04 JUL 2022 GBP / USD EX.RATE 0.8243951 WITH BANK OF	32,000.000	4 Jul 22				0.00	38,816.34	38,771.20	-45.14
FX DEAL TRANSACTED ON 04 JUL 2022 USD / GBP EX.RATE 1.2139297 WITH BANK OF	-32,000.000	4 Jul 22				0.00	-38,845.75	-38,656.00	189.75
FX DEAL TRANSACTED ON 09 MAY 2022 GBP / USD EX.RATE 0.812549 WITH BANK OF	1,095,944.000	9 May 22				0.00	1,348,772.80	1,366,697.08	17,924.28
FX DEAL TRANSACTED ON 09 MAY 2022 USD / GBP EX.RATE 1.2314734 WITH BANK OF	-1,095,944.000	9 May 22				0.00	-1,349,625.88	-1,323,900.46	25,725.42
FX DEAL TRANSACTED ON 11 NOV 2022 GBP / USD EX.RATE 0.8500387 WITH BANK OF	1,874,944.000	11 Nov 22				0.00	2,205,716.00	2,230,620.98	24,904.98
FX DEAL TRANSACTED ON 11 NOV 2022 USD / GBP EX.RATE 1.1799813 WITH BANK OF	-1,874,944.000	11 Nov 22				0.00	-2,212,398.86	-2,258,048.32	-45,649.46
FX DEAL TRANSACTED ON 14 FEB 2022 GBP / USD EX.RATE 0.7390161 WITH BANK OF	2,690,000.000	14 Feb 22				0.00	3,639,974.85	3,652,751.27	12,776.42
FX DEAL TRANSACTED ON 14 FEB 2022 USD / GBP EX.RATE 1.3523555 WITH BANK OF	-2,690,000.000	14 Feb 22				0.00	-3,637,836.30	-3,354,564.78	283,271.52

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 24 JUN 2022 GBP / USD EX.RATE 0.8133874 WITH BANK OF	42,000.000	24 Jun 22				0.00	51,635.91	51,618.00	-17.91
FX DEAL TRANSACTED ON 24 JUN 2022 USD / GBP EX.RATE 1.2305771 WITH BANK OF	-42,000.000	24 Jun 22				0.00	-51,684.24	-50,736.00	948.24
FX DEAL TRANSACTED ON 27 OCT 2022 GBP / USD EX.RATE 0.8642622 WITH BANK OF	31,000.000	27 Oct 22				0.00	35,868.75	35,901.10	32.35
FX DEAL TRANSACTED ON 27 OCT 2022 GBP / USD EX.RATE 0.8642622 WITH BANK OF	26,000.000	27 Oct 22				0.00	30,083.46	30,110.60	27.14
FX DEAL TRANSACTED ON 28 DEC 2022 GBP / USD EX.RATE 0.8299191 WITH BANK OF	1,874,944.000	28 Dec 22				0.00	2,259,188.84	2,258,048.32	-1,140.52
FX DEAL TRANSACTED ON 28 DEC 2022 USD / GBP EX.RATE 1.2034 WITH BANK OF AMERICA,	-1,874,944.000	28 Dec 22				0.00	-2,256,307.61	-2,259,963.88	-3,656.27
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.0834754 WITH BANK OF	-23,000.000	28 Sep 22				0.00	-24,919.93	-27,363.10	-2,443.17
FX DEAL TRANSACTED ON 29 SEP 2022 GBP / USD EX.RATE 0.9225733 WITH BANK OF	70,000.000	29 Sep 22				0.00	75,874.73	77,241.51	1,366.78
FX DEAL TRANSACTED ON 29 SEP 2022 USD / GBP EX.RATE 1.0844563 WITH BANK OF	-70,000.000	29 Sep 22				0.00	-75,911.94	-83,279.00	-7,367.06
FX DEAL TRANSACTED ON 30 MAY 2022 GBP / USD EX.RATE 0.7910141 WITH BANK OF	3,134,000.000	30 May 22				0.00	3,962,002.80	3,924,395.16	-37,607.64
FX DEAL TRANSACTED ON 30 MAY 2022 USD / GBP EX.RATE 1.264387 WITH BANK OF	-3,134,000.000	30 May 22				0.00	-3,962,588.86	-3,797,154.41	165,434.45
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 22 MAR 2022 CAD / USD EX.RATE 1.2584871 WITH BANK OF	41,000.000	22 Mar 22				0.00	32,578.80	32,595.30	16.50
FX DEAL TRANSACTED ON 29 APR 2022 CAD / USD EX.RATE 1.280977 WITH BANK OF	380,450.170	29 Apr 22				0.00	297,000.00	295,082.74	-1,917.26

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Euro - EUR									
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.0052755 WITH BANK OF	441,000.000	1 Nov 22				0.00	438,685.72	457,162.67	18,476.95
FX DEAL TRANSACTED ON 01 NOV 2022 USD / EUR EX.RATE 0.9937891 WITH BANK OF	-441,000.000	1 Nov 22				0.00	-438,260.99	-435,377.28	2,883.71
FX DEAL TRANSACTED ON 08 APR 2022 EUR / USD EX.RATE 0.918656 WITH BANK OF	125,000.000	8 Apr 22				0.00	136,068.35	131,693.76	-4,374.59
FX DEAL TRANSACTED ON 08 APR 2022 USD / EUR EX.RATE 1.0871819 WITH BANK OF	-125,000.000	8 Apr 22				0.00	-135,897.74	-135,918.76	-21.02
FX DEAL TRANSACTED ON 15 NOV 2022 EUR / USD EX.RATE 0.9610311 WITH BANK OF	1,659,000.000	15 Nov 22				0.00	1,726,270.96	1,719,802.41	-6,468.55
FX DEAL TRANSACTED ON 15 NOV 2022 USD / EUR EX.RATE 1.0483162 WITH BANK OF	-1,659,000.000	15 Nov 22				0.00	-1,739,156.58	-1,776,038.26	-36,881.68
FX DEAL TRANSACTED ON 16 MAY 2022 EUR / USD EX.RATE 0.9597482 WITH BANK OF	1,593,869.000	16 May 22				0.00	1,660,715.87	1,679,220.77	18,504.90
FX DEAL TRANSACTED ON 16 MAY 2022 USD / EUR EX.RATE 1.0470395 WITH BANK OF	-1,593,869.000	16 May 22				0.00	-1,668,843.80	-1,624,869.89	43,973.91
FX DEAL TRANSACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9040351 WITH BANK OF	123,000.000	18 Mar 22				0.00	136,056.67	129,586.66	-6,470.01
FX DEAL TRANSACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.1040117 WITH BANK OF	-123,000.000	18 Mar 22				0.00	-135,793.44	-135,896.56	-103.12
FX DEAL TRANSACTED ON 25 MAR 2022 USD / EUR EX.RATE 1.101813 WITH BANK OF	-1,285,000.000	25 Mar 22				0.00	-1,415,829.71	-1,418,190.34	-2,360.63
FX DEAL TRANSACTED ON 26 OCT 2022 EUR / USD EX.RATE 0.9971658 WITH BANK OF	6,868,000.000	26 Oct 22				0.00	6,887,520.92	6,780,433.42	-107,087.50
FX DEAL TRANSACTED ON 26 OCT 2022 USD / EUR EX.RATE 1.0049685 WITH BANK OF	-6,868,000.000	26 Oct 22				0.00	-6,902,123.66	-7,202,128.34	-300,004.68
FX DEAL TRANSACTED ON 27 DEC 2022 EUR / USD EX.RATE 0.9356341 WITH BANK OF	459,000.000	27 Dec 22				0.00	490,576.40	491,381.29	804.89

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 28 DEC 2022 EUR / USD EX.RATE 0.9380438 WITH BANK OF	1,200,000.000	28 Dec 22				0.00	1,279,257.96	1,284,656.97	5,399.01
FX DEAL TRANSACTED ON 28 DEC 2022 USD / EUR EX.RATE 1.06215 WITH BANK OF	-1,200,000.000	28 Dec 22				0.00	-1,274,580.00	-1,279,980.07	-5,400.07
Indian rupee - INR									
FX DEAL TRANSACTED ON 08 FEB 2022 USD / INR EX.RATE 0.0133887 WITH BANK OF	-33,086,166.360	8 Feb 22				0.00	-442,979.87	-442,269.30	710.57
FX DEAL TRANSACTED ON 11 MAR 2022 INR / USD EX.RATE 77.0707 WITH BANK OF	16,637,637.360	11 Mar 22				0.00	215,875.00	214,042.18	-1,832.82
FX DEAL TRANSACTED ON 11 MAR 2022 USD / INR EX.RATE 0.0130992 WITH BANK OF	-16,480,048.610	11 Mar 22				0.00	-215,875.00	-215,105.63	769.37
FX DEAL TRANSACTED ON 14 MAR 2022 INR / USD EX.RATE 76.6086 WITH BANK OF	16,480,048.610	14 Mar 22				0.00	215,120.09	215,105.63	-14.46
FX DEAL TRANSACTED ON 18 MAY 2022 INR / USD EX.RATE 77.5716 WITH BANK OF	30,176,192.640	18 May 22				0.00	389,010.83	388,214.85	-795.98
FX DEAL TRANSACTED ON 24 MAR 2022 USD / INR EX.RATE 0.013009 WITH BANK OF	-46,813,830.000	24 Mar 22				0.00	-609,000.00	-602,257.03	6,742.97
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.000067 WITH BANK OF	-2,292,331,774.000	8 Aug 22				0.00	-153,693.05	-154,339.79	-646.74
FX DEAL TRANSACTED ON 10 JAN 2022 IDR / USD EX.RATE 14322.0 WITH BANK OF	2,024,973,258.000	10 Jan 22				0.00	141,389.00	141,236.15	-152.85
FX DEAL TRANSACTED ON 10 JAN 2022 IDR / USD EX.RATE 14322.0 WITH BANK OF	1,020,012,840.000	10 Jan 22				0.00	71,220.00	71,143.01	-76.99
FX DEAL TRANSACTED ON 10 JAN 2022 USD / IDR EX.RATE 0.00007 WITH BANK OF	-1,017,377,700.000	10 Jan 22				0.00	-71,220.00	-70,959.21	260.79
FX DEAL TRANSACTED ON 10 JAN 2022 USD / IDR EX.RATE 0.00007 WITH BANK OF	-2,019,741,865.000	10 Jan 22				0.00	-141,389.00	-140,871.27	517.73

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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
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 11 JAN 2022 IDR / USD EX.RATE 14338.1 WITH BANK OF	1,424,074,430.000	11 Jan 22				0.00	99,321.00	99,463.90	142.90
FX DEAL TRANSACTED ON 11 JAN 2022 IDR / USD EX.RATE 14338.1 WITH BANK OF	1,409,736,330.000	11 Jan 22				0.00	98,321.00	98,462.46	141.46
FX DEAL TRANSACTED ON 11 JAN 2022 USD / IDR EX.RATE 0.0000699 WITH BANK OF	-1,406,973,510.000	11 Jan 22				0.00	-98,321.00	-98,132.42	188.58
FX DEAL TRANSACTED ON 11 JAN 2022 USD / IDR EX.RATE 0.0000699 WITH BANK OF	-1,421,283,510.000	11 Jan 22				0.00	-99,321.00	-99,130.50	190.50
FX DEAL TRANSACTED ON 15 MAR 2022 IDR / USD EX.RATE 14326.6 WITH BANK OF	420,958,488.000	15 Mar 22				0.00	29,383.00	28,573.46	-809.54
FX DEAL TRANSACTED ON 15 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BANK OF	-420,126,949.000	15 Mar 22				0.00	-29,383.00	-29,374.37	8.63
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BANK OF	-1,409,736,330.000	16 Feb 22				0.00	-98,734.86	-98,462.46	272.40
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BANK OF	-1,424,074,430.000	16 Feb 22				0.00	-99,739.07	-99,463.90	275.17
FX DEAL TRANSACTED ON 16 MAR 2022 IDR / USD EX.RATE 14311.0 WITH BANK OF	420,126,949.000	16 Mar 22				0.00	29,356.92	29,374.37	17.45
FX DEAL TRANSACTED ON 17 MAY 2022 IDR / USD EX.RATE 14727.0 WITH BANK OF	2,292,331,774.000	17 May 22				0.00	155,655.04	154,339.79	-1,315.25
FX DEAL TRANSACTED ON 17 MAY 2022 USD / IDR EX.RATE 0.0000684 WITH BANK OF	-2,277,233,235.000	17 May 22				0.00	-155,655.04	-154,572.09	1,082.95
FX DEAL TRANSACTED ON 18 MAY 2022 IDR / USD EX.RATE 14682.0 WITH BANK OF	1,856,274,747.000	18 May 22				0.00	126,432.01	125,998.63	-433.38
FX DEAL TRANSACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BANK OF	2,438,661,210.000	19 Jan 22				0.00	169,705.03	170,089.71	384.68
FX DEAL TRANSACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BANK OF	3,426,715,375.000	19 Jan 22				0.00	238,463.14	239,003.69	540.55
FX DEAL TRANSACTED ON 22 FEB 2022 USD / IDR EX.RATE 0.0000696 WITH BANK OF	-2,024,973,258.000	22 Feb 22				0.00	-140,995.21	-141,236.15	-240.94

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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
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 22 FEB 2022 USD / IDR EX.RATE 0.0000696 WITH BANK OF	-1,020,012,840.000	22 Feb 22				0.00	-71,021.64	-71,143.01	-121.37
Mexican peso - MXN									
FX DEAL TRANSACTED ON 07 MAR 2022 MXN / USD EX.RATE 21.2175 WITH BANK OF	993,000.000	7 Mar 22				0.00	46,800.99	47,539.26	738.27
FX DEAL TRANSACTED ON 07 MAR 2022 USD / MXN EX.RATE 0.0458554 WITH BANK OF	-993,000.000	7 Mar 22				0.00	-45,534.38	-49,015.62	-3,481.24
FX DEAL TRANSACTED ON 08 FEB 2022 MXN / USD EX.RATE 20.621164 WITH BANK OF	995,466.070	8 Feb 22				0.00	48,274.00	48,579.46	305.46
FX DEAL TRANSACTED ON 10 FEB 2022 MXN / USD EX.RATE 20.49097 WITH BANK OF	6,126,800.030	10 Feb 22				0.00	299,000.00	300,318.61	1,318.61
FX DEAL TRANSACTED ON 10 FEB 2022 MXN / USD EX.RATE 20.944 WITH BANK OF AMERICA,	6,126,800.030	10 Feb 22				0.00	292,532.47	297,129.00	4,596.53
FX DEAL TRANSACTED ON 10 FEB 2022 USD / MXN EX.RATE 0.0488043 WITH BANK OF	-6,126,800.030	10 Feb 22				0.00	-299,014.15	-300,318.61	-1,304.46
FX DEAL TRANSACTED ON 24 OCT 2022 MXN / USD EX.RATE 19.97 WITH BANK OF AMERICA,	17,488,154.360	24 Oct 22				0.00	875,721.30	880,239.30	4,518.00
FX DEAL TRANSACTED ON 24 OCT 2022 MXN / USD EX.RATE 20.1795 WITH BANK OF	25,657,828.640	24 Oct 22				0.00	1,271,479.90	1,298,538.83	27,058.93
FX DEAL TRANSACTED ON 24 OCT 2022 USD / MXN EX.RATE 0.0495552 WITH BANK OF	-17,671,617.970	24 Oct 22				0.00	-875,721.30	-894,357.91	-18,636.61
FX DEAL TRANSACTED ON 24 OCT 2022 USD / MXN EX.RATE 0.0500751 WITH BANK OF	-25,391,453.600	24 Oct 22				0.00	-1,271,479.90	-1,278,039.69	-6,559.79
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 09 MAY 2022 NOK / USD EX.RATE 9.521332 WITH BANK OF	3,606,899.550	9 May 22				0.00	378,823.00	371,795.49	-7,027.51
FX DEAL TRANSACTED ON 09 MAY 2022 NOK / USD EX.RATE 9.521332 WITH BANK OF	2,343,275.980	9 May 22				0.00	246,108.00	241,542.47	-4,565.53

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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
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 09 MAY 2022 USD / NOK EX.RATE 0.1049425 WITH BANK OF	-3,609,816.490	9 May 22				0.00	-378,823.00	-372,270.76	6,552.24
FX DEAL TRANSACTED ON 09 MAY 2022 USD / NOK EX.RATE 0.1049425 WITH BANK OF	-2,345,171.010	9 May 22				0.00	-246,108.00	-241,851.24	4,256.76
FX DEAL TRANSACTED ON 11 NOV 2022 NOK / USD EX.RATE 9.925186 WITH BANK OF	2,190,776.380	11 Nov 22				0.00	220,729.00	222,810.82	2,081.82
FX DEAL TRANSACTED ON 11 NOV 2022 NOK / USD EX.RATE 9.925186 WITH BANK OF	3,419,305.980	11 Nov 22				0.00	344,508.00	347,757.25	3,249.25
FX DEAL TRANSACTED ON 11 NOV 2022 USD / NOK EX.RATE 0.1004048 WITH BANK OF	-2,198,389.990	11 Nov 22				0.00	-220,729.00	-220,407.65	321.35
FX DEAL TRANSACTED ON 11 NOV 2022 USD / NOK EX.RATE 0.1004048 WITH BANK OF	-3,431,189.090	11 Nov 22				0.00	-344,508.00	-344,006.45	501.55
FX DEAL TRANSACTED ON 27 DEC 2022 USD / NOK EX.RATE 0.1020539 WITH BANK OF	-2,190,776.380	27 Dec 22				0.00	-223,577.26	-222,810.82	766.44
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 01 APR 2022 PEN / USD EX.RATE 3.643 WITH BANK OF AMERICA,	2,595,772.400	1 Apr 22				0.00	712,537.03	716,173.93	3,636.90
FX DEAL TRANSACTED ON 02 DEC 2022 USD / PEN EX.RATE 0.2609195 WITH BANK OF	-252,000.000	2 Dec 22				0.00	-65,751.71	-65,701.14	50.57
FX DEAL TRANSACTED ON 04 AUG 2022 PEN / USD EX.RATE 3.8867 WITH BANK OF AMERICA,	3,163,372.450	4 Aug 22				0.00	813,896.74	812,537.87	-1,358.87
FX DEAL TRANSACTED ON 04 AUG 2022 USD / PEN EX.RATE 0.2572877 WITH BANK OF	-1,261,421.100	4 Aug 22				0.00	-324,548.10	-324,006.24	541.86
FX DEAL TRANSACTED ON 04 MAY 2022 PEN / USD EX.RATE 3.8262 WITH BANK OF AMERICA,	2,276,394.370	4 May 22				0.00	594,949.13	585,869.10	-9,080.03
FX DEAL TRANSACTED ON 04 MAY 2022 USD / PEN EX.RATE 0.254894 WITH BANK OF	-2,276,394.370	4 May 22				0.00	-580,239.18	-590,793.20	-10,554.02
FX DEAL TRANSACTED ON 06 JUL 2022 PEN / USD EX.RATE 3.89 WITH BANK OF AMERICA,	3,163,372.450	6 Jul 22				0.00	813,206.29	807,889.58	-5,316.71

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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
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 06 JUL 2022 PEN / USD EX.RATE 3.8912 WITH BANK OF AMERICA,	1,038,421.100	6 Jul 22				0.00	266,863.98	266,726.88	-137.10
FX DEAL TRANSACTED ON 06 JUL 2022 PEN / USD EX.RATE 3.8948 WITH BANK OF AMERICA,	223,000.000	6 Jul 22				0.00	57,255.83	57,279.36	23.53
FX DEAL TRANSACTED ON 06 JUL 2022 USD / PEN EX.RATE 0.2567526 WITH BANK OF	-3,163,372.450	6 Jul 22				0.00	-812,204.08	-812,537.87	-333.79
FX DEAL TRANSACTED ON 06 JUL 2022 USD / PEN EX.RATE 0.2570694 WITH BANK OF	-223,000.000	6 Jul 22				0.00	-57,326.48	-56,951.68	374.80
FX DEAL TRANSACTED ON 06 JUL 2022 USD / PEN EX.RATE 0.2572678 WITH BANK OF	-1,038,421.100	6 Jul 22				0.00	-267,152.33	-265,194.24	1,958.09
FX DEAL TRANSACTED ON 08 SEP 2022 PEN / USD EX.RATE 3.8771 WITH BANK OF AMERICA,	252,000.000	8 Sep 22				0.00	64,997.03	65,018.84	21.81
FX DEAL TRANSACTED ON 18 AUG 2022 USD / PEN EX.RATE 0.2602269 WITH BANK OF	-144,838.240	18 Aug 22				0.00	-37,690.81	-37,568.12	122.69
FX DEAL TRANSACTED ON 19 JUL 2022 PEN / USD EX.RATE 3.884 WITH BANK OF AMERICA,	144,838.240	19 Jul 22				0.00	37,291.00	37,568.12	277.12
FX DEAL TRANSACTED ON 21 JUL 2022 PEN / USD EX.RATE 3.9124 WITH BANK OF AMERICA,	1,038,421.100	21 Jul 22				0.00	265,417.93	265,194.24	-223.69
FX DEAL TRANSACTED ON 22 AUG 2022 PEN / USD EX.RATE 3.9275 WITH BANK OF AMERICA,	252,000.000	22 Aug 22				0.00	64,162.95	65,701.14	1,538.19
FX DEAL TRANSACTED ON 22 AUG 2022 USD / PEN EX.RATE 0.2568713 WITH BANK OF	-252,000.000	22 Aug 22				0.00	-64,731.57	-65,018.84	-287.27
FX DEAL TRANSACTED ON 22 JUL 2022 PEN / USD EX.RATE 3.9147 WITH BANK OF AMERICA,	223,000.000	22 Jul 22				0.00	56,964.77	56,951.68	-13.09
FX DEAL TRANSACTED ON 22 JUL 2022 USD / PEN EX.RATE 0.2554474 WITH BANK OF	-3,163,372.450	22 Jul 22				0.00	-808,075.32	-807,889.58	185.74
FX DEAL TRANSACTED ON 27 JUL 2022 USD / PEN EX.RATE 0.2550305 WITH BANK OF	-2,276,394.370	27 Jul 22				0.00	-580,549.94	-585,869.10	-5,319.16
FX DEAL TRANSACTED ON 28 APR 2022 USD / PEN EX.RATE 0.2596121 WITH BANK OF	-586,320.040	28 Apr 22				0.00	-152,215.80	-152,687.51	-471.71

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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
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 30 MAR 2022 PEN / USD EX.RATE 3.7335 WITH BANK OF AMERICA,	586,320.040	30 Mar 22				0.00	157,043.00	152,687.51	-4,355.49
South African rand - ZAR									
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.056061 WITH BANK OF	-17,817,422.280	7 Nov 22				0.00	-998,863.21	-1,002,245.66	-3,382.45
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.835 WITH BANK OF AMERICA,	17,814,725.350	7 Nov 22				0.00	998,863.21	1,006,766.06	7,902.85
FX DEAL TRANSACTED ON 08 SEP 2022 USD / ZAR EX.RATE 0.0566348 WITH BANK OF	-16,578,162.770	8 Sep 22				0.00	-938,900.31	-973,433.04	-34,532.73
FX DEAL TRANSACTED ON 08 SEP 2022 USD / ZAR EX.RATE 0.0566348 WITH BANK OF	-11,603,903.360	8 Sep 22				0.00	-657,184.31	-677,905.58	-20,721.27
FX DEAL TRANSACTED ON 08 SEP 2022 ZAR / USD EX.RATE 17.38 WITH BANK OF AMERICA,	11,421,863.310	8 Sep 22				0.00	657,184.31	661,083.10	3,898.79
FX DEAL TRANSACTED ON 08 SEP 2022 ZAR / USD EX.RATE 17.38 WITH BANK OF AMERICA,	16,318,087.390	8 Sep 22				0.00	938,900.31	944,470.40	5,570.09
FX DEAL TRANSACTED ON 09 JUN 2022 USD / ZAR EX.RATE 0.0651742 WITH BANK OF	-9,068,898.420	9 Jun 22				0.00	-591,058.00	-533,425.39	57,632.61
FX DEAL TRANSACTED ON 09 JUN 2022 USD / ZAR EX.RATE 0.0651742 WITH BANK OF	-12,969,032.000	9 Jun 22				0.00	-845,246.00	-762,828.15	82,417.85
FX DEAL TRANSACTED ON 09 JUN 2022 ZAR / USD EX.RATE 15.29 WITH BANK OF AMERICA,	9,037,276.820	9 Jun 22				0.00	591,058.00	562,150.80	-28,907.20
FX DEAL TRANSACTED ON 09 JUN 2022 ZAR / USD EX.RATE 15.29 WITH BANK OF AMERICA,	12,923,811.340	9 Jun 22				0.00	845,246.00	803,907.09	-41,338.91
FX DEAL TRANSACTED ON 10 NOV 2022 USD / ZAR EX.RATE 0.0557927 WITH BANK OF	-2,341,615.660	10 Nov 22				0.00	-130,645.00	-137,067.83	-6,422.83
FX DEAL TRANSACTED ON 10 NOV 2022 ZAR / USD EX.RATE 17.805 WITH BANK OF AMERICA,	2,326,134.230	10 Nov 22				0.00	130,645.00	134,740.96	4,095.96
FX DEAL TRANSACTED ON 16 FEB 2022 USD / ZAR EX.RATE 0.0651422 WITH BANK OF	-859,000.000	16 Feb 22				0.00	-55,957.17	-53,432.86	2,524.31

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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
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 16 FEB 2022 ZAR / USD EX.RATE 15.1268 WITH BANK OF	859,000.000	16 Feb 22				0.00	56,786.63	57,463.00	676.37
FX DEAL TRANACTED ON 20 JUN 2022 USD / ZAR EX.RATE 0.0624311 WITH BANK OF	-2,275,000.000	20 Jun 22				0.00	-142,030.80	-141,904.58	126.22
FX DEAL TRANACTED ON 20 JUN 2022 ZAR / USD EX.RATE 16.080944 WITH BANK OF	2,275,000.000	20 Jun 22				0.00	141,471.79	133,284.51	-8,187.28
FX DEAL TRANACTED ON 28 DEC 2022 USD / ZAR EX.RATE 0.0582429 WITH BANK OF	-16,578,162.770	28 Dec 22				0.00	-965,560.71	-972,363.21	-6,802.50
FX DEAL TRANACTED ON 28 DEC 2022 ZAR / USD EX.RATE 17.234467 WITH BANK OF	16,578,162.770	28 Dec 22				0.00	961,919.09	973,433.04	11,513.95
Swiss franc - CHF									
FX DEAL TRANACTED ON 10 AUG 2022 CHF / USD EX.RATE 0.9413248 WITH BANK OF	412,105.290	10 Aug 22				0.00	437,792.87	436,044.11	-1,748.76
FX DEAL TRANACTED ON 10 AUG 2022 CHF / USD EX.RATE 0.9413248 WITH BANK OF	187,956.180	10 Aug 22				0.00	199,671.97	198,874.38	-797.59
FX DEAL TRANACTED ON 10 AUG 2022 USD / CHF EX.RATE 1.0542166 WITH BANK OF	-187,956.180	10 Aug 22				0.00	-198,146.52	-199,127.22	-980.70
FX DEAL TRANACTED ON 10 AUG 2022 USD / CHF EX.RATE 1.0542166 WITH BANK OF	-412,105.290	10 Aug 22				0.00	-434,448.22	-436,598.46	-2,150.24
FX DEAL TRANACTED ON 11 NOV 2022 CHF / USD EX.RATE 0.9470541 WITH BANK OF	269,697.330	11 Nov 22				0.00	284,775.00	292,951.12	8,176.12
FX DEAL TRANACTED ON 11 NOV 2022 CHF / USD EX.RATE 0.9470541 WITH BANK OF	405,829.730	11 Nov 22				0.00	428,518.00	440,821.10	12,303.10
FX DEAL TRANACTED ON 11 NOV 2022 USD / CHF EX.RATE 1.0444476 WITH BANK OF	-272,656.090	11 Nov 22				0.00	-284,775.00	-288,494.43	-3,719.43
FX DEAL TRANACTED ON 11 NOV 2022 USD / CHF EX.RATE 1.0444476 WITH BANK OF	-410,281.950	11 Nov 22				0.00	-428,518.00	-434,114.86	-5,596.86
FX DEAL TRANACTED ON 15 NOV 2022 CHF / USD EX.RATE 0.9285182 WITH BANK OF	140,000.000	15 Nov 22				0.00	150,777.87	152,071.05	1,293.18

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 15 NOV 2022 USD / CHF EX.RATE 1.0651349 WITH BANK OF	-140,000.000	15 Nov 22				0.00	-149,118.89	-148,132.47	986.42
FX DEAL TRANSACTED ON 27 DEC 2022 USD / CHF EX.RATE 1.0819669 WITH BANK OF	-409,697.330	27 Dec 22				0.00	-443,278.95	-445,022.17	-1,743.22
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2022 PEN / USD EX.RATE 3.643 WITH BANK OF AMERICA,	-712,537.030	1 Apr 22				0.00	-712,537.03	-712,537.03	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.0052755 WITH BANK OF	-438,685.720	1 Nov 22				0.00	-438,685.72	-438,685.72	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 USD / EUR EX.RATE 0.9937891 WITH BANK OF	438,260.990	1 Nov 22				0.00	438,260.99	438,260.99	0.00
FX DEAL TRANSACTED ON 02 DEC 2022 USD / PEN EX.RATE 0.2609195 WITH BANK OF	65,751.710	2 Dec 22				0.00	65,751.71	65,751.71	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 PEN / USD EX.RATE 3.8867 WITH BANK OF AMERICA,	-813,896.740	4 Aug 22				0.00	-813,896.74	-813,896.74	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 USD / PEN EX.RATE 0.2572877 WITH BANK OF	324,548.100	4 Aug 22				0.00	324,548.10	324,548.10	0.00
FX DEAL TRANSACTED ON 04 JUL 2022 GBP / USD EX.RATE 0.8243951 WITH BANK OF	-38,816.340	4 Jul 22				0.00	-38,816.34	-38,816.34	0.00
FX DEAL TRANSACTED ON 04 JUL 2022 USD / GBP EX.RATE 1.2139297 WITH BANK OF	38,845.750	4 Jul 22				0.00	38,845.75	38,845.75	0.00
FX DEAL TRANSACTED ON 04 MAY 2022 PEN / USD EX.RATE 3.8262 WITH BANK OF AMERICA,	-594,949.130	4 May 22				0.00	-594,949.13	-594,949.13	0.00
FX DEAL TRANSACTED ON 04 MAY 2022 USD / PEN EX.RATE 0.254894 WITH BANK OF	580,239.180	4 May 22				0.00	580,239.18	580,239.18	0.00
FX DEAL TRANSACTED ON 06 JUL 2022 PEN / USD EX.RATE 3.89 WITH BANK OF AMERICA,	-813,206.290	6 Jul 22				0.00	-813,206.29	-813,206.29	0.00
FX DEAL TRANSACTED ON 06 JUL 2022 PEN / USD EX.RATE 3.8912 WITH BANK OF AMERICA,	-266,863.980	6 Jul 22				0.00	-266,863.98	-266,863.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 06 JUL 2022 PEN / USD EX.RATE 3.8948 WITH BANK OF AMERICA,	-57,255.830	6 Jul 22				0.00	-57,255.83	-57,255.83	0.00
FX DEAL TRANSACTED ON 06 JUL 2022 USD / PEN EX.RATE 0.2567526 WITH BANK OF	812,204.080	6 Jul 22				0.00	812,204.08	812,204.08	0.00
FX DEAL TRANSACTED ON 06 JUL 2022 USD / PEN EX.RATE 0.2570694 WITH BANK OF	57,326.480	6 Jul 22				0.00	57,326.48	57,326.48	0.00
FX DEAL TRANSACTED ON 06 JUL 2022 USD / PEN EX.RATE 0.2572678 WITH BANK OF	267,152.330	6 Jul 22				0.00	267,152.33	267,152.33	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 MXN / USD EX.RATE 21.2175 WITH BANK OF	-46,800.990	7 Mar 22				0.00	-46,800.99	-46,800.99	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 USD / MXN EX.RATE 0.0458554 WITH BANK OF	45,534.380	7 Mar 22				0.00	45,534.38	45,534.38	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.056061 WITH BANK OF	998,863.210	7 Nov 22				0.00	998,863.21	998,863.21	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.835 WITH BANK OF AMERICA,	-998,863.210	7 Nov 22				0.00	-998,863.21	-998,863.21	0.00
FX DEAL TRANSACTED ON 08 APR 2022 EUR / USD EX.RATE 0.918656 WITH BANK OF	-136,068.350	8 Apr 22				0.00	-136,068.35	-136,068.35	0.00
FX DEAL TRANSACTED ON 08 APR 2022 USD / EUR EX.RATE 1.0871819 WITH BANK OF	135,897.740	8 Apr 22				0.00	135,897.74	135,897.74	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.000067 WITH BANK OF	153,693.050	8 Aug 22				0.00	153,693.05	153,693.05	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 MXN / USD EX.RATE 20.621164 WITH BANK OF	-48,274.000	8 Feb 22				0.00	-48,274.00	-48,274.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 USD / INR EX.RATE 0.0133887 WITH BANK OF	442,979.870	8 Feb 22				0.00	442,979.87	442,979.87	0.00
FX DEAL TRANSACTED ON 08 SEP 2022 PEN / USD EX.RATE 3.8771 WITH BANK OF AMERICA,	-64,997.030	8 Sep 22				0.00	-64,997.03	-64,997.03	0.00
FX DEAL TRANSACTED ON 08 SEP 2022 USD / ZAR EX.RATE 0.0566348 WITH BANK OF	938,900.310	8 Sep 22				0.00	938,900.31	938,900.31	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
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 08 SEP 2022 USD / ZAR EX.RATE 0.0566348 WITH BANK OF	657,184.310	8 Sep 22				0.00	657,184.31	657,184.31	0.00
FX DEAL TRANACTED ON 08 SEP 2022 ZAR / USD EX.RATE 17.38 WITH BANK OF AMERICA,	-657,184.310	8 Sep 22				0.00	-657,184.31	-657,184.31	0.00
FX DEAL TRANACTED ON 08 SEP 2022 ZAR / USD EX.RATE 17.38 WITH BANK OF AMERICA,	-938,900.310	8 Sep 22				0.00	-938,900.31	-938,900.31	0.00
FX DEAL TRANACTED ON 09 AUG 2022 AUD / USD EX.RATE 1.4323132 WITH BANK OF	-58,479.530	9 Aug 22				0.00	-58,479.53	-58,479.53	0.00
FX DEAL TRANACTED ON 09 AUG 2022 USD / AUD EX.RATE 0.6970715 WITH BANK OF	58,387.410	9 Aug 22				0.00	58,387.41	58,387.41	0.00
FX DEAL TRANACTED ON 09 JUN 2022 USD / ZAR EX.RATE 0.0651742 WITH BANK OF	591,058.000	9 Jun 22				0.00	591,058.00	591,058.00	0.00
FX DEAL TRANACTED ON 09 JUN 2022 USD / ZAR EX.RATE 0.0651742 WITH BANK OF	845,246.000	9 Jun 22				0.00	845,246.00	845,246.00	0.00
FX DEAL TRANACTED ON 09 JUN 2022 ZAR / USD EX.RATE 15.29 WITH BANK OF AMERICA,	-591,058.000	9 Jun 22				0.00	-591,058.00	-591,058.00	0.00
FX DEAL TRANACTED ON 09 JUN 2022 ZAR / USD EX.RATE 15.29 WITH BANK OF AMERICA,	-845,246.000	9 Jun 22				0.00	-845,246.00	-845,246.00	0.00
FX DEAL TRANACTED ON 09 MAY 2022 GBP / USD EX.RATE 0.812549 WITH BANK OF	-1,348,772.800	9 May 22				0.00	-1,348,772.80	-1,348,772.80	0.00
FX DEAL TRANACTED ON 09 MAY 2022 NOK / USD EX.RATE 9.521332 WITH BANK OF	-378,823.000	9 May 22				0.00	-378,823.00	-378,823.00	0.00
FX DEAL TRANACTED ON 09 MAY 2022 NOK / USD EX.RATE 9.521332 WITH BANK OF	-246,108.000	9 May 22				0.00	-246,108.00	-246,108.00	0.00
FX DEAL TRANACTED ON 09 MAY 2022 USD / GBP EX.RATE 1.2314734 WITH BANK OF	1,349,625.880	9 May 22				0.00	1,349,625.88	1,349,625.88	0.00
FX DEAL TRANACTED ON 09 MAY 2022 USD / NOK EX.RATE 0.1049425 WITH BANK OF	378,823.000	9 May 22				0.00	378,823.00	378,823.00	0.00
FX DEAL TRANACTED ON 09 MAY 2022 USD / NOK EX.RATE 0.1049425 WITH BANK OF	246,108.000	9 May 22				0.00	246,108.00	246,108.00	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
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 10 AUG 2022 CHF / USD EX.RATE 0.9413248 WITH BANK OF	-437,792.870	10 Aug 22				0.00	-437,792.87	-437,792.87	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 CHF / USD EX.RATE 0.9413248 WITH BANK OF	-199,671.970	10 Aug 22				0.00	-199,671.97	-199,671.97	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 USD / CHF EX.RATE 1.0542166 WITH BANK OF	198,146.520	10 Aug 22				0.00	198,146.52	198,146.52	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 USD / CHF EX.RATE 1.0542166 WITH BANK OF	434,448.220	10 Aug 22				0.00	434,448.22	434,448.22	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 MXN / USD EX.RATE 20.49097 WITH BANK OF	-299,000.000	10 Feb 22				0.00	-299,000.00	-299,000.00	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 MXN / USD EX.RATE 20.944 WITH BANK OF AMERICA,	-292,532.470	10 Feb 22				0.00	-292,532.47	-292,532.47	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 USD / MXN EX.RATE 0.0488043 WITH BANK OF	299,014.150	10 Feb 22				0.00	299,014.15	299,014.15	0.00
FX DEAL TRANSACTED ON 10 JAN 2022 IDR / USD EX.RATE 14322.0 WITH BANK OF	-141,389.000	10 Jan 22				0.00	-141,389.00	-141,389.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2022 IDR / USD EX.RATE 14322.0 WITH BANK OF	-71,220.000	10 Jan 22				0.00	-71,220.00	-71,220.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2022 USD / IDR EX.RATE 0.00007 WITH BANK OF	71,220.000	10 Jan 22				0.00	71,220.00	71,220.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2022 USD / IDR EX.RATE 0.00007 WITH BANK OF	141,389.000	10 Jan 22				0.00	141,389.00	141,389.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2022 USD / ZAR EX.RATE 0.0557927 WITH BANK OF	130,645.000	10 Nov 22				0.00	130,645.00	130,645.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2022 ZAR / USD EX.RATE 17.805 WITH BANK OF AMERICA,	-130,645.000	10 Nov 22				0.00	-130,645.00	-130,645.00	0.00
FX DEAL TRANSACTED ON 11 JAN 2022 IDR / USD EX.RATE 14338.1 WITH BANK OF	-99,321.000	11 Jan 22				0.00	-99,321.00	-99,321.00	0.00
FX DEAL TRANSACTED ON 11 JAN 2022 IDR / USD EX.RATE 14338.1 WITH BANK OF	-98,321.000	11 Jan 22				0.00	-98,321.00	-98,321.00	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
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 11 JAN 2022 USD / IDR EX.RATE 0.0000699 WITH BANK OF	98,321.000	11 Jan 22				0.00	98,321.00	98,321.00	0.00
FX DEAL TRANSACTED ON 11 JAN 2022 USD / IDR EX.RATE 0.0000699 WITH BANK OF	99,321.000	11 Jan 22				0.00	99,321.00	99,321.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 INR / USD EX.RATE 77.0707 WITH BANK OF	-215,875.000	11 Mar 22				0.00	-215,875.00	-215,875.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / INR EX.RATE 0.0130992 WITH BANK OF	215,875.000	11 Mar 22				0.00	215,875.00	215,875.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 CHF / USD EX.RATE 0.9470541 WITH BANK OF	-284,775.000	11 Nov 22				0.00	-284,775.00	-284,775.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 CHF / USD EX.RATE 0.9470541 WITH BANK OF	-428,518.000	11 Nov 22				0.00	-428,518.00	-428,518.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 GBP / USD EX.RATE 0.8500387 WITH BANK OF	-2,205,716.000	11 Nov 22				0.00	-2,205,716.00	-2,205,716.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 NOK / USD EX.RATE 9.925186 WITH BANK OF	-220,729.000	11 Nov 22				0.00	-220,729.00	-220,729.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 NOK / USD EX.RATE 9.925186 WITH BANK OF	-344,508.000	11 Nov 22				0.00	-344,508.00	-344,508.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 USD / CHF EX.RATE 1.0444476 WITH BANK OF	284,775.000	11 Nov 22				0.00	284,775.00	284,775.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 USD / CHF EX.RATE 1.0444476 WITH BANK OF	428,518.000	11 Nov 22				0.00	428,518.00	428,518.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 USD / GBP EX.RATE 1.1799813 WITH BANK OF	2,212,398.860	11 Nov 22				0.00	2,212,398.86	2,212,398.86	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 USD / NOK EX.RATE 0.1004048 WITH BANK OF	220,729.000	11 Nov 22				0.00	220,729.00	220,729.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 USD / NOK EX.RATE 0.1004048 WITH BANK OF	344,508.000	11 Nov 22				0.00	344,508.00	344,508.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 GBP / USD EX.RATE 0.7390161 WITH BANK OF	-3,639,974.850	14 Feb 22				0.00	-3,639,974.85	-3,639,974.85	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
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 14 FEB 2022 USD / GBP EX.RATE 1.3523555 WITH BANK OF	3,637,836.300	14 Feb 22				0.00	3,637,836.30	3,637,836.30	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 INR / USD EX.RATE 76.6086 WITH BANK OF	-215,120.090	14 Mar 22				0.00	-215,120.09	-215,120.09	0.00
FX DEAL TRANSACTED ON 15 FEB 2022 AUD / USD EX.RATE 1.3975824 WITH BANK OF	-243,992.760	15 Feb 22				0.00	-243,992.76	-243,992.76	0.00
FX DEAL TRANSACTED ON 15 FEB 2022 USD / AUD EX.RATE 0.71482 WITH BANK OF	243,753.620	15 Feb 22				0.00	243,753.62	243,753.62	0.00
FX DEAL TRANSACTED ON 15 MAR 2022 IDR / USD EX.RATE 14326.6 WITH BANK OF	-29,383.000	15 Mar 22				0.00	-29,383.00	-29,383.00	0.00
FX DEAL TRANSACTED ON 15 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BANK OF	29,383.000	15 Mar 22				0.00	29,383.00	29,383.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2022 CHF / USD EX.RATE 0.9285182 WITH BANK OF	-150,777.870	15 Nov 22				0.00	-150,777.87	-150,777.87	0.00
FX DEAL TRANSACTED ON 15 NOV 2022 EUR / USD EX.RATE 0.9610311 WITH BANK OF	-1,726,270.960	15 Nov 22				0.00	-1,726,270.96	-1,726,270.96	0.00
FX DEAL TRANSACTED ON 15 NOV 2022 USD / CHF EX.RATE 1.0651349 WITH BANK OF	149,118.890	15 Nov 22				0.00	149,118.89	149,118.89	0.00
FX DEAL TRANSACTED ON 15 NOV 2022 USD / EUR EX.RATE 1.0483162 WITH BANK OF	1,739,156.580	15 Nov 22				0.00	1,739,156.58	1,739,156.58	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BANK OF	98,734.860	16 Feb 22				0.00	98,734.86	98,734.86	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BANK OF	99,739.070	16 Feb 22				0.00	99,739.07	99,739.07	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / ZAR EX.RATE 0.0651422 WITH BANK OF	55,957.170	16 Feb 22				0.00	55,957.17	55,957.17	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 ZAR / USD EX.RATE 15.1268 WITH BANK OF	-56,786.630	16 Feb 22				0.00	-56,786.63	-56,786.63	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 IDR / USD EX.RATE 14311.0 WITH BANK OF	-29,356.920	16 Mar 22				0.00	-29,356.92	-29,356.92	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
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 16 MAY 2022 EUR / USD EX.RATE 0.9597482 WITH BANK OF	-1,660,715.870	16 May 22				0.00	-1,660,715.87	-1,660,715.87	0.00
FX DEAL TRANACTED ON 16 MAY 2022 USD / EUR EX.RATE 1.0470395 WITH BANK OF	1,668,843.800	16 May 22				0.00	1,668,843.80	1,668,843.80	0.00
FX DEAL TRANACTED ON 17 MAY 2022 IDR / USD EX.RATE 14727.0 WITH BANK OF	-155,655.040	17 May 22				0.00	-155,655.04	-155,655.04	0.00
FX DEAL TRANACTED ON 17 MAY 2022 USD / IDR EX.RATE 0.0000684 WITH BANK OF	155,655.040	17 May 22				0.00	155,655.04	155,655.04	0.00
FX DEAL TRANACTED ON 18 AUG 2022 USD / PEN EX.RATE 0.2602269 WITH BANK OF	37,690.810	18 Aug 22				0.00	37,690.81	37,690.81	0.00
FX DEAL TRANACTED ON 18 MAR 2022 EUR / USD EX.RATE 0.9040351 WITH BANK OF	-136,056.670	18 Mar 22				0.00	-136,056.67	-136,056.67	0.00
FX DEAL TRANACTED ON 18 MAR 2022 USD / EUR EX.RATE 1.1040117 WITH BANK OF	135,793.440	18 Mar 22				0.00	135,793.44	135,793.44	0.00
FX DEAL TRANACTED ON 18 MAY 2022 IDR / USD EX.RATE 14682.0 WITH BANK OF	-126,432.010	18 May 22				0.00	-126,432.01	-126,432.01	0.00
FX DEAL TRANACTED ON 18 MAY 2022 INR / USD EX.RATE 77.5716 WITH BANK OF	-389,010.830	18 May 22				0.00	-389,010.83	-389,010.83	0.00
FX DEAL TRANACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BANK OF	-169,705.030	19 Jan 22				0.00	-169,705.03	-169,705.03	0.00
FX DEAL TRANACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BANK OF	-238,463.140	19 Jan 22				0.00	-238,463.14	-238,463.14	0.00
FX DEAL TRANACTED ON 19 JUL 2022 PEN / USD EX.RATE 3.884 WITH BANK OF AMERICA,	-37,291.000	19 Jul 22				0.00	-37,291.00	-37,291.00	0.00
FX DEAL TRANACTED ON 20 JUN 2022 USD / ZAR EX.RATE 0.0624311 WITH BANK OF	142,030.800	20 Jun 22				0.00	142,030.80	142,030.80	0.00
FX DEAL TRANACTED ON 20 JUN 2022 ZAR / USD EX.RATE 16.080944 WITH BANK OF	-141,471.790	20 Jun 22				0.00	-141,471.79	-141,471.79	0.00
FX DEAL TRANACTED ON 21 JUL 2022 PEN / USD EX.RATE 3.9124 WITH BANK OF AMERICA,	-265,417.930	21 Jul 22				0.00	-265,417.93	-265,417.93	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
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 22 AUG 2022 PEN / USD EX.RATE 3.9275 WITH BANK OF AMERICA,	-64,162.950	22 Aug 22				0.00	-64,162.95	-64,162.95	0.00
FX DEAL TRANACTED ON 22 AUG 2022 USD / PEN EX.RATE 0.2568713 WITH BANK OF	64,731.570	22 Aug 22				0.00	64,731.57	64,731.57	0.00
FX DEAL TRANACTED ON 22 FEB 2022 USD / IDR EX.RATE 0.0000696 WITH BANK OF	140,995.210	22 Feb 22				0.00	140,995.21	140,995.21	0.00
FX DEAL TRANACTED ON 22 FEB 2022 USD / IDR EX.RATE 0.0000696 WITH BANK OF	71,021.640	22 Feb 22				0.00	71,021.64	71,021.64	0.00
FX DEAL TRANACTED ON 22 JUL 2022 PEN / USD EX.RATE 3.9147 WITH BANK OF AMERICA,	-56,964.770	22 Jul 22				0.00	-56,964.77	-56,964.77	0.00
FX DEAL TRANACTED ON 22 JUL 2022 USD / PEN EX.RATE 0.2554474 WITH BANK OF	808,075.320	22 Jul 22				0.00	808,075.32	808,075.32	0.00
FX DEAL TRANACTED ON 22 MAR 2022 CAD / USD EX.RATE 1.2584871 WITH BANK OF	-32,578.800	22 Mar 22				0.00	-32,578.80	-32,578.80	0.00
FX DEAL TRANACTED ON 24 JUN 2022 GBP / USD EX.RATE 0.8133874 WITH BANK OF	-51,635.910	24 Jun 22				0.00	-51,635.91	-51,635.91	0.00
FX DEAL TRANACTED ON 24 JUN 2022 USD / GBP EX.RATE 1.2305771 WITH BANK OF	51,684.240	24 Jun 22				0.00	51,684.24	51,684.24	0.00
FX DEAL TRANACTED ON 24 MAR 2022 USD / INR EX.RATE 0.013009 WITH BANK OF	609,000.000	24 Mar 22				0.00	609,000.00	609,000.00	0.00
FX DEAL TRANACTED ON 24 OCT 2022 MXN / USD EX.RATE 19.97 WITH BANK OF AMERICA,	-875,721.300	24 Oct 22				0.00	-875,721.30	-875,721.30	0.00
FX DEAL TRANACTED ON 24 OCT 2022 MXN / USD EX.RATE 20.1795 WITH BANK OF	-1,271,479.900	24 Oct 22				0.00	-1,271,479.90	-1,271,479.90	0.00
FX DEAL TRANACTED ON 24 OCT 2022 USD / MXN EX.RATE 0.0495552 WITH BANK OF	875,721.300	24 Oct 22				0.00	875,721.30	875,721.30	0.00
FX DEAL TRANACTED ON 24 OCT 2022 USD / MXN EX.RATE 0.0500751 WITH BANK OF	1,271,479.900	24 Oct 22				0.00	1,271,479.90	1,271,479.90	0.00
FX DEAL TRANACTED ON 25 MAR 2022 USD / EUR EX.RATE 1.101813 WITH BANK OF	1,415,829.710	25 Mar 22				0.00	1,415,829.71	1,415,829.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 26 OCT 2022 EUR / USD EX.RATE 0.9971658 WITH BANK OF	-6,887,520.920	26 Oct 22				0.00	-6,887,520.92	-6,887,520.92	0.00
FX DEAL TRANSACTED ON 26 OCT 2022 USD / EUR EX.RATE 1.0049685 WITH BANK OF	6,902,123.660	26 Oct 22				0.00	6,902,123.66	6,902,123.66	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 EUR / USD EX.RATE 0.9356341 WITH BANK OF	-490,576.400	27 Dec 22				0.00	-490,576.40	-490,576.40	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 USD / CHF EX.RATE 1.0819669 WITH BANK OF	443,278.950	27 Dec 22				0.00	443,278.95	443,278.95	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 USD / NOK EX.RATE 0.1020539 WITH BANK OF	223,577.260	27 Dec 22				0.00	223,577.26	223,577.26	0.00
FX DEAL TRANSACTED ON 27 JUL 2022 USD / PEN EX.RATE 0.2550305 WITH BANK OF	580,549.940	27 Jul 22				0.00	580,549.94	580,549.94	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 GBP / USD EX.RATE 0.8642622 WITH BANK OF	-35,868.750	27 Oct 22				0.00	-35,868.75	-35,868.75	0.00
FX DEAL TRANSACTED ON 27 OCT 2022 GBP / USD EX.RATE 0.8642622 WITH BANK OF	-30,083.460	27 Oct 22				0.00	-30,083.46	-30,083.46	0.00
FX DEAL TRANSACTED ON 28 APR 2022 USD / PEN EX.RATE 0.2596121 WITH BANK OF	152,215.800	28 Apr 22				0.00	152,215.80	152,215.80	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 EUR / USD EX.RATE 0.9380438 WITH BANK OF	-1,279,257.960	28 Dec 22				0.00	-1,279,257.96	-1,279,257.96	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 GBP / USD EX.RATE 0.8299191 WITH BANK OF	-2,259,188.840	28 Dec 22				0.00	-2,259,188.84	-2,259,188.84	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 USD / EUR EX.RATE 1.06215 WITH BANK OF	1,274,580.000	28 Dec 22				0.00	1,274,580.00	1,274,580.00	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 USD / GBP EX.RATE 1.2034 WITH BANK OF AMERICA,	2,256,307.610	28 Dec 22				0.00	2,256,307.61	2,256,307.61	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 USD / ZAR EX.RATE 0.0582429 WITH BANK OF	965,560.710	28 Dec 22				0.00	965,560.71	965,560.71	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 ZAR / USD EX.RATE 17.234467 WITH BANK OF	-961,919.090	28 Dec 22				0.00	-961,919.09	-961,919.09	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
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.0834754 WITH BANK OF	24,919.930	28 Sep 22				0.00	24,919.93	24,919.93	0.00
FX DEAL TRANSACTED ON 29 APR 2022 CAD / USD EX.RATE 1.280977 WITH BANK OF	-297,000.000	29 Apr 22				0.00	-297,000.00	-297,000.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2022 GBP / USD EX.RATE 0.9225733 WITH BANK OF	-75,874.730	29 Sep 22				0.00	-75,874.73	-75,874.73	0.00
FX DEAL TRANSACTED ON 29 SEP 2022 USD / GBP EX.RATE 1.0844563 WITH BANK OF	75,911.940	29 Sep 22				0.00	75,911.94	75,911.94	0.00
FX DEAL TRANSACTED ON 30 MAR 2022 PEN / USD EX.RATE 3.7335 WITH BANK OF AMERICA,	-157,043.000	30 Mar 22				0.00	-157,043.00	-157,043.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2022 GBP / USD EX.RATE 0.7910141 WITH BANK OF	-3,962,002.800	30 May 22				0.00	-3,962,002.80	-3,962,002.80	0.00
FX DEAL TRANSACTED ON 30 MAY 2022 USD / GBP EX.RATE 1.264387 WITH BANK OF	3,962,588.860	30 May 22				0.00	3,962,588.86	3,962,588.86	0.00
Total BANK OF AMERICA, N.A							.000.00	69,312.84	69,312.84

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	826,000.000	1 Feb 22				0.00	586,806.18	587,575.12	768.94
FX DEAL TRANSACTED ON 01 FEB 2022 USD / AUD EX.RATE 0.7104735 WITH BNP PARIBAS	-826,000.000	1 Feb 22				0.00	-586,851.11	-599,634.72	-12,783.61
FX DEAL TRANSACTED ON 01 MAR 2022 AUD / USD EX.RATE 1.3743887 WITH BNP PARIBAS	606,000.000	1 Mar 22				0.00	440,923.30	453,924.32	13,001.02
FX DEAL TRANSACTED ON 01 MAR 2022 USD / AUD EX.RATE 0.7272863 WITH BNP PARIBAS	-606,000.000	1 Mar 22				0.00	-440,735.50	-439,925.71	809.79

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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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 FEB 2022 AUD / USD EX.RATE 1.3957833 WITH BNP PARIBAS	462,399.000	9 Feb 22				0.00	331,282.80	334,591.94	3,309.14
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3894564 WITH BNP PARIBAS	686,000.000	10 Feb 22				0.00	493,718.25	498,001.71	4,283.46
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3966588 WITH BNP PARIBAS	745,700.000	10 Feb 22				0.00	533,917.10	535,151.61	1,234.51
FX DEAL TRANSACTED ON 10 FEB 2022 USD / AUD EX.RATE 0.7196665 WITH BNP PARIBAS	-686,000.000	10 Feb 22				0.00	-493,691.22	-496,389.63	-2,698.41
FX DEAL TRANSACTED ON 11 FEB 2022 AUD / USD EX.RATE 1.4014215 WITH BNP PARIBAS	746,000.000	11 Feb 22				0.00	532,316.66	541,558.72	9,242.06
FX DEAL TRANSACTED ON 11 FEB 2022 USD / AUD EX.RATE 0.7135086 WITH BNP PARIBAS	-746,000.000	11 Feb 22				0.00	-532,277.42	-535,366.91	-3,089.49
Brazilian real - BRL									
FX DEAL TRANSACTED ON 08 MAR 2022 USD / BRL EX.RATE 0.1949878 WITH BNP PARIBAS	-1,220,589.160	8 Mar 22				0.00	-238,000.00	-259,788.26	-21,788.26
FX DEAL TRANSACTED ON 08 MAR 2022 USD / BRL EX.RATE 0.1949878 WITH BNP PARIBAS	-1,324,621.310	8 Mar 22				0.00	-258,285.00	-281,930.30	-23,645.30
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1975895 WITH BNP PARIBAS	-195,891.010	11 Mar 22				0.00	-38,706.00	-41,693.13	-2,987.13
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1975895 WITH BNP PARIBAS	-285,789.530	11 Mar 22				0.00	-56,469.00	-60,826.99	-4,357.99
FX DEAL TRANSACTED ON 14 MAR 2022 USD / BRL EX.RATE 0.1961672 WITH BNP PARIBAS	-1,136,785.290	14 Mar 22				0.00	-223,000.00	-241,951.58	-18,951.58
FX DEAL TRANSACTED ON 14 MAR 2022 USD / BRL EX.RATE 0.1961672 WITH BNP PARIBAS	-1,763,801.400	14 Mar 22				0.00	-346,000.00	-375,404.69	-29,404.69
FX DEAL TRANSACTED ON 15 MAR 2022 USD / BRL EX.RATE 0.1938382 WITH BNP PARIBAS	-1,532,205.920	15 Mar 22				0.00	-297,000.00	-326,112.28	-29,112.28
FX DEAL TRANSACTED ON 15 MAR 2022 USD / BRL EX.RATE 0.1938382 WITH BNP PARIBAS	-2,378,272.490	15 Mar 22				0.00	-461,000.00	-506,187.74	-45,187.74

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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 20 JAN 2022 BRL / USD EX.RATE 5.44174 WITH BNP PARIBAS	5,504,565.330	20 Jan 22				0.00	1,011,545.08	1,056,863.02	45,317.94
FX DEAL TRANSACTED ON 20 JAN 2022 USD / BRL EX.RATE 0.1850724 WITH BNP PARIBAS	-5,504,565.330	20 Jan 22				0.00	-1,018,743.27	-1,042,531.31	-23,788.04
FX DEAL TRANSACTED ON 22 JUN 2022 BRL / USD EX.RATE 5.1969 WITH BNP PARIBAS	492,267.840	22 Jun 22				0.00	94,723.36	95,808.30	1,084.94
FX DEAL TRANSACTED ON 22 JUN 2022 USD / BRL EX.RATE 0.1939488 WITH BNP PARIBAS	-492,267.840	22 Jun 22				0.00	-95,474.76	-93,005.32	2,469.44
FX DEAL TRANSACTED ON 25 FEB 2022 USD / BRL EX.RATE 0.1945752 WITH BNP PARIBAS	-5,504,565.330	25 Feb 22				0.00	-1,071,052.13	-1,056,863.02	14,189.11
FX DEAL TRANSACTED ON 29 JUL 2022 USD / BRL EX.RATE 0.1927376 WITH BNP PARIBAS	-492,267.840	29 Jul 22				0.00	-94,878.54	-95,808.30	-929.76
FX DEAL TRANSACTED ON 30 JUN 2022 BRL / USD EX.RATE 5.238 WITH BNP PARIBAS PARIS	492,267.840	30 Jun 22				0.00	93,980.11	93,005.32	-974.79
FX DEAL TRANSACTED ON 31 JAN 2022 BRL / USD EX.RATE 5.3574 WITH BNP PARIBAS	5,504,565.330	31 Jan 22				0.00	1,027,469.54	1,042,531.31	15,061.77
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH BNP PARIBAS	4,085,471.380	31 Mar 22				0.00	862,314.02	869,545.25	7,231.23
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH BNP PARIBAS	5,752,484.730	31 Mar 22				0.00	1,214,167.91	1,224,349.72	10,181.81
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2022 GBP / USD EX.RATE 0.8168387 WITH BNP PARIBAS	2,482,000.000	1 Aug 22				0.00	3,038,543.58	3,048,392.56	9,848.98
FX DEAL TRANSACTED ON 01 AUG 2022 USD / GBP EX.RATE 1.2250559 WITH BNP PARIBAS	-2,482,000.000	1 Aug 22				0.00	-3,040,588.74	-2,861,001.44	179,587.30
FX DEAL TRANSACTED ON 01 SEP 2022 GBP / USD EX.RATE 0.8649923 WITH BNP PARIBAS	2,304,000.000	1 Sep 22				0.00	2,663,607.63	2,655,820.84	-7,786.79
FX DEAL TRANSACTED ON 01 SEP 2022 USD / GBP EX.RATE 1.1567295 WITH BNP PARIBAS	-2,304,000.000	1 Sep 22				0.00	-2,665,104.77	-2,598,912.07	66,192.70

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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 03 JUN 2022 GBP / USD EX.RATE 0.795629 WITH BNP PARIBAS	291,000.000	3 Jun 22				0.00	365,748.36	352,575.60	-13,172.76
FX DEAL TRANSACTED ON 03 JUN 2022 USD / GBP EX.RATE 1.2566911 WITH BNP PARIBAS	-291,000.000	3 Jun 22				0.00	-365,697.11	-364,390.23	1,306.88
FX DEAL TRANSACTED ON 03 OCT 2022 GBP / USD EX.RATE 0.8918057 WITH BNP PARIBAS	2,083,000.000	3 Oct 22				0.00	2,335,710.60	2,349,624.06	13,913.46
FX DEAL TRANSACTED ON 03 OCT 2022 USD / GBP EX.RATE 1.1220774 WITH BNP PARIBAS	-2,083,000.000	3 Oct 22				0.00	-2,337,287.22	-2,387,326.33	-50,039.11
FX DEAL TRANSACTED ON 04 JUL 2022 GBP / USD EX.RATE 0.8241578 WITH BNP PARIBAS	81,000.000	4 Jul 22				0.00	98,282.15	98,139.60	-142.55
FX DEAL TRANSACTED ON 04 JUL 2022 USD / GBP EX.RATE 1.2138799 WITH BNP PARIBAS	-81,000.000	4 Jul 22				0.00	-98,324.27	-99,484.21	-1,159.94
FX DEAL TRANSACTED ON 10 AUG 2022 GBP / USD EX.RATE 0.8180975 WITH BNP PARIBAS	1,585,304.000	10 Aug 22				0.00	1,937,793.49	1,915,047.39	-22,746.10
FX DEAL TRANSACTED ON 10 AUG 2022 USD / GBP EX.RATE 1.2248573 WITH BNP PARIBAS	-1,585,304.000	10 Aug 22				0.00	-1,941,771.18	-1,886,036.25	55,734.93
FX DEAL TRANSACTED ON 16 JUN 2022 GBP / USD EX.RATE 0.8239747 WITH BNP PARIBAS	435,000.000	16 Jun 22				0.00	527,928.83	527,046.00	-882.83
FX DEAL TRANSACTED ON 16 JUN 2022 USD / GBP EX.RATE 1.2133406 WITH BNP PARIBAS	-435,000.000	16 Jun 22				0.00	-527,803.16	-533,962.53	-6,159.37
FX DEAL TRANSACTED ON 20 JAN 2022 GBP / USD EX.RATE 0.7345184 WITH BNP PARIBAS	315,000.000	20 Jan 22				0.00	428,852.40	425,502.03	-3,350.37
FX DEAL TRANSACTED ON 20 JAN 2022 USD / GBP EX.RATE 1.3614587 WITH BNP PARIBAS	-315,000.000	20 Jan 22				0.00	-428,859.49	-430,148.29	-1,288.80
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.084226 WITH BNP PARIBAS	-143,000.000	28 Sep 22				0.00	-155,044.32	-161,304.00	-6,259.68
FX DEAL TRANSACTED ON 29 APR 2022 GBP / USD EX.RATE 0.7964954 WITH BNP PARIBAS	3,134,000.000	29 Apr 22				0.00	3,934,737.00	3,920,947.49	-13,789.51
FX DEAL TRANSACTED ON 29 APR 2022 USD / GBP EX.RATE 1.2554571 WITH BNP PARIBAS	-3,134,000.000	29 Apr 22				0.00	-3,934,602.77	-3,924,395.16	10,207.61

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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 30 JUN 2022 GBP / USD EX.RATE 0.823418 WITH BNP PARIBAS	2,408,000.000	30 Jun 22				0.00	2,924,395.60	2,917,532.81	-6,862.79
FX DEAL TRANSACTED ON 30 JUN 2022 USD / GBP EX.RATE 1.2150331 WITH BNP PARIBAS	-2,408,000.000	30 Jun 22				0.00	-2,925,799.70	-2,957,505.75	-31,706.05
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 15 AUG 2022 CAD / USD EX.RATE 1.29078 WITH BNP PARIBAS	103,000.000	15 Aug 22				0.00	79,796.71	79,773.85	-22.86
FX DEAL TRANSACTED ON 15 AUG 2022 USD / CAD EX.RATE 0.7745097 WITH BNP PARIBAS	-103,000.000	15 Aug 22				0.00	-79,774.50	-77,466.91	2,307.59
FX DEAL TRANSACTED ON 16 FEB 2022 CAD / USD EX.RATE 1.26864 WITH BNP PARIBAS	69,000.000	16 Feb 22				0.00	54,388.95	54,343.55	-45.40
FX DEAL TRANSACTED ON 16 FEB 2022 CAD / USD EX.RATE 1.26864 WITH BNP PARIBAS	140,000.000	16 Feb 22				0.00	110,354.40	110,262.27	-92.13
FX DEAL TRANSACTED ON 16 FEB 2022 USD / CAD EX.RATE 0.7881057 WITH BNP PARIBAS	-69,000.000	16 Feb 22				0.00	-54,379.29	-53,717.40	661.89
FX DEAL TRANSACTED ON 16 FEB 2022 USD / CAD EX.RATE 0.7881057 WITH BNP PARIBAS	-140,000.000	16 Feb 22				0.00	-110,334.79	-108,991.83	1,342.96
FX DEAL TRANSACTED ON 17 MAR 2022 CAD / USD EX.RATE 1.265648 WITH BNP PARIBAS	91,000.000	17 Mar 22				0.00	71,899.93	71,422.97	-476.96
FX DEAL TRANSACTED ON 17 MAR 2022 USD / CAD EX.RATE 0.7900875 WITH BNP PARIBAS	-91,000.000	17 Mar 22				0.00	-71,897.96	-70,844.69	1,053.27
FX DEAL TRANSACTED ON 28 MAR 2022 CAD / USD EX.RATE 1.2480295 WITH BNP PARIBAS	75,000.000	28 Mar 22				0.00	60,094.73	59,935.27	-159.46
FX DEAL TRANSACTED ON 28 MAR 2022 CAD / USD EX.RATE 1.2480295 WITH BNP PARIBAS	107,000.000	28 Mar 22				0.00	85,735.15	85,507.65	-227.50
FX DEAL TRANSACTED ON 28 MAR 2022 USD / CAD EX.RATE 0.8011563 WITH BNP PARIBAS	-75,000.000	28 Mar 22				0.00	-60,086.72	-58,388.48	1,698.24
FX DEAL TRANSACTED ON 28 MAR 2022 USD / CAD EX.RATE 0.8011563 WITH BNP PARIBAS	-107,000.000	28 Mar 22				0.00	-85,723.72	-83,300.90	2,422.82

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Chilean peso - CLP									
FX DEAL TRANSACTED ON 02 MAR 2022 CLP / USD EX.RATE 819.02 WITH BNP PARIBAS	333,042,400.000	2 Mar 22				0.00	406,635.25	383,168.50	-23,466.75
FX DEAL TRANSACTED ON 02 MAR 2022 CLP / USD EX.RATE 819.02 WITH BNP PARIBAS	514,558,401.000	2 Mar 22				0.00	628,261.09	592,004.42	-36,256.67
FX DEAL TRANSACTED ON 02 MAR 2022 USD / CLP EX.RATE 0.0012371 WITH BNP PARIBAS	-333,042,400.000	2 Mar 22				0.00	-412,018.01	-408,967.15	3,050.86
FX DEAL TRANSACTED ON 02 MAR 2022 USD / CLP EX.RATE 0.0012371 WITH BNP PARIBAS	-514,558,401.000	2 Mar 22				0.00	-636,577.59	-631,863.94	4,713.65
FX DEAL TRANSACTED ON 14 JUN 2022 USD / CLP EX.RATE 0.0011583 WITH BNP PARIBAS	-333,042,400.000	14 Jun 22				0.00	-385,764.89	-383,168.50	2,596.39
FX DEAL TRANSACTED ON 14 JUN 2022 USD / CLP EX.RATE 0.0011583 WITH BNP PARIBAS	-514,558,401.000	14 Jun 22				0.00	-596,015.89	-592,004.42	4,011.47
FX DEAL TRANSACTED ON 18 JAN 2022 CLP / USD EX.RATE 823.67 WITH BNP PARIBAS	333,042,400.000	18 Jan 22				0.00	404,339.60	407,192.08	2,852.48
FX DEAL TRANSACTED ON 18 JAN 2022 CLP / USD EX.RATE 823.67 WITH BNP PARIBAS	514,558,401.000	18 Jan 22				0.00	624,714.27	629,121.41	4,407.14
FX DEAL TRANSACTED ON 18 JAN 2022 USD / CLP EX.RATE 0.0012143 WITH BNP PARIBAS	-333,042,400.000	18 Jan 22				0.00	-404,418.16	-411,926.28	-7,508.12
FX DEAL TRANSACTED ON 18 JAN 2022 USD / CLP EX.RATE 0.0012143 WITH BNP PARIBAS	-514,558,401.000	18 Jan 22				0.00	-624,835.64	-636,435.87	-11,600.23
FX DEAL TRANSACTED ON 27 JAN 2022 CLP / USD EX.RATE 801.52 WITH BNP PARIBAS	333,042,400.000	27 Jan 22				0.00	415,513.52	408,967.15	-6,546.37
FX DEAL TRANSACTED ON 27 JAN 2022 CLP / USD EX.RATE 801.52 WITH BNP PARIBAS	514,558,401.000	27 Jan 22				0.00	641,978.24	631,863.94	-10,114.30
FX DEAL TRANSACTED ON 27 JAN 2022 USD / CLP EX.RATE 0.001256 WITH BNP PARIBAS	-333,042,400.000	27 Jan 22				0.00	-418,289.88	-407,192.08	11,097.80
FX DEAL TRANSACTED ON 27 JAN 2022 USD / CLP EX.RATE 0.001256 WITH BNP PARIBAS	-514,558,401.000	27 Jan 22				0.00	-646,267.77	-629,121.41	17,146.36

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 31 JAN 2022 CLP / USD EX.RATE 803.88 WITH BNP PARIBAS	333,042,400.000	31 Jan 22				0.00	414,293.68	411,926.28	-2,367.40
FX DEAL TRANSACTED ON 31 JAN 2022 CLP / USD EX.RATE 803.88 WITH BNP PARIBAS	514,558,401.000	31 Jan 22				0.00	640,093.55	636,435.87	-3,657.68
Colombian peso - COP									
FX DEAL TRANSACTED ON 01 MAR 2022 COP / USD EX.RATE 3936.1 WITH BNP PARIBAS	1,513,224,250.000	1 Mar 22				0.00	384,447.61	372,807.16	-11,640.45
FX DEAL TRANSACTED ON 01 MAR 2022 COP / USD EX.RATE 3936.1 WITH BNP PARIBAS	3,793,342,654.040	1 Mar 22				0.00	963,731.27	934,551.04	-29,180.23
FX DEAL TRANSACTED ON 01 MAR 2022 USD / COP EX.RATE 0.0002561 WITH BNP PARIBAS	-1,513,224,250.000	1 Mar 22				0.00	-387,608.67	-393,812.43	-6,203.76
FX DEAL TRANSACTED ON 01 MAR 2022 USD / COP EX.RATE 0.0002561 WITH BNP PARIBAS	-3,793,342,654.040	1 Mar 22				0.00	-971,655.39	-987,206.94	-15,551.55
FX DEAL TRANSACTED ON 05 MAY 2022 COP / USD EX.RATE 4091.38 WITH BNP PARIBAS	1,513,224,250.000	5 May 22				0.00	369,856.69	384,454.94	14,598.25
FX DEAL TRANSACTED ON 05 MAY 2022 COP / USD EX.RATE 4091.38 WITH BNP PARIBAS	3,793,342,654.040	5 May 22				0.00	927,154.81	963,749.63	36,594.82
FX DEAL TRANSACTED ON 05 MAY 2022 USD / COP EX.RATE 0.0002445 WITH BNP PARIBAS	-1,513,224,250.000	5 May 22				0.00	-370,055.67	-372,807.16	-2,751.49
FX DEAL TRANSACTED ON 05 MAY 2022 USD / COP EX.RATE 0.0002445 WITH BNP PARIBAS	-3,793,342,654.040	5 May 22				0.00	-927,653.63	-934,551.04	-6,897.41
FX DEAL TRANSACTED ON 06 DEC 2022 COP / USD EX.RATE 4893.85 WITH BNP PARIBAS	3,793,342,654.040	6 Dec 22				0.00	775,124.42	771,812.80	-3,311.62
FX DEAL TRANSACTED ON 06 DEC 2022 USD / COP EX.RATE 0.0002077 WITH BNP PARIBAS	-3,793,342,654.040	6 Dec 22				0.00	-787,817.79	-793,196.37	-5,378.58
FX DEAL TRANSACTED ON 06 MAY 2022 COP / USD EX.RATE 4124.3 WITH BNP PARIBAS	1,513,224,250.000	6 May 22				0.00	366,904.51	343,532.03	-23,372.48
FX DEAL TRANSACTED ON 06 MAY 2022 USD / COP EX.RATE 0.0002461 WITH BNP PARIBAS	-1,513,224,250.000	6 May 22				0.00	-372,421.80	-384,454.94	-12,033.14

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 13 DEC 2022 COP / USD EX.RATE 4791.57 WITH BNP PARIBAS	3,793,342,654.040	13 Dec 22				0.00	791,670.09	793,196.37	1,526.28
FX DEAL TRANSACTED ON 14 MAR 2022 COP / USD EX.RATE 3800.85 WITH BNP PARIBAS	1,513,224,250.000	14 Mar 22				0.00	398,127.85	393,812.43	-4,315.42
FX DEAL TRANSACTED ON 14 MAR 2022 COP / USD EX.RATE 3800.85 WITH BNP PARIBAS	3,793,342,654.040	14 Mar 22				0.00	998,024.82	987,206.94	-10,817.88
FX DEAL TRANSACTED ON 17 AUG 2022 COP / USD EX.RATE 4346.0 WITH BNP PARIBAS	1,513,224,250.000	17 Aug 22				0.00	348,187.82	322,065.39	-26,122.43
FX DEAL TRANSACTED ON 17 AUG 2022 USD / COP EX.RATE 0.0002323 WITH BNP PARIBAS	-1,513,224,250.000	17 Aug 22				0.00	-351,512.87	-343,532.03	7,980.84
FX DEAL TRANSACTED ON 19 OCT 2022 COP / USD EX.RATE 4946.8 WITH BNP PARIBAS	1,513,224,250.000	19 Oct 22				0.00	305,899.62	307,779.24	1,879.62
FX DEAL TRANSACTED ON 19 OCT 2022 USD / COP EX.RATE 0.0002077 WITH BNP PARIBAS	-1,513,224,250.000	19 Oct 22				0.00	-314,364.35	-308,849.32	5,515.03
FX DEAL TRANSACTED ON 22 SEP 2022 COP / USD EX.RATE 4416.0 WITH BNP PARIBAS	1,513,224,250.000	22 Sep 22				0.00	342,668.53	308,849.32	-33,819.21
FX DEAL TRANSACTED ON 22 SEP 2022 USD / COP EX.RATE 0.0002268 WITH BNP PARIBAS	-1,513,224,250.000	22 Sep 22				0.00	-343,134.75	-322,065.39	21,069.36
FX DEAL TRANSACTED ON 23 MAY 2022 USD / COP EX.RATE 0.0002506 WITH BNP PARIBAS	-3,793,342,654.040	23 May 22				0.00	-950,750.57	-963,749.63	-12,999.06
FX DEAL TRANSACTED ON 27 DEC 2022 USD / COP EX.RATE 0.0002067 WITH BNP PARIBAS	-1,513,224,250.000	27 Dec 22				0.00	-312,778.89	-307,779.24	4,999.65
Euro - EUR									
FX DEAL TRANSACTED ON 02 MAY 2022 EUR / USD EX.RATE 0.9501701 WITH BNP PARIBAS	122,000.000	2 May 22				0.00	128,398.06	128,533.11	135.05
FX DEAL TRANSACTED ON 02 MAY 2022 USD / EUR EX.RATE 1.0518011 WITH BNP PARIBAS	-122,000.000	2 May 22				0.00	-128,319.73	-128,386.71	-66.98
FX DEAL TRANSACTED ON 04 FEB 2022 EUR / USD EX.RATE 0.8728005 WITH BNP PARIBAS	442,000.000	4 Feb 22				0.00	506,415.84	505,780.60	-635.24

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 FEB 2022 USD / EUR EX.RATE 1.1462599 WITH BNP PARIBAS	-442,000.000	4 Feb 22				0.00	-506,646.88	-492,454.31	14,192.57
FX DEAL TRANSACTED ON 04 MAY 2022 EUR / USD EX.RATE 0.9492914 WITH BNP PARIBAS	292,000.000	4 May 22				0.00	307,597.85	311,491.02	3,893.17
FX DEAL TRANSACTED ON 04 MAY 2022 USD / EUR EX.RATE 1.0521773 WITH BNP PARIBAS	-292,000.000	4 May 22				0.00	-307,235.77	-308,016.23	-780.46
FX DEAL TRANSACTED ON 06 SEP 2022 EUR / USD EX.RATE 1.0031436 WITH BNP PARIBAS	196,000.000	6 Sep 22				0.00	195,385.79	192,423.01	-2,962.78
FX DEAL TRANSACTED ON 06 SEP 2022 USD / EUR EX.RATE 0.9951139 WITH BNP PARIBAS	-196,000.000	6 Sep 22				0.00	-195,042.32	-194,128.22	914.10
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.92234 WITH BNP PARIBAS	757,000.000	7 Mar 22				0.00	820,738.57	835,463.10	14,724.53
FX DEAL TRANSACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.0831609 WITH BNP PARIBAS	-757,000.000	7 Mar 22				0.00	-819,952.80	-823,275.40	-3,322.60
FX DEAL TRANSACTED ON 16 FEB 2022 EUR / USD EX.RATE 0.8782882 WITH BNP PARIBAS	1,698,000.000	16 Feb 22				0.00	1,933,306.12	1,929,692.16	-3,613.96
FX DEAL TRANSACTED ON 16 FEB 2022 USD / EUR EX.RATE 1.1416243 WITH BNP PARIBAS	-1,698,000.000	16 Feb 22				0.00	-1,938,478.06	-1,788,927.99	149,550.07
FX DEAL TRANSACTED ON 26 JAN 2022 EUR / USD EX.RATE 0.8863582 WITH BNP PARIBAS	367,000.000	26 Jan 22				0.00	414,053.80	412,838.30	-1,215.50
FX DEAL TRANSACTED ON 26 JAN 2022 USD / EUR EX.RATE 1.1280787 WITH BNP PARIBAS	-367,000.000	26 Jan 22				0.00	-414,004.88	-414,067.79	-62.91
FX DEAL TRANSACTED ON 29 APR 2022 EUR / USD EX.RATE 0.9500429 WITH BNP PARIBAS	117,000.000	29 Apr 22				0.00	123,152.33	123,124.96	-27.37
FX DEAL TRANSACTED ON 29 APR 2022 EUR / USD EX.RATE 0.9500429 WITH BNP PARIBAS	139,000.000	29 Apr 22				0.00	146,309.18	146,276.66	-32.52
FX DEAL TRANSACTED ON 29 JUN 2022 EUR / USD EX.RATE 0.9507511 WITH BNP PARIBAS	7,465,000.000	29 Jun 22				0.00	7,851,687.00	7,781,516.29	-70,170.71
FX DEAL TRANSACTED ON 29 JUN 2022 USD / EUR EX.RATE 1.053717 WITH BNP PARIBAS	-7,465,000.000	29 Jun 22				0.00	-7,865,997.41	-7,668,795.16	197,202.25

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 30 DEC 2022 EUR / USD EX.RATE 0.9341089 WITH BNP PARIBAS	413,000.000	30 Dec 22				0.00	442,132.61	440,774.29	-1,358.32
FX DEAL TRANSACTED ON 30 JUN 2022 EUR / USD EX.RATE 0.955495 WITH BNP PARIBAS	415,000.000	30 Jun 22				0.00	434,329.87	426,329.54	-8,000.33
Indian rupee - INR									
FX DEAL TRANSACTED ON 08 FEB 2022 INR / USD EX.RATE 74.69 WITH BNP PARIBAS PARIS	46,461,582.820	8 Feb 22				0.00	622,058.95	621,061.13	-997.82
FX DEAL TRANSACTED ON 08 FEB 2022 USD / INR EX.RATE 0.0133887 WITH BNP PARIBAS	-13,356,876.440	8 Feb 22				0.00	-178,830.85	-178,544.00	286.85
FX DEAL TRANSACTED ON 14 MAR 2022 USD / INR EX.RATE 0.0130534 WITH BNP PARIBAS	-46,645,439.180	14 Mar 22				0.00	-608,879.93	-608,839.00	40.93
FX DEAL TRANSACTED ON 28 JAN 2022 INR / USD EX.RATE 75.4775 WITH BNP PARIBAS	46,645,439.180	28 Jan 22				0.00	618,004.56	608,839.00	-9,165.56
FX DEAL TRANSACTED ON 28 JAN 2022 USD / INR EX.RATE 0.0133014 WITH BNP PARIBAS	-46,461,582.820	28 Jan 22				0.00	-618,004.56	-621,061.13	-3,056.57
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 03 NOV 2022 IDR / USD EX.RATE 15681.0 WITH BNP PARIBAS	1,244,862,447.000	3 Nov 22				0.00	79,386.67	79,101.67	-285.00
FX DEAL TRANSACTED ON 03 NOV 2022 IDR / USD EX.RATE 15681.0 WITH BNP PARIBAS	1,311,214,689.000	3 Nov 22				0.00	83,618.05	83,317.85	-300.20
FX DEAL TRANSACTED ON 06 JAN 2022 IDR / USD EX.RATE 14443.6 WITH BNP PARIBAS	1,017,869,379.000	6 Jan 22				0.00	70,472.00	71,092.68	620.68
FX DEAL TRANSACTED ON 06 JAN 2022 IDR / USD EX.RATE 14443.6 WITH BNP PARIBAS	2,020,717,414.000	6 Jan 22				0.00	139,904.00	141,136.19	1,232.19
FX DEAL TRANSACTED ON 06 JAN 2022 USD / IDR EX.RATE 0.0000694 WITH BNP PARIBAS	-1,014,944,791.000	6 Jan 22				0.00	-70,472.00	-70,789.52	-317.52
FX DEAL TRANSACTED ON 06 JAN 2022 USD / IDR EX.RATE 0.0000694 WITH BNP PARIBAS	-2,014,911,398.000	6 Jan 22				0.00	-139,904.00	-140,534.36	-630.36

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 08 AUG 2022 IDR / USD EX.RATE 14921.0 WITH BNP PARIBAS	367,548,993.000	8 Aug 22				0.00	24,633.00	23,720.49	-912.51
FX DEAL TRANACTED ON 08 AUG 2022 IDR / USD EX.RATE 14921.0 WITH BNP PARIBAS	2,122,631,618.000	8 Aug 22				0.00	142,258.00	136,988.17	-5,269.83
FX DEAL TRANACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.0000672 WITH BNP PARIBAS	-366,415,875.000	8 Aug 22				0.00	-24,633.00	-24,854.39	-221.39
FX DEAL TRANACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.0000672 WITH BNP PARIBAS	-2,116,087,750.000	8 Aug 22				0.00	-142,258.00	-143,536.56	-1,278.56
FX DEAL TRANACTED ON 08 FEB 2022 IDR / USD EX.RATE 14407.9 WITH BNP PARIBAS	533,668,616.000	8 Feb 22				0.00	37,040.00	37,241.36	201.36
FX DEAL TRANACTED ON 08 FEB 2022 IDR / USD EX.RATE 14407.9 WITH BNP PARIBAS	749,715,077.000	8 Feb 22				0.00	52,035.00	52,317.87	282.87
FX DEAL TRANACTED ON 08 FEB 2022 USD / IDR EX.RATE 0.0000695 WITH BNP PARIBAS	-532,890,776.000	8 Feb 22				0.00	-37,040.00	-37,219.54	-179.54
FX DEAL TRANACTED ON 08 FEB 2022 USD / IDR EX.RATE 0.0000695 WITH BNP PARIBAS	-748,622,342.000	8 Feb 22				0.00	-52,035.00	-52,287.23	-252.23
FX DEAL TRANACTED ON 09 DEC 2022 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	-1,247,650,582.000	9 Dec 22				0.00	-80,044.30	-79,836.86	207.44
FX DEAL TRANACTED ON 09 DEC 2022 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	-1,314,151,434.000	9 Dec 22				0.00	-84,310.74	-84,092.24	218.50
FX DEAL TRANACTED ON 09 NOV 2022 IDR / USD EX.RATE 15725.0 WITH BNP PARIBAS	362,769,146.000	9 Nov 22				0.00	23,069.58	23,457.20	387.62
FX DEAL TRANACTED ON 09 NOV 2022 IDR / USD EX.RATE 15725.0 WITH BNP PARIBAS	768,435,305.000	9 Nov 22				0.00	48,867.11	49,688.19	821.08
FX DEAL TRANACTED ON 09 NOV 2022 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	-361,338,832.000	9 Nov 22				0.00	-23,069.58	-23,319.71	-250.13
FX DEAL TRANACTED ON 09 NOV 2022 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	-765,405,544.000	9 Nov 22				0.00	-48,867.11	-49,396.94	-529.83
FX DEAL TRANACTED ON 10 NOV 2022 USD / IDR EX.RATE 0.0000637 WITH BNP PARIBAS	-6,210,161.000	10 Nov 22				0.00	-395.53	-400.79	-5.26

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 NOV 2022 USD / IDR EX.RATE 0.0000637 WITH BNP PARIBAS	-1,357,226,074.000	10 Nov 22				0.00	-86,442.01	-87,591.23	-1,149.22
FX DEAL TRANSACTED ON 12 AUG 2022 IDR / USD EX.RATE 14688.0 WITH BNP PARIBAS	79,286,490.000	12 Aug 22				0.00	5,398.05	5,378.09	-19.96
FX DEAL TRANSACTED ON 12 AUG 2022 IDR / USD EX.RATE 14688.0 WITH BNP PARIBAS	464,750,965.000	12 Aug 22				0.00	31,641.54	31,524.57	-116.97
FX DEAL TRANSACTED ON 14 FEB 2022 IDR / USD EX.RATE 14328.6 WITH BNP PARIBAS	287,976,203.000	14 Feb 22				0.00	20,098.00	20,134.68	36.68
FX DEAL TRANSACTED ON 14 FEB 2022 IDR / USD EX.RATE 14328.6 WITH BNP PARIBAS	972,009,238.000	14 Feb 22				0.00	67,837.00	67,960.79	123.79
FX DEAL TRANSACTED ON 14 FEB 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	-287,803,360.000	14 Feb 22				0.00	-20,098.00	-20,087.48	10.52
FX DEAL TRANSACTED ON 14 FEB 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	-971,425,840.000	14 Feb 22				0.00	-67,837.00	-67,801.49	35.51
FX DEAL TRANSACTED ON 14 MAR 2022 IDR / USD EX.RATE 14342.5 WITH BNP PARIBAS	598,698,978.000	14 Mar 22				0.00	41,743.00	40,801.38	-941.62
FX DEAL TRANSACTED ON 14 MAR 2022 IDR / USD EX.RATE 14342.5 WITH BNP PARIBAS	2,020,714,825.000	14 Mar 22				0.00	140,890.00	137,711.85	-3,178.15
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	-749,715,077.000	14 Mar 22				0.00	-52,325.17	-52,317.87	7.30
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	-942,453,369.000	14 Mar 22				0.00	-65,777.04	-65,767.86	9.18
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	-597,425,816.000	14 Mar 22				0.00	-41,743.00	-41,770.73	-27.73
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	-2,016,417,680.000	14 Mar 22				0.00	-140,890.00	-140,983.58	-93.58
FX DEAL TRANSACTED ON 15 FEB 2022 IDR / USD EX.RATE 14269.9 WITH BNP PARIBAS	359,244,733.000	15 Feb 22				0.00	25,175.00	25,117.62	-57.38
FX DEAL TRANSACTED ON 15 FEB 2022 IDR / USD EX.RATE 14269.9 WITH BNP PARIBAS	1,212,513,403.000	15 Feb 22				0.00	84,970.00	84,776.33	-193.67

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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 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	-359,106,270.000	15 Feb 22				0.00	-25,175.00	-25,064.13	110.87
FX DEAL TRANSACTED ON 15 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	-1,212,046,068.000	15 Feb 22				0.00	-84,970.00	-84,595.78	374.22
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14267.2 WITH BNP PARIBAS	611,820,338.000	16 Feb 22				0.00	42,883.00	42,665.30	-217.70
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14267.2 WITH BNP PARIBAS	1,214,609,538.000	16 Feb 22				0.00	85,133.00	84,700.81	-432.19
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH BNP PARIBAS	532,890,776.000	16 Feb 22				0.00	37,322.51	37,219.54	-102.97
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH BNP PARIBAS	748,622,342.000	16 Feb 22				0.00	52,431.88	52,287.23	-144.65
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BNP PARIBAS	-1,017,869,379.000	16 Feb 22				0.00	-71,289.35	-71,092.68	196.67
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BNP PARIBAS	-2,020,717,414.000	16 Feb 22				0.00	-141,526.64	-141,136.19	390.45
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	-611,575,905.000	16 Feb 22				0.00	-42,883.00	-42,655.69	227.31
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	-1,214,124,280.000	16 Feb 22				0.00	-85,133.00	-84,681.73	451.27
FX DEAL TRANSACTED ON 16 MAR 2022 IDR / USD EX.RATE 14311.0 WITH BNP PARIBAS	597,425,816.000	16 Mar 22				0.00	41,745.92	41,770.73	24.81
FX DEAL TRANSACTED ON 16 MAR 2022 IDR / USD EX.RATE 14311.0 WITH BNP PARIBAS	2,016,417,680.000	16 Mar 22				0.00	140,899.84	140,983.58	83.74
FX DEAL TRANSACTED ON 16 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	-647,220,936.000	16 Mar 22				0.00	-45,225.42	-45,252.29	-26.87
FX DEAL TRANSACTED ON 16 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	-2,184,522,641.000	16 Mar 22				0.00	-152,646.40	-152,737.12	-90.72
FX DEAL TRANSACTED ON 17 MAY 2022 IDR / USD EX.RATE 14745.0 WITH BNP PARIBAS	287,129,385.000	17 May 22				0.00	19,473.00	19,476.30	3.30

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 17 MAY 2022 IDR / USD EX.RATE 14745.0 WITH BNP PARIBAS	1,651,336,785.000	17 May 22				0.00	111,993.00	112,011.99	18.99
FX DEAL TRANSACTED ON 17 MAY 2022 USD / IDR EX.RATE 0.0000683 WITH BNP PARIBAS	-285,143,139.000	17 May 22				0.00	-19,473.00	-19,432.52	40.48
FX DEAL TRANSACTED ON 17 MAY 2022 USD / IDR EX.RATE 0.0000683 WITH BNP PARIBAS	-1,639,913,499.000	17 May 22				0.00	-111,993.00	-111,760.21	232.79
FX DEAL TRANSACTED ON 18 FEB 2022 IDR / USD EX.RATE 14339.0 WITH BNP PARIBAS	646,909,630.000	18 Feb 22				0.00	45,115.39	45,151.61	36.22
FX DEAL TRANSACTED ON 18 FEB 2022 IDR / USD EX.RATE 14339.0 WITH BNP PARIBAS	2,183,471,908.000	18 Feb 22				0.00	152,275.05	152,397.27	122.22
FX DEAL TRANSACTED ON 18 FEB 2022 IDR / USD EX.RATE 14340.2 WITH BNP PARIBAS	408,784,753.000	18 Feb 22				0.00	28,506.21	28,526.50	20.29
FX DEAL TRANSACTED ON 18 FEB 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	-408,551,002.000	18 Feb 22				0.00	-28,506.21	-28,495.28	10.93
FX DEAL TRANSACTED ON 18 MAR 2022 USD / IDR EX.RATE 0.0000697 WITH BNP PARIBAS	-611,820,338.000	18 Mar 22				0.00	-42,665.30	-42,665.30	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / IDR EX.RATE 0.0000697 WITH BNP PARIBAS	-1,214,609,538.000	18 Mar 22				0.00	-84,700.80	-84,700.81	-0.01
FX DEAL TRANSACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BNP PARIBAS	1,014,944,791.000	19 Jan 22				0.00	70,629.42	70,789.52	160.10
FX DEAL TRANSACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BNP PARIBAS	2,014,911,398.000	19 Jan 22				0.00	140,216.52	140,534.36	317.84
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH BNP PARIBAS	-1,114,987,369.000	19 Jan 22				0.00	-77,591.33	-77,767.21	-175.88
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH BNP PARIBAS	-2,213,427,905.000	19 Jan 22				0.00	-154,031.17	-154,380.33	-349.16
FX DEAL TRANSACTED ON 20 MAY 2022 USD / IDR EX.RATE 0.0000682 WITH BNP PARIBAS	-313,555,839.000	20 May 22				0.00	-21,387.07	-21,368.85	18.22
FX DEAL TRANSACTED ON 20 MAY 2022 USD / IDR EX.RATE 0.0000682 WITH BNP PARIBAS	-380,801,326.000	20 May 22				0.00	-25,973.76	-25,951.64	22.12

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 22 FEB 2022 IDR / USD EX.RATE 14362.0 WITH BNP PARIBAS	1,020,126,907.000	22 Feb 22				0.00	71,029.59	71,150.96	121.37
FX DEAL TRANSACTED ON 22 FEB 2022 IDR / USD EX.RATE 14362.0 WITH BNP PARIBAS	1,214,124,280.000	22 Feb 22				0.00	84,537.27	84,681.73	144.46
FX DEAL TRANSACTED ON 25 OCT 2022 IDR / USD EX.RATE 15662.0 WITH BNP PARIBAS	1,314,151,434.000	25 Oct 22				0.00	83,907.00	84,092.24	185.24
FX DEAL TRANSACTED ON 25 OCT 2022 IDR / USD EX.RATE 15662.0 WITH BNP PARIBAS	1,247,650,582.000	25 Oct 22				0.00	79,661.00	79,836.86	175.86
FX DEAL TRANSACTED ON 25 OCT 2022 USD / IDR EX.RATE 0.000064 WITH BNP PARIBAS	-1,244,862,447.000	25 Oct 22				0.00	-79,661.00	-79,101.67	559.33
FX DEAL TRANSACTED ON 25 OCT 2022 USD / IDR EX.RATE 0.000064 WITH BNP PARIBAS	-1,311,214,689.000	25 Oct 22				0.00	-83,907.00	-83,317.85	589.15
FX DEAL TRANSACTED ON 28 DEC 2022 USD / IDR EX.RATE 0.0000633 WITH BNP PARIBAS	-362,769,146.000	28 Dec 22				0.00	-22,961.53	-23,457.20	-495.67
Mexican peso - MXN									
FX DEAL TRANSACTED ON 06 DEC 2022 MXN / USD EX.RATE 20.154164 WITH BNP PARIBAS	10,469,000.000	6 Dec 22				0.00	519,446.01	529,656.28	10,210.27
FX DEAL TRANSACTED ON 06 DEC 2022 USD / MXN EX.RATE 0.0505239 WITH BNP PARIBAS	-10,469,000.000	6 Dec 22				0.00	-528,934.39	-532,123.62	-3,189.23
FX DEAL TRANSACTED ON 08 MAR 2022 MXN / USD EX.RATE 21.9661 WITH BNP PARIBAS	25,372,000.000	8 Mar 22				0.00	1,155,052.56	1,252,390.93	97,338.37
FX DEAL TRANSACTED ON 08 MAR 2022 USD / MXN EX.RATE 0.0467593 WITH BNP PARIBAS	-25,372,000.000	8 Mar 22				0.00	-1,186,378.07	-1,234,166.75	-47,788.68
FX DEAL TRANSACTED ON 10 FEB 2022 MXN / USD EX.RATE 20.7673218 WITH BNP PARIBAS	7,647,000.000	10 Feb 22				0.00	368,222.73	382,617.83	14,395.10
FX DEAL TRANSACTED ON 10 FEB 2022 USD / MXN EX.RATE 0.0489841 WITH BNP PARIBAS	-7,647,000.000	10 Feb 22				0.00	-374,581.12	-374,949.44	-368.32
FX DEAL TRANSACTED ON 11 MAR 2022 USD / MXN EX.RATE 0.0478209 WITH BNP PARIBAS	-2,321,997.340	11 Mar 22				0.00	-111,040.00	-111,047.22	-7.22

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 21 JAN 2022 MXN / USD EX.RATE 20.537216 WITH BNP PARIBAS	25,336,000.000	21 Jan 22				0.00	1,233,662.83	1,247,894.40	14,231.57
FX DEAL TRANSACTED ON 21 JAN 2022 USD / MXN EX.RATE 0.0480176 WITH BNP PARIBAS	-25,336,000.000	21 Jan 22				0.00	-1,216,572.82	-1,245,624.39	-29,051.57
FX DEAL TRANSACTED ON 23 JUN 2022 MXN / USD EX.RATE 20.3974552 WITH BNP PARIBAS	10,469,000.000	23 Jun 22				0.00	513,250.30	523,312.63	10,062.33
FX DEAL TRANSACTED ON 23 JUN 2022 USD / MXN EX.RATE 0.0497585 WITH BNP PARIBAS	-10,469,000.000	23 Jun 22				0.00	-520,921.74	-518,890.25	2,031.49
FX DEAL TRANSACTED ON 25 FEB 2022 MXN / USD EX.RATE 20.9174 WITH BNP PARIBAS	11,043,000.000	25 Feb 22				0.00	527,933.68	547,340.25	19,406.57
FX DEAL TRANSACTED ON 25 FEB 2022 USD / MXN EX.RATE 0.0488916 WITH BNP PARIBAS	-11,043,000.000	25 Feb 22				0.00	-539,910.23	-533,130.57	6,779.66
FX DEAL TRANSACTED ON 28 SEP 2022 MXN / USD EX.RATE 20.5581 WITH BNP PARIBAS	6,649,000.000	28 Sep 22				0.00	323,424.83	344,133.33	20,708.50
FX DEAL TRANSACTED ON 28 SEP 2022 USD / MXN EX.RATE 0.0494074 WITH BNP PARIBAS	-6,649,000.000	28 Sep 22				0.00	-328,509.53	-331,059.55	-2,550.02
FX DEAL TRANSACTED ON 29 DEC 2022 MXN / USD EX.RATE 19.3819773 WITH BNP PARIBAS	10,469,000.000	29 Dec 22				0.00	540,140.97	536,162.46	-3,978.51
FX DEAL TRANSACTED ON 29 DEC 2022 USD / MXN EX.RATE 0.0509569 WITH BNP PARIBAS	-10,469,000.000	29 Dec 22				0.00	-533,467.52	-529,656.28	3,811.24
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 JUL 2022 NOK / USD EX.RATE 9.94999 WITH BNP PARIBAS	1,015,000.000	1 Jul 22				0.00	102,010.15	103,051.96	1,041.81
FX DEAL TRANSACTED ON 01 JUL 2022 NOK / USD EX.RATE 9.94999 WITH BNP PARIBAS	1,445,000.000	1 Jul 22				0.00	145,226.28	146,709.44	1,483.16
FX DEAL TRANSACTED ON 01 JUL 2022 USD / NOK EX.RATE 0.1005878 WITH BNP PARIBAS	-1,015,000.000	1 Jul 22				0.00	-102,096.59	-104,625.15	-2,528.56
FX DEAL TRANSACTED ON 01 JUL 2022 USD / NOK EX.RATE 0.1005878 WITH BNP PARIBAS	-1,445,000.000	1 Jul 22				0.00	-145,349.34	-148,949.11	-3,599.77

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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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 AUG 2022 NOK / USD EX.RATE 9.6806445 WITH BNP PARIBAS	2,994,126.540	9 Aug 22				0.00	309,290.00	300,187.14	-9,102.86
FX DEAL TRANSACTED ON 09 AUG 2022 NOK / USD EX.RATE 9.6806445 WITH BNP PARIBAS	1,918,355.240	9 Aug 22				0.00	198,164.00	192,331.74	-5,832.26
FX DEAL TRANSACTED ON 09 AUG 2022 USD / NOK EX.RATE 0.1030923 WITH BNP PARIBAS	-1,922,199.620	9 Aug 22				0.00	-198,164.00	-198,138.36	25.64
FX DEAL TRANSACTED ON 09 AUG 2022 USD / NOK EX.RATE 0.1030923 WITH BNP PARIBAS	-3,000,126.760	9 Aug 22				0.00	-309,290.00	-309,249.97	40.03
FX DEAL TRANSACTED ON 10 AUG 2022 NOK / USD EX.RATE 9.5475699 WITH BNP PARIBAS	2,007,635.310	10 Aug 22				0.00	210,277.10	201,282.84	-8,994.26
FX DEAL TRANSACTED ON 10 AUG 2022 NOK / USD EX.RATE 9.5475699 WITH BNP PARIBAS	3,133,472.910	10 Aug 22				0.00	328,195.86	314,157.82	-14,038.04
FX DEAL TRANSACTED ON 10 AUG 2022 USD / NOK EX.RATE 0.1045569 WITH BNP PARIBAS	-2,011,125.910	10 Aug 22				0.00	-210,277.10	-207,304.79	2,972.31
FX DEAL TRANSACTED ON 10 AUG 2022 USD / NOK EX.RATE 0.1045569 WITH BNP PARIBAS	-3,138,920.970	10 Aug 22				0.00	-328,195.86	-323,556.74	4,639.12
FX DEAL TRANSACTED ON 30 JUN 2022 USD / NOK EX.RATE 0.1010497 WITH BNP PARIBAS	-1,019,300.570	30 Jun 22				0.00	-103,000.00	-103,488.60	-488.60
FX DEAL TRANSACTED ON 30 JUN 2022 USD / NOK EX.RATE 0.1010497 WITH BNP PARIBAS	-1,444,833.810	30 Jun 22				0.00	-146,000.00	-146,692.57	-692.57
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 01 APR 2022 USD / PEN EX.RATE 0.274499 WITH BNP PARIBAS	-2,595,772.400	1 Apr 22				0.00	-712,537.03	-716,173.93	-3,636.90
FX DEAL TRANSACTED ON 02 DEC 2022 USD / PEN EX.RATE 0.2609195 WITH BNP PARIBAS	-1,991,559.200	2 Dec 22				0.00	-519,636.59	-519,236.93	399.66
FX DEAL TRANSACTED ON 03 OCT 2022 PEN / USD EX.RATE 3.964 WITH BNP PARIBAS PARIS	2,540,902.900	3 Oct 22				0.00	640,994.68	642,900.35	1,905.67
FX DEAL TRANSACTED ON 03 OCT 2022 PEN / USD EX.RATE 3.964 WITH BNP PARIBAS PARIS	6,425,618.000	3 Oct 22				0.00	1,620,993.44	1,625,812.64	4,819.20

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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 05 AUG 2022 PEN / USD EX.RATE 3.9023 WITH BNP PARIBAS	252,000.000	5 Aug 22				0.00	64,577.30	64,604.62	27.32
FX DEAL TRANSACTED ON 05 JUL 2022 PEN / USD EX.RATE 3.8677917 WITH BNP PARIBAS	586,320.040	5 Jul 22				0.00	151,590.39	149,579.07	-2,011.32
FX DEAL TRANSACTED ON 05 JUL 2022 PEN / USD EX.RATE 3.8703341 WITH BNP PARIBAS	1,356,552.110	5 Jul 22				0.00	350,500.00	346,076.87	-4,423.13
FX DEAL TRANSACTED ON 05 JUL 2022 USD / PEN EX.RATE 0.2585762 WITH BNP PARIBAS	-1,356,552.110	5 Jul 22				0.00	-350,772.09	-349,505.23	1,266.86
FX DEAL TRANSACTED ON 05 JUL 2022 USD / PEN EX.RATE 0.2588023 WITH BNP PARIBAS	-586,320.040	5 Jul 22				0.00	-151,740.99	-150,169.05	1,571.94
FX DEAL TRANSACTED ON 06 DEC 2022 PEN / USD EX.RATE 3.8592 WITH BNP PARIBAS	1,991,559.200	6 Dec 22				0.00	516,054.93	519,311.40	3,256.47
FX DEAL TRANSACTED ON 06 DEC 2022 USD / PEN EX.RATE 0.2572016 WITH BNP PARIBAS	-1,991,559.200	6 Dec 22				0.00	-512,232.30	-518,731.07	-6,498.77
FX DEAL TRANSACTED ON 08 SEP 2022 USD / PEN EX.RATE 0.2579247 WITH BNP PARIBAS	-252,000.000	8 Sep 22				0.00	-64,997.03	-65,018.84	-21.81
FX DEAL TRANSACTED ON 12 APR 2022 PEN / USD EX.RATE 3.7004 WITH BNP PARIBAS	2,595,772.400	12 Apr 22				0.00	701,484.27	695,283.76	-6,200.51
FX DEAL TRANSACTED ON 12 AUG 2022 PEN / USD EX.RATE 3.853 WITH BNP PARIBAS PARIS	586,320.040	12 Aug 22				0.00	152,172.34	152,059.87	-112.47
FX DEAL TRANSACTED ON 12 AUG 2022 PEN / USD EX.RATE 3.853 WITH BNP PARIBAS PARIS	1,356,552.110	12 Aug 22				0.00	352,076.85	351,816.62	-260.23
FX DEAL TRANSACTED ON 12 AUG 2022 USD / PEN EX.RATE 0.2604845 WITH BNP PARIBAS	-586,320.040	12 Aug 22				0.00	-152,727.28	-152,477.06	250.22
FX DEAL TRANSACTED ON 12 AUG 2022 USD / PEN EX.RATE 0.2604845 WITH BNP PARIBAS	-1,356,552.110	12 Aug 22				0.00	-353,360.80	-352,781.87	578.93
FX DEAL TRANSACTED ON 14 SEP 2022 USD / PEN EX.RATE 0.2591278 WITH BNP PARIBAS	-586,320.040	14 Sep 22				0.00	-151,931.81	-152,059.87	-128.06
FX DEAL TRANSACTED ON 14 SEP 2022 USD / PEN EX.RATE 0.2591278 WITH BNP PARIBAS	-1,356,552.110	14 Sep 22				0.00	-351,520.33	-351,816.62	-296.29

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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 JUL 2022 PEN / USD EX.RATE 3.8942 WITH BNP PARIBAS	586,320.040	15 Jul 22				0.00	150,562.39	150,169.05	-393.34
FX DEAL TRANSACTED ON 16 AUG 2022 PEN / USD EX.RATE 3.8644 WITH BNP PARIBAS	586,320.040	16 Aug 22				0.00	151,723.43	152,477.06	753.63
FX DEAL TRANSACTED ON 16 AUG 2022 PEN / USD EX.RATE 3.8644 WITH BNP PARIBAS	1,356,552.110	16 Aug 22				0.00	351,038.22	352,781.87	1,743.65
FX DEAL TRANSACTED ON 19 AUG 2022 PEN / USD EX.RATE 3.863 WITH BNP PARIBAS PARIS	252,000.000	19 Aug 22				0.00	65,234.27	65,018.84	-215.43
FX DEAL TRANSACTED ON 19 AUG 2022 USD / PEN EX.RATE 0.2594707 WITH BNP PARIBAS	-252,000.000	19 Aug 22				0.00	-65,386.61	-65,245.25	141.36
FX DEAL TRANSACTED ON 19 JUL 2022 PEN / USD EX.RATE 3.8704 WITH BNP PARIBAS	1,356,552.110	19 Jul 22				0.00	350,494.03	349,505.23	-988.80
FX DEAL TRANSACTED ON 21 JUL 2022 PEN / USD EX.RATE 3.9267 WITH BNP PARIBAS	252,000.000	21 Jul 22				0.00	64,176.03	65,508.14	1,332.11
FX DEAL TRANSACTED ON 21 JUL 2022 USD / PEN EX.RATE 0.255024 WITH BNP PARIBAS	-252,000.000	21 Jul 22				0.00	-64,266.04	-64,604.62	-338.58
FX DEAL TRANSACTED ON 22 MAR 2022 PEN / USD EX.RATE 3.7795 WITH BNP PARIBAS	2,595,772.400	22 Mar 22				0.00	686,803.12	716,173.93	29,370.81
FX DEAL TRANSACTED ON 22 MAR 2022 USD / PEN EX.RATE 0.2642846 WITH BNP PARIBAS	-2,595,772.400	22 Mar 22				0.00	-686,022.62	-695,283.76	-9,261.14
FX DEAL TRANSACTED ON 25 JUL 2022 USD / PEN EX.RATE 0.2554735 WITH BNP PARIBAS	-586,320.040	25 Jul 22				0.00	-149,789.24	-149,579.07	210.17
FX DEAL TRANSACTED ON 25 JUL 2022 USD / PEN EX.RATE 0.2554735 WITH BNP PARIBAS	-1,356,552.110	25 Jul 22				0.00	-346,563.14	-346,076.87	486.27
FX DEAL TRANSACTED ON 26 JUL 2022 PEN / USD EX.RATE 3.9412 WITH BNP PARIBAS	252,000.000	26 Jul 22				0.00	63,939.92	65,245.25	1,305.33
FX DEAL TRANSACTED ON 26 JUL 2022 USD / PEN EX.RATE 0.2539425 WITH BNP PARIBAS	-252,000.000	26 Jul 22				0.00	-63,993.50	-65,508.14	-1,514.64
FX DEAL TRANSACTED ON 28 DEC 2022 PEN / USD EX.RATE 3.8407 WITH BNP PARIBAS	1,784,559.200	28 Dec 22				0.00	464,644.26	464,814.85	170.59

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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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 28 DEC 2022 USD / PEN EX.RATE 0.2615884 WITH BNP PARIBAS	-1,784,559.200	28 Dec 22				0.00	-466,819.92	-466,807.31	12.61
FX DEAL TRANSACTED ON 29 DEC 2022 PEN / USD EX.RATE 3.8471927 WITH BNP PARIBAS	207,000.000	29 Dec 22				0.00	53,805.47	53,916.21	110.74
FX DEAL TRANSACTED ON 29 DEC 2022 USD / PEN EX.RATE 0.2615068 WITH BNP PARIBAS	-207,000.000	29 Dec 22				0.00	-54,131.90	-54,220.07	-88.17
FX DEAL TRANSACTED ON 29 NOV 2022 PEN / USD EX.RATE 3.8432 WITH BNP PARIBAS	1,991,559.200	29 Nov 22				0.00	518,203.37	519,236.93	1,033.56
FX DEAL TRANSACTED ON 29 NOV 2022 USD / PEN EX.RATE 0.2599563 WITH BNP PARIBAS	-1,991,559.200	29 Nov 22				0.00	-517,718.42	-519,311.40	-1,592.98
Russian ruble - RUB									
FX DEAL TRANSACTED ON 17 FEB 2022 RUB / USD EX.RATE 76.2358 WITH BNP PARIBAS	3,213,292.640	17 Feb 22				0.00	42,149.39	42,076.70	-72.69
FX DEAL TRANSACTED ON 21 JAN 2022 USD / RUB EX.RATE 0.0130539 WITH BNP PARIBAS	-2,242,343.000	21 Jan 22				0.00	-29,271.42	-28,998.00	273.42
FX DEAL TRANSACTED ON 21 JAN 2022 USD / RUB EX.RATE 0.0130539 WITH BNP PARIBAS	-3,349,413.000	21 Jan 22				0.00	-43,723.05	-43,314.64	408.41
South African rand - ZAR									
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.0557097 WITH BNP PARIBAS	-17,929,794.390	7 Nov 22				0.00	-998,863.21	-1,049,885.96	-51,022.75
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.826 WITH BNP PARIBAS	17,805,735.580	7 Nov 22				0.00	998,863.21	1,006,258.02	7,394.81
FX DEAL TRANSACTED ON 09 MAR 2022 USD / ZAR EX.RATE 0.06554 WITH BNP PARIBAS	-673,000.000	9 Mar 22				0.00	-44,108.43	-41,863.00	2,245.43
FX DEAL TRANSACTED ON 09 MAR 2022 ZAR / USD EX.RATE 15.0793623 WITH BNP PARIBAS	673,000.000	9 Mar 22				0.00	44,630.53	44,788.29	157.76
FX DEAL TRANSACTED ON 10 JUN 2022 USD / ZAR EX.RATE 0.0638784 WITH BNP PARIBAS	-805,038.410	10 Jun 22				0.00	-51,424.58	-47,351.72	4,072.86

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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 10 JUN 2022 ZAR / USD EX.RATE 15.5991232 WITH BNP PARIBAS	802,178.360	10 Jun 22				0.00	51,424.58	49,898.35	-1,526.23
FX DEAL TRANSACTED ON 14 JUL 2022 ZAR / USD EX.RATE 17.0722322 WITH BNP PARIBAS	560,000.000	14 Jul 22				0.00	32,801.80	32,489.67	-312.13
FX DEAL TRANSACTED ON 29 JUL 2022 USD / ZAR EX.RATE 0.0599307 WITH BNP PARIBAS	-1,034,528.220	29 Jul 22				0.00	-62,000.00	-63,746.64	-1,746.64
FX DEAL TRANSACTED ON 29 JUL 2022 USD / ZAR EX.RATE 0.0600011 WITH BNP PARIBAS	-1,449,973.290	29 Jul 22				0.00	-87,000.00	-89,345.96	-2,345.96
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2022 USD / PEN EX.RATE 0.274499 WITH BNP PARIBAS	712,537.030	1 Apr 22				0.00	712,537.03	712,537.03	0.00
FX DEAL TRANSACTED ON 01 AUG 2022 GBP / USD EX.RATE 0.8168387 WITH BNP PARIBAS	-3,038,543.580	1 Aug 22				0.00	-3,038,543.58	-3,038,543.58	0.00
FX DEAL TRANSACTED ON 01 AUG 2022 USD / GBP EX.RATE 1.2250559 WITH BNP PARIBAS	3,040,588.740	1 Aug 22				0.00	3,040,588.74	3,040,588.74	0.00
FX DEAL TRANSACTED ON 01 FEB 2022 AUD / USD EX.RATE 1.4076198 WITH BNP PARIBAS	-586,806.180	1 Feb 22				0.00	-586,806.18	-586,806.18	0.00
FX DEAL TRANSACTED ON 01 FEB 2022 USD / AUD EX.RATE 0.7104735 WITH BNP PARIBAS	586,851.110	1 Feb 22				0.00	586,851.11	586,851.11	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 NOK / USD EX.RATE 9.94999 WITH BNP PARIBAS	-102,010.150	1 Jul 22				0.00	-102,010.15	-102,010.15	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 NOK / USD EX.RATE 9.94999 WITH BNP PARIBAS	-145,226.280	1 Jul 22				0.00	-145,226.28	-145,226.28	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 USD / NOK EX.RATE 0.1005878 WITH BNP PARIBAS	102,096.590	1 Jul 22				0.00	102,096.59	102,096.59	0.00
FX DEAL TRANSACTED ON 01 JUL 2022 USD / NOK EX.RATE 0.1005878 WITH BNP PARIBAS	145,349.340	1 Jul 22				0.00	145,349.34	145,349.34	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 AUD / USD EX.RATE 1.3743887 WITH BNP PARIBAS	-440,923.300	1 Mar 22				0.00	-440,923.30	-440,923.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 MAR 2022 COP / USD EX.RATE 3936.1 WITH BNP PARIBAS	-384,447.610	1 Mar 22				0.00	-384,447.61	-384,447.61	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 COP / USD EX.RATE 3936.1 WITH BNP PARIBAS	-963,731.270	1 Mar 22				0.00	-963,731.27	-963,731.27	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / AUD EX.RATE 0.7272863 WITH BNP PARIBAS	440,735.500	1 Mar 22				0.00	440,735.50	440,735.50	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / COP EX.RATE 0.0002561 WITH BNP PARIBAS	387,608.670	1 Mar 22				0.00	387,608.67	387,608.67	0.00
FX DEAL TRANSACTED ON 01 MAR 2022 USD / COP EX.RATE 0.0002561 WITH BNP PARIBAS	971,655.390	1 Mar 22				0.00	971,655.39	971,655.39	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 GBP / USD EX.RATE 0.8649923 WITH BNP PARIBAS	-2,663,607.630	1 Sep 22				0.00	-2,663,607.63	-2,663,607.63	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 USD / GBP EX.RATE 1.1567295 WITH BNP PARIBAS	2,665,104.770	1 Sep 22				0.00	2,665,104.77	2,665,104.77	0.00
FX DEAL TRANSACTED ON 02 DEC 2022 USD / PEN EX.RATE 0.2609195 WITH BNP PARIBAS	519,636.590	2 Dec 22				0.00	519,636.59	519,636.59	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 CLP / USD EX.RATE 819.02 WITH BNP PARIBAS	-406,635.250	2 Mar 22				0.00	-406,635.25	-406,635.25	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 CLP / USD EX.RATE 819.02 WITH BNP PARIBAS	-628,261.090	2 Mar 22				0.00	-628,261.09	-628,261.09	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 USD / CLP EX.RATE 0.0012371 WITH BNP PARIBAS	412,018.010	2 Mar 22				0.00	412,018.01	412,018.01	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 USD / CLP EX.RATE 0.0012371 WITH BNP PARIBAS	636,577.590	2 Mar 22				0.00	636,577.59	636,577.59	0.00
FX DEAL TRANSACTED ON 02 MAY 2022 EUR / USD EX.RATE 0.9501701 WITH BNP PARIBAS	-128,398.060	2 May 22				0.00	-128,398.06	-128,398.06	0.00
FX DEAL TRANSACTED ON 02 MAY 2022 USD / EUR EX.RATE 1.0518011 WITH BNP PARIBAS	128,319.730	2 May 22				0.00	128,319.73	128,319.73	0.00
FX DEAL TRANSACTED ON 03 JUN 2022 GBP / USD EX.RATE 0.795629 WITH BNP PARIBAS	-365,748.360	3 Jun 22				0.00	-365,748.36	-365,748.36	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 03 JUN 2022 USD / GBP EX.RATE 1.2566911 WITH BNP PARIBAS	365,697.110	3 Jun 22				0.00	365,697.11	365,697.11	0.00
FX DEAL TRANSACTED ON 03 NOV 2022 IDR / USD EX.RATE 15681.0 WITH BNP PARIBAS	-79,386.670	3 Nov 22				0.00	-79,386.67	-79,386.67	0.00
FX DEAL TRANSACTED ON 03 NOV 2022 IDR / USD EX.RATE 15681.0 WITH BNP PARIBAS	-83,618.050	3 Nov 22				0.00	-83,618.05	-83,618.05	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 GBP / USD EX.RATE 0.8918057 WITH BNP PARIBAS	-2,335,710.600	3 Oct 22				0.00	-2,335,710.60	-2,335,710.60	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 PEN / USD EX.RATE 3.964 WITH BNP PARIBAS PARIS	-640,994.680	3 Oct 22				0.00	-640,994.68	-640,994.68	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 PEN / USD EX.RATE 3.964 WITH BNP PARIBAS PARIS	-1,620,993.440	3 Oct 22				0.00	-1,620,993.44	-1,620,993.44	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 USD / GBP EX.RATE 1.1220774 WITH BNP PARIBAS	2,337,287.220	3 Oct 22				0.00	2,337,287.22	2,337,287.22	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 EUR / USD EX.RATE 0.8728005 WITH BNP PARIBAS	-506,415.840	4 Feb 22				0.00	-506,415.84	-506,415.84	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 USD / EUR EX.RATE 1.1462599 WITH BNP PARIBAS	506,646.880	4 Feb 22				0.00	506,646.88	506,646.88	0.00
FX DEAL TRANSACTED ON 04 JUL 2022 GBP / USD EX.RATE 0.8241578 WITH BNP PARIBAS	-98,282.150	4 Jul 22				0.00	-98,282.15	-98,282.15	0.00
FX DEAL TRANSACTED ON 04 JUL 2022 USD / GBP EX.RATE 1.2138799 WITH BNP PARIBAS	98,324.270	4 Jul 22				0.00	98,324.27	98,324.27	0.00
FX DEAL TRANSACTED ON 04 MAY 2022 EUR / USD EX.RATE 0.9492914 WITH BNP PARIBAS	-307,597.850	4 May 22				0.00	-307,597.85	-307,597.85	0.00
FX DEAL TRANSACTED ON 04 MAY 2022 USD / EUR EX.RATE 1.0521773 WITH BNP PARIBAS	307,235.770	4 May 22				0.00	307,235.77	307,235.77	0.00
FX DEAL TRANSACTED ON 05 AUG 2022 PEN / USD EX.RATE 3.9023 WITH BNP PARIBAS	-64,577.300	5 Aug 22				0.00	-64,577.30	-64,577.30	0.00
FX DEAL TRANSACTED ON 05 JUL 2022 PEN / USD EX.RATE 3.8677917 WITH BNP PARIBAS	-151,590.390	5 Jul 22				0.00	-151,590.39	-151,590.39	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 05 JUL 2022 PEN / USD EX.RATE 3.8703341 WITH BNP PARIBAS	-350,500.000	5 Jul 22				0.00	-350,500.00	-350,500.00	0.00
FX DEAL TRANSACTED ON 05 JUL 2022 USD / PEN EX.RATE 0.2585762 WITH BNP PARIBAS	350,772.090	5 Jul 22				0.00	350,772.09	350,772.09	0.00
FX DEAL TRANSACTED ON 05 JUL 2022 USD / PEN EX.RATE 0.2588023 WITH BNP PARIBAS	151,740.990	5 Jul 22				0.00	151,740.99	151,740.99	0.00
FX DEAL TRANSACTED ON 05 MAY 2022 COP / USD EX.RATE 4091.38 WITH BNP PARIBAS	-369,856.690	5 May 22				0.00	-369,856.69	-369,856.69	0.00
FX DEAL TRANSACTED ON 05 MAY 2022 COP / USD EX.RATE 4091.38 WITH BNP PARIBAS	-927,154.810	5 May 22				0.00	-927,154.81	-927,154.81	0.00
FX DEAL TRANSACTED ON 05 MAY 2022 USD / COP EX.RATE 0.0002445 WITH BNP PARIBAS	370,055.670	5 May 22				0.00	370,055.67	370,055.67	0.00
FX DEAL TRANSACTED ON 05 MAY 2022 USD / COP EX.RATE 0.0002445 WITH BNP PARIBAS	927,653.630	5 May 22				0.00	927,653.63	927,653.63	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 COP / USD EX.RATE 4893.85 WITH BNP PARIBAS	-775,124.420	6 Dec 22				0.00	-775,124.42	-775,124.42	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 MXN / USD EX.RATE 20.154164 WITH BNP PARIBAS	-519,446.010	6 Dec 22				0.00	-519,446.01	-519,446.01	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 PEN / USD EX.RATE 3.8592 WITH BNP PARIBAS	-516,054.930	6 Dec 22				0.00	-516,054.93	-516,054.93	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 USD / COP EX.RATE 0.0002077 WITH BNP PARIBAS	787,817.790	6 Dec 22				0.00	787,817.79	787,817.79	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 USD / MXN EX.RATE 0.0505239 WITH BNP PARIBAS	528,934.390	6 Dec 22				0.00	528,934.39	528,934.39	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 USD / PEN EX.RATE 0.2572016 WITH BNP PARIBAS	512,232.300	6 Dec 22				0.00	512,232.30	512,232.30	0.00
FX DEAL TRANSACTED ON 06 JAN 2022 IDR / USD EX.RATE 14443.6 WITH BNP PARIBAS	-70,472.000	6 Jan 22				0.00	-70,472.00	-70,472.00	0.00
FX DEAL TRANSACTED ON 06 JAN 2022 IDR / USD EX.RATE 14443.6 WITH BNP PARIBAS	-139,904.000	6 Jan 22				0.00	-139,904.00	-139,904.00	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 06 JAN 2022 USD / IDR EX.RATE 0.0000694 WITH BNP PARIBAS	70,472.000	6 Jan 22				0.00	70,472.00	70,472.00	0.00
FX DEAL TRANSACTED ON 06 JAN 2022 USD / IDR EX.RATE 0.0000694 WITH BNP PARIBAS	139,904.000	6 Jan 22				0.00	139,904.00	139,904.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2022 COP / USD EX.RATE 4124.3 WITH BNP PARIBAS	-366,904.510	6 May 22				0.00	-366,904.51	-366,904.51	0.00
FX DEAL TRANSACTED ON 06 MAY 2022 USD / COP EX.RATE 0.0002461 WITH BNP PARIBAS	372,421.800	6 May 22				0.00	372,421.80	372,421.80	0.00
FX DEAL TRANSACTED ON 06 SEP 2022 EUR / USD EX.RATE 1.0031436 WITH BNP PARIBAS	-195,385.790	6 Sep 22				0.00	-195,385.79	-195,385.79	0.00
FX DEAL TRANSACTED ON 06 SEP 2022 USD / EUR EX.RATE 0.9951139 WITH BNP PARIBAS	195,042.320	6 Sep 22				0.00	195,042.32	195,042.32	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.92234 WITH BNP PARIBAS	-820,738.570	7 Mar 22				0.00	-820,738.57	-820,738.57	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.0831609 WITH BNP PARIBAS	819,952.800	7 Mar 22				0.00	819,952.80	819,952.80	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.0557097 WITH BNP PARIBAS	998,863.210	7 Nov 22				0.00	998,863.21	998,863.21	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.826 WITH BNP PARIBAS	-998,863.210	7 Nov 22				0.00	-998,863.21	-998,863.21	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 IDR / USD EX.RATE 14921.0 WITH BNP PARIBAS	-24,633.000	8 Aug 22				0.00	-24,633.00	-24,633.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 IDR / USD EX.RATE 14921.0 WITH BNP PARIBAS	-142,258.000	8 Aug 22				0.00	-142,258.00	-142,258.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.0000672 WITH BNP PARIBAS	24,633.000	8 Aug 22				0.00	24,633.00	24,633.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.0000672 WITH BNP PARIBAS	142,258.000	8 Aug 22				0.00	142,258.00	142,258.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 IDR / USD EX.RATE 14407.9 WITH BNP PARIBAS	-37,040.000	8 Feb 22				0.00	-37,040.00	-37,040.00	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 TRANACTED ON 08 FEB 2022 IDR / USD EX.RATE 14407.9 WITH BNP PARIBAS	-52,035.000	8 Feb 22				0.00	-52,035.00	-52,035.00	0.00
FX DEAL TRANACTED ON 08 FEB 2022 INR / USD EX.RATE 74.69 WITH BNP PARIBAS PARIS	-622,058.950	8 Feb 22				0.00	-622,058.95	-622,058.95	0.00
FX DEAL TRANACTED ON 08 FEB 2022 USD / IDR EX.RATE 0.0000695 WITH BNP PARIBAS	37,040.000	8 Feb 22				0.00	37,040.00	37,040.00	0.00
FX DEAL TRANACTED ON 08 FEB 2022 USD / IDR EX.RATE 0.0000695 WITH BNP PARIBAS	52,035.000	8 Feb 22				0.00	52,035.00	52,035.00	0.00
FX DEAL TRANACTED ON 08 FEB 2022 USD / INR EX.RATE 0.0133887 WITH BNP PARIBAS	178,830.850	8 Feb 22				0.00	178,830.85	178,830.85	0.00
FX DEAL TRANACTED ON 08 MAR 2022 MXN / USD EX.RATE 21.9661 WITH BNP PARIBAS	-1,155,052.560	8 Mar 22				0.00	-1,155,052.56	-1,155,052.56	0.00
FX DEAL TRANACTED ON 08 MAR 2022 USD / BRL EX.RATE 0.1949878 WITH BNP PARIBAS	238,000.000	8 Mar 22				0.00	238,000.00	238,000.00	0.00
FX DEAL TRANACTED ON 08 MAR 2022 USD / BRL EX.RATE 0.1949878 WITH BNP PARIBAS	258,285.000	8 Mar 22				0.00	258,285.00	258,285.00	0.00
FX DEAL TRANACTED ON 08 MAR 2022 USD / MXN EX.RATE 0.0467593 WITH BNP PARIBAS	1,186,378.070	8 Mar 22				0.00	1,186,378.07	1,186,378.07	0.00
FX DEAL TRANACTED ON 08 SEP 2022 USD / PEN EX.RATE 0.2579247 WITH BNP PARIBAS	64,997.030	8 Sep 22				0.00	64,997.03	64,997.03	0.00
FX DEAL TRANACTED ON 09 AUG 2022 NOK / USD EX.RATE 9.6806445 WITH BNP PARIBAS	-309,290.000	9 Aug 22				0.00	-309,290.00	-309,290.00	0.00
FX DEAL TRANACTED ON 09 AUG 2022 NOK / USD EX.RATE 9.6806445 WITH BNP PARIBAS	-198,164.000	9 Aug 22				0.00	-198,164.00	-198,164.00	0.00
FX DEAL TRANACTED ON 09 AUG 2022 USD / NOK EX.RATE 0.1030923 WITH BNP PARIBAS	198,164.000	9 Aug 22				0.00	198,164.00	198,164.00	0.00
FX DEAL TRANACTED ON 09 AUG 2022 USD / NOK EX.RATE 0.1030923 WITH BNP PARIBAS	309,290.000	9 Aug 22				0.00	309,290.00	309,290.00	0.00
FX DEAL TRANACTED ON 09 DEC 2022 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	80,044.300	9 Dec 22				0.00	80,044.30	80,044.30	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	84,310.740	9 Dec 22				0.00	84,310.74	84,310.74	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 AUD / USD EX.RATE 1.3957833 WITH BNP PARIBAS	-331,282.800	9 Feb 22				0.00	-331,282.80	-331,282.80	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 USD / ZAR EX.RATE 0.06554 WITH BNP PARIBAS	44,108.430	9 Mar 22				0.00	44,108.43	44,108.43	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 ZAR / USD EX.RATE 15.0793623 WITH BNP PARIBAS	-44,630.530	9 Mar 22				0.00	-44,630.53	-44,630.53	0.00
FX DEAL TRANSACTED ON 09 NOV 2022 IDR / USD EX.RATE 15725.0 WITH BNP PARIBAS	-23,069.580	9 Nov 22				0.00	-23,069.58	-23,069.58	0.00
FX DEAL TRANSACTED ON 09 NOV 2022 IDR / USD EX.RATE 15725.0 WITH BNP PARIBAS	-48,867.110	9 Nov 22				0.00	-48,867.11	-48,867.11	0.00
FX DEAL TRANSACTED ON 09 NOV 2022 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	23,069.580	9 Nov 22				0.00	23,069.58	23,069.58	0.00
FX DEAL TRANSACTED ON 09 NOV 2022 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	48,867.110	9 Nov 22				0.00	48,867.11	48,867.11	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 GBP / USD EX.RATE 0.8180975 WITH BNP PARIBAS	-1,937,793.490	10 Aug 22				0.00	-1,937,793.49	-1,937,793.49	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 NOK / USD EX.RATE 9.5475699 WITH BNP PARIBAS	-210,277.100	10 Aug 22				0.00	-210,277.10	-210,277.10	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 NOK / USD EX.RATE 9.5475699 WITH BNP PARIBAS	-328,195.860	10 Aug 22				0.00	-328,195.86	-328,195.86	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 USD / GBP EX.RATE 1.2248573 WITH BNP PARIBAS	1,941,771.180	10 Aug 22				0.00	1,941,771.18	1,941,771.18	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 USD / NOK EX.RATE 0.1045569 WITH BNP PARIBAS	210,277.100	10 Aug 22				0.00	210,277.10	210,277.10	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 USD / NOK EX.RATE 0.1045569 WITH BNP PARIBAS	328,195.860	10 Aug 22				0.00	328,195.86	328,195.86	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3894564 WITH BNP PARIBAS	-493,718.250	10 Feb 22				0.00	-493,718.25	-493,718.25	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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3966588 WITH BNP PARIBAS	-533,917.100	10 Feb 22				0.00	-533,917.10	-533,917.10	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 MXN / USD EX.RATE 20.7673218 WITH BNP PARIBAS	-368,222.730	10 Feb 22				0.00	-368,222.73	-368,222.73	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 USD / AUD EX.RATE 0.7196665 WITH BNP PARIBAS	493,691.220	10 Feb 22				0.00	493,691.22	493,691.22	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 USD / MXN EX.RATE 0.0489841 WITH BNP PARIBAS	374,581.120	10 Feb 22				0.00	374,581.12	374,581.12	0.00
FX DEAL TRANSACTED ON 10 JUN 2022 USD / ZAR EX.RATE 0.0638784 WITH BNP PARIBAS	51,424.580	10 Jun 22				0.00	51,424.58	51,424.58	0.00
FX DEAL TRANSACTED ON 10 JUN 2022 ZAR / USD EX.RATE 15.5991232 WITH BNP PARIBAS	-51,424.580	10 Jun 22				0.00	-51,424.58	-51,424.58	0.00
FX DEAL TRANSACTED ON 10 NOV 2022 USD / IDR EX.RATE 0.0000637 WITH BNP PARIBAS	395.530	10 Nov 22				0.00	395.53	395.53	0.00
FX DEAL TRANSACTED ON 10 NOV 2022 USD / IDR EX.RATE 0.0000637 WITH BNP PARIBAS	86,442.010	10 Nov 22				0.00	86,442.01	86,442.01	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 AUD / USD EX.RATE 1.4014215 WITH BNP PARIBAS	-532,316.660	11 Feb 22				0.00	-532,316.66	-532,316.66	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / AUD EX.RATE 0.7135086 WITH BNP PARIBAS	532,277.420	11 Feb 22				0.00	532,277.42	532,277.42	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1975895 WITH BNP PARIBAS	38,706.000	11 Mar 22				0.00	38,706.00	38,706.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1975895 WITH BNP PARIBAS	56,469.000	11 Mar 22				0.00	56,469.00	56,469.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / MXN EX.RATE 0.0478209 WITH BNP PARIBAS	111,040.000	11 Mar 22				0.00	111,040.00	111,040.00	0.00
FX DEAL TRANSACTED ON 12 APR 2022 PEN / USD EX.RATE 3.7004 WITH BNP PARIBAS	-701,484.270	12 Apr 22				0.00	-701,484.27	-701,484.27	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 IDR / USD EX.RATE 14688.0 WITH BNP PARIBAS	-5,398.050	12 Aug 22				0.00	-5,398.05	-5,398.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 12 AUG 2022 IDR / USD EX.RATE 14688.0 WITH BNP PARIBAS	-31,641.540	12 Aug 22				0.00	-31,641.54	-31,641.54	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 PEN / USD EX.RATE 3.853 WITH BNP PARIBAS PARIS	-152,172.340	12 Aug 22				0.00	-152,172.34	-152,172.34	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 PEN / USD EX.RATE 3.853 WITH BNP PARIBAS PARIS	-352,076.850	12 Aug 22				0.00	-352,076.85	-352,076.85	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / PEN EX.RATE 0.2604845 WITH BNP PARIBAS	152,727.280	12 Aug 22				0.00	152,727.28	152,727.28	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / PEN EX.RATE 0.2604845 WITH BNP PARIBAS	353,360.800	12 Aug 22				0.00	353,360.80	353,360.80	0.00
FX DEAL TRANSACTED ON 13 DEC 2022 COP / USD EX.RATE 4791.57 WITH BNP PARIBAS	-791,670.090	13 Dec 22				0.00	-791,670.09	-791,670.09	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 IDR / USD EX.RATE 14328.6 WITH BNP PARIBAS	-20,098.000	14 Feb 22				0.00	-20,098.00	-20,098.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 IDR / USD EX.RATE 14328.6 WITH BNP PARIBAS	-67,837.000	14 Feb 22				0.00	-67,837.00	-67,837.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	20,098.000	14 Feb 22				0.00	20,098.00	20,098.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	67,837.000	14 Feb 22				0.00	67,837.00	67,837.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 ZAR / USD EX.RATE 17.0722322 WITH BNP PARIBAS	-32,801.800	14 Jul 22				0.00	-32,801.80	-32,801.80	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 USD / CLP EX.RATE 0.0011583 WITH BNP PARIBAS	385,764.890	14 Jun 22				0.00	385,764.89	385,764.89	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 USD / CLP EX.RATE 0.0011583 WITH BNP PARIBAS	596,015.890	14 Jun 22				0.00	596,015.89	596,015.89	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 COP / USD EX.RATE 3800.85 WITH BNP PARIBAS	-398,127.850	14 Mar 22				0.00	-398,127.85	-398,127.85	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 COP / USD EX.RATE 3800.85 WITH BNP PARIBAS	-998,024.820	14 Mar 22				0.00	-998,024.82	-998,024.82	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 MAR 2022 IDR / USD EX.RATE 14342.5 WITH BNP PARIBAS	-41,743.000	14 Mar 22				0.00	-41,743.00	-41,743.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 IDR / USD EX.RATE 14342.5 WITH BNP PARIBAS	-140,890.000	14 Mar 22				0.00	-140,890.00	-140,890.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / BRL EX.RATE 0.1961672 WITH BNP PARIBAS	223,000.000	14 Mar 22				0.00	223,000.00	223,000.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / BRL EX.RATE 0.1961672 WITH BNP PARIBAS	346,000.000	14 Mar 22				0.00	346,000.00	346,000.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	52,325.170	14 Mar 22				0.00	52,325.17	52,325.17	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	65,777.040	14 Mar 22				0.00	65,777.04	65,777.04	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	41,743.000	14 Mar 22				0.00	41,743.00	41,743.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	140,890.000	14 Mar 22				0.00	140,890.00	140,890.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / INR EX.RATE 0.0130534 WITH BNP PARIBAS	608,879.930	14 Mar 22				0.00	608,879.93	608,879.93	0.00
FX DEAL TRANSACTED ON 14 SEP 2022 USD / PEN EX.RATE 0.2591278 WITH BNP PARIBAS	151,931.810	14 Sep 22				0.00	151,931.81	151,931.81	0.00
FX DEAL TRANSACTED ON 14 SEP 2022 USD / PEN EX.RATE 0.2591278 WITH BNP PARIBAS	351,520.330	14 Sep 22				0.00	351,520.33	351,520.33	0.00
FX DEAL TRANSACTED ON 15 AUG 2022 CAD / USD EX.RATE 1.29078 WITH BNP PARIBAS	-79,796.710	15 Aug 22				0.00	-79,796.71	-79,796.71	0.00
FX DEAL TRANSACTED ON 15 AUG 2022 USD / CAD EX.RATE 0.7745097 WITH BNP PARIBAS	79,774.500	15 Aug 22				0.00	79,774.50	79,774.50	0.00
FX DEAL TRANSACTED ON 15 FEB 2022 IDR / USD EX.RATE 14269.9 WITH BNP PARIBAS	-25,175.000	15 Feb 22				0.00	-25,175.00	-25,175.00	0.00
FX DEAL TRANSACTED ON 15 FEB 2022 IDR / USD EX.RATE 14269.9 WITH BNP PARIBAS	-84,970.000	15 Feb 22				0.00	-84,970.00	-84,970.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	25,175.000	15 Feb 22				0.00	25,175.00	25,175.00	0.00
FX DEAL TRANSACTED ON 15 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	84,970.000	15 Feb 22				0.00	84,970.00	84,970.00	0.00
FX DEAL TRANSACTED ON 15 JUL 2022 PEN / USD EX.RATE 3.8942 WITH BNP PARIBAS	-150,562.390	15 Jul 22				0.00	-150,562.39	-150,562.39	0.00
FX DEAL TRANSACTED ON 15 MAR 2022 USD / BRL EX.RATE 0.1938382 WITH BNP PARIBAS	297,000.000	15 Mar 22				0.00	297,000.00	297,000.00	0.00
FX DEAL TRANSACTED ON 15 MAR 2022 USD / BRL EX.RATE 0.1938382 WITH BNP PARIBAS	461,000.000	15 Mar 22				0.00	461,000.00	461,000.00	0.00
FX DEAL TRANSACTED ON 16 AUG 2022 PEN / USD EX.RATE 3.8644 WITH BNP PARIBAS	-151,723.430	16 Aug 22				0.00	-151,723.43	-151,723.43	0.00
FX DEAL TRANSACTED ON 16 AUG 2022 PEN / USD EX.RATE 3.8644 WITH BNP PARIBAS	-351,038.220	16 Aug 22				0.00	-351,038.22	-351,038.22	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 CAD / USD EX.RATE 1.26864 WITH BNP PARIBAS	-54,388.950	16 Feb 22				0.00	-54,388.95	-54,388.95	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 CAD / USD EX.RATE 1.26864 WITH BNP PARIBAS	-110,354.400	16 Feb 22				0.00	-110,354.40	-110,354.40	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 EUR / USD EX.RATE 0.8782882 WITH BNP PARIBAS	-1,933,306.120	16 Feb 22				0.00	-1,933,306.12	-1,933,306.12	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14267.2 WITH BNP PARIBAS	-42,883.000	16 Feb 22				0.00	-42,883.00	-42,883.00	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14267.2 WITH BNP PARIBAS	-85,133.000	16 Feb 22				0.00	-85,133.00	-85,133.00	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH BNP PARIBAS	-37,322.510	16 Feb 22				0.00	-37,322.51	-37,322.51	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH BNP PARIBAS	-52,431.880	16 Feb 22				0.00	-52,431.88	-52,431.88	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / CAD EX.RATE 0.7881057 WITH BNP PARIBAS	54,379.290	16 Feb 22				0.00	54,379.29	54,379.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 USD / CAD EX.RATE 0.7881057 WITH BNP PARIBAS	110,334.790	16 Feb 22				0.00	110,334.79	110,334.79	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / EUR EX.RATE 1.1416243 WITH BNP PARIBAS	1,938,478.060	16 Feb 22				0.00	1,938,478.06	1,938,478.06	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BNP PARIBAS	71,289.350	16 Feb 22				0.00	71,289.35	71,289.35	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.00007 WITH BNP PARIBAS	141,526.640	16 Feb 22				0.00	141,526.64	141,526.64	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	42,883.000	16 Feb 22				0.00	42,883.00	42,883.00	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 USD / IDR EX.RATE 0.0000701 WITH BNP PARIBAS	85,133.000	16 Feb 22				0.00	85,133.00	85,133.00	0.00
FX DEAL TRANSACTED ON 16 JUN 2022 GBP / USD EX.RATE 0.8239747 WITH BNP PARIBAS	-527,928.830	16 Jun 22				0.00	-527,928.83	-527,928.83	0.00
FX DEAL TRANSACTED ON 16 JUN 2022 USD / GBP EX.RATE 1.2133406 WITH BNP PARIBAS	527,803.160	16 Jun 22				0.00	527,803.16	527,803.16	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 IDR / USD EX.RATE 14311.0 WITH BNP PARIBAS	-41,745.920	16 Mar 22				0.00	-41,745.92	-41,745.92	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 IDR / USD EX.RATE 14311.0 WITH BNP PARIBAS	-140,899.840	16 Mar 22				0.00	-140,899.84	-140,899.84	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	45,225.420	16 Mar 22				0.00	45,225.42	45,225.42	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 USD / IDR EX.RATE 0.0000699 WITH BNP PARIBAS	152,646.400	16 Mar 22				0.00	152,646.40	152,646.40	0.00
FX DEAL TRANSACTED ON 17 AUG 2022 COP / USD EX.RATE 4346.0 WITH BNP PARIBAS	-348,187.820	17 Aug 22				0.00	-348,187.82	-348,187.82	0.00
FX DEAL TRANSACTED ON 17 AUG 2022 USD / COP EX.RATE 0.0002323 WITH BNP PARIBAS	351,512.870	17 Aug 22				0.00	351,512.87	351,512.87	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 RUB / USD EX.RATE 76.2358 WITH BNP PARIBAS	-42,149.390	17 Feb 22				0.00	-42,149.39	-42,149.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 17 MAR 2022 CAD / USD EX.RATE 1.265648 WITH BNP PARIBAS	-71,899.930	17 Mar 22				0.00	-71,899.93	-71,899.93	0.00
FX DEAL TRANSACTED ON 17 MAR 2022 USD / CAD EX.RATE 0.7900875 WITH BNP PARIBAS	71,897.960	17 Mar 22				0.00	71,897.96	71,897.96	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 IDR / USD EX.RATE 14745.0 WITH BNP PARIBAS	-19,473.000	17 May 22				0.00	-19,473.00	-19,473.00	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 IDR / USD EX.RATE 14745.0 WITH BNP PARIBAS	-111,993.000	17 May 22				0.00	-111,993.00	-111,993.00	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 USD / IDR EX.RATE 0.0000683 WITH BNP PARIBAS	19,473.000	17 May 22				0.00	19,473.00	19,473.00	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 USD / IDR EX.RATE 0.0000683 WITH BNP PARIBAS	111,993.000	17 May 22				0.00	111,993.00	111,993.00	0.00
FX DEAL TRANSACTED ON 18 FEB 2022 IDR / USD EX.RATE 14339.0 WITH BNP PARIBAS	-45,115.390	18 Feb 22				0.00	-45,115.39	-45,115.39	0.00
FX DEAL TRANSACTED ON 18 FEB 2022 IDR / USD EX.RATE 14339.0 WITH BNP PARIBAS	-152,275.050	18 Feb 22				0.00	-152,275.05	-152,275.05	0.00
FX DEAL TRANSACTED ON 18 FEB 2022 IDR / USD EX.RATE 14340.2 WITH BNP PARIBAS	-28,506.210	18 Feb 22				0.00	-28,506.21	-28,506.21	0.00
FX DEAL TRANSACTED ON 18 FEB 2022 USD / IDR EX.RATE 0.0000698 WITH BNP PARIBAS	28,506.210	18 Feb 22				0.00	28,506.21	28,506.21	0.00
FX DEAL TRANSACTED ON 18 JAN 2022 CLP / USD EX.RATE 823.67 WITH BNP PARIBAS	-404,339.600	18 Jan 22				0.00	-404,339.60	-404,339.60	0.00
FX DEAL TRANSACTED ON 18 JAN 2022 CLP / USD EX.RATE 823.67 WITH BNP PARIBAS	-624,714.270	18 Jan 22				0.00	-624,714.27	-624,714.27	0.00
FX DEAL TRANSACTED ON 18 JAN 2022 USD / CLP EX.RATE 0.0012143 WITH BNP PARIBAS	404,418.160	18 Jan 22				0.00	404,418.16	404,418.16	0.00
FX DEAL TRANSACTED ON 18 JAN 2022 USD / CLP EX.RATE 0.0012143 WITH BNP PARIBAS	624,835.640	18 Jan 22				0.00	624,835.64	624,835.64	0.00
FX DEAL TRANSACTED ON 18 MAR 2022 USD / IDR EX.RATE 0.0000697 WITH BNP PARIBAS	42,665.300	18 Mar 22				0.00	42,665.30	42,665.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 MAR 2022 USD / IDR EX.RATE 0.0000697 WITH BNP PARIBAS	84,700.800	18 Mar 22				0.00	84,700.80	84,700.80	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 PEN / USD EX.RATE 3.863 WITH BNP PARIBAS PARIS	-65,234.270	19 Aug 22				0.00	-65,234.27	-65,234.27	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 USD / PEN EX.RATE 0.2594707 WITH BNP PARIBAS	65,386.610	19 Aug 22				0.00	65,386.61	65,386.61	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BNP PARIBAS	-70,629.420	19 Jan 22				0.00	-70,629.42	-70,629.42	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 IDR / USD EX.RATE 14370.0 WITH BNP PARIBAS	-140,216.520	19 Jan 22				0.00	-140,216.52	-140,216.52	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH BNP PARIBAS	77,591.330	19 Jan 22				0.00	77,591.33	77,591.33	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / IDR EX.RATE 0.0000696 WITH BNP PARIBAS	154,031.170	19 Jan 22				0.00	154,031.17	154,031.17	0.00
FX DEAL TRANSACTED ON 19 JUL 2022 PEN / USD EX.RATE 3.8704 WITH BNP PARIBAS	-350,494.030	19 Jul 22				0.00	-350,494.03	-350,494.03	0.00
FX DEAL TRANSACTED ON 19 OCT 2022 COP / USD EX.RATE 4946.8 WITH BNP PARIBAS	-305,899.620	19 Oct 22				0.00	-305,899.62	-305,899.62	0.00
FX DEAL TRANSACTED ON 19 OCT 2022 USD / COP EX.RATE 0.0002077 WITH BNP PARIBAS	314,364.350	19 Oct 22				0.00	314,364.35	314,364.35	0.00
FX DEAL TRANSACTED ON 20 JAN 2022 BRL / USD EX.RATE 5.44174 WITH BNP PARIBAS	-1,011,545.080	20 Jan 22				0.00	-1,011,545.08	-1,011,545.08	0.00
FX DEAL TRANSACTED ON 20 JAN 2022 GBP / USD EX.RATE 0.7345184 WITH BNP PARIBAS	-428,852.400	20 Jan 22				0.00	-428,852.40	-428,852.40	0.00
FX DEAL TRANSACTED ON 20 JAN 2022 USD / BRL EX.RATE 0.1850724 WITH BNP PARIBAS	1,018,743.270	20 Jan 22				0.00	1,018,743.27	1,018,743.27	0.00
FX DEAL TRANSACTED ON 20 JAN 2022 USD / GBP EX.RATE 1.3614587 WITH BNP PARIBAS	428,859.490	20 Jan 22				0.00	428,859.49	428,859.49	0.00
FX DEAL TRANSACTED ON 20 MAY 2022 USD / IDR EX.RATE 0.0000682 WITH BNP PARIBAS	21,387.070	20 May 22				0.00	21,387.07	21,387.07	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 20 MAY 2022 USD / IDR EX.RATE 0.0000682 WITH BNP PARIBAS	25,973.760	20 May 22				0.00	25,973.76	25,973.76	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 MXN / USD EX.RATE 20.537216 WITH BNP PARIBAS	-1,233,662.830	21 Jan 22				0.00	-1,233,662.83	-1,233,662.83	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 USD / MXN EX.RATE 0.0480176 WITH BNP PARIBAS	1,216,572.820	21 Jan 22				0.00	1,216,572.82	1,216,572.82	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 USD / RUB EX.RATE 0.0130539 WITH BNP PARIBAS	29,271.420	21 Jan 22				0.00	29,271.42	29,271.42	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 USD / RUB EX.RATE 0.0130539 WITH BNP PARIBAS	43,723.050	21 Jan 22				0.00	43,723.05	43,723.05	0.00
FX DEAL TRANSACTED ON 21 JUL 2022 PEN / USD EX.RATE 3.9267 WITH BNP PARIBAS	-64,176.030	21 Jul 22				0.00	-64,176.03	-64,176.03	0.00
FX DEAL TRANSACTED ON 21 JUL 2022 USD / PEN EX.RATE 0.255024 WITH BNP PARIBAS	64,266.040	21 Jul 22				0.00	64,266.04	64,266.04	0.00
FX DEAL TRANSACTED ON 22 FEB 2022 IDR / USD EX.RATE 14362.0 WITH BNP PARIBAS	-71,029.590	22 Feb 22				0.00	-71,029.59	-71,029.59	0.00
FX DEAL TRANSACTED ON 22 FEB 2022 IDR / USD EX.RATE 14362.0 WITH BNP PARIBAS	-84,537.270	22 Feb 22				0.00	-84,537.27	-84,537.27	0.00
FX DEAL TRANSACTED ON 22 JUN 2022 BRL / USD EX.RATE 5.1969 WITH BNP PARIBAS	-94,723.360	22 Jun 22				0.00	-94,723.36	-94,723.36	0.00
FX DEAL TRANSACTED ON 22 JUN 2022 USD / BRL EX.RATE 0.1939488 WITH BNP PARIBAS	95,474.760	22 Jun 22				0.00	95,474.76	95,474.76	0.00
FX DEAL TRANSACTED ON 22 MAR 2022 PEN / USD EX.RATE 3.7795 WITH BNP PARIBAS	-686,803.120	22 Mar 22				0.00	-686,803.12	-686,803.12	0.00
FX DEAL TRANSACTED ON 22 MAR 2022 USD / PEN EX.RATE 0.2642846 WITH BNP PARIBAS	686,022.620	22 Mar 22				0.00	686,022.62	686,022.62	0.00
FX DEAL TRANSACTED ON 22 SEP 2022 COP / USD EX.RATE 4416.0 WITH BNP PARIBAS	-342,668.530	22 Sep 22				0.00	-342,668.53	-342,668.53	0.00
FX DEAL TRANSACTED ON 22 SEP 2022 USD / COP EX.RATE 0.0002268 WITH BNP PARIBAS	343,134.750	22 Sep 22				0.00	343,134.75	343,134.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 23 JUN 2022 MXN / USD EX.RATE 20.3974552 WITH BNP PARIBAS	-513,250.300	23 Jun 22				0.00	-513,250.30	-513,250.30	0.00
FX DEAL TRANSACTED ON 23 JUN 2022 USD / MXN EX.RATE 0.0497585 WITH BNP PARIBAS	520,921.740	23 Jun 22				0.00	520,921.74	520,921.74	0.00
FX DEAL TRANSACTED ON 23 MAY 2022 USD / COP EX.RATE 0.0002506 WITH BNP PARIBAS	950,750.570	23 May 22				0.00	950,750.57	950,750.57	0.00
FX DEAL TRANSACTED ON 25 FEB 2022 MXN / USD EX.RATE 20.9174 WITH BNP PARIBAS	-527,933.680	25 Feb 22				0.00	-527,933.68	-527,933.68	0.00
FX DEAL TRANSACTED ON 25 FEB 2022 USD / BRL EX.RATE 0.1945752 WITH BNP PARIBAS	1,071,052.130	25 Feb 22				0.00	1,071,052.13	1,071,052.13	0.00
FX DEAL TRANSACTED ON 25 FEB 2022 USD / MXN EX.RATE 0.0488916 WITH BNP PARIBAS	539,910.230	25 Feb 22				0.00	539,910.23	539,910.23	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 USD / PEN EX.RATE 0.2554735 WITH BNP PARIBAS	149,789.240	25 Jul 22				0.00	149,789.24	149,789.24	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 USD / PEN EX.RATE 0.2554735 WITH BNP PARIBAS	346,563.140	25 Jul 22				0.00	346,563.14	346,563.14	0.00
FX DEAL TRANSACTED ON 25 OCT 2022 IDR / USD EX.RATE 15662.0 WITH BNP PARIBAS	-83,907.000	25 Oct 22				0.00	-83,907.00	-83,907.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2022 IDR / USD EX.RATE 15662.0 WITH BNP PARIBAS	-79,661.000	25 Oct 22				0.00	-79,661.00	-79,661.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2022 USD / IDR EX.RATE 0.000064 WITH BNP PARIBAS	79,661.000	25 Oct 22				0.00	79,661.00	79,661.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2022 USD / IDR EX.RATE 0.000064 WITH BNP PARIBAS	83,907.000	25 Oct 22				0.00	83,907.00	83,907.00	0.00
FX DEAL TRANSACTED ON 26 JAN 2022 EUR / USD EX.RATE 0.8863582 WITH BNP PARIBAS	-414,053.800	26 Jan 22				0.00	-414,053.80	-414,053.80	0.00
FX DEAL TRANSACTED ON 26 JAN 2022 USD / EUR EX.RATE 1.1280787 WITH BNP PARIBAS	414,004.880	26 Jan 22				0.00	414,004.88	414,004.88	0.00
FX DEAL TRANSACTED ON 26 JUL 2022 PEN / USD EX.RATE 3.9412 WITH BNP PARIBAS	-63,939.920	26 Jul 22				0.00	-63,939.92	-63,939.92	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 26 JUL 2022 USD / PEN EX.RATE 0.2539425 WITH BNP PARIBAS	63,993.500	26 Jul 22				0.00	63,993.50	63,993.50	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 USD / COP EX.RATE 0.0002067 WITH BNP PARIBAS	312,778.890	27 Dec 22				0.00	312,778.89	312,778.89	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 CLP / USD EX.RATE 801.52 WITH BNP PARIBAS	-415,513.520	27 Jan 22				0.00	-415,513.52	-415,513.52	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 CLP / USD EX.RATE 801.52 WITH BNP PARIBAS	-641,978.240	27 Jan 22				0.00	-641,978.24	-641,978.24	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 USD / CLP EX.RATE 0.001256 WITH BNP PARIBAS	418,289.880	27 Jan 22				0.00	418,289.88	418,289.88	0.00
FX DEAL TRANSACTED ON 27 JAN 2022 USD / CLP EX.RATE 0.001256 WITH BNP PARIBAS	646,267.770	27 Jan 22				0.00	646,267.77	646,267.77	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 PEN / USD EX.RATE 3.8407 WITH BNP PARIBAS	-464,644.260	28 Dec 22				0.00	-464,644.26	-464,644.26	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 USD / IDR EX.RATE 0.0000633 WITH BNP PARIBAS	22,961.530	28 Dec 22				0.00	22,961.53	22,961.53	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 USD / PEN EX.RATE 0.2615884 WITH BNP PARIBAS	466,819.920	28 Dec 22				0.00	466,819.92	466,819.92	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 INR / USD EX.RATE 75.4775 WITH BNP PARIBAS	-618,004.560	28 Jan 22				0.00	-618,004.56	-618,004.56	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 USD / INR EX.RATE 0.0133014 WITH BNP PARIBAS	618,004.560	28 Jan 22				0.00	618,004.56	618,004.56	0.00
FX DEAL TRANSACTED ON 28 MAR 2022 CAD / USD EX.RATE 1.2480295 WITH BNP PARIBAS	-60,094.730	28 Mar 22				0.00	-60,094.73	-60,094.73	0.00
FX DEAL TRANSACTED ON 28 MAR 2022 CAD / USD EX.RATE 1.2480295 WITH BNP PARIBAS	-85,735.150	28 Mar 22				0.00	-85,735.15	-85,735.15	0.00
FX DEAL TRANSACTED ON 28 MAR 2022 USD / CAD EX.RATE 0.8011563 WITH BNP PARIBAS	60,086.720	28 Mar 22				0.00	60,086.72	60,086.72	0.00
FX DEAL TRANSACTED ON 28 MAR 2022 USD / CAD EX.RATE 0.8011563 WITH BNP PARIBAS	85,723.720	28 Mar 22				0.00	85,723.72	85,723.72	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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 28 SEP 2022 MXN / USD EX.RATE 20.5581 WITH BNP PARIBAS	-323,424.830	28 Sep 22				0.00	-323,424.83	-323,424.83	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.084226 WITH BNP PARIBAS	155,044.320	28 Sep 22				0.00	155,044.32	155,044.32	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / MXN EX.RATE 0.0494074 WITH BNP PARIBAS	328,509.530	28 Sep 22				0.00	328,509.53	328,509.53	0.00
FX DEAL TRANSACTED ON 29 APR 2022 EUR / USD EX.RATE 0.9500429 WITH BNP PARIBAS	-123,152.330	29 Apr 22				0.00	-123,152.33	-123,152.33	0.00
FX DEAL TRANSACTED ON 29 APR 2022 EUR / USD EX.RATE 0.9500429 WITH BNP PARIBAS	-146,309.180	29 Apr 22				0.00	-146,309.18	-146,309.18	0.00
FX DEAL TRANSACTED ON 29 APR 2022 GBP / USD EX.RATE 0.7964954 WITH BNP PARIBAS	-3,934,737.000	29 Apr 22				0.00	-3,934,737.00	-3,934,737.00	0.00
FX DEAL TRANSACTED ON 29 APR 2022 USD / GBP EX.RATE 1.2554571 WITH BNP PARIBAS	3,934,602.770	29 Apr 22				0.00	3,934,602.77	3,934,602.77	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 MXN / USD EX.RATE 19.3819773 WITH BNP PARIBAS	-540,140.970	29 Dec 22				0.00	-540,140.97	-540,140.97	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 PEN / USD EX.RATE 3.8471927 WITH BNP PARIBAS	-53,805.470	29 Dec 22				0.00	-53,805.47	-53,805.47	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 USD / MXN EX.RATE 0.0509569 WITH BNP PARIBAS	533,467.520	29 Dec 22				0.00	533,467.52	533,467.52	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 USD / PEN EX.RATE 0.2615068 WITH BNP PARIBAS	54,131.900	29 Dec 22				0.00	54,131.90	54,131.90	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 USD / BRL EX.RATE 0.1927376 WITH BNP PARIBAS	94,878.540	29 Jul 22				0.00	94,878.54	94,878.54	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 USD / ZAR EX.RATE 0.0599307 WITH BNP PARIBAS	62,000.000	29 Jul 22				0.00	62,000.00	62,000.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 USD / ZAR EX.RATE 0.0600011 WITH BNP PARIBAS	87,000.000	29 Jul 22				0.00	87,000.00	87,000.00	0.00
FX DEAL TRANSACTED ON 29 JUN 2022 EUR / USD EX.RATE 0.9507511 WITH BNP PARIBAS	-7,851,687.000	29 Jun 22				0.00	-7,851,687.00	-7,851,687.00	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 29 JUN 2022 USD / EUR EX.RATE 1.053717 WITH BNP PARIBAS	7,865,997.410	29 Jun 22				0.00	7,865,997.41	7,865,997.41	0.00
FX DEAL TRANSACTED ON 29 NOV 2022 PEN / USD EX.RATE 3.8432 WITH BNP PARIBAS	-518,203.370	29 Nov 22				0.00	-518,203.37	-518,203.37	0.00
FX DEAL TRANSACTED ON 29 NOV 2022 USD / PEN EX.RATE 0.2599563 WITH BNP PARIBAS	517,718.420	29 Nov 22				0.00	517,718.42	517,718.42	0.00
FX DEAL TRANSACTED ON 30 DEC 2022 EUR / USD EX.RATE 0.9341089 WITH BNP PARIBAS	-442,132.610	30 Dec 22				0.00	-442,132.61	-442,132.61	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 BRL / USD EX.RATE 5.238 WITH BNP PARIBAS PARIS	-93,980.110	30 Jun 22				0.00	-93,980.11	-93,980.11	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 EUR / USD EX.RATE 0.955495 WITH BNP PARIBAS	-434,329.870	30 Jun 22				0.00	-434,329.87	-434,329.87	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 GBP / USD EX.RATE 0.823418 WITH BNP PARIBAS	-2,924,395.600	30 Jun 22				0.00	-2,924,395.60	-2,924,395.60	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 USD / GBP EX.RATE 1.2150331 WITH BNP PARIBAS	2,925,799.700	30 Jun 22				0.00	2,925,799.70	2,925,799.70	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 USD / NOK EX.RATE 0.1010497 WITH BNP PARIBAS	103,000.000	30 Jun 22				0.00	103,000.00	103,000.00	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 USD / NOK EX.RATE 0.1010497 WITH BNP PARIBAS	146,000.000	30 Jun 22				0.00	146,000.00	146,000.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 BRL / USD EX.RATE 5.3574 WITH BNP PARIBAS	-1,027,469.540	31 Jan 22				0.00	-1,027,469.54	-1,027,469.54	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 CLP / USD EX.RATE 803.88 WITH BNP PARIBAS	-414,293.680	31 Jan 22				0.00	-414,293.68	-414,293.68	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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 31 JAN 2022 CLP / USD EX.RATE 803.88 WITH BNP PARIBAS	-640,093.550	31 Jan 22				0.00	-640,093.55	-640,093.55	0.00
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH BNP PARIBAS	-862,314.020	31 Mar 22				0.00	-862,314.02	-862,314.02	0.00
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH BNP PARIBAS	-1,214,167.910	31 Mar 22				0.00	-1,214,167.91	-1,214,167.91	0.00
Total BNP PARIBAS PARIS							.000.00	239,835.45	239,835.45

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.	574,000.000	3 Oct 22				0.00	371,401.53	366,872.11	-4,529.42
FX DEAL TRANSACTED ON 03 OCT 2022 USD / AUD EX.RATE 0.6468574 WITH CITIBANK N.A.	-574,000.000	3 Oct 22				0.00	-371,296.15	-373,071.32	-1,775.17
FX DEAL TRANSACTED ON 11 NOV 2022 AUD / USD EX.RATE 1.4924237 WITH CITIBANK N.A.	69,233.000	11 Nov 22				0.00	46,389.64	47,038.27	648.63
FX DEAL TRANSACTED ON 11 NOV 2022 USD / AUD EX.RATE 0.6676089 WITH CITIBANK N.A.	-69,233.000	11 Nov 22				0.00	-46,220.57	-46,908.82	-688.25
FX DEAL TRANSACTED ON 14 NOV 2022 AUD / USD EX.RATE 1.4945762 WITH CITIBANK N.A.	117,235.000	14 Nov 22				0.00	78,440.30	79,651.77	1,211.47
FX DEAL TRANSACTED ON 14 NOV 2022 USD / AUD EX.RATE 0.66668 WITH CITIBANK N.A.	-117,235.000	14 Nov 22				0.00	-78,158.23	-79,432.58	-1,274.35
FX DEAL TRANSACTED ON 27 DEC 2022 USD / AUD EX.RATE 0.6751357 WITH CITIBANK N.A.	-186,468.000	27 Dec 22				0.00	-125,891.20	-126,690.04	-798.84

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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
CITIBANK N.A.									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1977653 WITH CITIBANK N.A.	-926,826.110	11 Mar 22				0.00	-183,294.00	-197,264.20	-13,970.20
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1977653 WITH CITIBANK N.A.	-1,448,844.000	11 Mar 22				0.00	-286,531.00	-308,369.66	-21,838.66
FX DEAL TRANSACTED ON 19 AUG 2022 BRL / USD EX.RATE 5.26035 WITH CITIBANK N.A.	758,529.280	19 Aug 22				0.00	144,197.49	146,312.77	2,115.28
FX DEAL TRANSACTED ON 19 AUG 2022 BRL / USD EX.RATE 5.26035 WITH CITIBANK N.A.	492,267.840	19 Aug 22				0.00	93,580.81	94,953.58	1,372.77
FX DEAL TRANSACTED ON 19 AUG 2022 USD / BRL EX.RATE 0.1916259 WITH CITIBANK N.A.	-758,529.280	19 Aug 22				0.00	-145,353.89	-145,466.79	-112.90
FX DEAL TRANSACTED ON 19 AUG 2022 USD / BRL EX.RATE 0.1916259 WITH CITIBANK N.A.	-492,267.840	19 Aug 22				0.00	-94,331.29	-94,404.56	-73.27
FX DEAL TRANSACTED ON 19 JUL 2022 BRL / USD EX.RATE 5.43875 WITH CITIBANK N.A.	758,529.280	19 Jul 22				0.00	139,467.58	145,466.79	5,999.21
FX DEAL TRANSACTED ON 19 JUL 2022 BRL / USD EX.RATE 5.43875 WITH CITIBANK N.A.	492,267.840	19 Jul 22				0.00	90,511.21	94,404.56	3,893.35
FX DEAL TRANSACTED ON 19 JUL 2022 USD / BRL EX.RATE 0.1855288 WITH CITIBANK N.A.	-758,529.280	19 Jul 22				0.00	-140,728.99	-147,629.80	-6,900.81
FX DEAL TRANSACTED ON 19 JUL 2022 USD / BRL EX.RATE 0.1855288 WITH CITIBANK N.A.	-492,267.840	19 Jul 22				0.00	-91,329.84	-95,808.30	-4,478.46
FX DEAL TRANSACTED ON 19 MAY 2022 BRL / USD EX.RATE 4.97545 WITH CITIBANK N.A.	758,529.280	19 May 22				0.00	152,454.41	143,310.71	-9,143.70
FX DEAL TRANSACTED ON 19 MAY 2022 USD / BRL EX.RATE 0.2028398 WITH CITIBANK N.A.	-758,529.280	19 May 22				0.00	-153,859.89	-158,211.51	-4,351.62
FX DEAL TRANSACTED ON 21 SEP 2022 BRL / USD EX.RATE 5.2485 WITH CITIBANK N.A.	492,267.840	21 Sep 22				0.00	93,792.10	93,218.34	-573.76
FX DEAL TRANSACTED ON 21 SEP 2022 BRL / USD EX.RATE 5.2485 WITH CITIBANK N.A.	758,529.280	21 Sep 22				0.00	144,523.06	143,638.95	-884.11

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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 USD / BRL EX.RATE 0.1943635 WITH CITIBANK N.A.	-492,267.840	21 Sep 22				0.00	-95,678.88	-94,953.58	725.30
FX DEAL TRANSACTED ON 21 SEP 2022 USD / BRL EX.RATE 0.1943635 WITH CITIBANK N.A.	-758,529.280	21 Sep 22				0.00	-147,430.38	-146,312.77	1,117.61
FX DEAL TRANSACTED ON 23 MAY 2022 BRL / USD EX.RATE 4.85815 WITH CITIBANK N.A.	492,267.840	23 May 22				0.00	101,328.25	93,005.32	-8,322.93
FX DEAL TRANSACTED ON 23 MAY 2022 USD / BRL EX.RATE 0.2077275 WITH CITIBANK N.A.	-492,267.840	23 May 22				0.00	-102,257.55	-102,675.59	-418.04
FX DEAL TRANSACTED ON 27 DEC 2022 USD / BRL EX.RATE 0.1893868 WITH CITIBANK N.A.	-492,267.840	27 Dec 22				0.00	-93,229.01	-93,218.34	10.67
FX DEAL TRANSACTED ON 29 JUL 2022 BRL / USD EX.RATE 5.1884 WITH CITIBANK N.A.	492,267.840	29 Jul 22				0.00	94,878.54	95,808.30	929.76
FX DEAL TRANSACTED ON 29 JUL 2022 BRL / USD EX.RATE 5.1884 WITH CITIBANK N.A.	758,529.280	29 Jul 22				0.00	146,197.15	147,629.80	1,432.65
FX DEAL TRANSACTED ON 30 JUN 2022 USD / BRL EX.RATE 0.1909126 WITH CITIBANK N.A.	-758,529.280	30 Jun 22				0.00	-144,812.77	-143,310.71	1,502.06
FX DEAL TRANSACTED ON 30 JUN 2022 USD / BRL EX.RATE 0.1909126 WITH CITIBANK N.A.	-492,267.840	30 Jun 22				0.00	-93,980.11	-93,005.32	974.79
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH CITIBANK N.A.	926,826.110	31 Mar 22				0.00	195,623.73	197,264.20	1,640.47
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH CITIBANK N.A.	1,448,844.000	31 Mar 22				0.00	305,805.23	308,369.66	2,564.43
FX DEAL TRANSACTED ON 31 MAY 2022 BRL / USD EX.RATE 4.7289 WITH CITIBANK N.A.	492,267.840	31 May 22				0.00	104,097.75	102,675.59	-1,422.16
FX DEAL TRANSACTED ON 31 MAY 2022 BRL / USD EX.RATE 4.7289 WITH CITIBANK N.A.	758,529.280	31 May 22				0.00	160,402.90	158,211.51	-2,191.39
British pound sterling - GBP									
FX DEAL TRANSACTED ON 24 NOV 2022 GBP / USD EX.RATE 0.8247512 WITH CITIBANK N.A.	28,000.000	24 Nov 22				0.00	33,949.63	33,992.00	42.37

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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 24 NOV 2022 USD / GBP EX.RATE 1.2155061 WITH CITIBANK N.A.	-28,000.000	24 Nov 22				0.00	-34,034.17	-33,721.20	312.97
FX DEAL TRANSACTED ON 28 DEC 2022 GBP / USD EX.RATE 0.8298253 WITH CITIBANK N.A.	28,000.000	28 Dec 22				0.00	33,742.04	33,721.20	-20.84
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 07 JUN 2022 CAD / USD EX.RATE 1.2603396 WITH CITIBANK N.A.	30,000.000	7 Jun 22				0.00	23,803.11	23,910.10	106.99
Chilean peso - CLP									
FX DEAL TRANSACTED ON 04 OCT 2022 CLP / USD EX.RATE 952.85 WITH CITIBANK N.A.	333,042,400.000	4 Oct 22				0.00	349,522.38	390,572.39	41,050.01
FX DEAL TRANSACTED ON 04 OCT 2022 CLP / USD EX.RATE 952.85 WITH CITIBANK N.A.	514,558,401.000	4 Oct 22				0.00	540,020.36	603,443.60	63,423.24
FX DEAL TRANSACTED ON 04 OCT 2022 USD / CLP EX.RATE 0.0010672 WITH CITIBANK N.A.	-514,558,401.000	4 Oct 22				0.00	-549,155.18	-530,461.64	18,693.54
FX DEAL TRANSACTED ON 04 OCT 2022 USD / CLP EX.RATE 0.0010672 WITH CITIBANK N.A.	-333,042,400.000	4 Oct 22				0.00	-355,434.79	-343,335.60	12,099.19
FX DEAL TRANSACTED ON 17 OCT 2022 CLP / USD EX.RATE 950.72 WITH CITIBANK N.A.	333,042,400.000	17 Oct 22				0.00	350,305.45	343,335.60	-6,969.85
FX DEAL TRANSACTED ON 17 OCT 2022 CLP / USD EX.RATE 950.72 WITH CITIBANK N.A.	514,558,401.000	17 Oct 22				0.00	541,230.23	530,461.64	-10,768.59
FX DEAL TRANSACTED ON 20 DEC 2022 CLP / USD EX.RATE 894.5 WITH CITIBANK N.A.	334,989,794.000	20 Dec 22				0.00	374,499.49	390,837.87	16,338.38
FX DEAL TRANSACTED ON 20 DEC 2022 CLP / USD EX.RATE 894.5 WITH CITIBANK N.A.	517,567,173.000	20 Dec 22				0.00	578,610.59	603,853.77	25,243.18
FX DEAL TRANSACTED ON 20 DEC 2022 USD / CLP EX.RATE 0.0011241 WITH CITIBANK N.A.	-333,154,746.000	20 Dec 22				0.00	-374,499.49	-390,704.15	-16,204.66
FX DEAL TRANSACTED ON 20 DEC 2022 USD / CLP EX.RATE 0.0011241 WITH CITIBANK N.A.	-514,731,981.000	20 Dec 22				0.00	-578,610.59	-603,647.17	-25,036.58

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 DEC 2022 CLP / USD EX.RATE 865.52 WITH CITIBANK N.A.	112,346.000	27 Dec 22				0.00	129.80	131.75	1.95
FX DEAL TRANSACTED ON 27 DEC 2022 USD / CLP EX.RATE 0.0011508 WITH CITIBANK N.A.	-334,989,794.000	27 Dec 22				0.00	-385,497.70	-390,837.87	-5,340.17
FX DEAL TRANSACTED ON 31 JAN 2022 USD / CLP EX.RATE 0.001244 WITH CITIBANK N.A.	-333,042,400.000	31 Jan 22				0.00	-414,293.68	-411,926.28	2,367.40
FX DEAL TRANSACTED ON 31 JAN 2022 USD / CLP EX.RATE 0.001244 WITH CITIBANK N.A.	-514,558,401.000	31 Jan 22				0.00	-640,093.55	-636,435.87	3,657.68
Colombian peso - COP									
FX DEAL TRANSACTED ON 14 MAR 2022 USD / COP EX.RATE 0.0002631 WITH CITIBANK N.A.	-1,513,224,250.000	14 Mar 22				0.00	-398,127.85	-393,812.43	4,315.42
FX DEAL TRANSACTED ON 14 MAR 2022 USD / COP EX.RATE 0.0002631 WITH CITIBANK N.A.	-3,793,342,654.040	14 Mar 22				0.00	-998,024.82	-987,206.94	10,817.88
FX DEAL TRANSACTED ON 19 JAN 2022 COP / USD EX.RATE 4028.75 WITH CITIBANK N.A.	1,513,224,250.000	19 Jan 22				0.00	375,606.39	393,812.43	18,206.04
FX DEAL TRANSACTED ON 19 JAN 2022 COP / USD EX.RATE 4028.75 WITH CITIBANK N.A.	3,793,342,654.040	19 Jan 22				0.00	941,568.14	987,206.94	45,638.80
FX DEAL TRANSACTED ON 19 JAN 2022 USD / COP EX.RATE 0.0002496 WITH CITIBANK N.A.	-1,513,224,250.000	19 Jan 22				0.00	-377,739.45	-385,888.29	-8,148.84
FX DEAL TRANSACTED ON 19 JAN 2022 USD / COP EX.RATE 0.0002496 WITH CITIBANK N.A.	-3,793,342,654.040	19 Jan 22				0.00	-946,915.29	-967,342.74	-20,427.45
FX DEAL TRANSACTED ON 31 JAN 2022 COP / USD EX.RATE 3942.73 WITH CITIBANK N.A.	1,513,224,250.000	31 Jan 22				0.00	383,801.14	385,888.29	2,087.15
FX DEAL TRANSACTED ON 31 JAN 2022 COP / USD EX.RATE 3942.73 WITH CITIBANK N.A.	3,793,342,654.040	31 Jan 22				0.00	962,110.68	967,342.74	5,232.06
Euro - EUR									
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.0039352 WITH CITIBANK N.A.	552,000.000	1 Nov 22				0.00	549,836.27	578,854.81	29,018.54

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 NOV 2022 USD / EUR EX.RATE 0.9939884 WITH CITIBANK N.A.	-552,000.000	1 Nov 22				0.00	-548,681.60	-544,962.03	3,719.57
FX DEAL TRANSACTED ON 15 FEB 2022 EUR / USD EX.RATE 0.8810573 WITH CITIBANK N.A.	188,000.000	15 Feb 22				0.00	213,380.00	209,460.20	-3,919.80
FX DEAL TRANSACTED ON 15 FEB 2022 USD / EUR EX.RATE 1.1346785 WITH CITIBANK N.A.	-188,000.000	15 Feb 22				0.00	-213,319.56	-213,502.22	-182.66
FX DEAL TRANSACTED ON 21 DEC 2022 EUR / USD EX.RATE 0.9405705 WITH CITIBANK N.A.	177,000.000	21 Dec 22				0.00	188,183.66	188,996.44	812.78
FX DEAL TRANSACTED ON 21 DEC 2022 USD / EUR EX.RATE 1.0614777 WITH CITIBANK N.A.	-177,000.000	21 Dec 22				0.00	-187,881.55	-187,876.67	4.88
FX DEAL TRANSACTED ON 30 JUN 2022 EUR / USD EX.RATE 0.955448 WITH CITIBANK N.A.	200,000.000	30 Jun 22				0.00	209,325.88	203,890.02	-5,435.86
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 03 NOV 2022 USD / IDR EX.RATE 0.0000638 WITH CITIBANK N.A.	-1,326,724,314.000	3 Nov 22				0.00	-84,607.12	-84,303.37	303.75
FX DEAL TRANSACTED ON 05 AUG 2022 IDR / USD EX.RATE 14934.0 WITH CITIBANK N.A.	1,326,724,314.000	5 Aug 22				0.00	88,839.18	84,303.37	-4,535.81
FX DEAL TRANSACTED ON 05 AUG 2022 USD / IDR EX.RATE 0.0000672 WITH CITIBANK N.A.	-1,322,353,426.000	5 Aug 22				0.00	-88,839.18	-89,032.38	-193.20
FX DEAL TRANSACTED ON 08 AUG 2022 IDR / USD EX.RATE 14915.0 WITH CITIBANK N.A.	1,322,353,426.000	8 Aug 22				0.00	88,659.30	89,032.38	373.08
FX DEAL TRANSACTED ON 08 DEC 2022 IDR / USD EX.RATE 15644.4 WITH CITIBANK N.A.	1,349,845,765.000	8 Dec 22				0.00	86,283.00	87,251.14	968.14
FX DEAL TRANSACTED ON 08 DEC 2022 USD / IDR EX.RATE 0.000064 WITH CITIBANK N.A.	-1,348,258,159.000	8 Dec 22				0.00	-86,283.00	-86,468.38	-185.38
FX DEAL TRANSACTED ON 13 DEC 2022 IDR / USD EX.RATE 15661.0 WITH CITIBANK N.A.	1,348,258,159.000	13 Dec 22				0.00	86,090.17	86,468.38	378.21
FX DEAL TRANSACTED ON 27 DEC 2022 USD / IDR EX.RATE 0.0000638 WITH CITIBANK N.A.	-1,349,845,765.000	27 Dec 22				0.00	-86,183.29	-87,251.14	-1,067.85

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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.									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 AUG 2022 MXN / USD EX.RATE 20.371246 WITH CITIBANK N.A.	993,000.000	4 Aug 22				0.00	48,745.18	49,015.62	270.44
FX DEAL TRANSACTED ON 04 AUG 2022 USD / MXN EX.RATE 0.0483631 WITH CITIBANK N.A.	-993,000.000	4 Aug 22				0.00	-48,024.59	-49,981.13	-1,956.54
FX DEAL TRANSACTED ON 07 DEC 2022 MXN / USD EX.RATE 19.7125 WITH CITIBANK N.A.	51,790.650	7 Dec 22				0.00	2,627.30	2,621.12	-6.18
FX DEAL TRANSACTED ON 07 DEC 2022 MXN / USD EX.RATE 20.213 WITH CITIBANK N.A.	36,576.030	7 Dec 22				0.00	1,809.53	1,833.59	24.06
FX DEAL TRANSACTED ON 07 DEC 2022 USD / MXN EX.RATE 0.0494731 WITH CITIBANK N.A.	-53,105.610	7 Dec 22				0.00	-2,627.30	-2,662.23	-34.93
FX DEAL TRANSACTED ON 07 DEC 2022 USD / MXN EX.RATE 0.0507292 WITH CITIBANK N.A.	-35,670.360	7 Dec 22				0.00	-1,809.53	-1,805.27	4.26
FX DEAL TRANSACTED ON 07 MAR 2022 MXN / USD EX.RATE 21.1605869 WITH CITIBANK N.A.	993,000.000	7 Mar 22				0.00	46,926.86	47,401.96	475.10
FX DEAL TRANSACTED ON 07 MAR 2022 USD / MXN EX.RATE 0.0471861 WITH CITIBANK N.A.	-993,000.000	7 Mar 22				0.00	-46,855.79	-47,539.26	-683.47
FX DEAL TRANSACTED ON 07 SEP 2022 MXN / USD EX.RATE 20.387992 WITH CITIBANK N.A.	10,469,000.000	7 Sep 22				0.00	513,488.53	532,123.62	18,635.09
FX DEAL TRANSACTED ON 07 SEP 2022 USD / MXN EX.RATE 0.0498448 WITH CITIBANK N.A.	-10,469,000.000	7 Sep 22				0.00	-521,824.96	-523,312.63	-1,487.67
FX DEAL TRANSACTED ON 08 MAR 2022 USD / MXN EX.RATE 0.0466766 WITH CITIBANK N.A.	-3,600,131.810	8 Mar 22				0.00	-168,042.00	-171,712.86	-3,670.86
FX DEAL TRANSACTED ON 10 MAR 2022 MXN / USD EX.RATE 20.987622 WITH CITIBANK N.A.	4,423,000.000	10 Mar 22				0.00	210,743.27	211,748.37	1,005.10
FX DEAL TRANSACTED ON 10 MAR 2022 USD / MXN EX.RATE 0.0468664 WITH CITIBANK N.A.	-4,423,000.000	10 Mar 22				0.00	-207,290.06	-214,500.49	-7,210.43
FX DEAL TRANSACTED ON 10 MAY 2022 MXN / USD EX.RATE 20.9935 WITH CITIBANK N.A.	6,649,000.000	10 May 22				0.00	316,717.08	331,059.55	14,342.47

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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 10 MAY 2022 USD / MXN EX.RATE 0.0489416 WITH CITIBANK N.A.	-6,649,000.000	10 May 22				0.00	-325,412.95	-332,682.88	-7,269.93
FX DEAL TRANSACTED ON 16 MAR 2022 MXN / USD EX.RATE 20.76 WITH CITIBANK N.A.	7,898,000.000	16 Mar 22				0.00	380,443.16	384,181.34	3,738.18
FX DEAL TRANSACTED ON 16 MAR 2022 USD / MXN EX.RATE 0.0473875 WITH CITIBANK N.A.	-7,898,000.000	16 Mar 22				0.00	-374,266.68	-383,026.19	-8,759.51
FX DEAL TRANSACTED ON 28 DEC 2022 USD / MXN EX.RATE 0.0502796 WITH CITIBANK N.A.	-36,576.030	28 Dec 22				0.00	-1,839.03	-1,833.59	5.44
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 25 MAR 2022 NOK / USD EX.RATE 8.621518 WITH CITIBANK N.A.	10,104,419.100	25 Mar 22				0.00	1,172,000.00	1,042,041.83	-129,958.17
FX DEAL TRANSACTED ON 25 MAR 2022 NOK / USD EX.RATE 8.626142 WITH CITIBANK N.A.	6,564,494.060	25 Mar 22				0.00	761,000.00	676,978.79	-84,021.21
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 01 AUG 2022 PEN / USD EX.RATE 3.8846 WITH CITIBANK N.A.	824,930.400	1 Aug 22				0.00	212,359.16	210,154.61	-2,204.55
FX DEAL TRANSACTED ON 01 SEP 2022 PEN / USD EX.RATE 3.8765 WITH CITIBANK N.A.	586,320.040	1 Sep 22				0.00	151,249.85	147,405.48	-3,844.37
FX DEAL TRANSACTED ON 01 SEP 2022 PEN / USD EX.RATE 3.8765 WITH CITIBANK N.A.	1,356,552.110	1 Sep 22				0.00	349,942.50	341,047.90	-8,894.60
FX DEAL TRANSACTED ON 01 SEP 2022 USD / PEN EX.RATE 0.2583979 WITH CITIBANK N.A.	-586,320.040	1 Sep 22				0.00	-151,503.89	-152,059.87	-555.98
FX DEAL TRANSACTED ON 01 SEP 2022 USD / PEN EX.RATE 0.2583979 WITH CITIBANK N.A.	-1,356,552.110	1 Sep 22				0.00	-350,530.26	-351,816.62	-1,286.36
FX DEAL TRANSACTED ON 02 DEC 2022 PEN / USD EX.RATE 3.8326 WITH CITIBANK N.A.	991,993.070	2 Dec 22				0.00	258,830.32	258,631.25	-199.07
FX DEAL TRANSACTED ON 02 DEC 2022 USD / PEN EX.RATE 0.2609195 WITH CITIBANK N.A.	-2,652,103.420	2 Dec 22				0.00	-691,985.45	-691,453.23	532.22

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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 02 JUN 2022 PEN / USD EX.RATE 3.7220001 WITH CITIBANK N.A.	2,595,772.400	2 Jun 22				0.00	697,413.31	692,676.99	-4,736.32
FX DEAL TRANSACTED ON 02 JUN 2022 PEN / USD EX.RATE 3.7327 WITH CITIBANK N.A.	1,038,421.100	2 Jun 22				0.00	278,195.70	265,194.24	-13,001.46
FX DEAL TRANSACTED ON 02 JUN 2022 USD / PEN EX.RATE 0.2672939 WITH CITIBANK N.A.	-2,595,772.400	2 Jun 22				0.00	-693,834.17	-661,284.32	32,549.85
FX DEAL TRANSACTED ON 02 JUN 2022 USD / PEN EX.RATE 0.268969 WITH CITIBANK N.A.	-1,038,421.100	2 Jun 22				0.00	-279,303.13	-276,219.90	3,083.23
FX DEAL TRANSACTED ON 03 OCT 2022 USD / PEN EX.RATE 0.2522704 WITH CITIBANK N.A.	-2,540,902.900	3 Oct 22				0.00	-640,994.68	-642,900.35	-1,905.67
FX DEAL TRANSACTED ON 03 OCT 2022 USD / PEN EX.RATE 0.2522704 WITH CITIBANK N.A.	-6,425,618.000	3 Oct 22				0.00	-1,620,993.44	-1,625,812.64	-4,819.20
FX DEAL TRANSACTED ON 04 AUG 2022 PEN / USD EX.RATE 3.8867 WITH CITIBANK N.A.	2,499,502.670	4 Aug 22				0.00	643,091.23	642,017.54	-1,073.69
FX DEAL TRANSACTED ON 04 AUG 2022 USD / PEN EX.RATE 0.2572877 WITH CITIBANK N.A.	-1,421,797.870	4 Aug 22				0.00	-365,811.07	-365,200.32	610.75
FX DEAL TRANSACTED ON 04 FEB 2022 PEN / USD EX.RATE 3.8765 WITH CITIBANK N.A.	3,342,372.450	4 Feb 22				0.00	862,213.97	894,974.68	32,760.71
FX DEAL TRANSACTED ON 04 FEB 2022 USD / PEN EX.RATE 0.2545501 WITH CITIBANK N.A.	-3,342,372.450	4 Feb 22				0.00	-850,801.18	-853,604.16	-2,802.98
FX DEAL TRANSACTED ON 05 AUG 2022 USD / PEN EX.RATE 0.2562591 WITH CITIBANK N.A.	-252,000.000	5 Aug 22				0.00	-64,577.30	-64,604.62	-27.32
FX DEAL TRANSACTED ON 05 AUG 2022 USD / PEN EX.RATE 0.2562591 WITH CITIBANK N.A.	-377,000.000	5 Aug 22				0.00	-96,609.69	-96,650.56	-40.87
FX DEAL TRANSACTED ON 06 APR 2022 PEN / USD EX.RATE 3.7535 WITH CITIBANK N.A.	223,000.000	6 Apr 22				0.00	59,411.22	56,951.68	-2,459.54
FX DEAL TRANSACTED ON 07 NOV 2022 PEN / USD EX.RATE 4.0 WITH CITIBANK N.A.	586,320.040	7 Nov 22				0.00	146,580.01	152,434.07	5,854.06
FX DEAL TRANSACTED ON 07 NOV 2022 PEN / USD EX.RATE 4.0 WITH CITIBANK N.A.	1,356,552.110	7 Nov 22				0.00	339,138.03	352,682.40	13,544.37

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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 07 NOV 2022 USD / PEN EX.RATE 0.2520797 WITH CITIBANK N.A.	-586,320.040	7 Nov 22				0.00	-147,799.35	-152,886.58	-5,087.23
FX DEAL TRANSACTED ON 07 NOV 2022 USD / PEN EX.RATE 0.2520797 WITH CITIBANK N.A.	-1,356,552.110	7 Nov 22				0.00	-341,959.19	-353,729.36	-11,770.17
FX DEAL TRANSACTED ON 08 APR 2022 PEN / USD EX.RATE 3.7554 WITH CITIBANK N.A.	586,320.040	8 Apr 22				0.00	156,127.19	150,169.05	-5,958.14
FX DEAL TRANSACTED ON 08 APR 2022 USD / PEN EX.RATE 0.2685285 WITH CITIBANK N.A.	-586,320.040	8 Apr 22				0.00	-157,443.62	-152,687.51	4,756.11
FX DEAL TRANSACTED ON 08 SEP 2022 PEN / USD EX.RATE 3.8771 WITH CITIBANK N.A.	377,000.000	8 Sep 22				0.00	97,237.63	97,270.24	32.61
FX DEAL TRANSACTED ON 11 JUL 2022 PEN / USD EX.RATE 3.9441 WITH CITIBANK N.A.	1,356,552.110	11 Jul 22				0.00	343,944.65	347,775.91	3,831.26
FX DEAL TRANSACTED ON 11 JUL 2022 PEN / USD EX.RATE 3.9441 WITH CITIBANK N.A.	586,320.040	11 Jul 22				0.00	148,657.50	150,313.42	1,655.92
FX DEAL TRANSACTED ON 11 JUL 2022 USD / PEN EX.RATE 0.2538522 WITH CITIBANK N.A.	-586,320.040	11 Jul 22				0.00	-148,838.64	-149,579.07	-740.43
FX DEAL TRANSACTED ON 11 JUL 2022 USD / PEN EX.RATE 0.2538522 WITH CITIBANK N.A.	-1,356,552.110	11 Jul 22				0.00	-344,363.75	-346,076.87	-1,713.12
FX DEAL TRANSACTED ON 12 JUL 2022 PEN / USD EX.RATE 3.9879 WITH CITIBANK N.A.	2,595,772.400	12 Jul 22				0.00	650,912.11	661,284.32	10,372.21
FX DEAL TRANSACTED ON 12 JUL 2022 PEN / USD EX.RATE 3.9904 WITH CITIBANK N.A.	1,421,797.870	12 Jul 22				0.00	356,304.60	365,200.32	8,895.72
FX DEAL TRANSACTED ON 12 JUL 2022 USD / PEN EX.RATE 0.2506014 WITH CITIBANK N.A.	-2,595,772.400	12 Jul 22				0.00	-650,504.31	-666,745.20	-16,240.89
FX DEAL TRANSACTED ON 12 JUL 2022 USD / PEN EX.RATE 0.2507585 WITH CITIBANK N.A.	-1,421,797.870	12 Jul 22				0.00	-356,527.96	-362,209.20	-5,681.24
FX DEAL TRANSACTED ON 12 OCT 2022 PEN / USD EX.RATE 3.9844 WITH CITIBANK N.A.	4,146,526.800	12 Oct 22				0.00	1,040,690.39	1,038,722.13	-1,968.26
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

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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 13 JUN 2022 USD / PEN EX.RATE 0.2644243 WITH CITIBANK N.A.	-2,595,772.400	13 Jun 22				0.00	-686,385.42	-692,676.99	-6,291.57
FX DEAL TRANSACTED ON 14 JUN 2022 PEN / USD EX.RATE 3.751 WITH CITIBANK N.A.	1,038,421.100	14 Jun 22				0.00	276,838.47	276,219.90	-618.57
FX DEAL TRANSACTED ON 14 JUN 2022 PEN / USD EX.RATE 3.7779 WITH CITIBANK N.A.	96,269.730	14 Jun 22				0.00	25,482.34	24,727.66	-754.68
FX DEAL TRANSACTED ON 14 JUN 2022 USD / PEN EX.RATE 0.2661486 WITH CITIBANK N.A.	-96,269.730	14 Jun 22				0.00	-25,622.05	-25,888.70	-266.65
FX DEAL TRANSACTED ON 14 SEP 2022 PEN / USD EX.RATE 3.8591 WITH CITIBANK N.A.	586,320.040	14 Sep 22				0.00	151,931.81	152,059.87	128.06
FX DEAL TRANSACTED ON 14 SEP 2022 PEN / USD EX.RATE 3.8591 WITH CITIBANK N.A.	1,356,552.110	14 Sep 22				0.00	351,520.33	351,816.62	296.29
FX DEAL TRANSACTED ON 15 JUL 2022 USD / PEN EX.RATE 0.2567922 WITH CITIBANK N.A.	-586,320.040	15 Jul 22				0.00	-150,562.39	-150,169.05	393.34
FX DEAL TRANSACTED ON 16 AUG 2022 USD / PEN EX.RATE 0.2587724 WITH CITIBANK N.A.	-586,320.040	16 Aug 22				0.00	-151,723.43	-152,477.06	-753.63
FX DEAL TRANSACTED ON 16 AUG 2022 USD / PEN EX.RATE 0.2587724 WITH CITIBANK N.A.	-1,356,552.110	16 Aug 22				0.00	-351,038.22	-352,781.87	-1,743.65
FX DEAL TRANSACTED ON 16 MAY 2022 PEN / USD EX.RATE 3.7994 WITH CITIBANK N.A.	96,269.730	16 May 22				0.00	25,338.14	25,888.70	550.56
FX DEAL TRANSACTED ON 16 SEP 2022 PEN / USD EX.RATE 3.9086 WITH CITIBANK N.A.	1,356,552.110	16 Sep 22				0.00	347,068.54	353,729.36	6,660.82
FX DEAL TRANSACTED ON 16 SEP 2022 PEN / USD EX.RATE 3.9086 WITH CITIBANK N.A.	586,320.040	16 Sep 22				0.00	150,007.69	152,886.58	2,878.89
FX DEAL TRANSACTED ON 16 SEP 2022 USD / PEN EX.RATE 0.257732 WITH CITIBANK N.A.	-586,320.040	16 Sep 22				0.00	-151,113.41	-147,405.48	3,707.93
FX DEAL TRANSACTED ON 16 SEP 2022 USD / PEN EX.RATE 0.257732 WITH CITIBANK N.A.	-1,356,552.110	16 Sep 22				0.00	-349,626.83	-341,047.90	8,578.93
FX DEAL TRANSACTED ON 20 JUL 2022 PEN / USD EX.RATE 3.892 WITH CITIBANK N.A.	377,000.000	20 Jul 22				0.00	96,865.36	96,650.56	-214.80

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 JUL 2022 PEN / USD EX.RATE 3.892 WITH CITIBANK N.A.	252,000.000	20 Jul 22				0.00	64,748.20	64,604.62	-143.58
FX DEAL TRANSACTED ON 20 JUL 2022 PEN / USD EX.RATE 3.9013 WITH CITIBANK N.A.	586,320.040	20 Jul 22				0.00	150,288.38	152,477.06	2,188.68
FX DEAL TRANSACTED ON 20 JUL 2022 PEN / USD EX.RATE 3.9013 WITH CITIBANK N.A.	1,356,552.110	20 Jul 22				0.00	347,717.97	352,781.87	5,063.90
FX DEAL TRANSACTED ON 20 JUL 2022 USD / PEN EX.RATE 0.2566867 WITH CITIBANK N.A.	-1,356,552.110	20 Jul 22				0.00	-348,208.87	-347,775.91	432.96
FX DEAL TRANSACTED ON 20 JUL 2022 USD / PEN EX.RATE 0.2566867 WITH CITIBANK N.A.	-586,320.040	20 Jul 22				0.00	-150,500.55	-150,313.42	187.13
FX DEAL TRANSACTED ON 20 MAY 2022 PEN / USD EX.RATE 3.7385 WITH CITIBANK N.A.	1,356,552.110	20 May 22				0.00	362,860.00	362,239.88	-620.12
FX DEAL TRANSACTED ON 21 JUL 2022 USD / PEN EX.RATE 0.2555976 WITH CITIBANK N.A.	-1,038,421.100	21 Jul 22				0.00	-265,417.93	-265,194.24	223.69
FX DEAL TRANSACTED ON 21 JUN 2022 PEN / USD EX.RATE 3.7376 WITH CITIBANK N.A.	596,867.470	21 Jun 22				0.00	159,692.71	152,054.59	-7,638.12
FX DEAL TRANSACTED ON 21 JUN 2022 USD / PEN EX.RATE 0.2683411 WITH CITIBANK N.A.	-596,867.470	21 Jun 22				0.00	-160,164.08	-157,667.87	2,496.21
FX DEAL TRANSACTED ON 21 SEP 2022 PEN / USD EX.RATE 3.907 WITH CITIBANK N.A.	6,425,618.000	21 Sep 22				0.00	1,644,642.44	1,625,812.64	-18,829.80
FX DEAL TRANSACTED ON 21 SEP 2022 PEN / USD EX.RATE 3.907 WITH CITIBANK N.A.	2,540,902.900	21 Sep 22				0.00	650,346.28	642,900.35	-7,445.93
FX DEAL TRANSACTED ON 21 SEP 2022 USD / PEN EX.RATE 0.2532415 WITH CITIBANK N.A.	-2,540,902.900	21 Sep 22				0.00	-643,462.04	-664,652.67	-21,190.63
FX DEAL TRANSACTED ON 21 SEP 2022 USD / PEN EX.RATE 0.2532415 WITH CITIBANK N.A.	-6,425,618.000	21 Sep 22				0.00	-1,627,233.08	-1,680,821.49	-53,588.41
FX DEAL TRANSACTED ON 22 JUL 2022 PEN / USD EX.RATE 3.9147 WITH CITIBANK N.A.	3,342,372.450	22 Jul 22				0.00	853,800.41	853,604.16	-196.25
FX DEAL TRANSACTED ON 22 JUL 2022 USD / PEN EX.RATE 0.2554474 WITH CITIBANK N.A.	-223,000.000	22 Jul 22				0.00	-56,964.77	-56,951.68	13.09

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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 22 JUN 2022 USD / PEN EX.RATE 0.2679816 WITH CITIBANK N.A.	-1,356,552.110	22 Jun 22				0.00	-363,530.95	-362,239.88	1,291.07
FX DEAL TRANSACTED ON 23 AUG 2022 PEN / USD EX.RATE 3.9082 WITH CITIBANK N.A.	377,000.000	23 Aug 22				0.00	96,463.85	98,290.99	1,827.14
FX DEAL TRANSACTED ON 23 AUG 2022 USD / PEN EX.RATE 0.2581978 WITH CITIBANK N.A.	-377,000.000	23 Aug 22				0.00	-97,340.56	-97,270.24	70.32
FX DEAL TRANSACTED ON 25 JUL 2022 PEN / USD EX.RATE 3.9143 WITH CITIBANK N.A.	1,356,552.110	25 Jul 22				0.00	346,563.14	346,076.87	-486.27
FX DEAL TRANSACTED ON 25 JUL 2022 PEN / USD EX.RATE 3.9143 WITH CITIBANK N.A.	586,320.040	25 Jul 22				0.00	149,789.24	149,579.07	-210.17
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 PEN / USD EX.RATE 4.0075 WITH CITIBANK N.A.	4,146,526.800	26 Sep 22				0.00	1,034,691.65	1,079,022.50	44,330.85
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 26 SEP 2022 USD / PEN EX.RATE 0.2531646 WITH CITIBANK N.A.	-4,146,526.800	26 Sep 22				0.00	-1,049,753.62	-1,038,722.13	11,031.49
FX DEAL TRANSACTED ON 27 DEC 2022 USD / PEN EX.RATE 0.2598685 WITH CITIBANK N.A.	-144,838.240	27 Dec 22				0.00	-37,638.90	-37,690.27	-51.37
FX DEAL TRANSACTED ON 27 JUL 2022 PEN / USD EX.RATE 3.9211 WITH CITIBANK N.A.	2,276,394.370	27 Jul 22				0.00	580,549.94	585,869.10	5,319.16
FX DEAL TRANSACTED ON 27 JUN 2022 PEN / USD EX.RATE 3.7847 WITH CITIBANK N.A.	596,867.470	27 Jun 22				0.00	157,705.36	157,667.87	-37.49
FX DEAL TRANSACTED ON 28 APR 2022 PEN / USD EX.RATE 3.8519 WITH CITIBANK N.A.	586,320.040	28 Apr 22				0.00	152,215.80	152,687.51	471.71
FX DEAL TRANSACTED ON 28 DEC 2022 PEN / USD EX.RATE 3.8204999 WITH CITIBANK N.A.	586,320.040	28 Dec 22				0.00	153,466.84	153,370.36	-96.48
FX DEAL TRANSACTED ON 28 DEC 2022 USD / PEN EX.RATE 0.2600848 WITH CITIBANK N.A.	-586,320.040	28 Dec 22				0.00	-152,492.92	-152,434.07	58.85

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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 29 DEC 2022 PEN / USD EX.RATE 3.8218 WITH CITIBANK N.A.	1,954,582.860	29 Dec 22				0.00	511,429.92	511,282.32	-147.60
FX DEAL TRANSACTED ON 29 DEC 2022 USD / PEN EX.RATE 0.2619515 WITH CITIBANK N.A.	-1,954,582.860	29 Dec 22				0.00	-512,005.99	-511,969.22	36.77
Russian ruble - RUB									
FX DEAL TRANSACTED ON 02 FEB 2022 RUB / USD EX.RATE 76.4463 WITH CITIBANK N.A.	90,665.310	2 Feb 22				0.00	1,186.00	1,187.22	1.22
FX DEAL TRANSACTED ON 02 FEB 2022 RUB / USD EX.RATE 78.3783 WITH CITIBANK N.A.	143,510.670	2 Feb 22				0.00	1,831.00	2,333.51	502.51
FX DEAL TRANSACTED ON 02 FEB 2022 USD / RUB EX.RATE 0.0127586 WITH CITIBANK N.A.	-92,956.660	2 Feb 22				0.00	-1,186.00	-1,511.49	-325.49
FX DEAL TRANSACTED ON 02 FEB 2022 USD / RUB EX.RATE 0.0130811 WITH CITIBANK N.A.	-139,973.180	2 Feb 22				0.00	-1,831.00	-1,832.89	-1.89
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.0084746 WITH CITIBANK N.A.	-73,160.000	3 Mar 22				0.00	-620.00	-1,189.59	-569.59
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.009009 WITH CITIBANK N.A.	-279,054.000	3 Mar 22				0.00	-2,514.00	-3,392.75	-878.75
FX DEAL TRANSACTED ON 11 JAN 2022 RUB / USD EX.RATE 75.12 WITH CITIBANK N.A.	119,741.280	11 Jan 22				0.00	1,594.00	1,548.50	-45.50
FX DEAL TRANSACTED ON 11 JAN 2022 RUB / USD EX.RATE 76.6821 WITH CITIBANK N.A.	109,962.130	11 Jan 22				0.00	1,434.00	1,336.93	-97.07
FX DEAL TRANSACTED ON 11 JAN 2022 USD / RUB EX.RATE 0.0130409 WITH CITIBANK N.A.	-122,231.270	11 Jan 22				0.00	-1,594.00	-1,486.09	107.91
FX DEAL TRANSACTED ON 11 JAN 2022 USD / RUB EX.RATE 0.013312 WITH CITIBANK N.A.	-107,722.080	11 Jan 22				0.00	-1,434.00	-1,393.06	40.94
FX DEAL TRANSACTED ON 17 FEB 2022 RUB / USD EX.RATE 76.2358 WITH CITIBANK N.A.	139,973.180	17 Feb 22				0.00	1,836.06	1,832.89	-3.17
FX DEAL TRANSACTED ON 17 FEB 2022 USD / RUB EX.RATE 0.0131172 WITH CITIBANK N.A.	-90,665.310	17 Feb 22				0.00	-1,189.27	-1,187.22	2.05

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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 17 MAR 2022 RUB / USD EX.RATE 104.5147 WITH CITIBANK N.A.	10,762,621.180	17 Mar 22				0.00	102,977.10	105,515.89	2,538.79
FX DEAL TRANSACTED ON 17 MAR 2022 RUB / USD EX.RATE 104.5147 WITH CITIBANK N.A.	5,915,011.100	17 Mar 22				0.00	56,595.02	57,990.31	1,395.29
FX DEAL TRANSACTED ON 20 APR 2022 RUB / USD EX.RATE 77.887 WITH CITIBANK N.A.	169,091.870	20 Apr 22				0.00	2,170.99	2,055.83	-115.16
FX DEAL TRANSACTED ON 20 APR 2022 RUB / USD EX.RATE 77.887 WITH CITIBANK N.A.	122,231.270	20 Apr 22				0.00	1,569.34	1,486.09	-83.25
FX DEAL TRANSACTED ON 20 MAY 2022 RUB / USD EX.RATE 58.0548 WITH CITIBANK N.A.	92,956.660	20 May 22				0.00	1,601.19	1,511.49	-89.70
FX DEAL TRANSACTED ON 20 MAY 2022 USD / RUB EX.RATE 0.0172251 WITH CITIBANK N.A.	-70,350.670	20 May 22				0.00	-1,211.80	-1,143.91	67.89
FX DEAL TRANSACTED ON 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH CITIBANK N.A.	7,887,989.970	21 Jan 22				0.00	102,969.38	102,007.57	-961.81
FX DEAL TRANSACTED ON 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH CITIBANK N.A.	31,742,894.510	21 Jan 22				0.00	414,369.97	410,499.43	-3,870.54
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 AUG 2022 USD / ZAR EX.RATE 0.0609425 WITH CITIBANK N.A.	-3,576,106.440	12 Aug 22				0.00	-217,937.00	-207,145.40	10,791.60
FX DEAL TRANSACTED ON 12 AUG 2022 USD / ZAR EX.RATE 0.0612699 WITH CITIBANK N.A.	-972,000.000	12 Aug 22				0.00	-59,554.32	-54,269.39	5,284.93
FX DEAL TRANSACTED ON 12 AUG 2022 ZAR / USD EX.RATE 16.254328 WITH CITIBANK N.A.	972,000.000	12 Aug 22				0.00	59,799.46	59,893.71	94.25
FX DEAL TRANSACTED ON 12 AUG 2022 ZAR / USD EX.RATE 16.2675 WITH CITIBANK N.A.	3,545,290.150	12 Aug 22				0.00	217,937.00	216,044.49	-1,892.51
FX DEAL TRANSACTED ON 21 JUL 2022 USD / ZAR EX.RATE 0.0580383 WITH CITIBANK N.A.	-1,360,352.610	21 Jul 22				0.00	-78,952.56	-79,698.43	-745.87
FX DEAL TRANSACTED ON 21 JUL 2022 ZAR / USD EX.RATE 17.5207 WITH CITIBANK N.A.	1,383,304.120	21 Jul 22				0.00	78,952.56	81,135.29	2,182.73

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

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 MAR 2022 USD / ZAR EX.RATE 0.068389 WITH CITIBANK N.A.	-33,168,000.000	30 Mar 22				0.00	-2,268,324.73	-2,063,167.72	205,157.01
FX DEAL TRANSACTED ON 30 MAR 2022 USD / ZAR EX.RATE 0.0683938 WITH CITIBANK N.A.	-9,401,000.000	30 Mar 22				0.00	-642,970.22	-584,775.68	58,194.54
FX DEAL TRANSACTED ON 30 MAR 2022 ZAR / USD EX.RATE 14.474885 WITH CITIBANK N.A.	9,401,000.000	30 Mar 22				0.00	649,469.75	650,475.70	1,005.95
FX DEAL TRANSACTED ON 30 MAR 2022 ZAR / USD EX.RATE 14.475469 WITH CITIBANK N.A.	33,168,000.000	30 Mar 22				0.00	2,291,324.72	2,294,966.27	3,641.55
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2022 PEN / USD EX.RATE 3.8846 WITH CITIBANK N.A.	-212,359.160	1 Aug 22				0.00	-212,359.16	-212,359.16	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 EUR / USD EX.RATE 1.0039352 WITH CITIBANK N.A.	-549,836.270	1 Nov 22				0.00	-549,836.27	-549,836.27	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 USD / EUR EX.RATE 0.9939884 WITH CITIBANK N.A.	548,681.600	1 Nov 22				0.00	548,681.60	548,681.60	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 PEN / USD EX.RATE 3.8765 WITH CITIBANK N.A.	-151,249.850	1 Sep 22				0.00	-151,249.85	-151,249.85	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 PEN / USD EX.RATE 3.8765 WITH CITIBANK N.A.	-349,942.500	1 Sep 22				0.00	-349,942.50	-349,942.50	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 USD / PEN EX.RATE 0.2583979 WITH CITIBANK N.A.	151,503.890	1 Sep 22				0.00	151,503.89	151,503.89	0.00
FX DEAL TRANSACTED ON 01 SEP 2022 USD / PEN EX.RATE 0.2583979 WITH CITIBANK N.A.	350,530.260	1 Sep 22				0.00	350,530.26	350,530.26	0.00
FX DEAL TRANSACTED ON 02 DEC 2022 PEN / USD EX.RATE 3.8326 WITH CITIBANK N.A.	-258,830.320	2 Dec 22				0.00	-258,830.32	-258,830.32	0.00
FX DEAL TRANSACTED ON 02 DEC 2022 USD / PEN EX.RATE 0.2609195 WITH CITIBANK N.A.	691,985.450	2 Dec 22				0.00	691,985.45	691,985.45	0.00
FX DEAL TRANSACTED ON 02 FEB 2022 RUB / USD EX.RATE 76.4463 WITH CITIBANK N.A.	-1,186.000	2 Feb 22				0.00	-1,186.00	-1,186.00	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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 02 FEB 2022 RUB / USD EX.RATE 78.3783 WITH CITIBANK N.A.	-1,831.000	2 Feb 22				0.00	-1,831.00	-1,831.00	0.00
FX DEAL TRANSACTED ON 02 FEB 2022 USD / RUB EX.RATE 0.0127586 WITH CITIBANK N.A.	1,186.000	2 Feb 22				0.00	1,186.00	1,186.00	0.00
FX DEAL TRANSACTED ON 02 FEB 2022 USD / RUB EX.RATE 0.0130811 WITH CITIBANK N.A.	1,831.000	2 Feb 22				0.00	1,831.00	1,831.00	0.00
FX DEAL TRANSACTED ON 02 JUN 2022 PEN / USD EX.RATE 3.7220001 WITH CITIBANK N.A.	-697,413.310	2 Jun 22				0.00	-697,413.31	-697,413.31	0.00
FX DEAL TRANSACTED ON 02 JUN 2022 PEN / USD EX.RATE 3.7327 WITH CITIBANK N.A.	-278,195.700	2 Jun 22				0.00	-278,195.70	-278,195.70	0.00
FX DEAL TRANSACTED ON 02 JUN 2022 USD / PEN EX.RATE 0.2672939 WITH CITIBANK N.A.	693,834.170	2 Jun 22				0.00	693,834.17	693,834.17	0.00
FX DEAL TRANSACTED ON 02 JUN 2022 USD / PEN EX.RATE 0.268969 WITH CITIBANK N.A.	279,303.130	2 Jun 22				0.00	279,303.13	279,303.13	0.00
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.0084746 WITH CITIBANK N.A.	620.000	3 Mar 22				0.00	620.00	620.00	0.00
FX DEAL TRANSACTED ON 03 MAR 2022 USD / RUB EX.RATE 0.009009 WITH CITIBANK N.A.	2,514.000	3 Mar 22				0.00	2,514.00	2,514.00	0.00
FX DEAL TRANSACTED ON 03 NOV 2022 USD / IDR EX.RATE 0.0000638 WITH CITIBANK N.A.	84,607.120	3 Nov 22				0.00	84,607.12	84,607.12	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 AUD / USD EX.RATE 1.5454971 WITH CITIBANK N.A.	-371,401.530	3 Oct 22				0.00	-371,401.53	-371,401.53	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 USD / AUD EX.RATE 0.6468574 WITH CITIBANK N.A.	371,296.150	3 Oct 22				0.00	371,296.15	371,296.15	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 USD / PEN EX.RATE 0.2522704 WITH CITIBANK N.A.	640,994.680	3 Oct 22				0.00	640,994.68	640,994.68	0.00
FX DEAL TRANSACTED ON 03 OCT 2022 USD / PEN EX.RATE 0.2522704 WITH CITIBANK N.A.	1,620,993.440	3 Oct 22				0.00	1,620,993.44	1,620,993.44	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 MXN / USD EX.RATE 20.371246 WITH CITIBANK N.A.	-48,745.180	4 Aug 22				0.00	-48,745.18	-48,745.18	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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 AUG 2022 PEN / USD EX.RATE 3.8867 WITH CITIBANK N.A.	-643,091.230	4 Aug 22				0.00	-643,091.23	-643,091.23	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 USD / MXN EX.RATE 0.0483631 WITH CITIBANK N.A.	48,024.590	4 Aug 22				0.00	48,024.59	48,024.59	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 USD / PEN EX.RATE 0.2572877 WITH CITIBANK N.A.	365,811.070	4 Aug 22				0.00	365,811.07	365,811.07	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 PEN / USD EX.RATE 3.8765 WITH CITIBANK N.A.	-862,213.970	4 Feb 22				0.00	-862,213.97	-862,213.97	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 USD / PEN EX.RATE 0.2545501 WITH CITIBANK N.A.	850,801.180	4 Feb 22				0.00	850,801.18	850,801.18	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 CLP / USD EX.RATE 952.85 WITH CITIBANK N.A.	-349,522.380	4 Oct 22				0.00	-349,522.38	-349,522.38	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 CLP / USD EX.RATE 952.85 WITH CITIBANK N.A.	-540,020.360	4 Oct 22				0.00	-540,020.36	-540,020.36	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 USD / CLP EX.RATE 0.0010672 WITH CITIBANK N.A.	549,155.180	4 Oct 22				0.00	549,155.18	549,155.18	0.00
FX DEAL TRANSACTED ON 04 OCT 2022 USD / CLP EX.RATE 0.0010672 WITH CITIBANK N.A.	355,434.790	4 Oct 22				0.00	355,434.79	355,434.79	0.00
FX DEAL TRANSACTED ON 05 AUG 2022 IDR / USD EX.RATE 14934.0 WITH CITIBANK N.A.	-88,839.180	5 Aug 22				0.00	-88,839.18	-88,839.18	0.00
FX DEAL TRANSACTED ON 05 AUG 2022 USD / IDR EX.RATE 0.0000672 WITH CITIBANK N.A.	88,839.180	5 Aug 22				0.00	88,839.18	88,839.18	0.00
FX DEAL TRANSACTED ON 05 AUG 2022 USD / PEN EX.RATE 0.2562591 WITH CITIBANK N.A.	64,577.300	5 Aug 22				0.00	64,577.30	64,577.30	0.00
FX DEAL TRANSACTED ON 05 AUG 2022 USD / PEN EX.RATE 0.2562591 WITH CITIBANK N.A.	96,609.690	5 Aug 22				0.00	96,609.69	96,609.69	0.00
FX DEAL TRANSACTED ON 06 APR 2022 PEN / USD EX.RATE 3.7535 WITH CITIBANK N.A.	-59,411.220	6 Apr 22				0.00	-59,411.22	-59,411.22	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 MXN / USD EX.RATE 19.7125 WITH CITIBANK N.A.	-2,627.300	7 Dec 22				0.00	-2,627.30	-2,627.30	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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 DEC 2022 MXN / USD EX.RATE 20.213 WITH CITIBANK N.A.	-1,809.530	7 Dec 22				0.00	-1,809.53	-1,809.53	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 USD / MXN EX.RATE 0.0494731 WITH CITIBANK N.A.	2,627.300	7 Dec 22				0.00	2,627.30	2,627.30	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 USD / MXN EX.RATE 0.0507292 WITH CITIBANK N.A.	1,809.530	7 Dec 22				0.00	1,809.53	1,809.53	0.00
FX DEAL TRANSACTED ON 07 JUN 2022 CAD / USD EX.RATE 1.2603396 WITH CITIBANK N.A.	-23,803.110	7 Jun 22				0.00	-23,803.11	-23,803.11	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 MXN / USD EX.RATE 21.1605869 WITH CITIBANK	-46,926.860	7 Mar 22				0.00	-46,926.86	-46,926.86	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 USD / MXN EX.RATE 0.0471861 WITH CITIBANK N.A.	46,855.790	7 Mar 22				0.00	46,855.79	46,855.79	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 PEN / USD EX.RATE 4.0 WITH CITIBANK N.A.	-146,580.010	7 Nov 22				0.00	-146,580.01	-146,580.01	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 PEN / USD EX.RATE 4.0 WITH CITIBANK N.A.	-339,138.030	7 Nov 22				0.00	-339,138.03	-339,138.03	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 USD / PEN EX.RATE 0.2520797 WITH CITIBANK N.A.	147,799.350	7 Nov 22				0.00	147,799.35	147,799.35	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 USD / PEN EX.RATE 0.2520797 WITH CITIBANK N.A.	341,959.190	7 Nov 22				0.00	341,959.19	341,959.19	0.00
FX DEAL TRANSACTED ON 07 SEP 2022 MXN / USD EX.RATE 20.387992 WITH CITIBANK N.A.	-513,488.530	7 Sep 22				0.00	-513,488.53	-513,488.53	0.00
FX DEAL TRANSACTED ON 07 SEP 2022 USD / MXN EX.RATE 0.0498448 WITH CITIBANK N.A.	521,824.960	7 Sep 22				0.00	521,824.96	521,824.96	0.00
FX DEAL TRANSACTED ON 08 APR 2022 PEN / USD EX.RATE 3.7554 WITH CITIBANK N.A.	-156,127.190	8 Apr 22				0.00	-156,127.19	-156,127.19	0.00
FX DEAL TRANSACTED ON 08 APR 2022 USD / PEN EX.RATE 0.2685285 WITH CITIBANK N.A.	157,443.620	8 Apr 22				0.00	157,443.62	157,443.62	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 IDR / USD EX.RATE 14915.0 WITH CITIBANK N.A.	-88,659.300	8 Aug 22				0.00	-88,659.30	-88,659.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 08 DEC 2022 IDR / USD EX.RATE 15644.4 WITH CITIBANK N.A.	-86,283.000	8 Dec 22				0.00	-86,283.00	-86,283.00	0.00
FX DEAL TRANSACTED ON 08 DEC 2022 USD / IDR EX.RATE 0.000064 WITH CITIBANK N.A.	86,283.000	8 Dec 22				0.00	86,283.00	86,283.00	0.00
FX DEAL TRANSACTED ON 08 MAR 2022 USD / MXN EX.RATE 0.0466766 WITH CITIBANK N.A.	168,042.000	8 Mar 22				0.00	168,042.00	168,042.00	0.00
FX DEAL TRANSACTED ON 08 SEP 2022 PEN / USD EX.RATE 3.8771 WITH CITIBANK N.A.	-97,237.630	8 Sep 22				0.00	-97,237.63	-97,237.63	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 MXN / USD EX.RATE 20.987622 WITH CITIBANK N.A.	-210,743.270	10 Mar 22				0.00	-210,743.27	-210,743.27	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 USD / MXN EX.RATE 0.0468664 WITH CITIBANK N.A.	207,290.060	10 Mar 22				0.00	207,290.06	207,290.06	0.00
FX DEAL TRANSACTED ON 10 MAY 2022 MXN / USD EX.RATE 20.9935 WITH CITIBANK N.A.	-316,717.080	10 May 22				0.00	-316,717.08	-316,717.08	0.00
FX DEAL TRANSACTED ON 10 MAY 2022 USD / MXN EX.RATE 0.0489416 WITH CITIBANK N.A.	325,412.950	10 May 22				0.00	325,412.95	325,412.95	0.00
FX DEAL TRANSACTED ON 11 JAN 2022 RUB / USD EX.RATE 75.12 WITH CITIBANK N.A.	-1,594.000	11 Jan 22				0.00	-1,594.00	-1,594.00	0.00
FX DEAL TRANSACTED ON 11 JAN 2022 RUB / USD EX.RATE 76.6821 WITH CITIBANK N.A.	-1,434.000	11 Jan 22				0.00	-1,434.00	-1,434.00	0.00
FX DEAL TRANSACTED ON 11 JAN 2022 USD / RUB EX.RATE 0.0130409 WITH CITIBANK N.A.	1,594.000	11 Jan 22				0.00	1,594.00	1,594.00	0.00
FX DEAL TRANSACTED ON 11 JAN 2022 USD / RUB EX.RATE 0.013312 WITH CITIBANK N.A.	1,434.000	11 Jan 22				0.00	1,434.00	1,434.00	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 PEN / USD EX.RATE 3.9441 WITH CITIBANK N.A.	-343,944.650	11 Jul 22				0.00	-343,944.65	-343,944.65	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 PEN / USD EX.RATE 3.9441 WITH CITIBANK N.A.	-148,657.500	11 Jul 22				0.00	-148,657.50	-148,657.50	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 USD / PEN EX.RATE 0.2538522 WITH CITIBANK N.A.	148,838.640	11 Jul 22				0.00	148,838.64	148,838.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 JUL 2022 USD / PEN EX.RATE 0.2538522 WITH CITIBANK N.A.	344,363.750	11 Jul 22				0.00	344,363.75	344,363.75	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1977653 WITH CITIBANK N.A.	183,294.000	11 Mar 22				0.00	183,294.00	183,294.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2022 USD / BRL EX.RATE 0.1977653 WITH CITIBANK N.A.	286,531.000	11 Mar 22				0.00	286,531.00	286,531.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 AUD / USD EX.RATE 1.4924237 WITH CITIBANK N.A.	-46,389.640	11 Nov 22				0.00	-46,389.64	-46,389.64	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 USD / AUD EX.RATE 0.6676089 WITH CITIBANK N.A.	46,220.570	11 Nov 22				0.00	46,220.57	46,220.57	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / ZAR EX.RATE 0.0609425 WITH CITIBANK N.A.	217,937.000	12 Aug 22				0.00	217,937.00	217,937.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / ZAR EX.RATE 0.0612699 WITH CITIBANK N.A.	59,554.320	12 Aug 22				0.00	59,554.32	59,554.32	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 ZAR / USD EX.RATE 16.254328 WITH CITIBANK N.A.	-59,799.460	12 Aug 22				0.00	-59,799.46	-59,799.46	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 ZAR / USD EX.RATE 16.2675 WITH CITIBANK N.A.	-217,937.000	12 Aug 22				0.00	-217,937.00	-217,937.00	0.00
FX DEAL TRANSACTED ON 12 JUL 2022 PEN / USD EX.RATE 3.9879 WITH CITIBANK N.A.	-650,912.110	12 Jul 22				0.00	-650,912.11	-650,912.11	0.00
FX DEAL TRANSACTED ON 12 JUL 2022 PEN / USD EX.RATE 3.9904 WITH CITIBANK N.A.	-356,304.600	12 Jul 22				0.00	-356,304.60	-356,304.60	0.00
FX DEAL TRANSACTED ON 12 JUL 2022 USD / PEN EX.RATE 0.2506014 WITH CITIBANK N.A.	650,504.310	12 Jul 22				0.00	650,504.31	650,504.31	0.00
FX DEAL TRANSACTED ON 12 JUL 2022 USD / PEN EX.RATE 0.2507585 WITH CITIBANK N.A.	356,527.960	12 Jul 22				0.00	356,527.96	356,527.96	0.00
FX DEAL TRANSACTED ON 12 OCT 2022 PEN / USD EX.RATE 3.9844 WITH CITIBANK N.A.	-1,040,690.390	12 Oct 22				0.00	-1,040,690.39	-1,040,690.39	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

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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 13 DEC 2022 IDR / USD EX.RATE 15661.0 WITH CITIBANK N.A.	-86,090.170	13 Dec 22				0.00	-86,090.17	-86,090.17	0.00
FX DEAL TRANSACTED ON 13 JUN 2022 USD / PEN EX.RATE 0.2644243 WITH CITIBANK N.A.	686,385.420	13 Jun 22				0.00	686,385.42	686,385.42	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 PEN / USD EX.RATE 3.751 WITH CITIBANK N.A.	-276,838.470	14 Jun 22				0.00	-276,838.47	-276,838.47	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 PEN / USD EX.RATE 3.7779 WITH CITIBANK N.A.	-25,482.340	14 Jun 22				0.00	-25,482.34	-25,482.34	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 USD / PEN EX.RATE 0.2661486 WITH CITIBANK N.A.	25,622.050	14 Jun 22				0.00	25,622.05	25,622.05	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / COP EX.RATE 0.0002631 WITH CITIBANK N.A.	398,127.850	14 Mar 22				0.00	398,127.85	398,127.85	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 USD / COP EX.RATE 0.0002631 WITH CITIBANK N.A.	998,024.820	14 Mar 22				0.00	998,024.82	998,024.82	0.00
FX DEAL TRANSACTED ON 14 NOV 2022 AUD / USD EX.RATE 1.4945762 WITH CITIBANK N.A.	-78,440.300	14 Nov 22				0.00	-78,440.30	-78,440.30	0.00
FX DEAL TRANSACTED ON 14 NOV 2022 USD / AUD EX.RATE 0.66668 WITH CITIBANK N.A.	78,158.230	14 Nov 22				0.00	78,158.23	78,158.23	0.00
FX DEAL TRANSACTED ON 14 SEP 2022 PEN / USD EX.RATE 3.8591 WITH CITIBANK N.A.	-151,931.810	14 Sep 22				0.00	-151,931.81	-151,931.81	0.00
FX DEAL TRANSACTED ON 14 SEP 2022 PEN / USD EX.RATE 3.8591 WITH CITIBANK N.A.	-351,520.330	14 Sep 22				0.00	-351,520.33	-351,520.33	0.00
FX DEAL TRANSACTED ON 15 FEB 2022 EUR / USD EX.RATE 0.8810573 WITH CITIBANK N.A.	-213,380.000	15 Feb 22				0.00	-213,380.00	-213,380.00	0.00
FX DEAL TRANSACTED ON 15 FEB 2022 USD / EUR EX.RATE 1.1346785 WITH CITIBANK N.A.	213,319.560	15 Feb 22				0.00	213,319.56	213,319.56	0.00
FX DEAL TRANSACTED ON 15 JUL 2022 USD / PEN EX.RATE 0.2567922 WITH CITIBANK N.A.	150,562.390	15 Jul 22				0.00	150,562.39	150,562.39	0.00
FX DEAL TRANSACTED ON 16 AUG 2022 USD / PEN EX.RATE 0.2587724 WITH CITIBANK N.A.	151,723.430	16 Aug 22				0.00	151,723.43	151,723.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 AUG 2022 USD / PEN EX.RATE 0.2587724 WITH CITIBANK N.A.	351,038.220	16 Aug 22				0.00	351,038.22	351,038.22	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 MXN / USD EX.RATE 20.76 WITH CITIBANK N.A.	-380,443.160	16 Mar 22				0.00	-380,443.16	-380,443.16	0.00
FX DEAL TRANSACTED ON 16 MAR 2022 USD / MXN EX.RATE 0.0473875 WITH CITIBANK N.A.	374,266.680	16 Mar 22				0.00	374,266.68	374,266.68	0.00
FX DEAL TRANSACTED ON 16 MAY 2022 PEN / USD EX.RATE 3.7994 WITH CITIBANK N.A.	-25,338.140	16 May 22				0.00	-25,338.14	-25,338.14	0.00
FX DEAL TRANSACTED ON 16 SEP 2022 PEN / USD EX.RATE 3.9086 WITH CITIBANK N.A.	-347,068.540	16 Sep 22				0.00	-347,068.54	-347,068.54	0.00
FX DEAL TRANSACTED ON 16 SEP 2022 PEN / USD EX.RATE 3.9086 WITH CITIBANK N.A.	-150,007.690	16 Sep 22				0.00	-150,007.69	-150,007.69	0.00
FX DEAL TRANSACTED ON 16 SEP 2022 USD / PEN EX.RATE 0.257732 WITH CITIBANK N.A.	151,113.410	16 Sep 22				0.00	151,113.41	151,113.41	0.00
FX DEAL TRANSACTED ON 16 SEP 2022 USD / PEN EX.RATE 0.257732 WITH CITIBANK N.A.	349,626.830	16 Sep 22				0.00	349,626.83	349,626.83	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 RUB / USD EX.RATE 76.2358 WITH CITIBANK N.A.	-1,836.060	17 Feb 22				0.00	-1,836.06	-1,836.06	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / RUB EX.RATE 0.0131172 WITH CITIBANK N.A.	1,189.270	17 Feb 22				0.00	1,189.27	1,189.27	0.00
FX DEAL TRANSACTED ON 17 MAR 2022 RUB / USD EX.RATE 104.5147 WITH CITIBANK N.A.	-102,977.100	17 Mar 22				0.00	-102,977.10	-102,977.10	0.00
FX DEAL TRANSACTED ON 17 MAR 2022 RUB / USD EX.RATE 104.5147 WITH CITIBANK N.A.	-56,595.020	17 Mar 22				0.00	-56,595.02	-56,595.02	0.00
FX DEAL TRANSACTED ON 17 OCT 2022 CLP / USD EX.RATE 950.72 WITH CITIBANK N.A.	-350,305.450	17 Oct 22				0.00	-350,305.45	-350,305.45	0.00
FX DEAL TRANSACTED ON 17 OCT 2022 CLP / USD EX.RATE 950.72 WITH CITIBANK N.A.	-541,230.230	17 Oct 22				0.00	-541,230.23	-541,230.23	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 BRL / USD EX.RATE 5.26035 WITH CITIBANK N.A.	-144,197.490	19 Aug 22				0.00	-144,197.49	-144,197.49	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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 AUG 2022 BRL / USD EX.RATE 5.26035 WITH CITIBANK N.A.	-93,580.810	19 Aug 22				0.00	-93,580.81	-93,580.81	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 USD / BRL EX.RATE 0.1916259 WITH CITIBANK N.A.	145,353.890	19 Aug 22				0.00	145,353.89	145,353.89	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 USD / BRL EX.RATE 0.1916259 WITH CITIBANK N.A.	94,331.290	19 Aug 22				0.00	94,331.29	94,331.29	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 COP / USD EX.RATE 4028.75 WITH CITIBANK N.A.	-375,606.390	19 Jan 22				0.00	-375,606.39	-375,606.39	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 COP / USD EX.RATE 4028.75 WITH CITIBANK N.A.	-941,568.140	19 Jan 22				0.00	-941,568.14	-941,568.14	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / COP EX.RATE 0.0002496 WITH CITIBANK N.A.	377,739.450	19 Jan 22				0.00	377,739.45	377,739.45	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / COP EX.RATE 0.0002496 WITH CITIBANK N.A.	946,915.290	19 Jan 22				0.00	946,915.29	946,915.29	0.00
FX DEAL TRANSACTED ON 19 JUL 2022 BRL / USD EX.RATE 5.43875 WITH CITIBANK N.A.	-139,467.580	19 Jul 22				0.00	-139,467.58	-139,467.58	0.00
FX DEAL TRANSACTED ON 19 JUL 2022 BRL / USD EX.RATE 5.43875 WITH CITIBANK N.A.	-90,511.210	19 Jul 22				0.00	-90,511.21	-90,511.21	0.00
FX DEAL TRANSACTED ON 19 JUL 2022 USD / BRL EX.RATE 0.1855288 WITH CITIBANK N.A.	140,728.990	19 Jul 22				0.00	140,728.99	140,728.99	0.00
FX DEAL TRANSACTED ON 19 JUL 2022 USD / BRL EX.RATE 0.1855288 WITH CITIBANK N.A.	91,329.840	19 Jul 22				0.00	91,329.84	91,329.84	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 BRL / USD EX.RATE 4.97545 WITH CITIBANK N.A.	-152,454.410	19 May 22				0.00	-152,454.41	-152,454.41	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 USD / BRL EX.RATE 0.2028398 WITH CITIBANK N.A.	153,859.890	19 May 22				0.00	153,859.89	153,859.89	0.00
FX DEAL TRANSACTED ON 20 APR 2022 RUB / USD EX.RATE 77.887 WITH CITIBANK N.A.	-2,170.990	20 Apr 22				0.00	-2,170.99	-2,170.99	0.00
FX DEAL TRANSACTED ON 20 APR 2022 RUB / USD EX.RATE 77.887 WITH CITIBANK N.A.	-1,569.340	20 Apr 22				0.00	-1,569.34	-1,569.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 DEC 2022 CLP / USD EX.RATE 894.5 WITH CITIBANK N.A.	-374,499.490	20 Dec 22				0.00	-374,499.49	-374,499.49	0.00
FX DEAL TRANSACTED ON 20 DEC 2022 CLP / USD EX.RATE 894.5 WITH CITIBANK N.A.	-578,610.590	20 Dec 22				0.00	-578,610.59	-578,610.59	0.00
FX DEAL TRANSACTED ON 20 DEC 2022 USD / CLP EX.RATE 0.0011241 WITH CITIBANK N.A.	374,499.490	20 Dec 22				0.00	374,499.49	374,499.49	0.00
FX DEAL TRANSACTED ON 20 DEC 2022 USD / CLP EX.RATE 0.0011241 WITH CITIBANK N.A.	578,610.590	20 Dec 22				0.00	578,610.59	578,610.59	0.00
FX DEAL TRANSACTED ON 20 JUL 2022 PEN / USD EX.RATE 3.892 WITH CITIBANK N.A.	-96,865.360	20 Jul 22				0.00	-96,865.36	-96,865.36	0.00
FX DEAL TRANSACTED ON 20 JUL 2022 PEN / USD EX.RATE 3.892 WITH CITIBANK N.A.	-64,748.200	20 Jul 22				0.00	-64,748.20	-64,748.20	0.00
FX DEAL TRANSACTED ON 20 JUL 2022 PEN / USD EX.RATE 3.9013 WITH CITIBANK N.A.	-150,288.380	20 Jul 22				0.00	-150,288.38	-150,288.38	0.00
FX DEAL TRANSACTED ON 20 JUL 2022 PEN / USD EX.RATE 3.9013 WITH CITIBANK N.A.	-347,717.970	20 Jul 22				0.00	-347,717.97	-347,717.97	0.00
FX DEAL TRANSACTED ON 20 JUL 2022 USD / PEN EX.RATE 0.2566867 WITH CITIBANK N.A.	348,208.870	20 Jul 22				0.00	348,208.87	348,208.87	0.00
FX DEAL TRANSACTED ON 20 JUL 2022 USD / PEN EX.RATE 0.2566867 WITH CITIBANK N.A.	150,500.550	20 Jul 22				0.00	150,500.55	150,500.55	0.00
FX DEAL TRANSACTED ON 20 MAY 2022 PEN / USD EX.RATE 3.7385 WITH CITIBANK N.A.	-362,860.000	20 May 22				0.00	-362,860.00	-362,860.00	0.00
FX DEAL TRANSACTED ON 20 MAY 2022 RUB / USD EX.RATE 58.0548 WITH CITIBANK N.A.	-1,601.190	20 May 22				0.00	-1,601.19	-1,601.19	0.00
FX DEAL TRANSACTED ON 20 MAY 2022 USD / RUB EX.RATE 0.0172251 WITH CITIBANK N.A.	1,211.800	20 May 22				0.00	1,211.80	1,211.80	0.00
FX DEAL TRANSACTED ON 21 DEC 2022 EUR / USD EX.RATE 0.9405705 WITH CITIBANK N.A.	-188,183.660	21 Dec 22				0.00	-188,183.66	-188,183.66	0.00
FX DEAL TRANSACTED ON 21 DEC 2022 USD / EUR EX.RATE 1.0614777 WITH CITIBANK N.A.	187,881.550	21 Dec 22				0.00	187,881.55	187,881.55	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 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH CITIBANK N.A.	-102,969.380	21 Jan 22				0.00	-102,969.38	-102,969.38	0.00
FX DEAL TRANSACTED ON 21 JAN 2022 RUB / USD EX.RATE 76.6052 WITH CITIBANK N.A.	-414,369.970	21 Jan 22				0.00	-414,369.97	-414,369.97	0.00
FX DEAL TRANSACTED ON 21 JUL 2022 USD / PEN EX.RATE 0.2555976 WITH CITIBANK N.A.	265,417.930	21 Jul 22				0.00	265,417.93	265,417.93	0.00
FX DEAL TRANSACTED ON 21 JUL 2022 USD / ZAR EX.RATE 0.0580383 WITH CITIBANK N.A.	78,952.560	21 Jul 22				0.00	78,952.56	78,952.56	0.00
FX DEAL TRANSACTED ON 21 JUL 2022 ZAR / USD EX.RATE 17.5207 WITH CITIBANK N.A.	-78,952.560	21 Jul 22				0.00	-78,952.56	-78,952.56	0.00
FX DEAL TRANSACTED ON 21 JUN 2022 PEN / USD EX.RATE 3.7376 WITH CITIBANK N.A.	-159,692.710	21 Jun 22				0.00	-159,692.71	-159,692.71	0.00
FX DEAL TRANSACTED ON 21 JUN 2022 USD / PEN EX.RATE 0.2683411 WITH CITIBANK N.A.	160,164.080	21 Jun 22				0.00	160,164.08	160,164.08	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 BRL / USD EX.RATE 5.2485 WITH CITIBANK N.A.	-93,792.100	21 Sep 22				0.00	-93,792.10	-93,792.10	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 BRL / USD EX.RATE 5.2485 WITH CITIBANK N.A.	-144,523.060	21 Sep 22				0.00	-144,523.06	-144,523.06	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 PEN / USD EX.RATE 3.907 WITH CITIBANK N.A.	-1,644,642.440	21 Sep 22				0.00	-1,644,642.44	-1,644,642.44	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 PEN / USD EX.RATE 3.907 WITH CITIBANK N.A.	-650,346.280	21 Sep 22				0.00	-650,346.28	-650,346.28	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / BRL EX.RATE 0.1943635 WITH CITIBANK N.A.	95,678.880	21 Sep 22				0.00	95,678.88	95,678.88	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / BRL EX.RATE 0.1943635 WITH CITIBANK N.A.	147,430.380	21 Sep 22				0.00	147,430.38	147,430.38	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / PEN EX.RATE 0.2532415 WITH CITIBANK N.A.	643,462.040	21 Sep 22				0.00	643,462.04	643,462.04	0.00
FX DEAL TRANSACTED ON 21 SEP 2022 USD / PEN EX.RATE 0.2532415 WITH CITIBANK N.A.	1,627,233.080	21 Sep 22				0.00	1,627,233.08	1,627,233.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 22 JUL 2022 PEN / USD EX.RATE 3.9147 WITH CITIBANK N.A.	-853,800.410	22 Jul 22				0.00	-853,800.41	-853,800.41	0.00
FX DEAL TRANSACTED ON 22 JUL 2022 USD / PEN EX.RATE 0.2554474 WITH CITIBANK N.A.	56,964.770	22 Jul 22				0.00	56,964.77	56,964.77	0.00
FX DEAL TRANSACTED ON 22 JUN 2022 USD / PEN EX.RATE 0.2679816 WITH CITIBANK N.A.	363,530.950	22 Jun 22				0.00	363,530.95	363,530.95	0.00
FX DEAL TRANSACTED ON 23 AUG 2022 PEN / USD EX.RATE 3.9082 WITH CITIBANK N.A.	-96,463.850	23 Aug 22				0.00	-96,463.85	-96,463.85	0.00
FX DEAL TRANSACTED ON 23 AUG 2022 USD / PEN EX.RATE 0.2581978 WITH CITIBANK N.A.	97,340.560	23 Aug 22				0.00	97,340.56	97,340.56	0.00
FX DEAL TRANSACTED ON 23 MAY 2022 BRL / USD EX.RATE 4.85815 WITH CITIBANK N.A.	-101,328.250	23 May 22				0.00	-101,328.25	-101,328.25	0.00
FX DEAL TRANSACTED ON 23 MAY 2022 USD / BRL EX.RATE 0.2077275 WITH CITIBANK N.A.	102,257.550	23 May 22				0.00	102,257.55	102,257.55	0.00
FX DEAL TRANSACTED ON 24 NOV 2022 GBP / USD EX.RATE 0.8247512 WITH CITIBANK N.A.	-33,949.630	24 Nov 22				0.00	-33,949.63	-33,949.63	0.00
FX DEAL TRANSACTED ON 24 NOV 2022 USD / GBP EX.RATE 1.2155061 WITH CITIBANK N.A.	34,034.170	24 Nov 22				0.00	34,034.17	34,034.17	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 PEN / USD EX.RATE 3.9143 WITH CITIBANK N.A.	-346,563.140	25 Jul 22				0.00	-346,563.14	-346,563.14	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 PEN / USD EX.RATE 3.9143 WITH CITIBANK N.A.	-149,789.240	25 Jul 22				0.00	-149,789.24	-149,789.24	0.00
FX DEAL TRANSACTED ON 25 MAR 2022 NOK / USD EX.RATE 8.621518 WITH CITIBANK N.A.	-1,172,000.000	25 Mar 22				0.00	-1,172,000.00	-1,172,000.00	0.00
FX DEAL TRANSACTED ON 25 MAR 2022 NOK / USD EX.RATE 8.626142 WITH CITIBANK N.A.	-761,000.000	25 Mar 22				0.00	-761,000.00	-761,000.00	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 PEN / USD EX.RATE 4.0075 WITH CITIBANK N.A.	-1,034,691.650	26 Sep 22				0.00	-1,034,691.65	-1,034,691.65	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 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 26 SEP 2022 USD / PEN EX.RATE 0.2531646 WITH CITIBANK N.A.	1,049,753.620	26 Sep 22				0.00	1,049,753.62	1,049,753.62	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 CLP / USD EX.RATE 865.52 WITH CITIBANK N.A.	-129.800	27 Dec 22				0.00	-129.80	-129.80	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 USD / AUD EX.RATE 0.6751357 WITH CITIBANK N.A.	125,891.200	27 Dec 22				0.00	125,891.20	125,891.20	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 USD / BRL EX.RATE 0.1893868 WITH CITIBANK N.A.	93,229.010	27 Dec 22				0.00	93,229.01	93,229.01	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 USD / CLP EX.RATE 0.0011508 WITH CITIBANK N.A.	385,497.700	27 Dec 22				0.00	385,497.70	385,497.70	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 USD / IDR EX.RATE 0.0000638 WITH CITIBANK N.A.	86,183.290	27 Dec 22				0.00	86,183.29	86,183.29	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 USD / PEN EX.RATE 0.2598685 WITH CITIBANK N.A.	37,638.900	27 Dec 22				0.00	37,638.90	37,638.90	0.00
FX DEAL TRANSACTED ON 27 JUL 2022 PEN / USD EX.RATE 3.9211 WITH CITIBANK N.A.	-580,549.940	27 Jul 22				0.00	-580,549.94	-580,549.94	0.00
FX DEAL TRANSACTED ON 27 JUN 2022 PEN / USD EX.RATE 3.7847 WITH CITIBANK N.A.	-157,705.360	27 Jun 22				0.00	-157,705.36	-157,705.36	0.00
FX DEAL TRANSACTED ON 28 APR 2022 PEN / USD EX.RATE 3.8519 WITH CITIBANK N.A.	-152,215.800	28 Apr 22				0.00	-152,215.80	-152,215.80	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 GBP / USD EX.RATE 0.8298253 WITH CITIBANK N.A.	-33,742.040	28 Dec 22				0.00	-33,742.04	-33,742.04	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 PEN / USD EX.RATE 3.8204999 WITH CITIBANK N.A.	-153,466.840	28 Dec 22				0.00	-153,466.84	-153,466.84	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 USD / MXN EX.RATE 0.0502796 WITH CITIBANK N.A.	1,839.030	28 Dec 22				0.00	1,839.03	1,839.03	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 USD / PEN EX.RATE 0.2600848 WITH CITIBANK N.A.	152,492.920	28 Dec 22				0.00	152,492.92	152,492.92	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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 DEC 2022 PEN / USD EX.RATE 3.8218 WITH CITIBANK N.A.	-511,429.920	29 Dec 22				0.00	-511,429.92	-511,429.92	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 USD / PEN EX.RATE 0.2619515 WITH CITIBANK N.A.	512,005.990	29 Dec 22				0.00	512,005.99	512,005.99	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 BRL / USD EX.RATE 5.1884 WITH CITIBANK N.A.	-94,878.540	29 Jul 22				0.00	-94,878.54	-94,878.54	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 BRL / USD EX.RATE 5.1884 WITH CITIBANK N.A.	-146,197.150	29 Jul 22				0.00	-146,197.15	-146,197.15	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 EUR / USD EX.RATE 0.955448 WITH CITIBANK N.A.	-209,325.880	30 Jun 22				0.00	-209,325.88	-209,325.88	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 USD / BRL EX.RATE 0.1909126 WITH CITIBANK N.A.	144,812.770	30 Jun 22				0.00	144,812.77	144,812.77	0.00
FX DEAL TRANSACTED ON 30 JUN 2022 USD / BRL EX.RATE 0.1909126 WITH CITIBANK N.A.	93,980.110	30 Jun 22				0.00	93,980.11	93,980.11	0.00
FX DEAL TRANSACTED ON 30 MAR 2022 USD / ZAR EX.RATE 0.068389 WITH CITIBANK N.A.	2,268,324.730	30 Mar 22				0.00	2,268,324.73	2,268,324.73	0.00
FX DEAL TRANSACTED ON 30 MAR 2022 USD / ZAR EX.RATE 0.0683938 WITH CITIBANK N.A.	642,970.220	30 Mar 22				0.00	642,970.22	642,970.22	0.00
FX DEAL TRANSACTED ON 30 MAR 2022 ZAR / USD EX.RATE 14.474885 WITH CITIBANK N.A.	-649,469.750	30 Mar 22				0.00	-649,469.75	-649,469.75	0.00
FX DEAL TRANSACTED ON 30 MAR 2022 ZAR / USD EX.RATE 14.475469 WITH CITIBANK N.A.	-2,291,324.720	30 Mar 22				0.00	-2,291,324.72	-2,291,324.72	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 COP / USD EX.RATE 3942.73 WITH CITIBANK N.A.	-383,801.140	31 Jan 22				0.00	-383,801.14	-383,801.14	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 COP / USD EX.RATE 3942.73 WITH CITIBANK N.A.	-962,110.680	31 Jan 22				0.00	-962,110.68	-962,110.68	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 USD / CLP EX.RATE 0.001244 WITH CITIBANK N.A.	414,293.680	31 Jan 22				0.00	414,293.68	414,293.68	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 USD / CLP EX.RATE 0.001244 WITH CITIBANK N.A.	640,093.550	31 Jan 22				0.00	640,093.55	640,093.55	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 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH CITIBANK N.A.	-195,623.730	31 Mar 22				0.00	-195,623.73	-195,623.73	0.00
FX DEAL TRANSACTED ON 31 MAR 2022 BRL / USD EX.RATE 4.7378 WITH CITIBANK N.A.	-305,805.230	31 Mar 22				0.00	-305,805.23	-305,805.23	0.00
FX DEAL TRANSACTED ON 31 MAY 2022 BRL / USD EX.RATE 4.7289 WITH CITIBANK N.A.	-104,097.750	31 May 22				0.00	-104,097.75	-104,097.75	0.00
FX DEAL TRANSACTED ON 31 MAY 2022 BRL / USD EX.RATE 4.7289 WITH CITIBANK N.A.	-160,402.900	31 May 22				0.00	-160,402.90	-160,402.90	0.00
Total CITIBANK N.A.							.000.00	214,180.86	214,180.86

HSBC BANK BOND OPERATIONS**Cash and Cash Equivalents****British pound sterling - GBP**

FX DEAL TRANSACTED ON 01 DEC 2022 GBP / USD EX.RATE 0.8216847 WITH HSBC BANK	1,236,000.000	1 Dec 22				0.00	1,504,226.71	1,516,201.27	11,974.56
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Chilean peso - CLP

FX DEAL TRANSACTED ON 01 JUN 2022 CLP / USD EX.RATE 837.95 WITH HSBC BANK BOND	514,558,401.000	1 Jun 22				0.00	614,068.14	568,887.12	-45,181.02
FX DEAL TRANSACTED ON 01 JUN 2022 CLP / USD EX.RATE 837.95 WITH HSBC BANK BOND	333,042,400.000	1 Jun 22				0.00	397,449.01	368,206.08	-29,242.93
FX DEAL TRANSACTED ON 01 JUN 2022 USD / CLP EX.RATE 0.0012053 WITH HSBC BANK	-514,558,401.000	1 Jun 22				0.00	-620,174.04	-592,004.42	28,169.62
FX DEAL TRANSACTED ON 01 JUN 2022 USD / CLP EX.RATE 0.0012053 WITH HSBC BANK	-333,042,400.000	1 Jun 22				0.00	-401,400.99	-383,168.50	18,232.49
FX DEAL TRANSACTED ON 04 AUG 2022 USD / CLP EX.RATE 0.0011015 WITH HSBC BANK	-514,558,401.000	4 Aug 22				0.00	-566,806.64	-568,887.12	-2,080.48

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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 BOND OPERATIONS									
FX DEAL TRANSACTED ON 04 AUG 2022 USD / CLP EX.RATE 0.0011015 WITH HSBC BANK	-333,042,400.000	4 Aug 22				0.00	-366,859.51	-368,206.08	-1,346.57
FX DEAL TRANSACTED ON 14 JUN 2022 CLP / USD EX.RATE 863.33 WITH HSBC BANK BOND	333,042,400.000	14 Jun 22				0.00	385,764.89	383,168.50	-2,596.39
FX DEAL TRANSACTED ON 14 JUN 2022 CLP / USD EX.RATE 863.33 WITH HSBC BANK BOND	514,558,401.000	14 Jun 22				0.00	596,015.89	592,004.42	-4,011.47
Colombian peso - COP									
FX DEAL TRANSACTED ON 10 NOV 2022 COP / USD EX.RATE 4806.07 WITH HSBC BANK BOND	3,793,342,654.040	10 Nov 22				0.00	789,281.61	789,132.19	-149.42
FX DEAL TRANSACTED ON 13 DEC 2022 USD / COP EX.RATE 0.0002087 WITH HSBC BANK	-3,793,342,654.040	13 Dec 22				0.00	-791,670.09	-793,196.37	-1,526.28
FX DEAL TRANSACTED ON 20 OCT 2022 COP / USD EX.RATE 4937.42 WITH HSBC BANK BOND	3,793,342,654.040	20 Oct 22				0.00	768,284.38	793,196.37	24,911.99
FX DEAL TRANSACTED ON 20 OCT 2022 USD / COP EX.RATE 0.0002038 WITH HSBC BANK	-3,793,342,654.040	20 Oct 22				0.00	-773,083.44	-789,132.19	-16,048.75
Euro - EUR									
FX DEAL TRANSACTED ON 31 MAR 2022 USD / EUR EX.RATE 1.1098335 WITH HSBC BANK	-264,000.000	31 Mar 22				0.00	-292,996.04	-294,742.83	-1,746.79
Indian rupee - INR									
FX DEAL TRANSACTED ON 09 MAR 2022 INR / USD EX.RATE 77.428 WITH HSBC BANK BOND	11,242,855.310	9 Mar 22				0.00	145,204.00	144,638.64	-565.36
FX DEAL TRANSACTED ON 09 MAR 2022 USD / INR EX.RATE 0.0130378 WITH HSBC BANK	-11,137,146.800	9 Mar 22				0.00	-145,204.00	-145,367.47	-163.47
FX DEAL TRANSACTED ON 14 MAR 2022 INR / USD EX.RATE 76.6086 WITH HSBC BANK BOND	11,137,146.800	14 Mar 22				0.00	145,377.24	145,367.47	-9.77

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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
HSBC BANK BOND OPERATIONS									
FX DEAL TRANSACTED ON 18 MAY 2022 USD / INR EX.RATE 0.0128913 WITH HSBC BANK	-11,242,855.310	18 May 22				0.00	-144,935.20	-144,638.64	296.56
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 06 DEC 2022 IDR / USD EX.RATE 15655.0 WITH HSBC BANK BOND	1,419,673,675.000	6 Dec 22				0.00	90,685.00	91,048.50	363.50
FX DEAL TRANSACTED ON 06 DEC 2022 IDR / USD EX.RATE 15655.0 WITH HSBC BANK BOND	1,347,832,880.000	6 Dec 22				0.00	86,096.00	86,441.10	345.10
FX DEAL TRANSACTED ON 06 DEC 2022 USD / IDR EX.RATE 0.0000639 WITH HSBC BANK	-1,419,673,675.000	6 Dec 22				0.00	-90,685.00	-90,844.58	-159.58
FX DEAL TRANSACTED ON 06 DEC 2022 USD / IDR EX.RATE 0.0000639 WITH HSBC BANK	-1,347,832,880.000	6 Dec 22				0.00	-86,096.00	-86,247.51	-151.51
FX DEAL TRANSACTED ON 07 DEC 2022 IDR / USD EX.RATE 15654.0 WITH HSBC BANK BOND	818,791,706.000	7 Dec 22				0.00	52,305.59	52,924.94	619.35
FX DEAL TRANSACTED ON 07 DEC 2022 IDR / USD EX.RATE 15654.0 WITH HSBC BANK BOND	862,444,920.000	7 Dec 22				0.00	55,094.22	55,746.59	652.37
FX DEAL TRANSACTED ON 07 DEC 2022 USD / IDR EX.RATE 0.000064 WITH HSBC BANK BOND	-817,536,372.000	7 Dec 22				0.00	-52,305.59	-52,313.96	-8.37
FX DEAL TRANSACTED ON 07 DEC 2022 USD / IDR EX.RATE 0.000064 WITH HSBC BANK BOND	-861,122,659.000	7 Dec 22				0.00	-55,094.22	-55,103.03	-8.81
FX DEAL TRANSACTED ON 07 FEB 2022 IDR / USD EX.RATE 14441.14 WITH HSBC BANK BOND	718,952,155.000	7 Feb 22				0.00	49,785.00	50,171.12	386.12
FX DEAL TRANSACTED ON 07 FEB 2022 IDR / USD EX.RATE 14441.14 WITH HSBC BANK BOND	1,009,984,449.000	7 Feb 22				0.00	69,938.00	70,480.42	542.42
FX DEAL TRANSACTED ON 07 FEB 2022 USD / IDR EX.RATE 0.0000694 WITH HSBC BANK	-717,856,885.000	7 Feb 22				0.00	-49,785.00	-50,138.42	-353.42
FX DEAL TRANSACTED ON 07 FEB 2022 USD / IDR EX.RATE 0.0000694 WITH HSBC BANK	-1,008,445,813.000	7 Feb 22				0.00	-69,938.00	-70,434.49	-496.49
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.000067 WITH HSBC BANK BOND	-1,061,851,364.000	8 Aug 22				0.00	-71,193.52	-71,493.11	-299.59

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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
HSBC BANK BOND OPERATIONS									
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.000067 WITH HSBC BANK BOND	-1,012,000,564.000	8 Aug 22				0.00	-67,851.19	-68,136.72	-285.53
FX DEAL TRANSACTED ON 08 MAR 2022 IDR / USD EX.RATE 14470.0 WITH HSBC BANK BOND	967,435,260.000	8 Mar 22				0.00	66,858.00	65,666.74	-1,191.26
FX DEAL TRANSACTED ON 08 MAR 2022 IDR / USD EX.RATE 14470.0 WITH HSBC BANK BOND	1,164,415,370.000	8 Mar 22				0.00	80,471.00	79,037.19	-1,433.81
FX DEAL TRANSACTED ON 08 MAR 2022 USD / IDR EX.RATE 0.0000694 WITH HSBC BANK	-963,423,780.000	8 Mar 22				0.00	-66,858.00	-67,231.25	-373.25
FX DEAL TRANSACTED ON 08 MAR 2022 USD / IDR EX.RATE 0.0000694 WITH HSBC BANK	-1,159,587,110.000	8 Mar 22				0.00	-80,471.00	-80,920.25	-449.25
FX DEAL TRANSACTED ON 09 DEC 2022 IDR / USD EX.RATE 15587.0 WITH HSBC BANK BOND	2,280,796,334.000	9 Dec 22				0.00	146,326.83	145,947.61	-379.22
FX DEAL TRANSACTED ON 09 DEC 2022 IDR / USD EX.RATE 15587.0 WITH HSBC BANK BOND	2,165,369,252.000	9 Dec 22				0.00	138,921.49	138,561.46	-360.03
FX DEAL TRANSACTED ON 10 MAR 2022 IDR / USD EX.RATE 14320.43 WITH HSBC BANK BOND	1,109,761,723.000	10 Mar 22				0.00	77,495.00	75,327.45	-2,167.55
FX DEAL TRANSACTED ON 10 MAR 2022 IDR / USD EX.RATE 14320.43 WITH HSBC BANK BOND	1,895,065,463.000	10 Mar 22				0.00	132,333.00	128,631.63	-3,701.37
FX DEAL TRANSACTED ON 10 MAR 2022 USD / IDR EX.RATE 0.00007 WITH HSBC BANK BOND	-1,891,624,805.000	10 Mar 22				0.00	-132,333.00	-132,004.52	328.48
FX DEAL TRANSACTED ON 10 MAR 2022 USD / IDR EX.RATE 0.00007 WITH HSBC BANK BOND	-1,107,746,853.000	10 Mar 22				0.00	-77,495.00	-77,302.64	192.36
FX DEAL TRANSACTED ON 10 MAY 2022 IDR / USD EX.RATE 14662.0 WITH HSBC BANK BOND	1,061,851,364.000	10 May 22				0.00	72,422.00	71,493.11	-928.89
FX DEAL TRANSACTED ON 10 MAY 2022 IDR / USD EX.RATE 14662.0 WITH HSBC BANK BOND	1,012,000,564.000	10 May 22				0.00	69,022.00	68,136.72	-885.28
FX DEAL TRANSACTED ON 10 MAY 2022 USD / IDR EX.RATE 0.0000688 WITH HSBC BANK	-1,003,579,880.000	10 May 22				0.00	-69,022.00	-68,120.13	901.87
FX DEAL TRANSACTED ON 10 MAY 2022 USD / IDR EX.RATE 0.0000688 WITH HSBC BANK	-1,053,015,880.000	10 May 22				0.00	-72,422.00	-71,475.71	946.29

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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
HSBC BANK BOND OPERATIONS									
FX DEAL TRANSACTED ON 12 AUG 2022 USD / IDR EX.RATE 0.0000681 WITH HSBC BANK	-313,413,032.000	12 Aug 22				0.00	-21,338.03	-21,259.15	78.88
FX DEAL TRANSACTED ON 13 DEC 2022 USD / IDR EX.RATE 0.0000639 WITH HSBC BANK	-1,419,673,675.000	13 Dec 22				0.00	-90,650.26	-91,048.50	-398.24
FX DEAL TRANSACTED ON 13 DEC 2022 USD / IDR EX.RATE 0.0000639 WITH HSBC BANK	-1,347,832,880.000	13 Dec 22				0.00	-86,063.02	-86,441.10	-378.08
FX DEAL TRANSACTED ON 14 MAR 2022 IDR / USD EX.RATE 14328.0 WITH HSBC BANK BOND	2,136,096,430.000	14 Mar 22				0.00	149,085.46	149,064.65	-20.81
FX DEAL TRANSACTED ON 14 MAR 2022 IDR / USD EX.RATE 14328.0 WITH HSBC BANK BOND	1,257,349,514.000	14 Mar 22				0.00	87,754.71	87,742.46	-12.25
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH HSBC BANK BOND	717,856,885.000	16 Feb 22				0.00	50,277.13	50,138.42	-138.71
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH HSBC BANK BOND	1,008,445,813.000	16 Feb 22				0.00	70,629.35	70,434.49	-194.86
FX DEAL TRANSACTED ON 18 MAY 2022 USD / IDR EX.RATE 0.0000681 WITH HSBC BANK	-1,221,161,213.000	18 May 22				0.00	-83,174.04	-82,888.93	285.11
FX DEAL TRANSACTED ON 18 MAY 2022 USD / IDR EX.RATE 0.0000681 WITH HSBC BANK	-1,858,920,843.000	18 May 22				0.00	-126,612.24	-126,178.24	434.00
FX DEAL TRANSACTED ON 19 MAY 2022 IDR / USD EX.RATE 14725.98 WITH HSBC BANK BOND	313,413,032.000	19 May 22				0.00	21,283.00	21,259.15	-23.85
FX DEAL TRANSACTED ON 19 MAY 2022 USD / IDR EX.RATE 0.0000682 WITH HSBC BANK	-312,085,824.000	19 May 22				0.00	-21,283.00	-21,268.67	14.33
FX DEAL TRANSACTED ON 20 MAY 2022 IDR / USD EX.RATE 14661.0 WITH HSBC BANK BOND	312,085,824.000	20 May 22				0.00	21,286.80	21,268.67	-18.13
FX DEAL TRANSACTED ON 27 DEC 2022 USD / IDR EX.RATE 0.0000638 WITH HSBC BANK	-818,791,706.000	27 Dec 22				0.00	-52,260.09	-52,924.94	-664.85
Mexican peso - MXN									
FX DEAL TRANSACTED ON 15 JUN 2022 MXN / USD EX.RATE 20.630999 WITH HSBC BANK	574,000.000	15 Jun 22				0.00	27,822.21	27,837.05	14.84

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 BOND OPERATIONS									
FX DEAL TRANSACTED ON 30 DEC 2022 USD / MXN EX.RATE 0.0513948 WITH HSBC BANK	-7,812,000.000	30 Dec 22				0.00	-401,496.14	-404,326.90	-2,830.76
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 02 DEC 2022 PEN / USD EX.RATE 3.8326 WITH HSBC BANK BOND	4,895,662.620	2 Dec 22				0.00	1,277,373.75	1,276,391.29	-982.46
FX DEAL TRANSACTED ON 04 AUG 2022 PEN / USD EX.RATE 3.8867 WITH HSBC BANK BOND	3,558,777.050	4 Aug 22				0.00	915,629.47	914,100.75	-1,528.72
FX DEAL TRANSACTED ON 04 AUG 2022 USD / PEN EX.RATE 0.2572877 WITH HSBC BANK	-4,895,662.620	4 Aug 22				0.00	-1,259,593.64	-1,257,490.66	2,102.98
FX DEAL TRANSACTED ON 09 AUG 2022 PEN / USD EX.RATE 3.938 WITH HSBC BANK BOND	4,895,662.620	9 Aug 22				0.00	1,243,185.02	1,263,217.51	20,032.49
FX DEAL TRANSACTED ON 09 AUG 2022 USD / PEN EX.RATE 0.2511238 WITH HSBC BANK	-4,895,662.620	9 Aug 22				0.00	-1,229,417.30	-1,276,391.29	-46,973.99
FX DEAL TRANSACTED ON 11 AUG 2022 USD / PEN EX.RATE 0.2575395 WITH HSBC BANK	-3,558,777.050	11 Aug 22				0.00	-916,525.55	-916,372.15	153.40
FX DEAL TRANSACTED ON 12 APR 2022 USD / PEN EX.RATE 0.2702411 WITH HSBC BANK	-2,595,772.400	12 Apr 22				0.00	-701,484.27	-695,283.76	6,200.51
FX DEAL TRANSACTED ON 14 JUL 2022 PEN / USD EX.RATE 3.976 WITH HSBC BANK BOND	4,895,662.620	14 Jul 22				0.00	1,231,303.48	1,257,490.66	26,187.18
FX DEAL TRANSACTED ON 14 JUL 2022 PEN / USD EX.RATE 3.97915 WITH HSBC BANK BOND	3,558,777.050	14 Jul 22				0.00	894,356.09	916,372.15	22,016.06
FX DEAL TRANSACTED ON 14 JUL 2022 USD / PEN EX.RATE 0.25131 WITH HSBC BANK BOND	-4,895,662.620	14 Jul 22				0.00	-1,230,328.74	-1,260,615.32	-30,286.58
FX DEAL TRANSACTED ON 14 JUL 2022 USD / PEN EX.RATE 0.2515091 WITH HSBC BANK	-3,558,777.050	14 Jul 22				0.00	-895,064.65	-914,100.75	-19,036.10
FX DEAL TRANSACTED ON 18 APR 2022 PEN / USD EX.RATE 3.7392 WITH HSBC BANK BOND	2,595,772.400	18 Apr 22				0.00	694,205.28	680,679.80	-13,525.48
FX DEAL TRANSACTED ON 18 APR 2022 USD / PEN EX.RATE 0.2672582 WITH HSBC BANK	-2,595,772.400	18 Apr 22				0.00	-693,741.45	-674,927.82	18,813.63

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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 BOND OPERATIONS									
FX DEAL TRANSACTED ON 24 MAR 2022 PEN / USD EX.RATE 3.7605 WITH HSBC BANK BOND	2,595,772.400	24 Mar 22				0.00	690,273.21	695,283.76	5,010.55
FX DEAL TRANSACTED ON 24 MAR 2022 USD / PEN EX.RATE 0.2656395 WITH HSBC BANK	-2,595,772.400	24 Mar 22				0.00	-689,539.75	-680,679.80	8,859.95
FX DEAL TRANSACTED ON 25 JUL 2022 PEN / USD EX.RATE 3.92 WITH HSBC BANK BOND	4,895,662.620	25 Jul 22				0.00	1,248,893.53	1,260,615.32	11,721.79
FX DEAL TRANSACTED ON 25 JUL 2022 USD / PEN EX.RATE 0.254829 WITH HSBC BANK BOND	-4,895,662.620	25 Jul 22				0.00	-1,247,556.86	-1,263,217.51	-15,660.65
FX DEAL TRANSACTED ON 29 APR 2022 PEN / USD EX.RATE 3.8334 WITH HSBC BANK BOND	2,595,772.400	29 Apr 22				0.00	677,146.24	674,927.82	-2,218.42
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2022 GBP / USD EX.RATE 0.8216847 WITH HSBC BANK	-1,504,226.710	1 Dec 22				0.00	-1,504,226.71	-1,504,226.71	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 CLP / USD EX.RATE 837.95 WITH HSBC BANK BOND	-614,068.140	1 Jun 22				0.00	-614,068.14	-614,068.14	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 CLP / USD EX.RATE 837.95 WITH HSBC BANK BOND	-397,449.010	1 Jun 22				0.00	-397,449.01	-397,449.01	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 USD / CLP EX.RATE 0.0012053 WITH HSBC BANK	620,174.040	1 Jun 22				0.00	620,174.04	620,174.04	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 USD / CLP EX.RATE 0.0012053 WITH HSBC BANK	401,400.990	1 Jun 22				0.00	401,400.99	401,400.99	0.00
FX DEAL TRANSACTED ON 02 DEC 2022 PEN / USD EX.RATE 3.8326 WITH HSBC BANK BOND	-1,277,373.750	2 Dec 22				0.00	-1,277,373.75	-1,277,373.75	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 PEN / USD EX.RATE 3.8867 WITH HSBC BANK BOND	-915,629.470	4 Aug 22				0.00	-915,629.47	-915,629.47	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 USD / CLP EX.RATE 0.0011015 WITH HSBC BANK	566,806.640	4 Aug 22				0.00	566,806.64	566,806.64	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 USD / CLP EX.RATE 0.0011015 WITH HSBC BANK	366,859.510	4 Aug 22				0.00	366,859.51	366,859.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 BOND OPERATIONS									
FX DEAL TRANSACTED ON 04 AUG 2022 USD / PEN EX.RATE 0.2572877 WITH HSBC BANK	1,259,593.640	4 Aug 22				0.00	1,259,593.64	1,259,593.64	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 IDR / USD EX.RATE 15655.0 WITH HSBC BANK BOND	-90,685.000	6 Dec 22				0.00	-90,685.00	-90,685.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 IDR / USD EX.RATE 15655.0 WITH HSBC BANK BOND	-86,096.000	6 Dec 22				0.00	-86,096.00	-86,096.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 USD / IDR EX.RATE 0.0000639 WITH HSBC BANK	90,685.000	6 Dec 22				0.00	90,685.00	90,685.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2022 USD / IDR EX.RATE 0.0000639 WITH HSBC BANK	86,096.000	6 Dec 22				0.00	86,096.00	86,096.00	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 IDR / USD EX.RATE 15654.0 WITH HSBC BANK BOND	-55,094.220	7 Dec 22				0.00	-55,094.22	-55,094.22	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 IDR / USD EX.RATE 15654.0 WITH HSBC BANK BOND	-52,305.590	7 Dec 22				0.00	-52,305.59	-52,305.59	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 USD / IDR EX.RATE 0.000064 WITH HSBC BANK BOND	52,305.590	7 Dec 22				0.00	52,305.59	52,305.59	0.00
FX DEAL TRANSACTED ON 07 DEC 2022 USD / IDR EX.RATE 0.000064 WITH HSBC BANK BOND	55,094.220	7 Dec 22				0.00	55,094.22	55,094.22	0.00
FX DEAL TRANSACTED ON 07 FEB 2022 IDR / USD EX.RATE 14441.14 WITH HSBC BANK BOND	-49,785.000	7 Feb 22				0.00	-49,785.00	-49,785.00	0.00
FX DEAL TRANSACTED ON 07 FEB 2022 IDR / USD EX.RATE 14441.14 WITH HSBC BANK BOND	-69,938.000	7 Feb 22				0.00	-69,938.00	-69,938.00	0.00
FX DEAL TRANSACTED ON 07 FEB 2022 USD / IDR EX.RATE 0.0000694 WITH HSBC BANK	49,785.000	7 Feb 22				0.00	49,785.00	49,785.00	0.00
FX DEAL TRANSACTED ON 07 FEB 2022 USD / IDR EX.RATE 0.0000694 WITH HSBC BANK	69,938.000	7 Feb 22				0.00	69,938.00	69,938.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.000067 WITH HSBC BANK BOND	71,193.520	8 Aug 22				0.00	71,193.52	71,193.52	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 USD / IDR EX.RATE 0.000067 WITH HSBC BANK BOND	67,851.190	8 Aug 22				0.00	67,851.19	67,851.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 BOND OPERATIONS									
FX DEAL TRANSACTED ON 08 MAR 2022 IDR / USD EX.RATE 14470.0 WITH HSBC BANK BOND	-66,858.000	8 Mar 22				0.00	-66,858.00	-66,858.00	0.00
FX DEAL TRANSACTED ON 08 MAR 2022 IDR / USD EX.RATE 14470.0 WITH HSBC BANK BOND	-80,471.000	8 Mar 22				0.00	-80,471.00	-80,471.00	0.00
FX DEAL TRANSACTED ON 08 MAR 2022 USD / IDR EX.RATE 0.0000694 WITH HSBC BANK	66,858.000	8 Mar 22				0.00	66,858.00	66,858.00	0.00
FX DEAL TRANSACTED ON 08 MAR 2022 USD / IDR EX.RATE 0.0000694 WITH HSBC BANK	80,471.000	8 Mar 22				0.00	80,471.00	80,471.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2022 PEN / USD EX.RATE 3.938 WITH HSBC BANK BOND	-1,243,185.020	9 Aug 22				0.00	-1,243,185.02	-1,243,185.02	0.00
FX DEAL TRANSACTED ON 09 AUG 2022 USD / PEN EX.RATE 0.2511238 WITH HSBC BANK	1,229,417.300	9 Aug 22				0.00	1,229,417.30	1,229,417.30	0.00
FX DEAL TRANSACTED ON 09 DEC 2022 IDR / USD EX.RATE 15587.0 WITH HSBC BANK BOND	-146,326.830	9 Dec 22				0.00	-146,326.83	-146,326.83	0.00
FX DEAL TRANSACTED ON 09 DEC 2022 IDR / USD EX.RATE 15587.0 WITH HSBC BANK BOND	-138,921.490	9 Dec 22				0.00	-138,921.49	-138,921.49	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 INR / USD EX.RATE 77.428 WITH HSBC BANK BOND	-145,204.000	9 Mar 22				0.00	-145,204.00	-145,204.00	0.00
FX DEAL TRANSACTED ON 09 MAR 2022 USD / INR EX.RATE 0.0130378 WITH HSBC BANK	145,204.000	9 Mar 22				0.00	145,204.00	145,204.00	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 IDR / USD EX.RATE 14320.43 WITH HSBC BANK BOND	-77,495.000	10 Mar 22				0.00	-77,495.00	-77,495.00	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 IDR / USD EX.RATE 14320.43 WITH HSBC BANK BOND	-132,333.000	10 Mar 22				0.00	-132,333.00	-132,333.00	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 USD / IDR EX.RATE 0.00007 WITH HSBC BANK BOND	132,333.000	10 Mar 22				0.00	132,333.00	132,333.00	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 USD / IDR EX.RATE 0.00007 WITH HSBC BANK BOND	77,495.000	10 Mar 22				0.00	77,495.00	77,495.00	0.00
FX DEAL TRANSACTED ON 10 MAY 2022 IDR / USD EX.RATE 14662.0 WITH HSBC BANK BOND	-72,422.000	10 May 22				0.00	-72,422.00	-72,422.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 BOND OPERATIONS									
FX DEAL TRANSACTED ON 10 MAY 2022 IDR / USD EX.RATE 14662.0 WITH HSBC BANK BOND	-69,022.000	10 May 22				0.00	-69,022.00	-69,022.00	0.00
FX DEAL TRANSACTED ON 10 MAY 2022 USD / IDR EX.RATE 0.0000688 WITH HSBC BANK	69,022.000	10 May 22				0.00	69,022.00	69,022.00	0.00
FX DEAL TRANSACTED ON 10 MAY 2022 USD / IDR EX.RATE 0.0000688 WITH HSBC BANK	72,422.000	10 May 22				0.00	72,422.00	72,422.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2022 COP / USD EX.RATE 4806.07 WITH HSBC BANK BOND	-789,281.610	10 Nov 22				0.00	-789,281.61	-789,281.61	0.00
FX DEAL TRANSACTED ON 11 AUG 2022 USD / PEN EX.RATE 0.2575395 WITH HSBC BANK	916,525.550	11 Aug 22				0.00	916,525.55	916,525.55	0.00
FX DEAL TRANSACTED ON 12 APR 2022 USD / PEN EX.RATE 0.2702411 WITH HSBC BANK	701,484.270	12 Apr 22				0.00	701,484.27	701,484.27	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / IDR EX.RATE 0.0000681 WITH HSBC BANK	21,338.030	12 Aug 22				0.00	21,338.03	21,338.03	0.00
FX DEAL TRANSACTED ON 13 DEC 2022 USD / COP EX.RATE 0.0002087 WITH HSBC BANK	791,670.090	13 Dec 22				0.00	791,670.09	791,670.09	0.00
FX DEAL TRANSACTED ON 13 DEC 2022 USD / IDR EX.RATE 0.0000639 WITH HSBC BANK	90,650.260	13 Dec 22				0.00	90,650.26	90,650.26	0.00
FX DEAL TRANSACTED ON 13 DEC 2022 USD / IDR EX.RATE 0.0000639 WITH HSBC BANK	86,063.020	13 Dec 22				0.00	86,063.02	86,063.02	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 PEN / USD EX.RATE 3.976 WITH HSBC BANK BOND	-1,231,303.480	14 Jul 22				0.00	-1,231,303.48	-1,231,303.48	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 PEN / USD EX.RATE 3.97915 WITH HSBC BANK BOND	-894,356.090	14 Jul 22				0.00	-894,356.09	-894,356.09	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 USD / PEN EX.RATE 0.25131 WITH HSBC BANK BOND	1,230,328.740	14 Jul 22				0.00	1,230,328.74	1,230,328.74	0.00
FX DEAL TRANSACTED ON 14 JUL 2022 USD / PEN EX.RATE 0.2515091 WITH HSBC BANK	895,064.650	14 Jul 22				0.00	895,064.65	895,064.65	0.00
FX DEAL TRANSACTED ON 14 JUN 2022 CLP / USD EX.RATE 863.33 WITH HSBC BANK BOND	-385,764.890	14 Jun 22				0.00	-385,764.89	-385,764.89	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 BOND OPERATIONS									
FX DEAL TRANSACTED ON 14 JUN 2022 CLP / USD EX.RATE 863.33 WITH HSBC BANK BOND	-596,015.890	14 Jun 22				0.00	-596,015.89	-596,015.89	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 IDR / USD EX.RATE 14328.0 WITH HSBC BANK BOND	-149,085.460	14 Mar 22				0.00	-149,085.46	-149,085.46	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 IDR / USD EX.RATE 14328.0 WITH HSBC BANK BOND	-87,754.710	14 Mar 22				0.00	-87,754.71	-87,754.71	0.00
FX DEAL TRANSACTED ON 14 MAR 2022 INR / USD EX.RATE 76.6086 WITH HSBC BANK BOND	-145,377.240	14 Mar 22				0.00	-145,377.24	-145,377.24	0.00
FX DEAL TRANSACTED ON 15 JUN 2022 MXN / USD EX.RATE 20.630999 WITH HSBC BANK	-27,822.210	15 Jun 22				0.00	-27,822.21	-27,822.21	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH HSBC BANK BOND	-50,277.130	16 Feb 22				0.00	-50,277.13	-50,277.13	0.00
FX DEAL TRANSACTED ON 16 FEB 2022 IDR / USD EX.RATE 14278.0 WITH HSBC BANK BOND	-70,629.350	16 Feb 22				0.00	-70,629.35	-70,629.35	0.00
FX DEAL TRANSACTED ON 18 APR 2022 PEN / USD EX.RATE 3.7392 WITH HSBC BANK BOND	-694,205.280	18 Apr 22				0.00	-694,205.28	-694,205.28	0.00
FX DEAL TRANSACTED ON 18 APR 2022 USD / PEN EX.RATE 0.2672582 WITH HSBC BANK	693,741.450	18 Apr 22				0.00	693,741.45	693,741.45	0.00
FX DEAL TRANSACTED ON 18 MAY 2022 USD / IDR EX.RATE 0.0000681 WITH HSBC BANK	83,174.040	18 May 22				0.00	83,174.04	83,174.04	0.00
FX DEAL TRANSACTED ON 18 MAY 2022 USD / IDR EX.RATE 0.0000681 WITH HSBC BANK	126,612.240	18 May 22				0.00	126,612.24	126,612.24	0.00
FX DEAL TRANSACTED ON 18 MAY 2022 USD / INR EX.RATE 0.0128913 WITH HSBC BANK	144,935.200	18 May 22				0.00	144,935.20	144,935.20	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 IDR / USD EX.RATE 14725.98 WITH HSBC BANK BOND	-21,283.000	19 May 22				0.00	-21,283.00	-21,283.00	0.00
FX DEAL TRANSACTED ON 19 MAY 2022 USD / IDR EX.RATE 0.0000682 WITH HSBC BANK	21,283.000	19 May 22				0.00	21,283.00	21,283.00	0.00
FX DEAL TRANSACTED ON 20 MAY 2022 IDR / USD EX.RATE 14661.0 WITH HSBC BANK BOND	-21,286.800	20 May 22				0.00	-21,286.80	-21,286.80	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 BOND OPERATIONS									
FX DEAL TRANSACTED ON 20 OCT 2022 COP / USD EX.RATE 4937.42 WITH HSBC BANK BOND	-768,284.380	20 Oct 22				0.00	-768,284.38	-768,284.38	0.00
FX DEAL TRANSACTED ON 20 OCT 2022 USD / COP EX.RATE 0.0002038 WITH HSBC BANK	773,083.440	20 Oct 22				0.00	773,083.44	773,083.44	0.00
FX DEAL TRANSACTED ON 24 MAR 2022 PEN / USD EX.RATE 3.7605 WITH HSBC BANK BOND	-690,273.210	24 Mar 22				0.00	-690,273.21	-690,273.21	0.00
FX DEAL TRANSACTED ON 24 MAR 2022 USD / PEN EX.RATE 0.2656395 WITH HSBC BANK	689,539.750	24 Mar 22				0.00	689,539.75	689,539.75	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 PEN / USD EX.RATE 3.92 WITH HSBC BANK BOND	-1,248,893.530	25 Jul 22				0.00	-1,248,893.53	-1,248,893.53	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 USD / PEN EX.RATE 0.254829 WITH HSBC BANK BOND	1,247,556.860	25 Jul 22				0.00	1,247,556.86	1,247,556.86	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 USD / IDR EX.RATE 0.0000638 WITH HSBC BANK	52,260.090	27 Dec 22				0.00	52,260.09	52,260.09	0.00
FX DEAL TRANSACTED ON 29 APR 2022 PEN / USD EX.RATE 3.8334 WITH HSBC BANK BOND	-677,146.240	29 Apr 22				0.00	-677,146.24	-677,146.24	0.00
FX DEAL TRANSACTED ON 30 DEC 2022 USD / MXN EX.RATE 0.0513948 WITH HSBC BANK	401,496.140	30 Dec 22				0.00	401,496.14	401,496.14	0.00
FX DEAL TRANSACTED ON 31 MAR 2022 USD / EUR EX.RATE 1.1098335 WITH HSBC BANK	292,996.040	31 Mar 22				0.00	292,996.04	292,996.04	0.00
Total HSBC BANK BOND OPERATIONS							.000.00	-42,406.07	-42,406.07

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 PLC									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 APR 2022 AUD / USD EX.RATE 1.3293123 WITH HSBC BANK PLC	606,000.000	1 Apr 22				0.00	455,874.83	427,048.22	-28,826.61
FX DEAL TRANSACTED ON 01 APR 2022 USD / AUD EX.RATE 0.7520314 WITH HSBC BANK PLC	-606,000.000	1 Apr 22				0.00	-455,731.03	-453,924.32	1,806.71
FX DEAL TRANSACTED ON 01 JUN 2022 AUD / USD EX.RATE 1.384541 WITH HSBC BANK PLC	610,000.000	1 Jun 22				0.00	440,579.21	418,063.52	-22,515.69
FX DEAL TRANSACTED ON 01 JUN 2022 USD / AUD EX.RATE 0.7219161 WITH HSBC BANK PLC	-610,000.000	1 Jun 22				0.00	-440,368.82	-438,437.52	1,931.30
FX DEAL TRANSACTED ON 02 MAY 2022 AUD / USD EX.RATE 1.4185311 WITH HSBC BANK PLC	606,000.000	2 May 22				0.00	427,202.49	435,562.52	8,360.03
FX DEAL TRANSACTED ON 02 MAY 2022 USD / AUD EX.RATE 0.7045669 WITH HSBC BANK PLC	-606,000.000	2 May 22				0.00	-426,967.54	-427,048.22	-80.68
FX DEAL TRANSACTED ON 23 JUN 2022 AUD / USD EX.RATE 1.4518213 WITH HSBC BANK PLC	610,000.000	23 Jun 22				0.00	420,161.90	429,562.01	9,400.11
FX DEAL TRANSACTED ON 23 JUN 2022 USD / AUD EX.RATE 0.6887 WITH HSBC BANK PLC	-610,000.000	23 Jun 22				0.00	-420,107.00	-418,063.52	2,043.48
FX DEAL TRANSACTED ON 27 JUL 2022 AUD / USD EX.RATE 1.439377 WITH HSBC BANK PLC	147,119.000	27 Jul 22				0.00	102,210.19	99,768.75	-2,441.44
FX DEAL TRANSACTED ON 27 JUL 2022 USD / AUD EX.RATE 0.6944 WITH HSBC BANK PLC	-147,119.000	27 Jul 22				0.00	-102,159.43	-103,601.20	-1,441.77
FX DEAL TRANSACTED ON 28 NOV 2022 AUD / USD EX.RATE 1.4918248 WITH HSBC BANK PLC	16,308.000	28 Nov 22				0.00	10,931.58	11,062.58	131.00
FX DEAL TRANSACTED ON 28 NOV 2022 USD / AUD EX.RATE 0.6692 WITH HSBC BANK PLC	-16,308.000	28 Nov 22				0.00	-10,913.31	-11,106.56	-193.25

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 PLC									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 DEC 2022 USD / GBP EX.RATE 1.2187566 WITH HSBC BANK PLC	-1,236,000.000	1 Dec 22				0.00	-1,506,383.16	-1,487,079.37	19,303.79
FX DEAL TRANSACTED ON 01 NOV 2022 GBP / USD EX.RATE 0.8658235 WITH HSBC BANK PLC	1,235,000.000	1 Nov 22				0.00	1,426,387.70	1,415,433.52	-10,954.18
FX DEAL TRANSACTED ON 01 NOV 2022 USD / GBP EX.RATE 1.155917 WITH HSBC BANK PLC	-1,235,000.000	1 Nov 22				0.00	-1,427,557.50	-1,514,974.57	-87,417.07
FX DEAL TRANSACTED ON 28 SEP 2022 GBP / USD EX.RATE 0.9454794 WITH HSBC BANK PLC	362,000.000	28 Sep 22				0.00	382,874.55	408,336.01	25,461.46
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.0575992 WITH HSBC BANK PLC	-362,000.000	28 Sep 22				0.00	-382,850.91	-389,023.31	-6,172.40
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 15 NOV 2022 CAD / USD EX.RATE 1.32707 WITH HSBC BANK PLC	66,000.000	15 Nov 22				0.00	49,733.62	49,638.99	-94.63
FX DEAL TRANSACTED ON 15 NOV 2022 USD / CAD EX.RATE 0.7545744 WITH HSBC BANK PLC	-66,000.000	15 Nov 22				0.00	-49,801.91	-48,724.48	1,077.43
FX DEAL TRANSACTED ON 27 DEC 2022 CAD / USD EX.RATE 1.3509922 WITH HSBC BANK PLC	66,000.000	27 Dec 22				0.00	48,852.98	48,724.48	-128.50
Euro - EUR									
FX DEAL TRANSACTED ON 06 OCT 2022 EUR / USD EX.RATE 1.0102412 WITH HSBC BANK PLC	170,000.000	6 Oct 22				0.00	168,276.64	167,832.51	-444.13
FX DEAL TRANSACTED ON 06 OCT 2022 USD / EUR EX.RATE 0.9880966 WITH HSBC BANK PLC	-170,000.000	6 Oct 22				0.00	-167,976.42	-167,305.51	670.91
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9228656 WITH HSBC BANK PLC	129,000.000	7 Mar 22				0.00	139,782.00	140,293.96	511.96

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 PLC									
FX DEAL TRANACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.086415 WITH HSBC BANK PLC	-129,000.000	7 Mar 22				0.00	-140,147.54	-135,907.96	4,239.58
FX DEAL TRANACTED ON 10 MAR 2022 EUR / USD EX.RATE 0.9057259 WITH HSBC BANK PLC	214,000.000	10 Mar 22				0.00	236,274.58	236,181.12	-93.46
FX DEAL TRANACTED ON 10 MAR 2022 USD / EUR EX.RATE 1.1032599 WITH HSBC BANK PLC	-214,000.000	10 Mar 22				0.00	-236,097.62	-235,795.91	301.71
FX DEAL TRANACTED ON 13 JUL 2022 EUR / USD EX.RATE 0.9960353 WITH HSBC BANK PLC	184,000.000	13 Jul 22				0.00	184,732.41	186,014.80	1,282.39
FX DEAL TRANACTED ON 13 JUL 2022 USD / EUR EX.RATE 1.0052043 WITH HSBC BANK PLC	-184,000.000	13 Jul 22				0.00	-184,957.59	-189,023.22	-4,065.63
FX DEAL TRANACTED ON 17 MAR 2022 EUR / USD EX.RATE 0.9040989 WITH HSBC BANK PLC	191,000.000	17 Mar 22				0.00	211,260.08	210,797.16	-462.92
FX DEAL TRANACTED ON 17 MAR 2022 USD / EUR EX.RATE 1.1054575 WITH HSBC BANK PLC	-191,000.000	17 Mar 22				0.00	-211,142.38	-212,191.45	-1,049.07
FX DEAL TRANACTED ON 25 MAR 2022 USD / EUR EX.RATE 1.1035558 WITH HSBC BANK PLC	-1,045,000.000	25 Mar 22				0.00	-1,153,215.81	-1,100,959.81	52,256.00
FX DEAL TRANACTED ON 28 JUL 2022 EUR / USD EX.RATE 0.9801039 WITH HSBC BANK PLC	7,234,000.000	28 Jul 22				0.00	7,380,850.20	7,431,488.84	50,638.64
FX DEAL TRANACTED ON 28 JUL 2022 USD / EUR EX.RATE 1.022495 WITH HSBC BANK PLC	-7,234,000.000	28 Jul 22				0.00	-7,396,728.83	-7,187,702.57	209,026.26
FX DEAL TRANACTED ON 28 NOV 2022 EUR / USD EX.RATE 0.957496 WITH HSBC BANK PLC	6,316,000.000	28 Nov 22				0.00	6,596,372.29	6,623,273.53	26,901.24
FX DEAL TRANACTED ON 28 NOV 2022 USD / EUR EX.RATE 1.0480698 WITH HSBC BANK PLC	-6,316,000.000	28 Nov 22				0.00	-6,619,608.86	-6,744,076.19	-124,467.33
FX DEAL TRANACTED ON 29 DEC 2022 EUR / USD EX.RATE 0.9410598 WITH HSBC BANK PLC	1,125,000.000	29 Dec 22				0.00	1,195,460.66	1,199,981.31	4,520.65
FX DEAL TRANACTED ON 29 DEC 2022 USD / EUR EX.RATE 1.0637153 WITH HSBC BANK PLC	-1,125,000.000	29 Dec 22				0.00	-1,196,679.71	-1,201,248.53	-4,568.82
FX DEAL TRANACTED ON 31 MAR 2022 EUR / USD EX.RATE 0.9001538 WITH HSBC BANK PLC	264,000.000	31 Mar 22				0.00	293,283.22	277,820.43	-15,462.79

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 PLC									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 08 MAR 2022 USD / MXN EX.RATE 0.0467371 WITH HSBC BANK PLC	-341,441.660	8 Mar 22				0.00	-15,958.00	-16,285.49	-327.49
FX DEAL TRANSACTED ON 09 FEB 2022 MXN / USD EX.RATE 20.51153 WITH HSBC BANK PLC	1,485,198.860	9 Feb 22				0.00	72,408.00	72,822.61	414.61
FX DEAL TRANSACTED ON 15 JUN 2022 USD / MXN EX.RATE 0.0483286 WITH HSBC BANK PLC	-574,000.000	15 Jun 22				0.00	-27,740.64	-28,450.00	-709.36
FX DEAL TRANSACTED ON 21 OCT 2022 MXN / USD EX.RATE 20.081279 WITH HSBC BANK PLC	17,479,000.000	21 Oct 22				0.00	870,412.69	874,868.61	4,455.92
FX DEAL TRANSACTED ON 21 OCT 2022 USD / MXN EX.RATE 0.0497698 WITH HSBC BANK PLC	-17,479,000.000	21 Oct 22				0.00	-869,926.11	-879,778.53	-9,852.42
FX DEAL TRANSACTED ON 30 DEC 2022 MXN / USD EX.RATE 19.503305 WITH HSBC BANK PLC	7,812,000.000	30 Dec 22				0.00	400,547.50	400,086.08	-461.42
South African rand - ZAR									
FX DEAL TRANSACTED ON 05 APR 2022 USD / ZAR EX.RATE 0.0679426 WITH HSBC BANK PLC	-1,689,000.000	5 Apr 22				0.00	-114,755.05	-112,825.65	1,929.40
FX DEAL TRANSACTED ON 12 AUG 2022 USD / ZAR EX.RATE 0.061234 WITH HSBC BANK PLC	-2,076,134.600	12 Aug 22				0.00	-127,130.00	-115,916.21	11,213.79
FX DEAL TRANSACTED ON 12 AUG 2022 ZAR / USD EX.RATE 16.2628 WITH HSBC BANK PLC	2,067,489.760	12 Aug 22				0.00	127,130.00	125,989.63	-1,140.37
FX DEAL TRANSACTED ON 23 SEP 2022 USD / ZAR EX.RATE 0.0553662 WITH HSBC BANK PLC	-990,000.000	23 Sep 22				0.00	-54,812.50	-58,066.72	-3,254.22
FX DEAL TRANSACTED ON 23 SEP 2022 USD / ZAR EX.RATE 0.0558444 WITH HSBC BANK PLC	-968,000.000	23 Sep 22				0.00	-54,057.34	-52,644.46	1,412.88
FX DEAL TRANSACTED ON 23 SEP 2022 ZAR / USD EX.RATE 17.875088 WITH HSBC BANK PLC	990,000.000	23 Sep 22				0.00	55,384.34	55,274.38	-109.96
FX DEAL TRANSACTED ON 23 SEP 2022 ZAR / USD EX.RATE 17.877829 WITH HSBC BANK PLC	968,000.000	23 Sep 22				0.00	54,145.28	54,046.06	-99.22

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 PLC									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2022 AUD / USD EX.RATE 1.3293123 WITH HSBC BANK PLC	-455,874.830	1 Apr 22				0.00	-455,874.83	-455,874.83	0.00
FX DEAL TRANSACTED ON 01 APR 2022 USD / AUD EX.RATE 0.7520314 WITH HSBC BANK PLC	455,731.030	1 Apr 22				0.00	455,731.03	455,731.03	0.00
FX DEAL TRANSACTED ON 01 DEC 2022 USD / GBP EX.RATE 1.2187566 WITH HSBC BANK PLC	1,506,383.160	1 Dec 22				0.00	1,506,383.16	1,506,383.16	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 AUD / USD EX.RATE 1.384541 WITH HSBC BANK PLC	-440,579.210	1 Jun 22				0.00	-440,579.21	-440,579.21	0.00
FX DEAL TRANSACTED ON 01 JUN 2022 USD / AUD EX.RATE 0.7219161 WITH HSBC BANK PLC	440,368.820	1 Jun 22				0.00	440,368.82	440,368.82	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 GBP / USD EX.RATE 0.8658235 WITH HSBC BANK PLC	-1,426,387.700	1 Nov 22				0.00	-1,426,387.70	-1,426,387.70	0.00
FX DEAL TRANSACTED ON 01 NOV 2022 USD / GBP EX.RATE 1.155917 WITH HSBC BANK PLC	1,427,557.500	1 Nov 22				0.00	1,427,557.50	1,427,557.50	0.00
FX DEAL TRANSACTED ON 02 MAY 2022 AUD / USD EX.RATE 1.4185311 WITH HSBC BANK PLC	-427,202.490	2 May 22				0.00	-427,202.49	-427,202.49	0.00
FX DEAL TRANSACTED ON 02 MAY 2022 USD / AUD EX.RATE 0.7045669 WITH HSBC BANK PLC	426,967.540	2 May 22				0.00	426,967.54	426,967.54	0.00
FX DEAL TRANSACTED ON 05 APR 2022 USD / ZAR EX.RATE 0.0679426 WITH HSBC BANK PLC	114,755.050	5 Apr 22				0.00	114,755.05	114,755.05	0.00
FX DEAL TRANSACTED ON 06 OCT 2022 EUR / USD EX.RATE 1.0102412 WITH HSBC BANK PLC	-168,276.640	6 Oct 22				0.00	-168,276.64	-168,276.64	0.00
FX DEAL TRANSACTED ON 06 OCT 2022 USD / EUR EX.RATE 0.9880966 WITH HSBC BANK PLC	167,976.420	6 Oct 22				0.00	167,976.42	167,976.42	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 EUR / USD EX.RATE 0.9228656 WITH HSBC BANK PLC	-139,782.000	7 Mar 22				0.00	-139,782.00	-139,782.00	0.00
FX DEAL TRANSACTED ON 07 MAR 2022 USD / EUR EX.RATE 1.086415 WITH HSBC BANK PLC	140,147.540	7 Mar 22				0.00	140,147.54	140,147.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 PLC									
FX DEAL TRANSACTED ON 08 MAR 2022 USD / MXN EX.RATE 0.0467371 WITH HSBC BANK PLC	15,958.000	8 Mar 22				0.00	15,958.00	15,958.00	0.00
FX DEAL TRANSACTED ON 09 FEB 2022 MXN / USD EX.RATE 20.51153 WITH HSBC BANK PLC	-72,408.000	9 Feb 22				0.00	-72,408.00	-72,408.00	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 EUR / USD EX.RATE 0.9057259 WITH HSBC BANK PLC	-236,274.580	10 Mar 22				0.00	-236,274.58	-236,274.58	0.00
FX DEAL TRANSACTED ON 10 MAR 2022 USD / EUR EX.RATE 1.1032599 WITH HSBC BANK PLC	236,097.620	10 Mar 22				0.00	236,097.62	236,097.62	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / ZAR EX.RATE 0.061234 WITH HSBC BANK PLC	127,130.000	12 Aug 22				0.00	127,130.00	127,130.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 ZAR / USD EX.RATE 16.2628 WITH HSBC BANK PLC	-127,130.000	12 Aug 22				0.00	-127,130.00	-127,130.00	0.00
FX DEAL TRANSACTED ON 13 JUL 2022 EUR / USD EX.RATE 0.9960353 WITH HSBC BANK PLC	-184,732.410	13 Jul 22				0.00	-184,732.41	-184,732.41	0.00
FX DEAL TRANSACTED ON 13 JUL 2022 USD / EUR EX.RATE 1.0052043 WITH HSBC BANK PLC	184,957.590	13 Jul 22				0.00	184,957.59	184,957.59	0.00
FX DEAL TRANSACTED ON 15 JUN 2022 USD / MXN EX.RATE 0.0483286 WITH HSBC BANK PLC	27,740.640	15 Jun 22				0.00	27,740.64	27,740.64	0.00
FX DEAL TRANSACTED ON 15 NOV 2022 CAD / USD EX.RATE 1.32707 WITH HSBC BANK PLC	-49,733.620	15 Nov 22				0.00	-49,733.62	-49,733.62	0.00
FX DEAL TRANSACTED ON 15 NOV 2022 USD / CAD EX.RATE 0.7545744 WITH HSBC BANK PLC	49,801.910	15 Nov 22				0.00	49,801.91	49,801.91	0.00
FX DEAL TRANSACTED ON 17 MAR 2022 EUR / USD EX.RATE 0.9040989 WITH HSBC BANK PLC	-211,260.080	17 Mar 22				0.00	-211,260.08	-211,260.08	0.00
FX DEAL TRANSACTED ON 17 MAR 2022 USD / EUR EX.RATE 1.1054575 WITH HSBC BANK PLC	211,142.380	17 Mar 22				0.00	211,142.38	211,142.38	0.00
FX DEAL TRANSACTED ON 21 OCT 2022 MXN / USD EX.RATE 20.081279 WITH HSBC BANK PLC	-870,412.690	21 Oct 22				0.00	-870,412.69	-870,412.69	0.00
FX DEAL TRANSACTED ON 21 OCT 2022 USD / MXN EX.RATE 0.0497698 WITH HSBC BANK PLC	869,926.110	21 Oct 22				0.00	869,926.11	869,926.11	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 PLC									
FX DEAL TRANSACTED ON 23 JUN 2022 AUD / USD EX.RATE 1.4518213 WITH HSBC BANK PLC	-420,161.900	23 Jun 22				0.00	-420,161.90	-420,161.90	0.00
FX DEAL TRANSACTED ON 23 JUN 2022 USD / AUD EX.RATE 0.6887 WITH HSBC BANK PLC	420,107.000	23 Jun 22				0.00	420,107.00	420,107.00	0.00
FX DEAL TRANSACTED ON 23 SEP 2022 USD / ZAR EX.RATE 0.0553662 WITH HSBC BANK PLC	54,812.500	23 Sep 22				0.00	54,812.50	54,812.50	0.00
FX DEAL TRANSACTED ON 23 SEP 2022 USD / ZAR EX.RATE 0.0558444 WITH HSBC BANK PLC	54,057.340	23 Sep 22				0.00	54,057.34	54,057.34	0.00
FX DEAL TRANSACTED ON 23 SEP 2022 ZAR / USD EX.RATE 17.875088 WITH HSBC BANK PLC	-55,384.340	23 Sep 22				0.00	-55,384.34	-55,384.34	0.00
FX DEAL TRANSACTED ON 23 SEP 2022 ZAR / USD EX.RATE 17.877829 WITH HSBC BANK PLC	-54,145.280	23 Sep 22				0.00	-54,145.28	-54,145.28	0.00
FX DEAL TRANSACTED ON 25 MAR 2022 USD / EUR EX.RATE 1.1035558 WITH HSBC BANK PLC	1,153,215.810	25 Mar 22				0.00	1,153,215.81	1,153,215.81	0.00
FX DEAL TRANSACTED ON 27 DEC 2022 CAD / USD EX.RATE 1.3509922 WITH HSBC BANK PLC	-48,852.980	27 Dec 22				0.00	-48,852.98	-48,852.98	0.00
FX DEAL TRANSACTED ON 27 JUL 2022 AUD / USD EX.RATE 1.439377 WITH HSBC BANK PLC	-102,210.190	27 Jul 22				0.00	-102,210.19	-102,210.19	0.00
FX DEAL TRANSACTED ON 27 JUL 2022 USD / AUD EX.RATE 0.6944 WITH HSBC BANK PLC	102,159.430	27 Jul 22				0.00	102,159.43	102,159.43	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 EUR / USD EX.RATE 0.9801039 WITH HSBC BANK PLC	-7,380,850.200	28 Jul 22				0.00	-7,380,850.20	-7,380,850.20	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 USD / EUR EX.RATE 1.022495 WITH HSBC BANK PLC	7,396,728.830	28 Jul 22				0.00	7,396,728.83	7,396,728.83	0.00
FX DEAL TRANSACTED ON 28 NOV 2022 AUD / USD EX.RATE 1.4918248 WITH HSBC BANK PLC	-10,931.580	28 Nov 22				0.00	-10,931.58	-10,931.58	0.00
FX DEAL TRANSACTED ON 28 NOV 2022 EUR / USD EX.RATE 0.957496 WITH HSBC BANK PLC	-6,596,372.290	28 Nov 22				0.00	-6,596,372.29	-6,596,372.29	0.00
FX DEAL TRANSACTED ON 28 NOV 2022 USD / AUD EX.RATE 0.6692 WITH HSBC BANK PLC	10,913.310	28 Nov 22				0.00	10,913.31	10,913.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security 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 PLC									
FX DEAL TRANSACTED ON 28 NOV 2022 USD / EUR EX.RATE 1.0480698 WITH HSBC BANK PLC	6,619,608.860	28 Nov 22				0.00	6,619,608.86	6,619,608.86	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 GBP / USD EX.RATE 0.9454794 WITH HSBC BANK PLC	-382,874.550	28 Sep 22				0.00	-382,874.55	-382,874.55	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.0575992 WITH HSBC BANK PLC	382,850.910	28 Sep 22				0.00	382,850.91	382,850.91	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 EUR / USD EX.RATE 0.9410598 WITH HSBC BANK PLC	-1,195,460.660	29 Dec 22				0.00	-1,195,460.66	-1,195,460.66	0.00
FX DEAL TRANSACTED ON 29 DEC 2022 USD / EUR EX.RATE 1.0637153 WITH HSBC BANK PLC	1,196,679.710	29 Dec 22				0.00	1,196,679.71	1,196,679.71	0.00
FX DEAL TRANSACTED ON 30 DEC 2022 MXN / USD EX.RATE 19.503305 WITH HSBC BANK PLC	-400,547.500	30 Dec 22				0.00	-400,547.50	-400,547.50	0.00
FX DEAL TRANSACTED ON 31 MAR 2022 EUR / USD EX.RATE 0.9001538 WITH HSBC BANK PLC	-293,283.220	31 Mar 22				0.00	-293,283.22	-293,283.22	0.00
Total HSBC BANK PLC							.000.00	112,456.42	112,456.42

MORGAN STANLEY AND CO. INTERNATIONAL**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANSACTED ON 28 NOV 2022 AUD / USD EX.RATE 1.4890968 WITH MORGAN	517,067.000	28 Nov 22				0.00	347,235.31	350,753.84	3,518.53
FX DEAL TRANSACTED ON 28 NOV 2022 USD / AUD EX.RATE 0.670438 WITH MORGAN STANLEY	-517,067.000	28 Nov 22				0.00	-346,661.37	-352,148.50	-5,487.13
FX DEAL TRANSACTED ON 30 AUG 2022 AUD / USD EX.RATE 1.4381536 WITH MORGAN	360,686.000	30 Aug 22				0.00	250,797.96	234,427.88	-16,370.08
FX DEAL TRANSACTED ON 30 AUG 2022 USD / AUD EX.RATE 0.695 WITH MORGAN STANLEY	-360,686.000	30 Aug 22				0.00	-250,676.77	-244,599.21	6,077.56

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 30 SEP 2022 USD / AUD EX.RATE 0.642944 WITH MORGAN STANLEY	-36,000.000	30 Sep 22				0.00	-23,145.98	-23,394.60	-248.62
FX DEAL TRANSACTED ON 30 SEP 2022 USD / AUD EX.RATE 0.642944 WITH MORGAN STANLEY	-49,000.000	30 Sep 22				0.00	-31,504.26	-31,842.65	-338.39
British pound sterling - GBP									
FX DEAL TRANSACTED ON 11 NOV 2022 GBP / USD EX.RATE 0.8486483 WITH MORGAN	35,000.000	11 Nov 22				0.00	41,242.06	41,219.50	-22.56
FX DEAL TRANSACTED ON 11 NOV 2022 GBP / USD EX.RATE 0.8486483 WITH MORGAN	20,000.000	11 Nov 22				0.00	23,566.89	23,554.00	-12.89
FX DEAL TRANSACTED ON 14 APR 2022 GBP / USD EX.RATE 0.7615904 WITH MORGAN	188,000.000	14 Apr 22				0.00	246,851.84	234,445.42	-12,406.42
FX DEAL TRANSACTED ON 14 APR 2022 USD / GBP EX.RATE 1.3132296 WITH MORGAN	-188,000.000	14 Apr 22				0.00	-246,887.16	-244,747.82	2,139.34
FX DEAL TRANSACTED ON 14 SEP 2022 GBP / USD EX.RATE 0.8641024 WITH MORGAN	200,000.000	14 Sep 22				0.00	231,454.04	237,940.01	6,485.97
FX DEAL TRANSACTED ON 14 SEP 2022 USD / GBP EX.RATE 1.1555768 WITH MORGAN	-200,000.000	14 Sep 22				0.00	-231,115.36	-231,590.01	-474.65
FX DEAL TRANSACTED ON 24 NOV 2022 GBP / USD EX.RATE 0.8249134 WITH MORGAN	25,000.000	24 Nov 22				0.00	30,306.21	30,350.00	43.79
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 11 FEB 2022 USD / CAD EX.RATE 0.7859226 WITH MORGAN	-139,000.000	11 Feb 22				0.00	-109,243.24	-109,474.68	-231.44
FX DEAL TRANSACTED ON 15 NOV 2022 CAD / USD EX.RATE 1.32685 WITH MORGAN STANLEY	26,000.000	15 Nov 22				0.00	19,595.28	19,554.75	-40.53
FX DEAL TRANSACTED ON 17 MAY 2022 CAD / USD EX.RATE 1.28103 WITH MORGAN STANLEY	103,000.000	17 May 22				0.00	80,404.05	80,186.84	-217.21
FX DEAL TRANSACTED ON 17 MAY 2022 USD / CAD EX.RATE 0.7804939 WITH MORGAN	-103,000.000	17 May 22				0.00	-80,390.87	-79,773.85	617.02

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
Euro - EUR									
FX DEAL TRANSACTED ON 04 FEB 2022 EUR / USD EX.RATE 0.8727779 WITH MORGAN	120,000.000	4 Feb 22				0.00	137,492.03	137,316.00	-176.03
FX DEAL TRANSACTED ON 04 FEB 2022 USD / EUR EX.RATE 1.145993 WITH MORGAN STANLEY	-120,000.000	4 Feb 22				0.00	-137,519.16	-136,374.00	1,145.16
FX DEAL TRANSACTED ON 05 OCT 2022 EUR / USD EX.RATE 1.0053263 WITH MORGAN	125,000.000	5 Oct 22				0.00	124,337.74	129,581.26	5,243.52
FX DEAL TRANSACTED ON 05 OCT 2022 USD / EUR EX.RATE 0.9918832 WITH MORGAN	-125,000.000	5 Oct 22				0.00	-123,985.40	-123,193.76	791.64
FX DEAL TRANSACTED ON 09 MAY 2022 EUR / USD EX.RATE 0.9497144 WITH MORGAN	908,131.000	9 May 22				0.00	956,214.81	956,761.46	546.65
FX DEAL TRANSACTED ON 09 MAY 2022 USD / EUR EX.RATE 1.0580786 WITH MORGAN	-908,131.000	9 May 22				0.00	-960,873.98	-925,794.23	35,079.75
FX DEAL TRANSACTED ON 15 JUL 2022 EUR / USD EX.RATE 0.9957869 WITH MORGAN	120,000.000	15 Jul 22				0.00	120,507.71	120,954.00	446.29
FX DEAL TRANSACTED ON 15 JUL 2022 USD / EUR EX.RATE 1.0062993 WITH MORGAN	-120,000.000	15 Jul 22				0.00	-120,755.92	-122,334.01	-1,578.09
FX DEAL TRANSACTED ON 27 APR 2022 EUR / USD EX.RATE 0.9425071 WITH MORGAN	7,929,000.000	27 Apr 22				0.00	8,412,669.00	8,344,083.97	-68,585.03
FX DEAL TRANSACTED ON 27 APR 2022 USD / EUR EX.RATE 1.062357 WITH MORGAN STANLEY	-7,929,000.000	27 Apr 22				0.00	-8,423,428.65	-8,458,261.32	-34,832.67
FX DEAL TRANSACTED ON 27 SEP 2022 EUR / USD EX.RATE 1.0364842 WITH MORGAN	7,038,000.000	27 Sep 22				0.00	6,790,262.40	6,909,556.87	119,294.47
FX DEAL TRANSACTED ON 27 SEP 2022 USD / EUR EX.RATE 0.966776 WITH MORGAN STANLEY	-7,038,000.000	27 Sep 22				0.00	-6,804,169.49	-6,948,265.93	-144,096.44
FX DEAL TRANSACTED ON 30 DEC 2022 EUR / USD EX.RATE 0.9339772 WITH MORGAN	50,000.000	30 Dec 22				0.00	53,534.50	53,362.51	-171.99
FX DEAL TRANSACTED ON 30 MAR 2022 EUR / USD EX.RATE 0.8980296 WITH MORGAN	8,193,000.000	30 Mar 22				0.00	9,123,306.96	9,042,205.01	-81,101.95

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 30 MAR 2022 USD / EUR EX.RATE 1.1145187 WITH MORGAN	-8,193,000.000	30 Mar 22				0.00	-9,131,251.71	-8,621,904.39	509,347.32
FX DEAL TRANSACTED ON 31 OCT 2022 EUR / USD EX.RATE 1.0117771 WITH MORGAN	455,000.000	31 Oct 22				0.00	449,703.80	449,198.78	-505.02
FX DEAL TRANSACTED ON 31 OCT 2022 EUR / USD EX.RATE 1.0117771 WITH MORGAN	350,000.000	31 Oct 22				0.00	345,926.00	345,537.52	-388.48
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 FEB 2022 JPY / USD EX.RATE 114.62383 WITH MORGAN	6,600,000.000	1 Feb 22				0.00	57,579.65	57,501.31	-78.34
Mexican peso - MXN									
FX DEAL TRANSACTED ON 19 AUG 2022 MXN / USD EX.RATE 20.24 WITH MORGAN STANLEY	25,336,000.000	19 Aug 22				0.00	1,251,778.66	1,264,287.23	12,508.57
FX DEAL TRANSACTED ON 19 AUG 2022 MXN / USD EX.RATE 20.24 WITH MORGAN STANLEY	17,425,199.970	19 Aug 22				0.00	860,928.85	869,531.80	8,602.95
FX DEAL TRANSACTED ON 19 AUG 2022 USD / MXN EX.RATE 0.0489572 WITH MORGAN	-25,336,000.000	19 Aug 22				0.00	-1,240,379.91	-1,268,131.54	-27,751.63
FX DEAL TRANSACTED ON 19 AUG 2022 USD / MXN EX.RATE 0.0489572 WITH MORGAN	-17,425,199.970	19 Aug 22				0.00	-853,089.20	-872,175.78	-19,086.58
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 DEC 2022 NOK / USD EX.RATE 9.8151246 WITH MORGAN	145,000.000	1 Dec 22				0.00	14,773.12	14,873.40	100.28
FX DEAL TRANSACTED ON 01 DEC 2022 NOK / USD EX.RATE 9.8151246 WITH MORGAN	60,000.000	1 Dec 22				0.00	6,113.01	6,154.51	41.50
FX DEAL TRANSACTED ON 15 NOV 2022 NOK / USD EX.RATE 9.9292481 WITH MORGAN	30,000.000	15 Nov 22				0.00	3,021.38	3,007.76	-13.62

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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
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 17 MAY 2022 NOK / USD EX.RATE 9.6513458 WITH MORGAN	4,215,000.000	17 May 22				0.00	436,726.66	434,477.85	-2,248.81
FX DEAL TRANSACTED ON 17 MAY 2022 USD / NOK EX.RATE 0.1035298 WITH MORGAN	-4,215,000.000	17 May 22				0.00	-436,378.20	-434,681.72	1,696.48
FX DEAL TRANSACTED ON 30 NOV 2022 USD / NOK EX.RATE 0.1002883 WITH MORGAN	-58,000.000	30 Nov 22				0.00	-5,816.72	-5,949.36	-132.64
FX DEAL TRANSACTED ON 30 NOV 2022 USD / NOK EX.RATE 0.1002883 WITH MORGAN	-144,000.000	30 Nov 22				0.00	-14,441.52	-14,770.82	-329.30
South African rand - ZAR									
FX DEAL TRANSACTED ON 05 APR 2022 USD / ZAR EX.RATE 0.0670578 WITH MORGAN	-18,752,549.720	5 Apr 22				0.00	-1,257,505.43	-1,059,765.46	197,739.97
FX DEAL TRANSACTED ON 05 APR 2022 ZAR / USD EX.RATE 14.53 WITH MORGAN STANLEY	18,271,553.900	5 Apr 22				0.00	1,257,505.43	1,251,905.03	-5,600.40
FX DEAL TRANSACTED ON 07 APR 2022 ZAR / USD EX.RATE 14.699371 WITH MORGAN	464,000.000	7 Apr 22				0.00	31,565.98	31,420.35	-145.63
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.0556608 WITH MORGAN	-9,552,312.020	7 Nov 22				0.00	-531,689.13	-559,339.28	-27,650.15
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.0557651 WITH MORGAN	-9,534,435.040	7 Nov 22				0.00	-531,689.13	-559,584.40	-27,895.27
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.840774 WITH MORGAN	9,485,745.610	7 Nov 22				0.00	531,689.13	536,069.26	4,380.13
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.841474 WITH MORGAN	9,486,117.790	7 Nov 22				0.00	531,689.13	536,090.30	4,401.17
FX DEAL TRANSACTED ON 11 JUL 2022 ZAR / USD EX.RATE 17.041699 WITH MORGAN	260.000	11 Jul 22				0.00	15.26	15.25	-0.01
FX DEAL TRANSACTED ON 12 JUL 2022 USD / ZAR EX.RATE 0.0583985 WITH MORGAN	-108,000.000	12 Jul 22				0.00	-6,307.04	-6,327.35	-20.31
FX DEAL TRANSACTED ON 12 JUL 2022 ZAR / USD EX.RATE 17.10838 WITH MORGAN STANLEY	108,000.000	12 Jul 22				0.00	6,312.70	6,352.47	39.77

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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
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 19 APR 2022 USD / ZAR EX.RATE 0.066591 WITH MORGAN STANLEY	-1,689,000.000	19 Apr 22				0.00	-112,472.19	-98,952.77	13,519.42
FX DEAL TRANSACTED ON 19 APR 2022 ZAR / USD EX.RATE 14.860115 WITH MORGAN	1,689,000.000	19 Apr 22				0.00	113,659.95	112,825.65	-834.30
FX DEAL TRANSACTED ON 21 JUL 2022 USD / ZAR EX.RATE 0.0581632 WITH MORGAN	-1,357,431.360	21 Jul 22				0.00	-78,952.56	-79,527.29	-574.73
FX DEAL TRANSACTED ON 21 JUL 2022 ZAR / USD EX.RATE 17.3115 WITH MORGAN STANLEY	1,366,787.240	21 Jul 22				0.00	78,952.56	76,311.43	-2,641.13
FX DEAL TRANSACTED ON 28 DEC 2022 USD / ZAR EX.RATE 0.0582377 WITH MORGAN	-9,534,435.040	28 Dec 22				0.00	-555,263.82	-559,225.65	-3,961.83
FX DEAL TRANSACTED ON 28 DEC 2022 USD / ZAR EX.RATE 0.0582513 WITH MORGAN	-9,552,312.020	28 Dec 22				0.00	-556,434.56	-560,274.20	-3,839.64
FX DEAL TRANSACTED ON 28 DEC 2022 ZAR / USD EX.RATE 17.16 WITH MORGAN STANLEY	9,534,435.040	28 Dec 22				0.00	555,619.76	559,584.40	3,964.64
FX DEAL TRANSACTED ON 28 DEC 2022 ZAR / USD EX.RATE 17.195 WITH MORGAN STANLEY	9,552,312.020	28 Dec 22				0.00	555,528.47	559,339.28	3,810.81
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2022 NOK / USD EX.RATE 9.8151246 WITH MORGAN	-14,773.120	1 Dec 22				0.00	-14,773.12	-14,773.12	0.00
FX DEAL TRANSACTED ON 01 DEC 2022 NOK / USD EX.RATE 9.8151246 WITH MORGAN	-6,113.010	1 Dec 22				0.00	-6,113.01	-6,113.01	0.00
FX DEAL TRANSACTED ON 01 FEB 2022 JPY / USD EX.RATE 114.62383 WITH MORGAN	-57,579.650	1 Feb 22				0.00	-57,579.65	-57,579.65	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 EUR / USD EX.RATE 0.8727779 WITH MORGAN	-137,492.030	4 Feb 22				0.00	-137,492.03	-137,492.03	0.00
FX DEAL TRANSACTED ON 04 FEB 2022 USD / EUR EX.RATE 1.145993 WITH MORGAN STANLEY	137,519.160	4 Feb 22				0.00	137,519.16	137,519.16	0.00
FX DEAL TRANSACTED ON 05 APR 2022 USD / ZAR EX.RATE 0.0670578 WITH MORGAN	1,257,505.430	5 Apr 22				0.00	1,257,505.43	1,257,505.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONAL									
FX DEAL TRANSACTED ON 05 APR 2022 ZAR / USD EX.RATE 14.53 WITH MORGAN STANLEY	-1,257,505.430	5 Apr 22				0.00	-1,257,505.43	-1,257,505.43	0.00
FX DEAL TRANSACTED ON 05 OCT 2022 EUR / USD EX.RATE 1.0053263 WITH MORGAN	-124,337.740	5 Oct 22				0.00	-124,337.74	-124,337.74	0.00
FX DEAL TRANSACTED ON 05 OCT 2022 USD / EUR EX.RATE 0.9918832 WITH MORGAN	123,985.400	5 Oct 22				0.00	123,985.40	123,985.40	0.00
FX DEAL TRANSACTED ON 07 APR 2022 ZAR / USD EX.RATE 14.699371 WITH MORGAN	-31,565.980	7 Apr 22				0.00	-31,565.98	-31,565.98	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.0556608 WITH MORGAN	531,689.130	7 Nov 22				0.00	531,689.13	531,689.13	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 USD / ZAR EX.RATE 0.0557651 WITH MORGAN	531,689.130	7 Nov 22				0.00	531,689.13	531,689.13	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.840774 WITH MORGAN	-531,689.130	7 Nov 22				0.00	-531,689.13	-531,689.13	0.00
FX DEAL TRANSACTED ON 07 NOV 2022 ZAR / USD EX.RATE 17.841474 WITH MORGAN	-531,689.130	7 Nov 22				0.00	-531,689.13	-531,689.13	0.00
FX DEAL TRANSACTED ON 09 MAY 2022 EUR / USD EX.RATE 0.9497144 WITH MORGAN	-956,214.810	9 May 22				0.00	-956,214.81	-956,214.81	0.00
FX DEAL TRANSACTED ON 09 MAY 2022 USD / EUR EX.RATE 1.0580786 WITH MORGAN	960,873.980	9 May 22				0.00	960,873.98	960,873.98	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / CAD EX.RATE 0.7859226 WITH MORGAN	109,243.240	11 Feb 22				0.00	109,243.24	109,243.24	0.00
FX DEAL TRANSACTED ON 11 JUL 2022 ZAR / USD EX.RATE 17.041699 WITH MORGAN	-15.260	11 Jul 22				0.00	-15.26	-15.26	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 GBP / USD EX.RATE 0.8486483 WITH MORGAN	-41,242.060	11 Nov 22				0.00	-41,242.06	-41,242.06	0.00
FX DEAL TRANSACTED ON 11 NOV 2022 GBP / USD EX.RATE 0.8486483 WITH MORGAN	-23,566.890	11 Nov 22				0.00	-23,566.89	-23,566.89	0.00
FX DEAL TRANSACTED ON 12 JUL 2022 USD / ZAR EX.RATE 0.0583985 WITH MORGAN	6,307.040	12 Jul 22				0.00	6,307.04	6,307.04	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
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 12 JUL 2022 ZAR / USD EX.RATE 17.10838 WITH MORGAN STANLEY	-6,312.700	12 Jul 22				0.00	-6,312.70	-6,312.70	0.00
FX DEAL TRANSACTED ON 14 APR 2022 GBP / USD EX.RATE 0.7615904 WITH MORGAN	-246,851.840	14 Apr 22				0.00	-246,851.84	-246,851.84	0.00
FX DEAL TRANSACTED ON 14 APR 2022 USD / GBP EX.RATE 1.3132296 WITH MORGAN	246,887.160	14 Apr 22				0.00	246,887.16	246,887.16	0.00
FX DEAL TRANSACTED ON 14 SEP 2022 GBP / USD EX.RATE 0.8641024 WITH MORGAN	-231,454.040	14 Sep 22				0.00	-231,454.04	-231,454.04	0.00
FX DEAL TRANSACTED ON 14 SEP 2022 USD / GBP EX.RATE 1.1555768 WITH MORGAN	231,115.360	14 Sep 22				0.00	231,115.36	231,115.36	0.00
FX DEAL TRANSACTED ON 15 JUL 2022 EUR / USD EX.RATE 0.9957869 WITH MORGAN	-120,507.710	15 Jul 22				0.00	-120,507.71	-120,507.71	0.00
FX DEAL TRANSACTED ON 15 JUL 2022 USD / EUR EX.RATE 1.0062993 WITH MORGAN	120,755.920	15 Jul 22				0.00	120,755.92	120,755.92	0.00
FX DEAL TRANSACTED ON 15 NOV 2022 CAD / USD EX.RATE 1.32685 WITH MORGAN STANLEY	-19,595.280	15 Nov 22				0.00	-19,595.28	-19,595.28	0.00
FX DEAL TRANSACTED ON 15 NOV 2022 NOK / USD EX.RATE 9.9292481 WITH MORGAN	-3,021.380	15 Nov 22				0.00	-3,021.38	-3,021.38	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 CAD / USD EX.RATE 1.28103 WITH MORGAN STANLEY	-80,404.050	17 May 22				0.00	-80,404.05	-80,404.05	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 NOK / USD EX.RATE 9.6513458 WITH MORGAN	-436,726.660	17 May 22				0.00	-436,726.66	-436,726.66	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 USD / CAD EX.RATE 0.7804939 WITH MORGAN	80,390.870	17 May 22				0.00	80,390.87	80,390.87	0.00
FX DEAL TRANSACTED ON 17 MAY 2022 USD / NOK EX.RATE 0.1035298 WITH MORGAN	436,378.200	17 May 22				0.00	436,378.20	436,378.20	0.00
FX DEAL TRANSACTED ON 19 APR 2022 USD / ZAR EX.RATE 0.066591 WITH MORGAN STANLEY	112,472.190	19 Apr 22				0.00	112,472.19	112,472.19	0.00
FX DEAL TRANSACTED ON 19 APR 2022 ZAR / USD EX.RATE 14.860115 WITH MORGAN	-113,659.950	19 Apr 22				0.00	-113,659.95	-113,659.95	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
MORGAN STANLEY AND CO. INTERNATIONAL									
FX DEAL TRANSACTED ON 19 AUG 2022 MXN / USD EX.RATE 20.24 WITH MORGAN STANLEY	-1,251,778.660	19 Aug 22				0.00	-1,251,778.66	-1,251,778.66	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 MXN / USD EX.RATE 20.24 WITH MORGAN STANLEY	-860,928.850	19 Aug 22				0.00	-860,928.85	-860,928.85	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 USD / MXN EX.RATE 0.0489572 WITH MORGAN	1,240,379.910	19 Aug 22				0.00	1,240,379.91	1,240,379.91	0.00
FX DEAL TRANSACTED ON 19 AUG 2022 USD / MXN EX.RATE 0.0489572 WITH MORGAN	853,089.200	19 Aug 22				0.00	853,089.20	853,089.20	0.00
FX DEAL TRANSACTED ON 21 JUL 2022 USD / ZAR EX.RATE 0.0581632 WITH MORGAN	78,952.560	21 Jul 22				0.00	78,952.56	78,952.56	0.00
FX DEAL TRANSACTED ON 21 JUL 2022 ZAR / USD EX.RATE 17.3115 WITH MORGAN STANLEY	-78,952.560	21 Jul 22				0.00	-78,952.56	-78,952.56	0.00
FX DEAL TRANSACTED ON 24 NOV 2022 GBP / USD EX.RATE 0.8249134 WITH MORGAN	-30,306.210	24 Nov 22				0.00	-30,306.21	-30,306.21	0.00
FX DEAL TRANSACTED ON 27 APR 2022 EUR / USD EX.RATE 0.9425071 WITH MORGAN	-8,412,669.000	27 Apr 22				0.00	-8,412,669.00	-8,412,669.00	0.00
FX DEAL TRANSACTED ON 27 APR 2022 USD / EUR EX.RATE 1.062357 WITH MORGAN STANLEY	8,423,428.650	27 Apr 22				0.00	8,423,428.65	8,423,428.65	0.00
FX DEAL TRANSACTED ON 27 SEP 2022 EUR / USD EX.RATE 1.0364842 WITH MORGAN	-6,790,262.400	27 Sep 22				0.00	-6,790,262.40	-6,790,262.40	0.00
FX DEAL TRANSACTED ON 27 SEP 2022 USD / EUR EX.RATE 0.966776 WITH MORGAN STANLEY	6,804,169.490	27 Sep 22				0.00	6,804,169.49	6,804,169.49	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 USD / ZAR EX.RATE 0.0582377 WITH MORGAN	555,263.820	28 Dec 22				0.00	555,263.82	555,263.82	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 USD / ZAR EX.RATE 0.0582513 WITH MORGAN	556,434.560	28 Dec 22				0.00	556,434.56	556,434.56	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 ZAR / USD EX.RATE 17.16 WITH MORGAN STANLEY	-555,619.760	28 Dec 22				0.00	-555,619.76	-555,619.76	0.00
FX DEAL TRANSACTED ON 28 DEC 2022 ZAR / USD EX.RATE 17.195 WITH MORGAN STANLEY	-555,528.470	28 Dec 22				0.00	-555,528.47	-555,528.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

5500 Supplemental Schedules

1 JAN 22 - 31 DEC 22

Account number RUSHP
Account Name PENSION ASSETS

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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
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 28 NOV 2022 AUD / USD EX.RATE 1.4890968 WITH MORGAN	-347,235.310	28 Nov 22				0.00	-347,235.31	-347,235.31	0.00
FX DEAL TRANSACTED ON 28 NOV 2022 USD / AUD EX.RATE 0.670438 WITH MORGAN STANLEY	346,661.370	28 Nov 22				0.00	346,661.37	346,661.37	0.00
FX DEAL TRANSACTED ON 30 AUG 2022 AUD / USD EX.RATE 1.4381536 WITH MORGAN	-250,797.960	30 Aug 22				0.00	-250,797.96	-250,797.96	0.00
FX DEAL TRANSACTED ON 30 AUG 2022 USD / AUD EX.RATE 0.695 WITH MORGAN STANLEY	250,676.770	30 Aug 22				0.00	250,676.77	250,676.77	0.00
FX DEAL TRANSACTED ON 30 DEC 2022 EUR / USD EX.RATE 0.9339772 WITH MORGAN	-53,534.500	30 Dec 22				0.00	-53,534.50	-53,534.50	0.00
FX DEAL TRANSACTED ON 30 MAR 2022 EUR / USD EX.RATE 0.8980296 WITH MORGAN	-9,123,306.960	30 Mar 22				0.00	-9,123,306.96	-9,123,306.96	0.00
FX DEAL TRANSACTED ON 30 MAR 2022 USD / EUR EX.RATE 1.1145187 WITH MORGAN	9,131,251.710	30 Mar 22				0.00	9,131,251.71	9,131,251.71	0.00
FX DEAL TRANSACTED ON 30 NOV 2022 USD / NOK EX.RATE 0.1002883 WITH MORGAN	5,816.720	30 Nov 22				0.00	5,816.72	5,816.72	0.00
FX DEAL TRANSACTED ON 30 NOV 2022 USD / NOK EX.RATE 0.1002883 WITH MORGAN	14,441.520	30 Nov 22				0.00	14,441.52	14,441.52	0.00
FX DEAL TRANSACTED ON 30 SEP 2022 USD / AUD EX.RATE 0.642944 WITH MORGAN STANLEY	23,145.980	30 Sep 22				0.00	23,145.98	23,145.98	0.00
FX DEAL TRANSACTED ON 30 SEP 2022 USD / AUD EX.RATE 0.642944 WITH MORGAN STANLEY	31,504.260	30 Sep 22				0.00	31,504.26	31,504.26	0.00
FX DEAL TRANSACTED ON 31 OCT 2022 EUR / USD EX.RATE 1.0117771 WITH MORGAN	-449,703.800	31 Oct 22				0.00	-449,703.80	-449,703.80	0.00
FX DEAL TRANSACTED ON 31 OCT 2022 EUR / USD EX.RATE 1.0117771 WITH MORGAN	-345,926.000	31 Oct 22				0.00	-345,926.00	-345,926.00	0.00
Total MORGAN STANLEY AND CO. INTERNATIONALA							.000.00	451,492.76	451,492.76

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SOCIETE GENERALE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 27 MAY 2022 EUR / USD EX.RATE 0.9319664 WITH SOCIETE	7,637,000.000	27 May 22				0.00	8,194,501.00	8,146,770.30	-47,730.70
FX DEAL TRANSACTED ON 27 MAY 2022 USD / EUR EX.RATE 1.074808 WITH SOCIETE	-7,637,000.000	27 May 22				0.00	-8,208,308.70	-7,960,809.09	247,499.61
FX DEAL TRANSACTED ON 30 AUG 2022 EUR / USD EX.RATE 0.9958176 WITH SOCIETE	7,234,000.000	30 Aug 22				0.00	7,264,382.80	7,187,702.57	-76,680.23
FX DEAL TRANSACTED ON 30 AUG 2022 USD / EUR EX.RATE 1.0063339 WITH SOCIETE	-7,234,000.000	30 Aug 22				0.00	-7,279,819.43	-7,101,979.88	177,839.55
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 13 MAY 2022 NOK / USD EX.RATE 9.8071 WITH SOCIETE GENERALE	3,934,843.890	13 May 22				0.00	401,224.00	405,599.65	4,375.65
FX DEAL TRANSACTED ON 13 MAY 2022 USD / NOK EX.RATE 0.1018807 WITH SOCIETE	-3,938,174.050	13 May 22				0.00	-401,224.00	-406,133.40	-4,909.40
Russian ruble - RUB									
FX DEAL TRANSACTED ON 08 FEB 2022 RUB / USD EX.RATE 77.010775 WITH SOCIETE	328,990.030	8 Feb 22				0.00	4,272.00	5,349.43	1,077.43
FX DEAL TRANSACTED ON 08 FEB 2022 USD / RUB EX.RATE 0.0133004 WITH SOCIETE	-321,193.630	8 Feb 22				0.00	-4,272.00	-4,205.89	66.11
FX DEAL TRANSACTED ON 17 FEB 2022 RUB / USD EX.RATE 76.2358 WITH SOCIETE	321,193.630	17 Feb 22				0.00	4,213.16	4,205.89	-7.27
FX DEAL TRANSACTED ON 20 MAY 2022 USD / RUB EX.RATE 0.0172251 WITH SOCIETE	-328,990.030	20 May 22				0.00	-5,666.89	-5,349.43	317.46

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SOCIETE GENERALE									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 09 AUG 2022 CHF / USD EX.RATE 0.9462511 WITH SOCIETE	432,164.000	9 Aug 22				0.00	456,711.75	457,268.01	556.26
FX DEAL TRANSACTED ON 09 AUG 2022 USD / CHF EX.RATE 1.0487923 WITH SOCIETE	-432,164.000	9 Aug 22				0.00	-453,250.29	-457,849.35	-4,599.06
United States dollar - USD									
FX DEAL TRANSACTED ON 08 FEB 2022 RUB / USD EX.RATE 77.010775 WITH SOCIETE	-4,272.000	8 Feb 22				0.00	-4,272.00	-4,272.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 USD / RUB EX.RATE 0.0133004 WITH SOCIETE	4,272.000	8 Feb 22				0.00	4,272.00	4,272.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2022 CHF / USD EX.RATE 0.9462511 WITH SOCIETE	-456,711.750	9 Aug 22				0.00	-456,711.75	-456,711.75	0.00
FX DEAL TRANSACTED ON 09 AUG 2022 USD / CHF EX.RATE 1.0487923 WITH SOCIETE	453,250.290	9 Aug 22				0.00	453,250.29	453,250.29	0.00
FX DEAL TRANSACTED ON 13 MAY 2022 NOK / USD EX.RATE 9.8071 WITH SOCIETE GENERALE	-401,224.000	13 May 22				0.00	-401,224.00	-401,224.00	0.00
FX DEAL TRANSACTED ON 13 MAY 2022 USD / NOK EX.RATE 0.1018807 WITH SOCIETE	401,224.000	13 May 22				0.00	401,224.00	401,224.00	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 RUB / USD EX.RATE 76.2358 WITH SOCIETE	-4,213.160	17 Feb 22				0.00	-4,213.16	-4,213.16	0.00
FX DEAL TRANSACTED ON 20 MAY 2022 USD / RUB EX.RATE 0.0172251 WITH SOCIETE	5,666.890	20 May 22				0.00	5,666.89	5,666.89	0.00
FX DEAL TRANSACTED ON 27 MAY 2022 EUR / USD EX.RATE 0.9319664 WITH SOCIETE	-8,194,501.000	27 May 22				0.00	-8,194,501.00	-8,194,501.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SOCIETE GENERALE									
FX DEAL TRANSACTED ON 27 MAY 2022 USD / EUR EX.RATE 1.074808 WITH SOCIETE	8,208,308.700	27 May 22				0.00	8,208,308.70	8,208,308.70	0.00
FX DEAL TRANSACTED ON 30 AUG 2022 EUR / USD EX.RATE 0.9958176 WITH SOCIETE	-7,264,382.800	30 Aug 22				0.00	-7,264,382.80	-7,264,382.80	0.00
FX DEAL TRANSACTED ON 30 AUG 2022 USD / EUR EX.RATE 1.0063339 WITH SOCIETE	7,279,819.430	30 Aug 22				0.00	7,279,819.43	7,279,819.43	0.00
Total SOCIETE GENERALE							.000.00	297,805.41	297,805.41

STANDARD CHARTERED BANK**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANSACTED ON 08 AUG 2022 AUD / USD EX.RATE 1.426149 WITH STANDARD	102,707.000	8 Aug 22				0.00	72,017.02	69,589.13	-2,427.89
FX DEAL TRANSACTED ON 08 AUG 2022 USD / AUD EX.RATE 0.7001706 WITH STANDARD	-102,707.000	8 Aug 22				0.00	-71,912.42	-72,290.33	-377.91
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3895918 WITH STANDARD	425,000.000	10 Feb 22				0.00	305,845.22	304,703.75	-1,141.47
FX DEAL TRANSACTED ON 10 FEB 2022 USD / AUD EX.RATE 0.7196265 WITH STANDARD	-425,000.000	10 Feb 22				0.00	-305,841.26	-307,530.02	-1,688.76

British pound sterling - GBP

FX DEAL TRANSACTED ON 08 AUG 2022 GBP / USD EX.RATE 0.8253929 WITH STANDARD	589,640.000	8 Aug 22				0.00	714,374.92	712,285.18	-2,089.74
FX DEAL TRANSACTED ON 08 AUG 2022 USD / GBP EX.RATE 1.2142142 WITH STANDARD	-589,640.000	8 Aug 22				0.00	-715,949.26	-701,494.74	14,454.52
FX DEAL TRANSACTED ON 17 JUN 2022 GBP / USD EX.RATE 0.8122669 WITH STANDARD	183,000.000	17 Jun 22				0.00	225,295.40	221,064.02	-4,231.38

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 23 JUN 2022 GBP / USD EX.RATE 0.818698 WITH STANDARD	245,000.000	23 Jun 22				0.00	299,255.64	295,960.03	-3,295.61
FX DEAL TRANSACTED ON 23 JUN 2022 USD / GBP EX.RATE 1.2202532 WITH STANDARD	-245,000.000	23 Jun 22				0.00	-298,962.03	-300,700.76	-1,738.73
FX DEAL TRANSACTED ON 28 FEB 2022 GBP / USD EX.RATE 0.7452953 WITH STANDARD	3,134,000.000	28 Feb 22				0.00	4,205,044.50	4,184,517.18	-20,527.32
FX DEAL TRANSACTED ON 28 FEB 2022 USD / GBP EX.RATE 1.3421122 WITH STANDARD	-3,134,000.000	28 Feb 22				0.00	-4,206,179.85	-4,107,890.99	98,288.86
FX DEAL TRANSACTED ON 28 SEP 2022 GBP / USD EX.RATE 0.9453688 WITH STANDARD	193,000.000	28 Sep 22				0.00	204,153.12	229,612.11	25,458.99
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.0572467 WITH STANDARD	-193,000.000	28 Sep 22				0.00	-204,048.61	-207,407.46	-3,358.85
FX DEAL TRANSACTED ON 31 JAN 2022 GBP / USD EX.RATE 0.7453509 WITH STANDARD	3,134,000.000	31 Jan 22				0.00	4,204,731.10	4,233,407.45	28,676.35
FX DEAL TRANSACTED ON 31 JAN 2022 USD / GBP EX.RATE 1.3413872 WITH STANDARD	-3,134,000.000	31 Jan 22				0.00	-4,203,907.74	-4,184,517.18	19,390.56
FX DEAL TRANSACTED ON 31 MAR 2022 GBP / USD EX.RATE 0.7595033 WITH STANDARD	3,134,000.000	31 Mar 22				0.00	4,126,381.10	4,107,890.99	-18,490.11
FX DEAL TRANSACTED ON 31 MAR 2022 USD / GBP EX.RATE 1.3163954 WITH STANDARD	-3,134,000.000	31 Mar 22				0.00	-4,125,583.31	-3,920,947.49	204,635.82
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 08 AUG 2022 CAD / USD EX.RATE 1.28455 WITH STANDARD	103,069.720	8 Aug 22				0.00	80,238.00	79,827.84	-410.16
FX DEAL TRANSACTED ON 08 AUG 2022 USD / CAD EX.RATE 0.7782828 WITH STANDARD	-103,096.200	8 Aug 22				0.00	-80,238.00	-77,539.26	2,698.74
FX DEAL TRANSACTED ON 22 MAR 2022 USD / CAD EX.RATE 0.794538 WITH STANDARD	-84,000.000	22 Mar 22				0.00	-66,741.19	-65,395.10	1,346.09

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
Euro - EUR									
FX DEAL TRANSACTED ON 07 JUN 2022 EUR / USD EX.RATE 0.9366086 WITH STANDARD	172,000.000	7 Jun 22				0.00	183,641.29	179,292.81	-4,348.48
FX DEAL TRANSACTED ON 28 FEB 2022 EUR / USD EX.RATE 0.8903134 WITH STANDARD	8,070,000.000	28 Feb 22				0.00	9,064,224.00	8,991,190.64	-73,033.36
FX DEAL TRANSACTED ON 28 FEB 2022 USD / EUR EX.RATE 1.1246422 WITH STANDARD	-8,070,000.000	28 Feb 22				0.00	-9,075,862.96	-8,906,456.06	169,406.90
FX DEAL TRANSACTED ON 31 JAN 2022 EUR / USD EX.RATE 0.8920607 WITH STANDARD	7,816,000.000	31 Jan 22				0.00	8,761,736.00	8,792,218.48	30,482.48
FX DEAL TRANSACTED ON 31 JAN 2022 USD / EUR EX.RATE 1.1216202 WITH STANDARD	-7,816,000.000	31 Jan 22				0.00	-8,766,584.03	-8,708,196.53	58,387.50
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 08 AUG 2022 NOK / USD EX.RATE 9.693622 WITH STANDARD	1,600,649.640	8 Aug 22				0.00	165,124.00	160,479.00	-4,645.00
FX DEAL TRANSACTED ON 08 AUG 2022 NOK / USD EX.RATE 9.693622 WITH STANDARD	2,498,249.960	8 Aug 22				0.00	257,721.00	250,471.21	-7,249.79
FX DEAL TRANSACTED ON 08 AUG 2022 USD / NOK EX.RATE 0.102955 WITH STANDARD	-1,603,846.110	8 Aug 22				0.00	-165,124.00	-165,322.80	-198.80
FX DEAL TRANSACTED ON 08 AUG 2022 USD / NOK EX.RATE 0.102955 WITH STANDARD	-2,503,238.920	8 Aug 22				0.00	-257,721.00	-258,031.29	-310.29
South African rand - ZAR									
FX DEAL TRANSACTED ON 07 APR 2022 USD / ZAR EX.RATE 0.0662102 WITH STANDARD	-11,346,672.040	7 Apr 22				0.00	-751,265.18	-641,236.06	110,029.12
FX DEAL TRANSACTED ON 07 APR 2022 ZAR / USD EX.RATE 14.717995 WITH STANDARD	11,057,117.160	7 Apr 22				0.00	751,265.18	748,746.72	-2,518.46

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 08 JUN 2022 USD / ZAR EX.RATE 0.0646839 WITH STANDARD	-16,313,768.430	8 Jun 22				0.00	-1,055,238.00	-944,220.43	111,017.57
FX DEAL TRANSACTED ON 08 JUN 2022 USD / ZAR EX.RATE 0.0646839 WITH STANDARD	-11,418,840.180	8 Jun 22				0.00	-738,615.00	-660,908.13	77,706.87
FX DEAL TRANSACTED ON 08 JUN 2022 ZAR / USD EX.RATE 15.295 WITH STANDARD	16,139,865.210	8 Jun 22				0.00	1,055,238.00	1,003,957.09	-51,280.91
FX DEAL TRANSACTED ON 08 JUN 2022 ZAR / USD EX.RATE 15.295 WITH STANDARD	11,297,116.430	8 Jun 22				0.00	738,615.00	702,720.87	-35,894.13
FX DEAL TRANSACTED ON 11 OCT 2022 USD / ZAR EX.RATE 0.0544576 WITH STANDARD	-8,239,433.230	11 Oct 22				0.00	-448,700.00	-483,801.29	-35,101.29
FX DEAL TRANSACTED ON 11 OCT 2022 USD / ZAR EX.RATE 0.0544576 WITH STANDARD	-5,068,766.380	11 Oct 22				0.00	-276,033.00	-295,393.05	-19,360.05
FX DEAL TRANSACTED ON 11 OCT 2022 ZAR / USD EX.RATE 18.12 WITH STANDARD	8,130,444.000	11 Oct 22				0.00	448,700.00	442,172.35	-6,527.65
FX DEAL TRANSACTED ON 11 OCT 2022 ZAR / USD EX.RATE 18.12 WITH STANDARD	5,001,717.960	11 Oct 22				0.00	276,033.00	272,017.29	-4,015.71
FX DEAL TRANSACTED ON 12 OCT 2022 USD / ZAR EX.RATE 0.0542417 WITH STANDARD	-6,702,083.880	12 Oct 22				0.00	-363,532.43	-393,531.54	-29,999.11
FX DEAL TRANSACTED ON 12 OCT 2022 USD / ZAR EX.RATE 0.0542417 WITH STANDARD	-4,122,995.510	12 Oct 22				0.00	-223,638.29	-240,276.25	-16,637.96
FX DEAL TRANSACTED ON 12 OCT 2022 ZAR / USD EX.RATE 18.19 WITH STANDARD	4,067,980.500	12 Oct 22				0.00	223,638.29	221,236.19	-2,402.10
FX DEAL TRANSACTED ON 12 OCT 2022 ZAR / USD EX.RATE 18.19 WITH STANDARD	6,612,654.900	12 Oct 22				0.00	363,532.43	359,627.73	-3,904.70
FX DEAL TRANSACTED ON 28 DEC 2022 USD / ZAR EX.RATE 0.0582621 WITH STANDARD	-14,941,517.110	28 Dec 22				0.00	-870,523.49	-876,368.62	-5,845.13
FX DEAL TRANSACTED ON 28 DEC 2022 ZAR / USD EX.RATE 17.27383 WITH STANDARD	14,941,517.110	28 Dec 22				0.00	864,979.98	877,332.82	12,352.84

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 16 MAY 2022 CHF / USD EX.RATE 0.9991061 WITH STANDARD	412,105.290	16 May 22				0.00	412,474.00	436,598.46	24,124.46
FX DEAL TRANSACTED ON 16 MAY 2022 CHF / USD EX.RATE 0.9991061 WITH STANDARD	620,120.180	16 May 22				0.00	620,675.00	656,976.57	36,301.57
FX DEAL TRANSACTED ON 16 MAY 2022 USD / CHF EX.RATE 0.9955995 WITH STANDARD	-623,418.380	16 May 22				0.00	-620,675.00	-627,907.92	-7,232.92
FX DEAL TRANSACTED ON 16 MAY 2022 USD / CHF EX.RATE 0.9955995 WITH STANDARD	-414,297.140	16 May 22				0.00	-412,474.00	-417,280.70	-4,806.70
United States dollar - USD									
FX DEAL TRANSACTED ON 07 APR 2022 USD / ZAR EX.RATE 0.0662102 WITH STANDARD	751,265.180	7 Apr 22				0.00	751,265.18	751,265.18	0.00
FX DEAL TRANSACTED ON 07 APR 2022 ZAR / USD EX.RATE 14.717995 WITH STANDARD	-751,265.180	7 Apr 22				0.00	-751,265.18	-751,265.18	0.00
FX DEAL TRANSACTED ON 07 JUN 2022 EUR / USD EX.RATE 0.9366086 WITH STANDARD	-183,641.290	7 Jun 22				0.00	-183,641.29	-183,641.29	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 AUD / USD EX.RATE 1.426149 WITH STANDARD	-72,017.020	8 Aug 22				0.00	-72,017.02	-72,017.02	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 CAD / USD EX.RATE 1.28455 WITH STANDARD	-80,238.000	8 Aug 22				0.00	-80,238.00	-80,238.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 GBP / USD EX.RATE 0.8253929 WITH STANDARD	-714,374.920	8 Aug 22				0.00	-714,374.92	-714,374.92	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 NOK / USD EX.RATE 9.693622 WITH STANDARD	-165,124.000	8 Aug 22				0.00	-165,124.00	-165,124.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 NOK / USD EX.RATE 9.693622 WITH STANDARD	-257,721.000	8 Aug 22				0.00	-257,721.00	-257,721.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 USD / AUD EX.RATE 0.7001706 WITH STANDARD	71,912.420	8 Aug 22				0.00	71,912.42	71,912.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 08 AUG 2022 USD / CAD EX.RATE 0.7782828 WITH STANDARD	80,238.000	8 Aug 22				0.00	80,238.00	80,238.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 USD / GBP EX.RATE 1.2142142 WITH STANDARD	715,949.260	8 Aug 22				0.00	715,949.26	715,949.26	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 USD / NOK EX.RATE 0.102955 WITH STANDARD	165,124.000	8 Aug 22				0.00	165,124.00	165,124.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2022 USD / NOK EX.RATE 0.102955 WITH STANDARD	257,721.000	8 Aug 22				0.00	257,721.00	257,721.00	0.00
FX DEAL TRANSACTED ON 08 JUN 2022 USD / ZAR EX.RATE 0.0646839 WITH STANDARD	1,055,238.000	8 Jun 22				0.00	1,055,238.00	1,055,238.00	0.00
FX DEAL TRANSACTED ON 08 JUN 2022 USD / ZAR EX.RATE 0.0646839 WITH STANDARD	738,615.000	8 Jun 22				0.00	738,615.00	738,615.00	0.00
FX DEAL TRANSACTED ON 08 JUN 2022 ZAR / USD EX.RATE 15.295 WITH STANDARD	-1,055,238.000	8 Jun 22				0.00	-1,055,238.00	-1,055,238.00	0.00
FX DEAL TRANSACTED ON 08 JUN 2022 ZAR / USD EX.RATE 15.295 WITH STANDARD	-738,615.000	8 Jun 22				0.00	-738,615.00	-738,615.00	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 AUD / USD EX.RATE 1.3895918 WITH STANDARD	-305,845.220	10 Feb 22				0.00	-305,845.22	-305,845.22	0.00
FX DEAL TRANSACTED ON 10 FEB 2022 USD / AUD EX.RATE 0.7196265 WITH STANDARD	305,841.260	10 Feb 22				0.00	305,841.26	305,841.26	0.00
FX DEAL TRANSACTED ON 11 OCT 2022 USD / ZAR EX.RATE 0.0544576 WITH STANDARD	448,700.000	11 Oct 22				0.00	448,700.00	448,700.00	0.00
FX DEAL TRANSACTED ON 11 OCT 2022 USD / ZAR EX.RATE 0.0544576 WITH STANDARD	276,033.000	11 Oct 22				0.00	276,033.00	276,033.00	0.00
FX DEAL TRANSACTED ON 11 OCT 2022 ZAR / USD EX.RATE 18.12 WITH STANDARD	-448,700.000	11 Oct 22				0.00	-448,700.00	-448,700.00	0.00
FX DEAL TRANSACTED ON 11 OCT 2022 ZAR / USD EX.RATE 18.12 WITH STANDARD	-276,033.000	11 Oct 22				0.00	-276,033.00	-276,033.00	0.00
FX DEAL TRANSACTED ON 12 OCT 2022 USD / ZAR EX.RATE 0.0542417 WITH STANDARD	363,532.430	12 Oct 22				0.00	363,532.43	363,532.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANACTED ON 12 OCT 2022 USD / ZAR EX.RATE 0.0542417 WITH STANDARD	223,638.290	12 Oct 22				0.00	223,638.29	223,638.29	0.00
FX DEAL TRANACTED ON 12 OCT 2022 ZAR / USD EX.RATE 18.19 WITH STANDARD	-223,638.290	12 Oct 22				0.00	-223,638.29	-223,638.29	0.00
FX DEAL TRANACTED ON 12 OCT 2022 ZAR / USD EX.RATE 18.19 WITH STANDARD	-363,532.430	12 Oct 22				0.00	-363,532.43	-363,532.43	0.00
FX DEAL TRANACTED ON 16 MAY 2022 CHF / USD EX.RATE 0.9991061 WITH STANDARD	-412,474.000	16 May 22				0.00	-412,474.00	-412,474.00	0.00
FX DEAL TRANACTED ON 16 MAY 2022 CHF / USD EX.RATE 0.9991061 WITH STANDARD	-620,675.000	16 May 22				0.00	-620,675.00	-620,675.00	0.00
FX DEAL TRANACTED ON 16 MAY 2022 USD / CHF EX.RATE 0.9955995 WITH STANDARD	620,675.000	16 May 22				0.00	620,675.00	620,675.00	0.00
FX DEAL TRANACTED ON 16 MAY 2022 USD / CHF EX.RATE 0.9955995 WITH STANDARD	412,474.000	16 May 22				0.00	412,474.00	412,474.00	0.00
FX DEAL TRANACTED ON 17 JUN 2022 GBP / USD EX.RATE 0.8122669 WITH STANDARD	-225,295.400	17 Jun 22				0.00	-225,295.40	-225,295.40	0.00
FX DEAL TRANACTED ON 22 MAR 2022 USD / CAD EX.RATE 0.794538 WITH STANDARD	66,741.190	22 Mar 22				0.00	66,741.19	66,741.19	0.00
FX DEAL TRANACTED ON 23 JUN 2022 GBP / USD EX.RATE 0.818698 WITH STANDARD	-299,255.640	23 Jun 22				0.00	-299,255.64	-299,255.64	0.00
FX DEAL TRANACTED ON 23 JUN 2022 USD / GBP EX.RATE 1.2202532 WITH STANDARD	298,962.030	23 Jun 22				0.00	298,962.03	298,962.03	0.00
FX DEAL TRANACTED ON 28 DEC 2022 USD / ZAR EX.RATE 0.0582621 WITH STANDARD	870,523.490	28 Dec 22				0.00	870,523.49	870,523.49	0.00
FX DEAL TRANACTED ON 28 DEC 2022 ZAR / USD EX.RATE 17.27383 WITH STANDARD	-864,979.980	28 Dec 22				0.00	-864,979.98	-864,979.98	0.00
FX DEAL TRANACTED ON 28 FEB 2022 EUR / USD EX.RATE 0.8903134 WITH STANDARD	-9,064,224.000	28 Feb 22				0.00	-9,064,224.00	-9,064,224.00	0.00
FX DEAL TRANACTED ON 28 FEB 2022 GBP / USD EX.RATE 0.7452953 WITH STANDARD	-4,205,044.500	28 Feb 22				0.00	-4,205,044.50	-4,205,044.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 28 FEB 2022 USD / EUR EX.RATE 1.1246422 WITH STANDARD	9,075,862.960	28 Feb 22				0.00	9,075,862.96	9,075,862.96	0.00
FX DEAL TRANSACTED ON 28 FEB 2022 USD / GBP EX.RATE 1.3421122 WITH STANDARD	4,206,179.850	28 Feb 22				0.00	4,206,179.85	4,206,179.85	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 GBP / USD EX.RATE 0.9453688 WITH STANDARD	-204,153.120	28 Sep 22				0.00	-204,153.12	-204,153.12	0.00
FX DEAL TRANSACTED ON 28 SEP 2022 USD / GBP EX.RATE 1.0572467 WITH STANDARD	204,048.610	28 Sep 22				0.00	204,048.61	204,048.61	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 EUR / USD EX.RATE 0.8920607 WITH STANDARD	-8,761,736.000	31 Jan 22				0.00	-8,761,736.00	-8,761,736.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 GBP / USD EX.RATE 0.7453509 WITH STANDARD	-4,204,731.100	31 Jan 22				0.00	-4,204,731.10	-4,204,731.10	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 USD / EUR EX.RATE 1.1216202 WITH STANDARD	8,766,584.030	31 Jan 22				0.00	8,766,584.03	8,766,584.03	0.00
FX DEAL TRANSACTED ON 31 JAN 2022 USD / GBP EX.RATE 1.3413872 WITH STANDARD	4,203,907.740	31 Jan 22				0.00	4,203,907.74	4,203,907.74	0.00
FX DEAL TRANSACTED ON 31 MAR 2022 GBP / USD EX.RATE 0.7595033 WITH STANDARD	-4,126,381.100	31 Mar 22				0.00	-4,126,381.10	-4,126,381.10	0.00
FX DEAL TRANSACTED ON 31 MAR 2022 USD / GBP EX.RATE 1.3163954 WITH STANDARD	4,125,583.310	31 Mar 22				0.00	4,125,583.31	4,125,583.31	0.00
Total STANDARD CHARTERED BANK							.000.00	649,668.77	649,668.77

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 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				
MFB NORTHERN INSTL FDS TREAS PORTFOLIO PREMIER CL CUSIP: 665279873	Total acquisitions	412	144,198,028.67		0.00	144,198,028.67	144,198,028.67
	Total dispositions	284			0.00	145,947,018.88	145,947,018.88
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	164	126,565,566.12		0.00	126,565,566.12	126,565,566.12
	Total dispositions	76			0.00	90,100,000.00	90,100,000.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	183	63,383,993.08		0.00	63,383,993.08	63,383,993.08
	Total dispositions	140			0.00	63,383,993.08	63,383,993.08
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	Total acquisitions	8	37,088,251.26		0.00	37,088,251.26	37,088,251.26
	Total dispositions	13			0.00	64,225,627.60	63,706,258.46
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	Total acquisitions	15	25,599,598.69		0.00	25,599,598.69	25,599,598.69
	Total dispositions	21			0.00	32,630,885.19	32,125,523.84
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	Total acquisitions	30	179,111,640.60		0.00	179,111,640.60	179,111,640.60
	Total dispositions	31			0.00	181,326,593.78	179,298,697.51
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	Total acquisitions	117	514,688,203.27		0.00	514,688,203.27	514,688,203.27
	Total dispositions	103			0.00	483,014,733.85	477,688,628.46
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	Total acquisitions	20	80,497,614.20		0.00	80,497,614.20	80,497,614.20
	Total dispositions	29			0.00	100,284,597.83	95,902,596.50
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	Total acquisitions	17	176,040,650.05		0.00	176,040,650.05	176,040,650.05
	Total dispositions	19			0.00	208,775,356.47	204,297,730.45

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 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				
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	Total acquisitions	38	113,216,359.72			0.00	113,216,359.72	113,216,359.72
	Total dispositions	24		101,986,621.90		0.00	102,990,462.14	101,986,621.90
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	Total acquisitions	133	460,259,779.15			0.00	460,259,779.15	460,259,779.15
	Total dispositions	143		457,490,929.77		0.00	458,450,302.48	457,490,929.77
UNITED STATES TREAS NTS 2.875% 08-15-2028 SEDOL: BFZLQP9	Total acquisitions	28	110,868,026.31			0.00	110,868,026.31	110,868,026.31
	Total dispositions	30		112,496,459.27		0.00	113,002,069.18	112,496,459.27
US TREASURY N/B 1.25% DUE 08-15-2031 REG SEDOL: BMWVP09	Total acquisitions	17	96,246,238.73			0.00	96,246,238.73	96,246,238.73
	Total dispositions	21		104,231,959.00		0.00	104,569,053.04	104,231,959.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 1,082,156,742.47

◆ 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 1,082,156,742.47