

<div>Form 5500</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Annual Return/Report of Employee Benefit Plan</div> <div>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).</div> <div>▶ Complete all entries in accordance with the instructions to the Form 5500.</div>	<div>OMB Nos. 1210-0110 1210-0089</div> <div>2023</div> <div>This Form is Open to Public Inspection</div>
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Part I	Annual Report Identification Information
For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023	
A	This return/report is for: <div><div>☐ a multiemployer plan</div><div>☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)</div><div>☒ a single-employer plan</div><div>☐ a DFE (specify) _____</div><div>☐ the first return/report</div><div>☐ the final return/report</div><div>☐ an amended return/report</div><div>☐ a short plan year return/report (less than 12 months)</div></div>
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: <div><div>☒ Form 5558</div><div>☐ automatic extension</div><div>☐ the DFVC program</div><div>☐ special extension (enter description)</div></div>
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

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

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/08/2024	TODD KORLESKY
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/08/2024	TODD KORLESKY
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
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 22519
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(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) 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	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 4840 6a(2) 4421 6b 10707 6c 4846 6d 19974 6e 2316 6f 22290 6g(1) 6g(2) 6h 0
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 1D 1E 1I 3H 3J

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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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
- (4) ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ **A** (Insurance Information) – Number Attached _____
- (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 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan XPO PENSION PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2023			
2	Assets:			
a	Market value	2a	1474479726	
b	Actuarial value	2b	1621927698	
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	12596	935117322	935117322
b	For terminated vested participants	5277	238503827	238503827
c	For active participants	4840	267220726	278432856
d	Total	22713	1440841875	1452054005
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	5.23 %	
6	Target normal cost			
a	Present value of current plan year accruals	6a	0	
b	Expected plan-related expenses	6b	3800000	
c	Target normal cost	6c	3800000	

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.

<div>SIGN HERE</div>	<div>Signature of actuary</div> <div>BRYAN KOZLAK FSA EA MAAA</div> <div>Type or print name of actuary</div> <div>MERCER</div> <div>Firm name</div> <div>501 MERRITT 7 NORWALK, CT 06856</div> <div>Address of the firm</div>	<div>08/20/2024</div> <div>Date</div> <div>23-08399</div> <div>Most recent enrollment number</div> <div>203-229-6000</div> <div>Telephone number (including area code)</div>
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Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)		
10 Interest on line 9 using prior year's actual return of <u>-22.59</u> %		
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.40</u> %		
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14 Funding target attainment percentage	14	111.69 %
15 Adjusted funding target attainment percentage	15	111.69 %
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	136.98 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ▶			18(b)		18(c)

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

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

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost
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21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.00 %	3rd segment: 5.74 %
			☐ 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
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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
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28 Unpaid minimum required contributions for all prior years	28	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII	Minimum Required Contribution For Current Year
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31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....		31a	3800000
b Excess assets, if applicable, but not greater than line 31a		31b	3800000
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		0	0
b Waiver amortization installment		0	0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....		34	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35).....		36	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....		37	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	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)
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41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021
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<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2023
		This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

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

Part I

Service Provider Information (see instructions)

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

1

Information on Persons Receiving Only Eligible Indirect Compensation

- a

 Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..

Yes

x

 No
- b

 If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

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

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		1302685	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21		782568	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		697732	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MERCER

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 16		594893	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARROWSTREET CAPITAL LP

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		445711	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		396384	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)

CAPITAL INTERNATIONAL INC

95-4154361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		354088	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LAZARD ASSET MANAGEMENT LLC

05-0530199

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		151515	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PARTNERCOMM, INC.

75-2541310

(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?
		17776	Yes ☐ No ☐	Yes ☐ No ☐	0	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)

STATE STREET RESEARCH & MGT CO

13-3142135

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		12043	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 ☐

(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:

<div>SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration</div>	<div>DFE/Participating Plan Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023		
A Name of plan XPO PENSION PLAN	B Three-digit plan number (PN) ▶	005
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)		
a Name of MTIA, CCT, PSA, or 103-12 IE: CF S&P 500 FLAGSHIP NL FUND			
b Name of sponsor of entity listed in (a): FLAGSHIP			
c EIN-PN 04-0025081-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 56189660	
a Name of MTIA, CCT, PSA, or 103-12 IE: INTERNATIONAL EQUITY - ACWI EX US			
b Name of sponsor of entity listed in (a): ARROWSTREET			
c EIN-PN 46-6500555-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 28498129	
a Name of MTIA, CCT, PSA, or 103-12 IE: SHORT TERM INVESTMENT FUND			
b Name of sponsor of entity listed in (a): NORTHERN TRUST			
c EIN-PN 46-6138589-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 28770759	
a Name of MTIA, CCT, PSA, or 103-12 IE: SMALL MID CORE COLLECTIVE INVESTMEN			
b Name of sponsor of entity listed in (a): WILLIAM BLAIR			
c EIN-PN 27-6331814-016	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 15400389	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	

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

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

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
		2023
		This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023		
A Name of plan XPO PENSION PLAN	B Three-digit plan number (PN) ►	005
C Plan sponsor's name as shown on line 2a of Form 5500 XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798	

Part I	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	1803313	2525889
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	98191472	110902397
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	6870285	6012223
(2) U.S. Government securities	1c(2)	348506028	383071757
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	28269804	21056925
(B) All other	1c(3)(B)	845237101	881591529
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1458743	720453
(B) Common	1c(4)(B)	22607671	20266080
(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)	134453200	131701397
(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)	54565422	27608211
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	79517940	77140155

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	1621480979	1662597016
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	109364609	117900643
k Total liabilities (add all amounts in lines 1g through 1j)	1k	109364609	117900643
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1512116370	1544696373

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	620868	
(B) U.S. Government securities	2b(1)(B)	9234618	
(C) Corporate debt instruments	2b(1)(C)	47894329	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	6235002	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		63984817
(2) Dividends: (A) Preferred stock	2b(2)(A)	87927	
(B) Common stock	2b(2)(B)	701110	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1650513	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		2439550
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1097982885	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1097977620	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		5265
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	53243868	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		23006510
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		722686
c Other income	2c		1606129
d Total income. Add all income amounts in column (b) and enter total	2d		145008825

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	104571327	
(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)		104571327
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees.....	2i(2)	900	
(3) Recordkeeping fees.....	2i(3)		
(4) IQPA audit fees.....	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	3360158	
(6) Bank or trust company trustee/custodial fees	2i(6)	782568	
(7) Actuarial fees	2i(7)	594893	
(8) Legal fees	2i(8)	2831	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	3116145	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		7857495
j Total expenses. Add all expense amounts in column (b) and enter total	2j		112428822

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		32580003
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

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

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

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☐ This form is filed for a CCT, PSA, DCG 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. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

	Yes	No	Amount
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.)		☒	
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.)		☒	
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.)		☒	
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.)		☒	
e Was this plan covered by a fidelity bond?	☒		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?		☒	
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?		☒	
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?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
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.)	☒		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		☒	
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.		☒	

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

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

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

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

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 524085.

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

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

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

1	Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	
2	Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 36-1561860		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.			
3	Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	101

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.)
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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
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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
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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.
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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) 2023
v. 230707

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

- 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) and (b):

a Enter the percentage of plan assets held as:

Public Equity: 8.4 % Private Equity: _____ % Investment-Grade Debt and Interest Rate Hedging Assets: 83.0 %

High-Yield Debt: 3.8 % Real Assets: _____ % Cash or Cash Equivalents: 4.8 % Other: _____ %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:

☐ 0-5 years ☐ 5-10 years ☒ 10-15 years ☐ 15 years or more

- 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: _____

Part VII IRS Compliance Questions

- 21a** Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☐ No

- 21b** If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☐ N/A

- 22** If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/___ (MM/DD/YYYY) and the Opinion Letter serial number _____.

XPO PENSION PLAN

Financial Statements and Supplemental Schedules
December 31, 2023 and 2022

With Independent Auditor's Report

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



Independent Auditor's Report

To the Plan Administrator and Participants
XPO Pension Plan:

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

We have performed audits of the financial statements of XPO Pension Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2023 and 2022, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

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

Management has obtained certifications from a qualified institution as of December 31, 2023 and 2022, 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).

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the XPO Pension Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about XPO Pension Plan's ability to continue as a going concern for a reasonable period of time.

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

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

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

Other Matter — Supplemental Schedules Required by ERISA

The supplemental schedule of assets (held at end of year) as of December 31, 2023 and the schedule of reportable transactions for the year ended December 31, 2023, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

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

In our opinion:

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

KBF CPAs LLP

KBF CPAs LLP
Lake Oswego, Oregon

October 9, 2024

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

	<u>2023</u>	<u>2022</u>
Assets:		
Investments, at fair value	\$ 1,511,560,341	\$ 1,483,912,236
Net assets held in 401(h) accounts	37,608,389	37,573,958
Non-interest bearing cash	2,525,889	1,803,313
Receivables:		
Accrued interest and dividends	15,612,891	15,342,011
Receivable for forward foreign exchange contracts	57,415,946	56,329,416
Due from brokers	<u>37,873,560</u>	<u>26,520,045</u>
Total receivables	<u>110,902,397</u>	<u>98,191,472</u>
Total assets	1,662,597,016	1,621,480,979
Liabilities:		
Payable for forward foreign exchange contracts	(57,516,334)	(56,661,099)
Due to brokers	(60,384,309)	(52,703,510)
Amounts related to obligation of 401(h) accounts	<u>(37,608,389)</u>	<u>(37,573,958)</u>
Total liabilities	<u>(155,509,032)</u>	<u>(146,938,567)</u>
Net assets available for benefits	<u>\$ 1,507,087,984</u>	<u>\$ 1,474,542,412</u>

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

XPO PENSION PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEARS ENDED DECEMBER 31, 2023 AND 2022

	<u>2023</u>	<u>2022</u>
Additions:		
Investment income (loss):		
Dividend and interest income	\$ 64,929,081	\$ 62,424,275
Net appreciation (depreciation) in fair value of investments	<u>77,527,536</u>	<u>(501,438,911)</u>
Total investment income (loss)	<u>142,456,617</u>	<u>(439,014,636)</u>
Total	142,456,617	(439,014,636)
Deductions:		
Benefits paid to participants	(102,112,191)	(88,361,729)
Administrative expenses	<u>(7,798,854)</u>	<u>(7,360,226)</u>
Total deductions	<u>(109,911,045)</u>	<u>(95,721,955)</u>
Net increase (decrease)	32,545,572	(534,736,591)
Net assets available for benefits:		
Beginning of the year	<u>1,474,542,412</u>	<u>2,009,279,003</u>
End of the year	<u><u>\$ 1,507,087,984</u></u>	<u><u>\$ 1,474,542,412</u></u>

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

XPO PENSION PLAN
Notes to Financial Statements
December 31, 2023 and 2022

1. Description of Plan

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

General

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

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

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

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

Eligibility

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

Vesting

Certain participants continue to vest in their early retirement subsidies.

Retirement Benefits

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

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

Effective April 30, 2009, the Company amended the Plan to permanently curtail benefits associated with future increases in employee compensation. Compensation used to determine the final average earnings

is limited to a participant's earnings through April 30, 2009.

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

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

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

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

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

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

participants that had not yet attained the age of 55.

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

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

Menlo Pension Plan

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

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

Retirement Benefits

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

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

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

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

The Menlo Pension Plan also provides for death benefits as defined by the Plan document. Employees can elect to receive their pension benefits in the form of single life annuities or various forms of joint life annuities. If the actuarial equivalent of the employee's pension benefit does not exceed \$5,000 on the benefit starting date, the only form of benefit is a lump-sum. If the actuarial equivalent of the employee's pension benefit is greater than \$5,000 but not in excess of \$10,000 on the benefit starting date, then the

available forms of benefit are a lump-sum, two forms of joint annuity (50% and 75%), or a single life annuity.

2. Summary of Significant Accounting Policies

Basis of Presentation

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

Risks and Uncertainties

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

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

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

Income Recognition and Valuation of Investments

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

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

Benefit Payments

Benefit payments to participants are recorded upon distribution.

Administrative Expenses

During 2023 and 2022, all fees related to the Plan were either paid by the Company or the Plan. Expenses that are paid directly by the Company are excluded from these financial statements. At the discretion of the Company, the Plan pays certain administrative expenses, primarily premiums to the Pension Benefit Guaranty Corporation ("PBGC").

Use of Estimates

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

3. Funding Policy

Contributions to the Plan, if necessary, are made to meet or exceed the minimum funding standards of ERISA and the Internal Revenue Code (the "Code"). In determining the amount and timing of its pension contributions, the Company considers both the ERISA- and GAAP-based measures of funded status as well as the tax deductibility of contributions. For the Plan years ended December 31, 2023 and 2022, the Company was not required to make any contributions to the Plan.

4. Actuarial Present Value of Accumulated Plan Benefits

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

The actuarial present value of accumulated plan benefits as of December 31, 2022 (beginning-of-the-year presentation) was as follows:

Vested benefits:

Terminated participants currently receiving payments	\$ 897,659,951
Active and terminated participants entitled to deferred benefits	<u>501,178,165</u>
Total vested benefits	1,398,838,116
Nonvested benefits	<u>11,245,085</u>
Total actuarial present value of accumulated plan benefits as of December 31, 2022	<u><u>\$ 1,410,083,201</u></u>

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

Actuarial present value of accumulated plan benefits as of December 31, 2021	\$ 1,670,209,732
Increase (decrease) during the year attributable to:	
Increase in interest due to the decrease in the discount period	60,030,556
Other actuarial losses	27,433,749
Benefit payments to participants	(88,361,729)
Change in actuarial assumptions	<u>(259,229,107)</u>
Net decrease	<u>(260,126,531)</u>
Actuarial present value of accumulated plan benefits as of December 31, 2022	<u><u>\$ 1,410,083,201</u></u>

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

The following significant assumptions were changed since the year ended December 31, 2021:

- *Discount rate* – Changed from 3.70% to 5.30%

Significant actuarial assumptions used in determining the actuarial present value of accumulated plan benefits as of December 31, 2022 were as follows:

- *Actuarial cost method* – Projected unit credit method
- *Discount rate* – 5.30% compounded annually
- *Mortality Pre-commencement – XPO Pension participants* – PRI-2012 table with a 80% blue and 20% white collar adjustment.
- *Mortality Pre-commencement – Menlo Pension participants* – PRI-2012 table with a 100% blue collar adjustment.
- *Mortality Post-commencement – XPO Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 80% blue and 20% white collar adjustment.
- *Mortality Post-commencement – Menlo Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 100% blue collar adjustment
- *Future mortality improvements* – for disabled participants utilizes the MP-2021 projection scale and for healthy participants utilizes the MMP-2021 projection scale.

The discount rate of 5.30% is net of anticipated administrative expenses associated with providing benefits.

The foregoing actuarial assumptions are based upon the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The actuarial valuation was prepared as of January 1, 2023. Had the valuation been prepared as of December 31, 2022, there would be no material differences.

5. Plan Termination

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

- a. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding Plan

- termination.
- b. Other vested benefits insured by the PBGC, a U.S. Government agency, up to the applicable limitations discussed below.
 - c. All other vested benefits not insured by the PBGC.
 - d. All nonvested benefits.

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

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

6. Fair Value Measurement

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

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

Level 2 — inputs to the valuation methodology include:

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

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

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

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

The following is a description of the valuation methodologies used for the investment assets measured at fair value. There have been no changes in the methods used to measure fair value at December 31, 2023 and 2022.

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

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

Investments at Fair Value as of December 31, 2023				
	Level 1	Level 2	Level 3	Total
Investments, at fair value:				
U.S. government securities	\$ 295,723,135	\$ 27,199,612	\$ -	\$ 322,922,747
Corporate debt securities	-	858,143,623	-	858,143,623
Corporate stocks	20,266,080	720,453	-	20,986,533
Municipal bonds	-	37,969,003	-	37,969,003
Mutual funds	6,457,574	-	-	6,457,574
International government securities	-	35,429,810	-	35,429,810
Swap agreements	-	(1,676,924)	-	(1,676,924)
Mortgaged backed and asset backed securities	-	66,158,694	-	66,158,694
Bank loans	-	5,139,028	-	5,139,028
Futures and other	-	10,073,941	-	10,073,941
Total investments, at fair value	<u>\$ 322,446,789</u>	<u>\$1,039,157,240</u>	<u>\$ -</u>	<u>1,361,604,029</u>
Investments, at NAV:				
Common collective trusts				128,858,938
Private registered investment company fund				<u>21,097,374</u>
Total investments				<u>\$1,511,560,341</u>

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

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

	Fair Value		Redemption Frequency	Redemption Notice Period
	2023	2022		
Common collective trusts	\$ 128,858,938	\$ 133,863,493	Daily	1 - 2 days
Private registered investment company fund	21,097,374	47,476,254	Daily	1 - 2 days

7. Investments

The Plan's investments are managed using a long-term liability-driven investment strategy that seeks to mitigate the funded status volatility by increasing participation in fixed income investments as the Plan's funded status increases. This strategy was developed by analyzing a variety of diversified asset-class combinations with the projected liabilities. The investment strategy is to achieve an investment mix of approximately 90% in fixed income securities and 10% of investments in equity securities. The fixed income allocation consists primarily of domestic fixed income securities and targets to hedge more than 100% of domestic projected liabilities. The target allocations for equity securities includes approximately 50% in U.S. equities and approximately 50% in non-U.S. equities. Investments in equity and fixed income securities consist of individual securities held in managed separate accounts and commingled investment funds. Generally, the investment strategy does not include an allocation to cash and cash equivalents but a cash allocation may arise periodically in response to timing considerations regarding contributions, investments, and the payment of benefits and eligible plan expenses. Management periodically evaluates the Plan's asset portfolios for significant concentrations of risk. Types of investment concentration risks that are evaluated include concentrations in a single issuer, specific security, asset class, credit rating, duration, industry/sector, currency, foreign country or individual fund manager. As of December 31, 2023, the defined benefit plan assets had no significant concentrations of risk.

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

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

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

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

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

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

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

	As of December 31, 2023			For the Year Ended December 31, 2023
	Notional Amount	Receivable	Payable	Realized and Unrealized Loss
Forward contracts	\$ 15,036,664	\$ 57,415,946	\$(57,516,334)	\$ (123,175)

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

The Plan also uses other derivative instruments to manage risk. The fair value of these derivative contracts was not material to the financial statements at December 31, 2023 and 2022.

The Plan enters into master netting or similar agreements and collateral agreements with counterparties that provide the Plan, in the event of a counterparty default (such as bankruptcy or a counterparty's failure to pay or perform), with the right to net a counterparty's rights and obligations under such agreement and liquidate and set off collateral held by the Plan against the net amount owed by the counterparty. The fair value of the derivative contracts covered under these agreements was not material to the financial statements at December 31, 2023 and 2022.

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

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

9. Income Tax Status

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

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

10. Retiree Health Savings Account

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

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

There were no contributions made to the 401(h) Accounts for the years ended December 31, 2023 or 2022.

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

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

Investments at Fair Value as of December 31, 2023			
	Level 1	Level 2	Total
U.S. Government Securities	\$ 4,825,899	\$ -	\$ 4,825,899
Mutual fund	53,263	-	53,263
Corporate and municipal bonds	-	15,892,336	15,892,336
Mortgaged backed and asset backed securities	-	13,864,393	13,864,393
Other	-	130,039	130,039
	<u>\$ 4,879,162</u>	<u>\$ 29,886,768</u>	<u>34,765,930</u>
Investments, at NAV:			
Common collective trust			2,842,459
Total investments			<u>\$ 37,608,389</u>

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

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

	Fair Value		Redemption Frequency	Redemption Notice Period
	2023	2022		
Common collective trust	\$ 2,842,459	\$ 589,707	Daily	1 - 2 days

11. Summary of Information Certified by the Trustee

The Plan administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. The following information included in the financial statements as of December 31, 2023 and 2022 and for the years then ended, was provided and certified by Northern Trust, the trustee, as complete and accurate:

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

12. Reconciliation to Form 5500

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

	2023	2022
Net assets available for benefits per the financial statements	\$1,507,087,984	\$1,474,542,412
Net assets held in the 401(h) Accounts included as assets in the Form 5500	37,608,389	37,573,958
Net assets available for benefits per the Form 5500	<u>\$1,544,696,373</u>	<u>\$1,512,116,370</u>

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

	For the Year Ended December 31, 2023		
	Financial	Retiree Health	
	Statements	Savings Accounts	Form 5500
		(401(h) Accounts)	
Interest and dividend income	\$ 64,929,081	\$ 1,495,286	\$ 66,424,367
Net appreciation in fair value of investments	77,527,536	1,056,922	78,584,458
Benefits paid to participants	(102,112,191)	(2,459,136)	(104,571,327)
Administrative expenses	(7,798,854)	(58,641)	(7,857,495)
	For the Year Ended December 31, 2022		
	Financial	Retiree Health	
	Statements	Savings Accounts	Form 5500
		(401(h) Accounts)	
Interest and dividend income	\$ 62,424,275	\$ 1,040,753	\$ 63,465,028
Net depreciation in fair value of investments	(501,438,911)	(2,659,493)	(504,098,404)
Benefits paid to participants	(88,361,729)	(2,614,633)	(90,976,362)
Administrative expenses	(7,360,226)	(59,454)	(7,419,680)

13. Subsequent Events

The Plan's management has performed an evaluation of subsequent events through October 9, 2024, which is the date these financial statements were available to be issued.

On August 26, 2024, the Plan was amended to provide a one-time lump sum window for certain participants in 2024, increase the threshold for lump sum distributions available under the Plan in 2025, and change the lookback month for purposes of the interest rate used to calculate actuarially equivalent lump sum benefit amounts.

XPO PENSION PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2023

EIN # 94-1444798

PLAN # 005

(a)	(b) Identity of Issuer, Borrower, Lessor or Similar Party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
Investments held at Northern Trust				
		See attached Northern Trust Company Statement	\$ 1,661,017,631	\$ 1,586,561,337
			<u>\$ 1,661,017,631</u>	<u>\$ 1,586,561,337</u>

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	19,685.190	19,685.19	19,685.19
AUD - Australian dollar	99,418.980	99,418.98	99,418.98
CAD - Canadian dollar	151,417.580	151,417.58	151,417.58
CHF - Swiss franc	469.340	469.34	469.34
CNY - Chinese yuan renminbi	279.260	279.26	279.26
EUR - Euro	1,533,984.080	1,533,984.08	1,533,984.08
GBP - British pound sterling	356,200.470	356,200.47	356,200.47
HUF - Hungarian forint	382.790	382.79	382.79
ILS - New Israeli shekel	135.530	135.53	135.53
JPY - Japanese yen	117,802.850	117,802.85	117,802.85
MXN - Mexican peso	345,875.990	345,875.99	345,875.99
NOK - Norwegian krone	142,429.010	142,429.01	142,429.01
PLN - Polish zloty	4.170	4.17	4.17
SGD - Singapore dollar	2.270	2.27	2.27
USD - United States dollar	8,609,624.070	8,609,624.07	8,609,624.07
USD - United States dollar	0.000	-522.17	-522.17
ZAR - South African rand	3,382.070	3,382.07	3,382.07
Total - all currencies		11,380,571.48	11,380,571.48
Total Non-Interest Bearing Cash - USD		11,380,571.48	11,380,571.48

Receivables - Other - USD

Pending foreign exchange purchases: Australian dollar	0.000	1,591,654.96	1,640,417.15
Pending foreign exchange purchases: Brazilian real	0.000	1,524,940.33	1,605,814.77
Pending foreign exchange purchases: Euro	0.000	343,549.57	343,560.42
Pending foreign exchange purchases: Hungarian forint	0.000	278,522.45	293,988.07
Pending foreign exchange purchases: Indonesian rupiah	0.000	1,599,403.28	1,596,201.70
Pending foreign exchange purchases: Japanese yen	0.000	4,814,905.64	5,042,881.90

** 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
Receivables - Other - USD			
Pending foreign exchange purchases: Mexican peso	0.000	3,289,703.84	3,465,785.93
Pending foreign exchange purchases: Norwegian krone	0.000	1,073,671.00	1,127,464.42
Pending foreign exchange purchases: Thai baht	0.000	1,048,716.11	1,069,112.74
Pending foreign exchange purchases: United States dollar	0.000	41,076,695.70	41,076,695.70
Pending foreign exchange purchases: South African rand	0.000	153,547.05	154,023.63
Pending trade sales: United States dollar	0.000	37,873,560.04	37,873,560.04
Total - all currencies		94,668,869.97	95,289,506.47
Total Receivables - Other - USD		94,668,869.97	95,289,506.47
U.S. Government Securities			
United States - USD			
FANNIE MAE BX9727 5% 04-01-2053 CUSIP: 3140NEYZ2	698,376.170	666,512.76	691,617.63
FANNIE MAE FN BY0847 5% 05-01-2053 CUSIP: 3140NG5H9	698,535.070	665,136.35	691,775.00
FANNIE MAE FN CB4599 3.5% 09-01-2052 CUSIP: 3140QQDD4	390,260.710	361,661.92	358,492.78
FED HOME LN MTG 3% DUE 05-01-2052 CUSIP: 3133BANT4	2,504,942.320	2,253,665.30	2,219,877.75
FEDERAL HOME LN BKS CONS BD DTD 03/30/2021 1.5% SEDOL: BMXT900	350,000.000	350,000.00	329,864.34
FEDERAL HOME LN BKS CONS BD DTD 07/20/2021 1.5% SEDOL: BMC32N7	220,000.000	220,000.00	206,002.13
FEDERAL HOME LN BKS CONS BD DTD 10/28/2021 1.5% SEDOL: BPSRNF3	100,000.000	100,000.00	86,373.73
FEDERAL HOME LN MTG CORP POOL #QF0927 3.5% 09-01-2052 BEO CUSIP: 3133BNA45	195,675.210	181,825.07	179,739.25
FEDERAL HOME LN MTG CORP POOL #QH6697 3.5% DUE 12-01-2053 BEO CUSIP: 3133CKNN4	360,000.000	308,671.88	330,556.41
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3132DWGG2	3,882,756.420	3,785,080.83	3,845,181.04
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3133BVHD0	1,097,140.900	1,060,026.68	1,087,104.83

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LOAN MORTGAGE CORP 5% 11-01-2053 CUSIP: 3132DWJQ7	595,788.250	567,302.13	590,022.51
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 07-01-2052 CUSIP: 3140QPSC2	590,255.330	547,000.69	542,030.87
FEDERAL NATIONAL MORTGAGE ASSOC 4.5% 07-01-2052 CUSIP: 3140QPSU2	1,686,989.170	1,511,568.65	1,637,580.72
FHLMC MTN 6.25 07-15-2032 SEDOL: B86ZQC8	100,000.000	150,420.00	116,141.47
FHLMC POOL #SD8331 5.5% 06-01-2053 CUSIP: 3132DWHG1	982,733.930	964,729.93	987,541.62
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2	200,000.000	91,526.00	146,917.68
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	4,200,000.000	5,517,288.00	4,841,240.63
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	193,287.100	188,334.15	177,926.34
FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7	214,410.210	208,882.44	197,368.39
FNMA POOL #BS8281 4.75% 05-01-2038 CUSIP: 3140LKFX6	2,339,000.000	2,175,818.20	2,362,109.02
FNMA POOL #BW7293 3.5% 08-01-2052 BEO CUSIP: 3140NOC78	494,389.290	458,159.83	454,081.35
FNMA POOL #CB3897 3.5% 06-01-2052 BEO CUSIP: 3140QPKK2	2,999,999.790	2,572,265.43	2,756,118.44
FNMA POOL #FS3539 3.5% 07-01-2052 BEO CUSIP: 3140XJ4Z3	342,307.840	318,078.85	314,480.58
FNMA POOL #MA1890 4% 05-01-2034 BEO CUSIP: 31418BC46	311,205.960	302,356.07	304,820.69
FNMA POOL #MA4700 4% 08-01-2052 BEO CUSIP: 31418EGJ3	3,849,671.200	3,397,635.59	3,646,021.94
FNMA POOL #MA4867 4.5% 01-01-2053 BEO CUSIP: 31418EMR8	2,959,677.450	2,773,541.49	2,872,994.56
FNMA POOL #MA4933 3.5% 02-01-2053 BEO CUSIP: 31418EPT1	1,630,133.960	1,514,751.03	1,497,359.32
FNMA POOL #MA5037 4.5% 06-01-2053 BEO CUSIP: 31418ES35	281,299.940	269,696.32	273,061.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #MA5136 4.5% 09-01-2053 BEO CUSIP: 31418EV64	408,213.210	391,374.43	396,257.48
FNMA POOL #MA5138 5.5% 09-01-2053 BEO CUSIP: 31418EV80	1,959,099.400	1,924,738.63	1,968,684.02
FNMA POOL# CB6989 5.5% 06-01-2053 CUSIP: 3140QSXT3	489,522.210	480,554.01	491,917.04
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5	4,700,000.000	4,323,908.20	4,454,902.38
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	1,400,000.000	1,402,488.28	1,407,437.51
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL: B8J5WD8	9,200,000.000	9,359,562.50	9,427,484.35
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY CUSIP: 01F060626	5,000,000.000	5,065,820.31	5,080,664.05
FREDDIE MAC FR QG8742 5.5% 08-01-2053 CUSIP: 3133C9WB5	997,080.020	979,319.53	1,001,958.02
FREDDIE MAC POOL# WA3243 4.83% 01-01-2039 CUSIP: 3132WWZH8	2,343,701.040	2,375,560.72	2,362,092.02
GNMA 2020-H13 REMIC PASSTHRU CTF 5.88732% 07-20-2070 CUSIP: 38380QGU0	94,524.800	94,377.12	91,611.83
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 SEDOL: 2172413	1,200,000.000	743,340.00	924,372.00
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852	900,000.000	552,303.00	686,451.16
TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045 SEDOL: BVXLS02	4,500,000.000	4,801,051.67	4,627,656.80
TSY INFL IX N/B .125% DUE 10-15-2024 REG SEDOL: BKDTS54	5,100,000.000	5,955,284.21	5,982,163.03
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	600,000.000	433,160.49	410,337.53
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-01-2024 SEDOL: BLNM797	2,000,000.000	1,947,132.92	1,991,211.24
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	56,319,000.000	62,771,167.39	54,460,033.15
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	13,110,000.000	12,556,710.36	13,314,843.75

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	1,290,000.000	1,252,156.64	1,032,201.56
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	17,690,000.000	16,424,265.58	15,833,240.97
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SEDOL: BQYLTM5	3,450,000.000	3,262,741.41	3,205,265.63
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SEDOL: BQXLPR3	4,605,000.000	4,495,363.72	4,272,936.31
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	10,000.000	9,429.30	10,245.31
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9	4,751,000.000	4,839,782.28	4,998,200.47
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	23,400,000.000	24,340,805.74	23,830,523.50
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0	20,252,000.000	20,607,216.25	18,801,134.16
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6	1,040,000.000	963,178.12	1,040,812.50
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 SEDOL: BNTDWZ9	120,000.000	118,814.06	121,350.00
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 SEDOL: BMWPXZ2	30,000.000	30,283.59	31,345.31
UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 SEDOL: BMWPY04	40,000.000	39,950.00	40,464.06
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	28,860,000.000	13,078,291.19	12,517,918.80
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SEDOL: BZ0RQY1	3,900,000.000	1,645,346.24	1,671,453.19
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	2,725,000.000	3,060,302.73	3,070,308.59
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	340,000.000	363,524.40	337,038.28
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5	18,179,000.000	19,191,184.92	19,567,989.23
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	15,300,000.000	14,366,360.34	11,044,089.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	1,570,000.000	1,486,287.11	997,931.25
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 SEDOL: BNTC728	363,100.000	367,815.75	371,922.19
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	82,570,000.000	80,290,898.41	71,119,862.87
UNITED STATES TREAS NTS 2.5% 04-30-2024 SEDOL: BQ2GVK4	2,820,000.000	2,808,874.22	2,794,223.45
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	34,600,000.000	31,111,882.82	31,746,851.48
UNITED STATES TREAS NTS 4.0% 07-31-2030 SEDOL: BNTDWX7	380,000.000	373,453.91	382,612.50
UNITED STATES TREAS NTS 4.625% 11-15-2026 SEDOL: BRBS4G5	834,000.000	840,450.47	847,552.50
UNITED STS TREAS BILLS DTD 10/03/2023 0%01-30-2024 SEDOL: BRCDDP1	1,100,000.000	1,091,182.97	1,095,471.54
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SEDOL: BN7ZZC5	800,000.000	327,050.80	354,141.66
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 SEDOL: BN7ZZ70	900,000.000	345,825.00	393,555.70
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043 SEDOL: BQ1K378	8,750,000.000	2,533,912.50	3,660,222.21
WI TREASURY SEC 3.375% 05-15-2033 SEDOL: BQYLTK3	4,800,000.000	4,662,750.00	4,616,250.00
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	460,000.000	444,367.19	440,162.50
Total United States - USD		404,413,537.02	383,071,757.22
Total U.S. Government Securities		404,413,537.02	383,071,757.22

*Corporate Debt Instruments - Preferred***United Kingdom - USD**

ASTRAZENECA PLC 4% SNR 17/01/2029 USD2000 SEDOL: BGHJW49	354,000.000	342,376.58	349,796.06
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	600,000.000	459,000.00	387,936.85

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United Kingdom - USD			
Total United Kingdom - USD		801,376.58	737,732.91
United States - USD			
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	240,000.000	238,464.00	246,294.13
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	2,005,000.000	2,188,397.35	1,856,959.44
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	600,000.000	636,114.80	601,857.61
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	296,000.000	311,081.87	214,860.26
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	1,000,000.000	1,084,040.00	995,434.31
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	725,000.000	908,345.25	791,124.26
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	275,000.000	300,190.00	254,548.65
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	250,000.000	272,410.00	247,550.25
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	385,000.000	441,006.40	360,338.32
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	710,000.000	689,340.49	606,445.38
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	270,000.000	268,361.10	238,831.88
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 SEDOL: BKRW213	260,000.000	258,801.74	239,064.96
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	1,000,000.000	1,338,528.22	1,160,788.05
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVS9	160,000.000	160,000.00	141,349.23
COMWLTH EDISON CO 6.45% DUE 01-15-2038 SEDOL: BG48VJ7	887,000.000	1,120,584.68	978,585.41
CONNECTICUT LIGH 2.05% DUE 07-01-2031 SEDOL: BND8HX3	225,000.000	224,392.50	186,935.90
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	455,000.000	464,648.89	334,344.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL: BF08MX5	430,000.000	429,767.80	344,401.92
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	200,000.000	195,526.00	145,640.77
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	220,000.000	219,586.40	187,992.58
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BM8DBZ6	150,000.000	149,730.00	101,707.01
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	70,000.000	40,742.80	43,889.77
DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029 SEDOL: BJLV5M1	725,000.000	722,013.00	692,139.11
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	500,000.000	529,170.00	400,817.68
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	330,000.000	330,462.00	292,054.42
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	396,000.000	382,409.28	331,987.47
ENTERGY TEX INC 1.75% DUE 03-15-2031 SEDOL: BLB20M3	325,000.000	323,797.50	266,630.11
ENTERGY TEXAS INC 5.8% 09-01-2053 SEDOL: BQV0JS1	160,000.000	159,449.60	172,194.23
EVERGY KANS CENT INC 5.7% 03-15-2053 SEDOL: BMXMYK4	150,000.000	149,124.00	157,199.97
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	300,000.000	295,341.00	279,329.41
LOUISVILLE GAS & ELEC CO 5.45% DUE 04-15-2033 SEDOL: BNYD5Q6	190,000.000	189,566.80	198,268.71
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	250,000.000	356,865.26	311,362.29
PFIZER INC 3.45% 03-15-2029 SEDOL: BJ1G656	425,000.000	424,001.25	409,913.92
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	300,000.000	326,847.00	241,033.99
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	103,000.000	106,327.53	85,865.66

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL: B52NTT3	910,000.000	924,442.00	785,293.32
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	180,000.000	179,760.60	128,650.35
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	500,000.000	514,738.00	404,614.79
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	840,000.000	852,911.29	772,281.80
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	50,000.000	53,777.54	47,401.86
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	65,000.000	84,849.06	75,031.88
TRAVELERS PPTY CAS CORP 7.75 DUE 04-15-2026 REG SEDOL: 2888572	130,000.000	180,798.80	138,011.89
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	848,000.000	836,949.36	760,726.78
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL: B97GZH5	550,000.000	498,759.25	510,695.85
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	400,000.000	491,016.00	437,969.06
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	1,090,000.000	1,527,813.34	1,318,718.36
US BANCORP FIXED 3.15% 04-27-2027 SEDOL: BD3DT65	100,000.000	110,334.00	95,190.10
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	80,000.000	79,914.20	67,798.73
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	480,000.000	479,198.40	449,014.96
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	90,000.000	87,221.27	88,068.43
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL: BG496S4	80,000.000	98,940.72	88,892.14
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	30,000.000	38,547.00	33,090.03
Total United States - USD		23,275,405.34	20,319,191.95
Total Corporate Debt Instruments - Preferred		24,076,781.92	21,056,924.86

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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			
Australia - USD			
BHP BILLITON FIN USA LTD 5.25% 09-08-2033 SEDOL: BRJRLC9	560,000.000	555,279.20	582,044.20
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 SEDOL: BRJRLD0	673,000.000	665,389.82	736,033.74
CARBON REVOLUTION 8.5% DUE 05-15-2027 CUSIP: 14115DAA2	110,000.000	110,000.00	110,550.00
COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041 CUSIP: 202712BQ7	260,000.000	260,000.00	188,879.07
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO CUSIP: 202712BL8	390,000.000	390,000.00	307,013.80
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6	240,000.000	239,968.80	229,048.44
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0	280,000.000	279,129.20	264,212.95
PVTPL GLENCORE FDG LLC 1.625% DUE 09-01-2025/08-01-2025 BEO SEDOL: BMFSGK4	100,000.000	99,939.00	94,435.22
PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO SEDOL: BLPKF28	100,000.000	100,292.00	92,724.53
PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031 SEDOL: BPBJLG3	40,000.000	39,909.20	34,000.02
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	200,000.000	197,026.00	141,295.92
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	500,000.000	498,155.00	465,491.14
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	800,000.000	801,652.00	697,250.96
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	300,000.000	298,782.00	318,166.22
PVTPL SOUTH32 TREAS LTD 0% DUE 04-14-2032 BEO CUSIP: 84055BAA1	94,000.000	93,510.26	84,742.32
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	100,000.000	99,817.00	96,146.91
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	100,000.000	99,931.00	93,949.30
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO SEDOL: B4JV9R1	1,238,000.000	1,199,530.62	1,263,578.28

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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			
Australia - USD			
WESTPAC BKG CORP NT 3.02% 11-18-2036 CUSIP: 961214EX7	320,000.000	320,000.00	260,349.68
WESTPAC BKG CORP 1.15% DUE 06-03-2026 CUSIP: 961214ER0	220,000.000	220,442.20	202,880.68
WESTPAC BKG FIXED 2.668% DUE 11-15-2035 CUSIP: 961214EP4	190,000.000	190,000.00	154,831.83
Total Australia - USD		6,758,753.30	6,417,625.21
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	1,600,000.000	1,696,431.76	1,725,053.21
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	450,000.000	455,931.00	415,965.18
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	1,480,000.000	1,474,746.00	1,666,968.52
ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026 SEDOL: BK9VNF9	75,000.000	83,505.15	73,616.41
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	320,000.000	308,448.00	320,194.65
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	1,250,000.000	1,190,025.00	1,225,987.80
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	530,000.000	522,341.50	503,965.57
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	808,000.000	756,147.03	764,926.37
Total Belgium - USD		6,487,575.44	6,696,677.71
Bermuda - USD			
PVTPL SYMPHONY CLO SR 23-40A CL A1 FLTG RT 01-14-2034 CUSIP: 871989AA7	150,000.000	150,000.00	150,269.40
Total Bermuda - USD		150,000.00	150,269.40
Brazil - USD			
CSN RES S A GTD NT 144A 5.875% 04-08-2032 CUSIP: 12644VAE8	1,000,000.000	999,820.00	869,965.90

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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			
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJD58N2	1,240,000.000	1,313,495.14	1,230,870.13
PETROBRAS GLOBAL FIXED 6.75% DUE 06-03-2050 SEDOL: BMBKJB6	425,000.000	416,967.50	416,231.40
PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL: BKX5BP3	200,000.000	192,034.00	208,909.40
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL: BF2H6B6	1,675,000.000	1,667,949.82	1,674,892.06
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	300,000.000	303,000.00	294,756.84
PVTPL GUARA NORTE S A R L 5.198% DUE 06-15-2034 BEO CUSIP: 400666AA1	1,199,506.000	1,199,446.02	1,092,642.01
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	731,445.000	235,750.35	746,073.90
RIO OIL FIN TR 9.75% 01-06-2027 SEDOL: BSRG578	665,228.330	654,372.19	690,174.39
SUZANO AUSTRIA 7% DUE 03-16-2047 CUSIP: 86964WAB8	200,000.000	219,640.00	211,541.20
VALE OVERSEAS LTD 6.25% DUE 08-10-2026 SEDOL: BD4G7B4	200,000.000	242,000.00	204,544.88
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	100,000.000	108,250.00	109,808.40
YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE CUSIP: 984851AF2	100,000.000	99,748.00	97,557.59
Total Brazil - USD		7,652,473.02	7,847,968.10
Canada - USD			
BANK NOVA SCOTIA B C 1.05% DUE 03-02-2026 REG SEDOL: BKQN745	220,000.000	218,741.60	202,687.11
BANK NOVA SCOTIA VAR RT 10-27-2082 CUSIP: 0641598S8	1,210,000.000	1,214,812.50	1,256,609.20
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	370,000.000	356,640.99	391,132.64
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	630,000.000	638,118.29	676,216.37
BROOKFIELD CAP FIN LLC 6.087% 06-14-2033 SEDOL: BRXGXF9	100,000.000	100,000.00	104,502.67

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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			
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	700,000.000	706,424.00	610,762.68
BROOKFIELD FIN INC 3.9% DUE 01-25-2028 SEDOL: BD0FYX6	900,000.000	964,206.00	866,949.25
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2026 CUSIP: 13607HVE9	110,000.000	110,116.60	100,833.36
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053 SEDOL: BQ6C3B3	474,000.000	472,644.36	568,466.46
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	1,623,000.000	1,620,850.19	1,177,910.90
CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050 CUSIP: 13648TAG2	200,000.000	198,160.70	154,190.42
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	43,000.000	45,753.45	38,980.01
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	1,275,000.000	1,457,173.50	1,291,914.72
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	835,000.000	1,051,124.00	892,113.32
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	780,000.000	592,254.40	462,342.83
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LGW7	1,160,000.000	1,169,512.21	917,899.13
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	2,532,000.000	2,534,964.07	2,956,325.63
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	700,000.000	700,000.00	673,449.79
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 CUSIP: 67077MAX6	217,000.000	216,431.46	177,515.62
NUTRIEN LTD 5.0% 04-01-2049 SEDOL: BJH0CT8	370,000.000	377,038.53	351,556.45
NUTRIEN LTD 5.8% DUE 03-27-2053 SEDOL: BRJG2L2	87,000.000	86,449.29	93,375.59
PVTPL FAIRFAX FINL HLDGS LTD 6.0% 12-07-2033 CUSIP: 303901BM3	300,000.000	297,756.00	307,951.09
PVTPL WEST FRASER TIMBER LTD 4.35% 10-15-2024 CUSIP: 952845AE5	200,000.000	200,000.00	196,743.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO SEDOL: B298075	180,000.000	204,718.95	198,776.19
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	160,000.000	158,404.80	155,794.57
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	500,000.000	498,885.00	460,637.47
ROYAL BANK OF CANADA 1.2% DUE 04-27-2026REG CUSIP: 78016EZQ3	220,000.000	220,386.10	203,329.72
ROYAL BANK OF CANADA 5.0% DUE 02-01-2033 SEDOL: BQWS4R8	627,000.000	626,635.90	638,855.69
TECK RES LTD 5.4 DUE 02-01-2043 SEDOL: B899393	200,000.000	238,370.80	191,329.70
TECK RESOURCES LTD 6.25% DUE 07-15-2041 SEDOL: B7VFK35	820,000.000	1,035,334.50	845,180.17
TORONTO DOMINION FIXED 8.125% DUE 10-31-2082 CUSIP: 89117F8Z5	1,230,000.000	1,237,061.90	1,280,341.44
TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026 CUSIP: 89114TZD7	260,000.000	259,887.60	238,788.35
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	320,000.000	333,900.00	319,854.40
TRANSCANADA FIXED 5.1% DUE 03-15-2049 SEDOL: BGQX9L8	575,000.000	629,912.84	550,356.60
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	2,825,000.000	2,819,031.25	2,510,605.75
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	400,000.000	434,500.00	341,910.56
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	950,000.000	945,909.00	895,686.86
YAMANA GOLD INC FIXED 4.625% 12-15-2027 CUSIP: 98462YAD2	850,000.000	858,623.82	821,393.25
YAMANA GOLD INC 2.63% 08-15-2031 CUSIP: 98462YAF7	100,000.000	100,000.00	84,395.07
Total Canada - USD		25,930,734.60	24,207,664.03
Cayman Islands - USD			
AGL CLO 13 LTD / AGL CLO 13 LLC SR SECD NT CL A-1 FLTGT RATE 6.74617% 10-20-2034 CUSIP: 00120JAA1	510,000.000	496,212.50	508,475.56

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Corporate Debt Instruments - Other			
Cayman Islands - USD			
AMMC CLO 23 LTD / AMMC CLO 23 LLC SR SECD NT CL A-1-R FLTG 6.61868 10-17-2031 CUSIP: 00177JAS4	310,000.000	310,000.00	309,700.88
BALLYROCK CLO 2018-1 LTD / SR SECD NT CLA-2 FLTG 144A 7.18617% 04-20-2031 CUSIP: 05875HAC7	290,000.000	286,085.00	290,060.76
MAGNETITE CLO LTD MAGNE 2016-17A BR 7.13775014877% 07-20-2031 SEDOL: BG31V53	250,000.000	248,865.00	249,927.75
MIDOCEAN CR CLO VIII / MIDOCEAN CR 0% 02-20-2031 CUSIP: 59801MAL2	216,146.440	211,931.58	215,864.46
OCTAGON INVT PARTNERS 35 LTD / SR SECD NT CL A-1A FLTG 6.64617% 01-20-2031 CUSIP: 67591TAA8	234,669.150	232,322.45	234,651.36
PVTPL BARINGS CLO LTD 16-1A B1R FLTG 07-23-2030 BEO CUSIP: 06759MAG6	250,000.000	248,545.00	250,151.63
PVTPL CARLYLE US CLO 2017-2 LTD/CARLYLE US C SER 17-2A CL A1R FLTG RT 07-20-2031 CUSIP: 14315JAQ2	233,871.460	233,871.46	233,549.70
PVTPL CVP CLO 2017-2 LTD/CVP CLO 2017-2 LLC NT CL A FLTG RATE 144A VAR RT CUSIP: 12662CAA5	283,449.430	282,599.08	283,309.92
PVTPL EMPOWER CLO 2023-2 LTD/SR 23-A CL A1 FLTG RT 07-15-2036 CUSIP: 29247BAA5	170,000.000	170,000.00	170,853.64
PVTPL LCM 27 LTD/LCM 27 LLC SER NT CLS A1 FLTG 144A DUE 07-16-2031 CUSIP: 50200JAC5	225,853.530	226,192.31	225,746.11
PVTPL NEUBERGER BERMAN LN ADVISERS CLO 40 LTD VAR RT DUE 04-15-2033 BEO CUSIP: 64134JAA1	250,000.000	250,625.00	249,869.40
PVTPL PALMERT SQUARE CLO SER 2018-1 CL A-1 FLTG DUE 04-18-2031 CUSIP: 69703PAA7	195,053.950	192,518.25	195,241.08
Total Cayman Islands - USD		3,389,767.63	3,417,402.25
Chile - USD			
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO SEDOL: BFPCY03	575,000.000	665,982.58	555,105.00
PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE S A NT 3.5% 09-10-2051 CUSIP: 833636AL7	1,090,000.000	1,081,031.80	752,402.26
Total Chile - USD		1,747,014.38	1,307,507.26
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	1,857,000.000	1,567,024.70	1,222,130.55

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Corporate Debt Instruments - Other			
China - USD			
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041 SEDOL: BLH23R3	1,460,000.000	1,433,132.00	1,001,575.01
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAV0	500,000.000	498,270.00	486,274.51
NXP B V/NXP FUNDING LLC/NXP USA INC 3.15% 05-01-2027 CUSIP: 62954HAX6	200,000.000	199,602.00	190,021.09
NXP B.V./NXP FUNDING LLC 5.55% 12-01-2028 CUSIP: 62947QBC1	200,000.000	199,518.00	206,091.35
PROSUS N V 4.987% 01-19-2052 CUSIP: 74365PAJ7	2,350,000.000	2,197,812.50	1,768,200.77
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0	2,050,000.000	2,031,850.01	1,343,918.13
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051 CUSIP: 88032WBC9	370,000.000	369,870.50	278,056.49
TENCENT HLDGS LTD MEDIUM TERM NTS REG S 3.84% DUE 04-22-2051 CUSIP: 88032XBC7	715,000.000	534,112.60	537,325.39
Total China - USD		9,031,192.31	7,033,593.29
Colombia - USD			
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG SEDOL: BJVS9V9	400,000.000	400,000.00	370,629.96
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	451,000.000	442,341.35	356,184.74
Total Colombia - USD		842,341.35	726,814.70
Denmark - USD			
PVTPL DANSKE BK A/S 3.244% 12-20-2025 CUSIP: 23636AAV3	200,000.000	214,078.00	194,851.13
Total Denmark - USD		214,078.00	194,851.13
France - USD			
CR AGRICOLE S A FLTG RT 1.907% DUE 06-16-2026 CUSIP: 22535WAG2	250,000.000	254,760.00	237,185.01
ELECTRICITE DE FRANCE SA SR NT 144A 6.25% 05-23-2033 CUSIP: 28504DAC7	400,000.000	399,588.00	433,686.67

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<i>Corporate Debt Instruments - Other</i>			
France - USD			
LAFARGE S A 7.125% DUE 07-15-2036 CUSIP: 505861AC8	2,700,000.000	3,240,000.00	3,104,946.05
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	400,000.000	397,856.00	389,944.66
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	325,000.000	285,194.00	267,202.90
PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP: 09659W2L7	200,000.000	205,980.00	190,941.46
PVTPL BNP PARIBAS 4.625% 03-13-2027 SEDOL: BYVL6P6	750,000.000	799,223.23	735,015.15
PVTPL BNP PARIBAS 5.894% 12-05-2034 CUSIP: 05581KAG6	1,250,000.000	1,252,105.40	1,308,285.41
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO CUSIP: 05565AM34	1,100,000.000	1,100,000.00	1,122,847.00
PVTPL BNP PARIBAS 9.25% DUE 12-31-2049 BEO CUSIP: 05565AS20	340,000.000	340,000.00	363,584.10
PVTPL BPCE SA 3.116% 10-19-2032 CUSIP: 05578QAF0	520,000.000	520,000.00	424,743.99
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	500,000.000	500,000.00	543,553.35
PVTPL BPCE SR 5.748% 07-19-2033 CUSIP: 05583JAM4	250,000.000	250,000.00	251,394.05
PVTPL BPCE SR NON PFD MED TERM NTS BOOK ENTRY TRANCHE # TR 9 VAR RT 01-20-2032 CUSIP: 05583JAJ1	375,000.000	375,000.00	300,851.31
PVTPL BPCE 3.582% 10-19-2042 CUSIP: 05578QAG8	310,000.000	310,000.00	219,014.86
PVTPL CREDIT AGRICOLE SA 5.514% 07-05-2033 CUSIP: 22534PAG8	650,000.000	652,580.00	675,045.33
PVTPL SOCIETE GENERALE 10.0% 12-31-2049 CUSIP: 83371GAA9	490,000.000	490,000.00	523,571.86
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	932,000.000	932,000.00	686,438.63
Total France - USD		12,304,286.63	11,778,251.79
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	2,300,000.000	2,360,644.65	1,946,501.68

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<i>Corporate Debt Instruments - Other</i>			
Germany - USD			
DEUTSCHE BANK NY 6.72% DUE 01-18-2029 CUSIP: 251526CS6	150,000.000	145,608.00	157,220.79
DEUTSCHE BK AG N Y BRANCH 3.961% 11-26-2025 CUSIP: 251526CB3	950,000.000	954,313.73	934,524.41
DEUTSCHE BK AG N Y FLTG RT 3.547% DUE 09-18-2031 SEDOL: BM8TGN7	900,000.000	900,000.00	790,658.59
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,375,000.000	1,353,495.00	1,190,198.86
PVTPL ALLIANZ SE 6.35% 09-06-2053 CUSIP: 018820AC4	600,000.000	600,000.00	622,104.00
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 SEDOL: BLFDKN3	1,400,000.000	1,396,346.00	1,445,581.09
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	773,000.000	773,704.26	823,740.71
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026 SEDOL: BM8JRJ0	600,000.000	597,390.00	551,761.93
PVTPL DAIMLER TRUCKS 2.5% 12-14-2031 SEDOL: BKSHP18	725,000.000	720,259.50	602,662.62
PVTPL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO CUSIP: 98877DAC9	340,000.000	324,000.00	336,126.31
Total Germany - USD		10,125,761.14	9,401,080.99
Hong Kong - USD			
MELCO RESORTS FIN 5.375% SNR 04/12/2029 USD SEDOL: BKBZDW6	701,000.000	720,300.10	617,137.97
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	440,000.000	439,291.60	334,948.87
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	300,000.000	299,118.00	276,571.60
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	2,069,000.000	2,093,102.78	1,821,481.39
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	410,000.000	341,325.00	404,349.13
Total Hong Kong - USD		3,893,137.48	3,454,488.96

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Corporate Debt Instruments - Other			
India - USD			
PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 CUSIP: 00654GAA1	349,000.000	349,000.00	285,724.36
PVTPL RELIANCE INDS LTD SR NT 3.625% 01-12-2052 CUSIP: 759470BD8	850,000.000	838,202.00	624,716.00
Total India - USD		1,187,202.00	910,440.36
Ireland - EUR			
GE CAP EU FDG UNLI 6.025% GTD SNR 01/03/38 EUR SEDOL: B2Q3BC5	110,000.000	130,672.65	152,668.51
Total Ireland - EUR		130,672.65	152,668.51
Ireland - GBP			
GE CAP UK FDG UNLI 8% GTD SNR 14/01/2039GBP SEDOL: B8N04F5	50,000.000	70,546.71	79,335.08
Total Ireland - GBP		70,546.71	79,335.08
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNWV1V3	150,000.000	149,436.00	130,699.28
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNWV1T1	1,300,000.000	1,297,634.00	1,188,198.45
AERCAP IRELAND CAP FIXED 3.15% DUE 02-15-2024 SEDOL: BMDWCC2	1,100,000.000	1,092,619.00	1,095,637.08
AERCAP IRELAND CAP 3.5% 01-15-2025 SEDOL: BF0QCP1	300,000.000	291,582.00	293,236.42
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNWV1S0	150,000.000	146,380.50	138,902.68
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO SEDOL: BNWV1X5	2,823,000.000	2,614,891.74	2,280,822.61
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNWV1W4	630,000.000	627,291.00	540,962.78
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	300,000.000	299,643.00	289,395.32
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP: 05401AAL5	100,000.000	105,219.00	96,623.69

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Ireland - USD			
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	1,200,000.000	1,199,076.00	1,192,602.90
DELOS AIRCRAFT DESIGNATED ACTIVITY COMPANY TERM LOAN SR SECD TL 10-14-2027 CUSIP: L2324EAF8	360,000.000	355,500.00	361,170.00
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	172,000.000	164,212.98	152,487.02
PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024 CUSIP: 05401AAF8	130,000.000	129,295.40	128,247.50
SETANTA AIRCRAFT LEASING DAC SENIOR SECURED TERM LOAN DUE 11-05-2028 CUSIP: G8057JAB2	700,000.000	698,250.00	701,750.00
Total Ireland - USD		9,171,030.62	8,590,735.73
Israel - USD			
TEVA PHARMACEUTI.3 4.1% GTD SNR 01/10/2046 USD SEDOL: BYYRQV7	405,000.000	358,437.50	274,133.12
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	3,556,000.000	2,615,298.09	2,406,956.47
Total Israel - USD		2,973,735.59	2,681,089.59
Italy - USD			
PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO CUSIP: 29278GAL2	300,000.000	299,637.00	292,913.75
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	800,000.000	1,000,000.00	875,113.42
PVTPL ENEL FINANCE AMERICA LLC 7.1% DUE 10-14-2027 BEO SEDOL: BQBBRN5	1,100,000.000	1,090,606.00	1,174,559.41
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO CUSIP: 29278GBB3	900,000.000	855,135.00	1,112,815.77
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	1,770,000.000	1,530,032.81	1,266,055.28
PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO CUSIP: 46115HBN6	1,080,000.000	1,073,507.30	819,302.77
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG CUSIP: 46115HAT4	200,000.000	195,278.00	197,920.00
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP: 46115HCF2	970,000.000	967,769.00	1,068,880.81

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Italy - USD			
PVTPL INTESA SANPAOLO S.P.A. 3.25% DUE 09-23-2024 BEO CUSIP: 46115HBJ5	200,000.000	213,600.00	196,332.06
PVTPL INTESA SANPAOLO SPA 4.198% 06-01-2032 CUSIP: 46115HBQ9	240,000.000	240,000.00	198,361.28
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	2,880,000.000	2,775,517.60	2,053,296.84
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	750,000.000	781,800.00	705,948.69
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	1,475,000.000	1,788,021.75	1,502,463.35
TELECOM ITALIA CAP 7.2% DUE 07-18-2036 SEDOL: B8DHVZ5	675,000.000	755,656.25	678,742.88
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 SEDOL: B39NQJ1	1,925,000.000	2,141,941.01	1,959,136.03
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	1,225,000.000	1,225,000.00	1,260,610.27
Total Italy - USD		16,933,501.72	15,362,452.61
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 5.406% DUE 04-19-2034 CUSIP: 606822DC5	600,000.000	600,000.00	622,656.50
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	2,425,000.000	2,425,000.00	2,466,141.19
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031 SEDOL: BMHNP7	700,000.000	700,000.00	570,342.26
MUFG 4.315% 04-19-2032 CUSIP: 606822CG7	250,000.000	250,000.00	238,268.15
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP: 654744AC5	240,000.000	240,000.00	229,753.06
NTT FIN CORP 1.162% 04-03-2026 CUSIP: 62954WAC9	200,000.000	197,564.00	184,545.75
PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051 CUSIP: 654579AH4	560,000.000	560,000.00	464,248.95
PVTPL NIPPON LIFE INS CO 6.25% 09-13-2053C CUSIP: 654579AM3	280,000.000	280,000.00	294,111.39
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO CUSIP: 654579AG6	200,000.000	200,000.00	176,137.64

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO CUSIP: 654744AD3	210,000.000	218,387.03	196,648.30
PVTPL OSCAR US FDG XIII LLC NT CL A-4 1.27% 09-11-2028 CUSIP: 68785BAD5	300,000.000	301,218.75	283,742.63
SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030 CUSIP: 86562MCW8	1,300,000.000	1,300,000.00	1,351,585.17
SUMITOMO MITSUI FINL GROUP INC 5.808% 09-14-2033 SEDOL: BKPJSL8	570,000.000	570,000.00	610,706.67
TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO SEDOL: BN776F1	90,000.000	90,367.20	83,904.84
TOYOTA MTR CORP 5.275% 07-13-2026 SEDOL: BN4BQL2	194,000.000	194,000.00	197,505.71
Total Japan - USD		8,126,536.98	7,970,298.21
Jersey, Channel Islands - USD			
BRIGHTWOOD CAP MM VAR RT 0% DUE 10-15-2035 CUSIP: 108928AC6	100,000.000	100,000.00	99,923.38
Total Jersey, Channel Islands - USD		100,000.00	99,923.38
Kazakhstan - USD			
PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 6.375% 10-24-2048 BEO CUSIP: 48667QAS4	210,000.000	207,910.50	197,148.00
Total Kazakhstan - USD		207,910.50	197,148.00
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	500,000.000	359,630.00	391,772.19
Total Luxembourg - USD		359,630.00	391,772.19
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 5.25% DUE 06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1	600,000.000	600,250.00	588,750.00
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	2,900,000.000	3,022,850.58	2,877,134.95

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Macau - USD			
SANDS CHINA LTD SR NT 3.1% 03-08-2029 CUSIP: 80007RAQ8	200,000.000	199,494.00	174,399.70
SANDS CHINA LTD SR NT 3.75% 08-08-2031 CUSIP: 80007RAS4	950,000.000	949,306.50	794,979.38
SANDS CHINA LTD 4.3% 01-08-2026 CUSIP: 80007RAK1	1,100,000.000	1,098,911.00	1,056,340.56
Total Macau - USD		5,870,812.08	5,491,604.59
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	400,000.000	438,219.22	437,566.56
GRUPO TELEVISA S A 6.125% DUE 01-31-2046 SEDOL: BZ1N3D6	1,175,000.000	1,211,368.35	1,220,873.76
PVTPL FRESNILLO PLC 4.25% DUE 10-02-2050/04-02-2050 BEO CUSIP: 358070AB6	750,000.000	735,037.50	573,040.43
Total Mexico - USD		2,384,625.07	2,231,480.75
Netherlands - USD			
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	1,575,000.000	2,137,311.22	1,767,191.06
NEXT E GO MOBILE 9.75% DUE 06-30-2027 CUSIP: 652935AA5	100,000.000	99,250.00	96,237.00
PVTPL OCI N V 6.7% 03-16-2033 CUSIP: 67116NAA7	247,000.000	246,589.98	252,724.33
RABOBANK NEDERLAND 1.339% DUE 06-24-2026 CUSIP: 74977RDH4	250,000.000	253,610.00	235,691.26
Total Netherlands - USD		2,736,761.20	2,351,843.65
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	249,000.000	247,169.85	206,496.68
Total Norway - USD		247,169.85	206,496.68

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Peru - USD			
PVPTL PETROLEOS DEL PERU S A 5.625% DUE 06-19-2047 CUSIP: 716564AB5	330,000.000	378,569.40	202,125.00
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	940,000.000	829,815.43	910,921.57
Total Peru - USD		1,208,384.83	1,113,046.57
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	226,100.000	243,340.13	230,460.52
Total Qatar - USD		243,340.13	230,460.52
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.51% 02-23-2042 CUSIP: 39541EAC7	320,000.000	320,000.00	337,818.48
Total Saudi Arabia - USD		320,000.00	337,818.48
South Africa - USD			
ANGLO AMERN CAP 4.75% DUE 04-10-2027 CUSIP: 034863AR1	580,000.000	583,612.92	572,721.19
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	2,700,000.000	2,622,848.05	1,703,441.50
PVTPL SASOL FING USA LLC 8.75% 05-03-2029 SEDOL: BRJTY60	690,000.000	690,000.00	703,542.82
Total South Africa - USD		3,896,460.97	2,979,705.51
Spain - USD			
BANCO SANTANDER S A 9.625% 12-31-2049 SEDOL: BNKB906	800,000.000	800,000.00	874,000.00
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL: BLB6SQ5	400,000.000	400,000.00	385,984.00
BANCO SANTANDER SA FORMERLY BANCO SANTA 6.921% DUE 08-08-2033 SEDOL: BQ1P3X9	200,000.000	200,000.00	213,675.27
PVTPL CAIXABANK S A 6.84% 09-13-2034 CUSIP: 12803RAC8	370,000.000	370,000.00	391,388.84

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Spain - USD			
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL: BDF0C65	340,000.000	327,875.60	311,731.51
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	570,000.000	573,909.34	529,432.88
Total Spain - USD		2,671,784.94	2,706,212.50
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL: BL69K85	1,600,000.000	1,596,336.00	1,753,893.33
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 SEDOL: BKTHBW0	764,000.000	763,368.11	554,813.02
PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046 SEDOL: BYND5K8	500,000.000	509,679.74	447,096.11
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	1,160,000.000	1,159,890.79	785,069.14
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP: 225401AU2	1,580,000.000	1,563,655.83	1,348,389.77
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO CUSIP: 902613AL2	200,000.000	200,000.00	148,720.78
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	1,125,000.000	885,652.25	924,464.80
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	460,000.000	460,000.00	428,873.23
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	700,000.000	700,000.00	742,977.37
PVTPL UBS GROUP AG 6.537% 08-12-2033 CUSIP: 225401AZ1	2,325,000.000	2,343,512.75	2,481,040.35
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	500,000.000	552,422.50	615,672.06
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP: 902613BE7	640,000.000	640,000.00	709,289.60
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	200,000.000	199,626.00	195,642.05
UBS AG 5.125% 15/05/2024 SEDOL: BMJ6SQ4	1,100,000.000	1,101,485.00	1,092,290.10
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	400,000.000	513,288.00	395,278.10

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<i>Corporate Debt Instruments - Other</i>			
Switzerland - USD			
UBS GROUP AG 4.55% 04-15-2026 CUSIP: 902613BB3	300,000.000	299,928.00	296,146.75
UBS GROUP AG 6.442% 08-11-2028 CUSIP: 225401AV0	1,250,000.000	1,182,925.00	1,298,871.49
UBS GROUP AG 6.442%-FRN SNR 11/08/28 USD SEDOL: BNBVCT5	250,000.000	242,947.50	259,774.30
UBS GROUP AG 7.125% 07-15-2032 SEDOL: 2970208	60,000.000	74,968.45	68,383.59
Total Switzerland - USD		14,989,685.92	14,546,685.94
Taiwan - USD			
TSMC ARIZ CORP SR NT 3.25% 10-25-2051 SEDOL: BN7DNP8	490,000.000	483,424.20	388,952.20
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041 SEDOL: BN7DNL4	660,000.000	652,726.80	530,106.22
Total Taiwan - USD		1,136,151.00	919,058.42
United Kingdom - GBP			
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLNX1	300,000.000	451,129.25	384,830.29
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	179,055.570	212,720.31	222,024.00
TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP SEDOL: B60ZTR6	311,134.000	456,631.77	455,644.82
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	222,515.850	371,889.84	296,031.89
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	300,000.000	369,690.00	335,397.62
Total United Kingdom - GBP		1,862,061.17	1,693,928.62
United Kingdom - USD			
ASTRAZENECA FIN FIXED 2.25% DUE 05-28-2031 CUSIP: 04636NAB9	19,000.000	18,976.25	16,408.00
ASTRAZENECA FINANCE LLC. 4.875% DUE 03-03-2028 SEDOL: BQXHYW9	1,183,000.000	1,180,610.34	1,207,156.11

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Corporate Debt Instruments - Other			
United Kingdom - USD			
ASTRAZENECA PLC FIXED 1.375% DUE 08-06-2030 SEDOL: BLB60S1	17,000.000	14,152.84	14,150.91
ASTRAZENECA PLC 4% DUE 01-17-2029 SEDOL: BDTYM07	421,000.000	424,063.99	416,000.40
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	1,096,000.000	1,050,696.34	807,992.62
B A T CAP CORP FIXED 3.984% DUE 09-25-2050 SEDOL: BM9DV66	2,093,000.000	1,858,035.38	1,481,035.71
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	700,000.000	675,521.00	634,545.40
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	1,785,000.000	1,594,178.43	1,499,352.61
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	2,221,000.000	2,103,996.80	1,710,780.84
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	1,888,000.000	1,978,783.75	1,502,630.25
B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026 SEDOL: BM8V3L0	200,000.000	201,431.00	185,842.96
BARCLAYS PLC FIXED 6.224% 05-09-2033 SEDOL: BQYLTG9	2,185,000.000	2,185,000.00	2,270,688.93
BARCLAYS PLC 4.836% 05-09-2028 SEDOL: BDGKSN3	400,000.000	388,060.00	390,005.10
BARCLAYS PLC 5.2% DUE 05-12-2026 SEDOL: BD8ZS14	850,000.000	857,269.50	844,827.49
BARCLAYS PLC 6.692% 09-13-2034 SEDOL: BRCF971	298,000.000	298,000.00	319,049.18
BARCLAYS PLC 7.119% 06-27-2034 SEDOL: BRJTNN2	575,000.000	574,098.00	613,963.63
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	320,000.000	320,000.00	340,689.64
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	819,000.000	814,390.21	878,714.29
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	380,000.000	603,123.11	470,778.81
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5	100,000.000	99,149.00	96,118.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG SEDOL: BN44R07	1,117,000.000	1,071,314.54	934,029.60
HSBC HLDGS PLC 3.973% 05-22-2030 SEDOL: BJLD4R5	1,000,000.000	1,021,882.00	934,974.28
HSBC HLDGS PLC 6.5% DUE 05-02-2036 SEDOL: B9KBXK6	4,200,000.000	5,347,015.76	4,467,054.94
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	580,000.000	742,092.60	628,596.28
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	190,000.000	267,379.40	211,916.37
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	1,200,000.000	1,200,000.00	1,207,397.53
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	2,460,000.000	2,454,542.35	2,658,784.09
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049 CUSIP: 539439AU3	750,000.000	750,000.00	734,467.88
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 SEDOL: BP6WW19	575,000.000	613,319.50	658,081.14
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	600,000.000	598,188.00	590,666.54
LLOYDS BKG GROUP PLC 8.0% 12-31-2099 CUSIP: 53944YAV5	750,000.000	750,000.00	751,498.50
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL: BD84H70	500,000.000	521,559.92	481,053.51
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	1,400,000.000	1,400,000.00	1,474,027.38
NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029 SEDOL: BKVF4F6	700,000.000	700,000.00	682,855.73
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	600,000.000	600,000.00	591,233.21
PVTPL GLENCORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6	100,000.000	109,450.00	99,633.14
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP: 45262BAF0	200,000.000	197,912.00	205,505.62
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP: 45262BAB9	900,000.000	896,658.00	858,864.66

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Corporate Debt Instruments - Other			
United Kingdom - USD			
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% 07-18-2030 CUSIP: 63861VAE7	800,000.000	800,000.00	746,499.37
PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO CUSIP: 80281LAB1	568,000.000	577,298.31	457,424.15
PVTPL STANDARD CHARTERED PLC 6.301% DUE 01-09-2029 CUSIP: 853254CS7	600,000.000	600,000.00	614,874.43
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	500,000.000	500,000.00	436,571.90
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	710,000.000	731,462.36	666,420.89
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	470,000.000	608,962.50	539,710.46
ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029 SEDOL: BG4R9B2	800,000.000	853,072.00	786,197.18
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3	1,870,000.000	1,953,747.70	1,411,202.59
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	205,000.000	174,418.10	146,683.73
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1SBFX9	250,000.000	283,275.00	271,081.51
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	925,000.000	908,821.75	840,397.11
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	925,000.000	925,000.00	696,971.13
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL: BJWZHR1	875,000.000	875,000.00	902,158.25
Total United Kingdom - USD		46,271,907.73	42,387,564.58
United States - EUR			
NETFLIX INC 3.875% 15/11/2029 CUSIP: ZS2938422	400,000.000	448,100.00	457,841.07
Total United States - EUR		448,100.00	457,841.07
United States - GBP			
TIME WARNER CABLE INC 5.25% 15/07/2042 SEDOL: B7KPHK2	200,000.000	335,055.01	226,564.62

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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 - GBP			
Total United States - GBP		335,055.01	226,564.62
United States - USD			
#REORG/MAGELLAN EXCHANGE ONEOK 0004R16ADV 02-27-2024 SEDOL: BYY5Z58	560,000.000	555,051.40	452,486.53
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	460,000.000	459,779.20	439,893.43
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	650,000.000	647,705.50	589,115.23
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	4,621,000.000	4,608,946.51	4,131,926.43
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	300,000.000	263,151.00	276,388.59
ABBVIE INC 4.55% DUE 03-15-2035 REG SEDOL: BMWB8H7	600,000.000	603,099.66	589,444.05
ABBVIE INC 4.75% DUE 03-15-2045 SEDOL: BLKFQT2	12,000.000	12,014.03	11,582.74
ADOBE INC 2.3% DUE 02-01-2030 CUSIP: 00724PAD1	891,000.000	889,013.68	799,312.64
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	225,000.000	224,329.50	161,423.96
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	275,000.000	274,901.00	217,529.82
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	470,000.000	467,245.80	374,205.76
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	700,000.000	825,489.00	603,575.50
AEP TRANSMISSION CO LLC SR NT SER O 4.5% 06-15-2052 SEDOL: BPQCM64	220,000.000	218,598.60	199,555.86
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	460,000.000	458,537.20	361,031.42
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	2,300,000.000	1,905,343.00	1,951,629.76
AIR LEASE CORP MED .7% DUE 02-15-2024 SEDOL: BKZ7S78	100,000.000	99,302.00	99,377.19
AIR LEASE CORP 1.875% DUE 08-15-2026 SEDOL: BKPG8Z3	100,000.000	99,275.00	92,018.73

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AIR LEASE CORP 3.375% DUE 07-01-2025 REG SEDOL: BL57W28	160,000.000	158,360.00	154,895.04
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	1,150,000.000	1,136,824.06	807,543.69
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	575,000.000	574,258.25	455,732.80
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	475,000.000	476,354.50	414,138.73
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032 SEDOL: BLH1NS1	210,000.000	209,351.10	168,750.61
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	770,000.000	766,827.60	509,551.27
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	400,000.000	399,436.00	361,052.04
ALLSTATE CORP 6.5% 05-15-2067 CUSIP: 020002AU5	90,000.000	88,696.29	89,438.46
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	200,000.000	260,275.00	218,516.90
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP: 02005NBT6	400,000.000	400,000.00	413,965.81
ALLY FINL INC 5.8% DUE 05-01-2025 SEDOL: BL96VB3	700,000.000	686,371.00	700,714.80
ALLY FINL INC 6.848% 01-03-2030 SEDOL: BP0R2M1	700,000.000	700,000.00	719,567.58
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6	200,000.000	226,374.00	198,226.67
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	1,030,000.000	993,679.10	757,410.41
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	3,735,000.000	2,843,310.14	2,638,613.87
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	840,000.000	731,538.51	684,050.41
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	372,000.000	369,016.56	296,302.18
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	1,350,000.000	1,347,343.16	1,378,820.43

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	2,269,000.000	2,485,473.82	2,319,964.14
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811	428,000.000	436,869.51	458,752.81
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	420,000.000	418,954.20	390,627.03
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	750,000.000	762,462.50	591,226.41
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	1,090,000.000	1,100,450.57	813,914.01
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	500,000.000	495,900.00	368,757.79
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,615,000.000	1,598,478.55	1,077,753.60
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	395,000.000	390,323.20	262,637.17
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	240,000.000	238,226.40	217,248.91
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	400,000.000	398,328.00	351,591.73
AMC NETWORKS INC 4.25% DUE 02-15-2029 REG SEDOL: BLCHH93	600,000.000	600,000.00	459,329.42
AMERICAN ELEC PWR CO INC SR NT 5.95% 11-01-2032 SEDOL: BNYL731	600,000.000	595,902.00	641,721.72
AMERICAN INTERNATIONAL 5.125% 03-27-2033 SEDOL: BRF4ML0	131,000.000	128,496.59	133,242.48
AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032 SEDOL: BPGBNV3	130,000.000	129,338.30	121,924.79
AMERICAN TOWER CORP NEW 2.3% 09-15-2031 SEDOL: BPBK702	500,000.000	497,220.00	413,926.49
AMERICAN TOWER CORP NEW 5.65% 03-15-2033 SEDOL: BQ0L651	500,000.000	497,720.00	520,480.89
AMERICAN TOWER CORP 2.95% DUE 01-15-2025 SEDOL: BJMJ7X9	900,000.000	892,692.00	878,202.73
AMERICAN TOWER CORP 3.65% DUE 03-15-2027 SEDOL: BJLV1Q7	800,000.000	796,136.00	769,893.35

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERICAN TOWER CORP 5.25% 07-15-2028 SEDOL: BRJVGL5	900,000.000	897,408.00	914,924.45
AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031 SEDOL: BN4MZ63	210,000.000	209,437.20	164,679.13
AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031 SEDOL: BMTR845	1,470,000.000	1,466,957.10	1,291,356.60
AMERN AIRLS 2017-1 4.95% DUE 08-15-2026 SEDOL: BL59053	199,750.000	193,258.12	194,036.43
AMERN ELEC PWR CO 4.3% DUE 12-01-2028 SEDOL: BGPVD00	1,100,000.000	1,098,693.35	1,074,778.88
AMERN EXPRESS CO 2.5% DUE 07-30-2024 SEDOL: BJGV2D6	150,000.000	160,276.50	147,333.46
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	579,000.000	584,787.26	519,048.67
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	425,000.000	408,102.75	401,985.72
AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029 SEDOL: BJQN856	900,000.000	876,585.00	859,759.50
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	700,000.000	674,401.78	670,887.46
AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031 SEDOL: BN6J2V6	80,000.000	80,000.00	61,378.05
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	403,000.000	401,400.09	314,445.32
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	186,000.000	187,662.10	158,052.96
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	21,000.000	12,190.50	13,547.03
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	433,000.000	411,784.56	323,612.45
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	525,000.000	527,967.28	444,802.81
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	190,000.000	188,871.40	169,178.43
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12	334,000.000	343,493.82	304,777.09

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	2,057,000.000	1,986,264.97	1,930,143.86
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	172,000.000	229,181.40	168,594.21
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	2,400,000.000	2,392,440.00	2,464,053.41
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	1,210,000.000	1,203,236.10	1,254,121.05
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	1,564,000.000	1,561,404.52	1,652,828.84
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	1,700,000.000	1,684,262.55	1,792,137.85
ANALOG DEVICES INC 2.1% 10-01-2031 SEDOL: BPBK735	428,000.000	427,964.38	364,969.88
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	567,000.000	563,452.19	423,506.30
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	726,000.000	730,353.51	522,427.76
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	880,000.000	899,503.50	819,899.95
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	490,000.000	532,736.60	448,085.96
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	710,000.000	707,191.69	650,523.61
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	933,000.000	846,916.38	744,528.54
APACHE CORP 5.25% DUE 02-01-2042 SEDOL: B434WV1	90,000.000	93,234.48	75,316.50
APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286	230,000.000	175,165.70	191,319.07
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	670,000.000	662,745.40	463,038.99
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	220,000.000	196,858.20	183,841.45
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	510,000.000	508,648.50	444,757.16

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AREIT 2023-CRE8 7.2118% DUE 02-17-2028 CUSIP: 04002BAA3	500,000.000	497,500.00	495,382.15
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL: BQQ6RB3	640,000.000	633,587.20	652,468.08
AT&T INC DISC COML PAPER 4/2 YRS 1&2 03-19-2024 CUSIP: 0020A2CK6	2,700,000.000	2,551,230.00	2,665,992.15
AT&T INC 1.7% DUE 03-25-2026 BEO SEDOL: BMW32G0	260,000.000	260,415.00	243,351.89
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1	30,000.000	24,360.90	24,474.65
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	7,038,000.000	6,552,666.56	5,130,650.13
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLT2	1,210,000.000	873,092.58	874,800.23
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	160,000.000	131,653.60	121,043.15
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	4,948,000.000	3,995,895.34	3,561,500.54
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	1,210,000.000	1,135,446.50	903,489.27
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	60,000.000	47,388.00	44,943.53
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	44,000.000	40,272.32	38,114.20
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	2,073,000.000	1,932,351.24	1,815,098.26
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	518,000.000	514,844.57	473,575.21
AT&T INC 5.7% DUE 03-01-2057 SEDOL: BDCL4M1	100,000.000	123,419.00	100,872.36
AT&T INC 6.375% DUE 03-01-2041 SEDOL: BD8P278	240,000.000	343,951.20	263,125.08
AVIS BUDGET RENT 4.62% DUE 02-20-2027 CUSIP: 05377RFK5	100,000.000	99,977.70	98,546.42
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1	320,000.000	320,000.00	276,148.58

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Corporate Debt Instruments - Other			
United States - USD			
BALLYROCK LTD 20/11/2030 0% 11-20-2030 CUSIP: 05875MAN2	920,000.000	920,000.00	916,343.83
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4	20,000.000	16,791.40	17,015.54
BANK AMER CORP 1.898% DUE 07-23-2031 CUSIP: 06051GJF7	450,000.000	417,453.07	368,751.60
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	1,230,000.000	1,230,000.00	975,971.53
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2	740,000.000	731,886.79	614,708.89
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6	280,000.000	280,000.00	241,661.29
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	510,000.000	510,000.00	431,386.33
BANK AMER CORP 2.831% DUE 10-24-2051 SEDOL: BN6NBF5	1,769,000.000	1,721,589.18	1,201,118.26
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	2,395,000.000	2,395,000.00	1,882,735.27
BANK AMER CORP 3.483% 03-13-2052 SEDOL: BN6J9V5	224,000.000	224,564.94	173,263.19
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5	220,000.000	239,461.20	208,447.17
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	2,350,000.000	2,377,715.75	1,986,437.68
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	300,000.000	300,000.00	297,169.61
BANK OF AMERICA CORP FLTG RT 04-22-2025 SEDOL: BMGDBQ9	330,000.000	330,521.40	329,908.56
BANK OF AMERICA CORP MTN 1.197% 10-24-2026 SEDOL: BLR95F6	210,000.000	206,765.40	195,005.40
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	823,000.000	819,540.66	669,207.06
BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL: BMGDBK3	1,322,000.000	1,327,075.51	1,080,850.25
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL: BLPLD72	1,600,000.000	1,600,000.00	1,420,927.39

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United States - USD			
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	1,170,000.000	1,170,000.00	1,118,068.65
BANK OF AMERICA CORPORATION 1.319% 06-19-2026 SEDOL: BMGDBZ8	180,000.000	181,294.20	169,446.07
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	1,247,000.000	1,043,003.53	896,070.06
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	900,000.000	1,048,285.00	795,087.80
BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL: BYMX8C2	820,000.000	820,000.00	739,576.14
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	2,750,000.000	2,741,090.00	2,764,520.28
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 SEDOL: BNNJDR2	1,942,000.000	1,924,909.25	2,037,957.73
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL: B83ZNK8	450,000.000	503,190.00	480,631.17
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	250,000.000	346,082.50	300,347.86
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO SEDOL: BPNTJ90	394,000.000	322,026.14	330,890.61
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	751,000.000	693,011.32	518,838.06
BBCMS TR 2015-SRCH FLTG RT 5.12177% DUE 08-10-2035 CUSIP: 05547HAN1	200,000.000	201,229.80	144,701.66
BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035 SEDOL: BFMD852	300,000.000	308,977.20	274,875.84
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8	68,000.000	73,178.20	67,345.43
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	220,000.000	220,000.00	206,193.06
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52	1,968,000.000	2,094,291.96	1,845,346.66
BECTON DICKINSON & 4.875% DUE 05-15-2044 SEDOL: BXVMC54	91,000.000	103,529.79	82,180.71
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	1,845,000.000	1,795,006.06	1,704,924.12

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Corporate Debt Instruments - Other			
United States - USD			
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	929,000.000	925,720.63	780,873.64
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	1,925,000.000	2,072,561.99	1,786,482.99
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL: BMHSQ68	200,000.000	199,932.00	185,852.83
BGC GROUP INC 8.0% 05-25-2028 SEDOL: BS3CR85	200,000.000	199,793.84	208,943.56
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 SEDOL: BM9WJ81	330,000.000	330,000.00	350,385.80
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	250,000.000	307,539.18	271,849.40
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	500,000.000	498,280.00	449,697.66
BLOCK FINANCIAL LLC 2.5% DUE 07-15-2028 BEO SEDOL: BL597S5	1,100,000.000	1,094,933.80	982,023.86
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL: BK81NS3	700,000.000	691,355.00	611,793.07
BOARDWALK PIPELINES LP 3.6% DUE 09-01-2032/02-16-2022 BEO SEDOL: BMCDJS5	500,000.000	499,515.00	444,671.08
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	330,000.000	330,000.00	311,917.97
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	1,060,000.000	1,060,968.40	814,755.85
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	660,000.000	810,386.52	684,929.57
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	3,956,000.000	4,101,372.19	4,113,095.65
BOEING CO 2.75% DUE 02-01-2026 SEDOL: BMHXMW1	300,000.000	311,301.80	287,200.76
BOEING CO 3.3% DUE 03-01-2035 SEDOL: BVZ6WJ2	380,000.000	352,974.40	311,905.50
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	430,000.000	458,814.98	400,038.34
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	600,000.000	588,525.70	467,577.81

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	1,404,000.000	1,374,391.01	1,115,279.20
BOEING CO 4.875% DUE 05-01-2025 SEDOL: BM8XFT8	2,400,000.000	2,400,000.00	2,388,181.10
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	524,000.000	490,025.18	544,922.10
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	270,000.000	374,218.88	310,036.71
BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033 SEDOL: BRT3NQ5	200,000.000	198,487.00	211,279.19
BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034 SEDOL: BMXP3L7	632,000.000	630,085.04	667,735.00
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	1,300,000.000	1,274,464.86	924,304.42
BP CAP MKTS AMER INC 4.893% 09-11-2033 SEDOL: BMCJWJ1	2,340,000.000	2,321,896.65	2,384,827.43
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	61,000.000	58,247.29	40,987.60
BPR TR 2022-OANA FLTG RT 7.22684% DUE 04-15-2037 SEDOL: BNTX1P2	150,000.000	146,484.38	147,836.03
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	710,000.000	704,021.80	618,456.33
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	100,000.000	88,795.00	88,633.36
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDS035	1,291,000.000	1,290,806.35	1,502,153.36
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	373,000.000	232,458.19	237,546.12
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	368,000.000	275,689.50	290,404.44
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDS024	1,138,000.000	1,134,824.28	1,307,734.71
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	423,000.000	422,530.47	404,626.34
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	1,080,000.000	1,078,639.20	1,037,281.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BROADCOM INC 4.75% 04-15-2029 SEDOL: BKXB3J9	832,000.000	826,702.20	834,640.13
BSTN SCIENTIFIC 4.7% DUE 03-01-2049 SEDOL: BP0V900	472,000.000	544,530.08	455,522.83
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	1,125,000.000	1,564,738.50	1,360,392.21
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	712,000.000	718,902.64	543,302.16
BX COML MTG TR 2021-CIP 6.36448% 12-15-2038 CUSIP: 12434FAA5	150,000.000	144,984.38	146,846.57
BX TR 2021-ACNT 6.29348% 11-15-2038 CUSIP: 05609QAA4	150,000.000	143,343.75	147,883.86
BX 2021-21M MTG TR FLTG RT 6.17348% DUE 10-15-2036 SEDOL: BNTYXF9	107,986.340	103,261.94	105,887.27
CA INST TECH 4.7% DUE 11-01-2111 SEDOL: B795LF6	240,000.000	232,874.40	213,723.60
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 SEDOL: BJX9954	590,000.000	588,507.30	422,479.13
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	300,000.000	299,043.00	288,155.14
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 SEDOL: BPQT8D4	1,225,000.000	1,167,995.25	1,221,237.23
CARNIVAL CORPORATION TERM LOAN B TERM LOAN SENIOR SECURED 08-02-2027 CUSIP: LX2145931	398,000.000	396,010.00	398,330.34
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	500,000.000	482,570.59	402,494.01
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	1,713,000.000	1,692,835.06	1,341,139.00
CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2	0.000	0.00	0.00
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	500,000.000	475,920.16	432,608.03
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL: BPLVD52	400,000.000	400,000.00	354,204.00
CELANESE US HLDGS LLC 6.7% 11-15-2033 SEDOL: BRBDWD3	381,000.000	379,840.16	414,790.51

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Corporate Debt Instruments - Other			
United States - USD			
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	670,000.000	681,184.11	642,388.30
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	300,000.000	297,480.00	289,183.27
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66	450,000.000	450,000.00	374,808.98
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BM8DBR8	50,000.000	50,000.00	41,623.35
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	800,000.000	800,828.17	717,447.92
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	680,000.000	680,000.00	589,242.74
CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053 SEDOL: BN7T2Q0	250,000.000	249,810.00	263,179.48
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033 SEDOL: BRQNXB3	110,000.000	109,731.60	112,158.57
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	400,000.000	492,000.00	382,800.44
CHARLES SCHWAB CORP 5.853% 05-19-2034 SEDOL: BP4YBS7	740,000.000	741,046.40	764,920.33
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7	420,000.000	416,862.60	293,100.43
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	440,000.000	436,418.40	277,958.66
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	942,000.000	935,406.00	792,457.73
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	885,000.000	878,549.50	741,137.96
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO SEDOL: BMBP1C6	600,000.000	654,396.00	416,336.98
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0	2,862,000.000	2,265,731.18	1,868,728.22
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL: BFFFBV2	130,000.000	147,368.00	124,928.39
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LBX6	2,658,202.590	2,644,680.16	2,656,554.50

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	190,000.000	172,119.10	119,034.84
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	3,506,000.000	3,604,122.97	3,122,366.01
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	600,000.000	590,592.26	425,345.59
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	60,000.000	68,291.40	59,440.08
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	800,000.000	802,833.99	682,039.89
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	40,000.000	42,994.27	40,686.86
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	140,000.000	155,440.28	138,035.18
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	900,000.000	899,472.00	850,578.03
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	100,000.000	100,000.00	100,554.67
CHENIERE CORPUS 5.875% DUE 03-31-2025 SEDOL: BZ5ZZ32	300,000.000	300,000.00	300,669.65
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	534,000.000	563,237.00	404,939.23
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	490,000.000	487,505.00	314,150.76
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2	360,000.000	358,009.20	259,043.52
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	760,000.000	758,776.40	736,659.47
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	1,950,000.000	1,996,637.04	1,855,638.08
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	590,000.000	588,209.07	438,670.25
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	520,000.000	518,633.77	424,902.79
CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO SEDOL: BLCB7N9	300,000.000	341,690.50	297,925.82

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Corporate Debt Instruments - Other			
United States - USD			
CIMAREX ENERGY CO 4.375% 03-15-2029 SEDOL: BHRT2V3	360,000.000	387,511.20	303,841.17
CITIGROUP CAP III 7.625% DUE 12-01-2036 SEDOL: 2301637	760,000.000	915,914.00	777,901.21
CITIGROUP INC FIXED 7.625% 12-31-2049 SEDOL: BR55Z58	90,000.000	90,000.00	91,759.76
CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP: 172967NA5	400,000.000	396,457.60	366,203.86
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	698,000.000	579,531.47	576,419.45
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	501,000.000	501,000.00	418,680.41
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	170,000.000	170,000.00	122,733.76
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1	180,000.000	193,341.60	174,967.81
CITIGROUP INC 3.4% DUE 05-01-2026 SEDOL: BDGKYT1	140,000.000	152,933.00	135,141.07
CITIGROUP INC 3.668% 07-24-2028 SEDOL: BF347Y6	700,000.000	700,000.00	667,600.04
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7	10,000.000	10,000.00	9,009.38
CITIGROUP INC 4.075% 04-23-2029 SEDOL: BLPNK77	1,100,000.000	1,100,000.00	1,059,669.17
CITIGROUP INC 4.15% DUE 12-31-2049 SEDOL: BN72LH3	670,000.000	670,000.00	575,057.38
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	370,000.000	366,369.02	342,098.58
CITIGROUP INC 4.658% DUE 05-24-2028 BEO SEDOL: BPMP6Y3	30,000.000	30,000.00	29,813.81
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	250,000.000	292,347.50	224,410.87
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	369,000.000	363,550.34	393,659.93
CITIGROUP INC 6.27% 11-17-2033 SEDOL: BJN59J6	615,000.000	615,000.00	659,209.39

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	2,165,000.000	2,705,238.47	2,359,812.22
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	903,000.000	1,344,562.85	1,166,180.73
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	390,000.000	400,806.50	391,992.83
CLAREMONT MCKENNA 3.775% DUE 01-01-2122 SEDOL: BN95W66	70,000.000	58,788.90	47,857.96
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	100,000.000	100,000.00	94,403.22
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 SEDOL: B1L4G76	795,000.000	1,073,782.65	813,171.66
CLI FDG VIII LLC 2.72% DUE 01-18-2047 CUSIP: 12565KAE7	83,813.290	83,771.17	74,041.83
CLI FDG VIII LLC 6.31% DUE 06-18-2048 CUSIP: 12565KAG2	95,367.830	95,288.74	98,574.71
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	978,000.000	944,033.02	610,205.09
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28	232,000.000	177,163.78	153,386.86
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	686,000.000	697,511.08	577,945.29
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	1,152,000.000	1,192,682.08	964,698.77
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	450,000.000	447,783.50	301,365.68
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	3,075,000.000	2,452,790.37	2,090,425.90
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	3,593,000.000	2,614,398.76	2,329,058.05
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	100,000.000	99,456.00	86,249.19
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	1,991,000.000	2,099,956.34	1,685,275.84
COMCAST CORP 5.35% 05-15-2053 SEDOL: BQPF818	2,171,000.000	2,148,915.69	2,255,731.72

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COMMONBOND STUDENT LOAN TRUST 2021- PVT CR STUD LN BACKED 144A 1.17% 09-25-2051 CUSIP: 20268AAA0	152,798.650	152,765.11	126,508.22
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL: BN4LSK5	120,000.000	120,000.00	104,102.09
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	350,000.000	350,000.00	276,671.00
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	1,050,000.000	1,048,572.00	746,509.38
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFBZ4	300,000.000	297,651.00	216,194.64
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	375,000.000	374,336.25	304,392.28
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPPY0	350,000.000	349,933.50	297,427.49
COMMONWEALTH EDISON CO 5.3% 02-01-2053 SEDOL: BMTX122	160,000.000	159,611.20	163,266.41
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	1,025,000.000	1,023,585.50	718,276.91
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	775,000.000	768,970.50	680,030.89
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	464,000.000	457,125.86	455,195.73
CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL: BF2SVR0	565,000.000	551,779.00	548,696.76
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	1,598,000.000	1,448,519.56	1,296,762.76
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	1,866,000.000	1,852,752.82	1,988,641.49
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	300,000.000	299,181.00	326,256.29
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	535,000.000	530,316.53	551,801.21
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	290,000.000	361,237.69	312,932.78
CONSTELLATION BRANDS INC 4.9% 05-01-2033 SEDOL: BQYLSJ5	440,000.000	439,222.70	443,444.39

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United States - USD			
CONSTELLATION ENERGY GENERATION LLC 5.8% DUE 03-01-2033 CUSIP: 210385AC4	300,000.000	299,928.00	315,863.64
CONSTELLATION ENERGY GENERATION LLC 6.5% 10-01-2053 SEDOL: BRRD709	420,000.000	419,832.00	475,471.86
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	117,000.000	114,446.41	71,840.08
CONSUMERS ENERGY CO 4.625% 05-15-2033 SEDOL: BP29957	575,000.000	571,843.25	575,138.62
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5	280,000.000	318,332.90	227,019.86
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 SEDOL: BPYS2Y2	1,175,000.000	1,176,665.79	988,773.73
COREBRIDGE FINL INC SR NT 4.35% 04-05-2042 SEDOL: BRXNDT4	354,000.000	351,065.31	300,974.86
COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFY118	120,000.000	119,555.29	116,186.83
COX COMMUNICATIONS INC NEW 5.45% 09-15-2028 SEDOL: BRRH8N1	1,100,000.000	1,099,901.00	1,123,760.21
CRH AMER INC 5.125% DUE 05-18-2045 SEDOL: BX8Z1C6	1,200,000.000	1,205,640.98	1,198,379.80
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	100,000.000	109,317.00	80,917.74
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL: BDT6RC0	300,000.000	317,551.00	260,697.40
CROWN CASTLE INTL 3.1% DUE 11-15-2029 SEDOL: BK9Z6H4	100,000.000	100,700.00	89,575.50
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	725,000.000	679,049.50	648,098.23
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	124,000.000	123,006.76	80,342.39
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	92,000.000	91,361.52	69,845.52
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	250,000.000	245,645.00	208,447.52
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	140,000.000	139,091.40	130,491.17

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	420,000.000	424,276.00	385,319.35
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	300,000.000	316,785.00	287,262.21
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	405,000.000	401,527.75	386,749.83
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	2,600,000.000	3,331,246.58	2,907,204.38
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	470,000.000	469,088.20	456,066.21
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL: BQ0MLF9	665,000.000	651,707.10	708,066.35
CVS HEALTH CORP 3% DUE 08-15-2026 SEDOL: BK5R458	340,000.000	364,959.40	325,114.69
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL: BKP3KR0	450,000.000	449,923.50	377,345.87
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	2,840,000.000	2,842,438.90	2,697,629.87
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	2,000,000.000	2,095,679.94	1,879,255.20
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	580,000.000	578,889.42	550,475.89
CVS HEALTH CORP 5.625% 02-21-2053 SEDOL: BNGF9D5	1,233,000.000	1,231,224.48	1,254,998.38
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	250,000.000	248,707.50	263,914.45
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	320,000.000	320,000.00	276,693.44
DEFAULTED MAGNA IMPERIO SYS CORP 7.0% 06-29-2026 CUSIP: 55921QAA0	100,000.000	99,000.00	96,801.00
DEFAULTED PVTPL COOKS VENTURE INC 8.75% 06-15-2027 CUSIP: 216378AB5	100,000.000	100,000.00	100,000.00
DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026 SEDOL: BL98272	1,100,000.000	1,097,173.00	1,102,095.60
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	730,000.000	733,163.50	747,254.57

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	206,000.000	316,947.91	253,940.69
DELPHI FINANCIAL GROUP INC FLTG RT DUE 05-15-2037 SEDOL: B1XXGL5	12,275.000	306,752.25	289,935.50
DELTA AIR LINES INC DEL 2.9% DUE 10-28-2024 SEDOL: BK8VSF5	600,000.000	591,000.00	584,018.34
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	290,000.000	288,825.50	265,446.05
DELTA AIR LINES 7.375% DUE 01-15-2026 SEDOL: BMVT184	166,000.000	184,260.00	171,601.96
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCYY2	580,000.000	632,636.29	513,710.80
DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO SEDOL: BNXFS75	194,000.000	193,806.19	186,517.33
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	1,160,000.000	1,066,822.90	1,016,536.51
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	710,000.000	749,354.04	686,921.55
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2	190,000.000	222,395.30	192,095.76
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	100,000.000	99,809.00	83,218.70
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	970,000.000	980,934.80	1,037,940.21
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	280,000.000	279,121.20	232,583.64
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	80,000.000	99,240.00	84,079.60
DISNEY WALT CO SR NT 6.15% 03-01-2037 SEDOL: BK24PP9	625,000.000	827,300.00	694,230.28
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	161,000.000	217,234.08	183,635.76
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	185,000.000	257,830.80	217,845.13
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL: BRX92H3	310,000.000	309,429.80	357,830.32

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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			
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	375,000.000	370,155.00	346,362.71
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	2,030,000.000	2,326,357.00	1,799,638.08
DOMINION RES INC 5.95% DUE 06-15-2035 SEDOL: B0BSGX7	40,000.000	47,098.80	42,148.74
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	921,000.000	1,529,606.96	1,283,896.07
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	1,025,000.000	1,093,763.99	1,009,476.05
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	100,000.000	99,551.00	84,990.69
DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO SEDOL: BKP32K7	369,000.000	368,575.65	320,407.43
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	1,097,000.000	1,095,025.40	1,127,975.85
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	170,000.000	169,382.90	175,702.53
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	50,000.000	37,580.50	36,905.03
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	400,000.000	433,772.84	309,393.76
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	400,000.000	366,072.00	319,109.97
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	175,000.000	174,270.25	164,048.29
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	700,000.000	689,568.00	768,895.93
DUKE ENERGY FLA LLC 6.2% 11-15-2053 SEDOL: BN12KG1	350,000.000	347,872.00	400,960.60
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	200,000.000	199,722.00	173,345.06
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0	200,000.000	199,820.00	204,430.60
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL: BMF9RC6	170,000.000	170,617.10	178,769.15

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL: BNKD9L3	320,000.000	318,102.40	325,349.83
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	579,000.000	535,224.29	421,890.58
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7	430,000.000	404,316.76	395,620.61
EDISON INTERNATIONAL 5.375% 12-31-2049 SEDOL: BMCDH43	930,000.000	930,000.00	879,592.88
EDISON INTL 5.0% 12-31-2049 SEDOL: BP9RHS3	290,000.000	290,300.00	270,020.02
EDISON INTL 8.125% 06-15-2053 CUSIP: 281020AX5	680,000.000	680,000.00	694,168.48
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	200,000.000	289,630.00	233,421.84
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	289,000.000	287,942.26	289,561.79
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	620,000.000	633,261.60	703,150.00
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20	695,000.000	685,582.75	723,423.66
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMRY08	411,000.000	410,741.07	427,509.89
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	570,000.000	609,054.93	575,668.94
ENERGY TRANSFER L P NTS PERP 0% 12-31-2049 USD SEDOL: BMHR7V7	310,000.000	298,475.00	258,838.47
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG SEDOL: BMHR7W8	1,040,000.000	1,033,062.55	958,337.71
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL: BR3TGZ9	1,697,000.000	1,714,272.98	1,841,889.86
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3	940,000.000	942,840.00	900,370.82
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	2,000,000.000	1,997,820.00	2,063,306.00
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	274,000.000	271,292.05	245,485.33

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024 SEDOL: BJCYMG2	150,000.000	164,664.00	149,438.48
ENERGY TRANSFER 2.9% DUE 05-15-2025 SEDOL: BL3BQ64	100,000.000	104,634.00	96,916.10
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	170,000.000	158,385.60	162,173.74
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	300,000.000	280,320.00	275,984.40
ENERGY TRANSFER 5.8% DUE 06-15-2038 SEDOL: BNR46V8	50,000.000	51,469.70	50,014.18
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	30,000.000	30,089.03	31,097.40
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	190,000.000	212,976.70	204,719.54
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	500,000.000	494,500.00	505,345.48
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	40,000.000	45,152.00	46,395.85
ENTERGY CORP NEW 2.4% 06-15-2031 SEDOL: BMXN0K9	550,000.000	545,798.00	460,988.63
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	125,000.000	123,000.00	94,605.08
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	561,000.000	577,353.69	375,835.02
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	480,000.000	482,443.69	390,861.51
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	410,000.000	416,390.20	392,617.16
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026 SEDOL: BYMLL16	250,000.000	274,890.00	246,274.15
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	630,000.000	629,149.50	555,473.15
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	460,000.000	457,194.00	436,038.91
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 SEDOL: BYWF668	880,000.000	805,951.15	788,691.38

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	720,000.000	717,196.94	575,166.39
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8	80,000.000	92,437.60	79,071.82
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	170,000.000	194,333.80	163,877.73
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	120,000.000	145,742.40	118,174.65
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	550,000.000	593,430.45	580,395.44
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	390,000.000	505,193.40	419,188.75
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	280,000.000	319,540.20	306,473.51
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	70,000.000	105,436.10	85,884.57
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	230,000.000	228,091.00	170,985.04
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	910,000.000	1,023,313.20	897,614.45
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	200,000.000	196,858.00	191,403.22
EPR PPTYS 4.95% DUE 04-15-2028 SEDOL: BFNSMR6	400,000.000	354,928.00	379,520.96
EQM MIDSTREAM 4.125% DUE 12-01-2026 SEDOL: BZ1C601	400,000.000	396,764.00	386,438.12
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	200,000.000	199,620.00	179,160.33
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	580,000.000	576,324.18	389,498.48
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	400,000.000	399,592.00	367,874.38
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	721,000.000	715,073.38	530,013.55
EQUINIX INC 2.15% DUE 07-15-2030 SEDOL: BLR4HS8	100,000.000	99,711.00	84,800.29

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Corporate Debt Instruments - Other			
United States - USD			
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	1,235,000.000	1,283,745.60	1,097,429.31
ESSEX PORTFOLIO L P 4.0% 03-01-2029 SEDOL: BFMWWB3	400,000.000	402,868.00	382,023.15
ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 SEDOL: BKT4KF7	641,000.000	633,109.29	468,172.67
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	30,000.000	31,201.50	26,221.43
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	500,000.000	594,515.00	451,191.38
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	1,450,000.000	1,516,823.00	1,375,672.49
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	310,000.000	347,682.58	319,787.79
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	363,000.000	353,698.78	363,332.08
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	500,000.000	496,125.00	459,010.55
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 6.52348% 07-15-2038 SEDOL: BP7L958	140,015.980	134,984.15	138,698.75
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	250,000.000	250,000.00	228,364.80
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	270,000.000	270,000.00	217,395.69
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	160,000.000	160,000.00	119,225.89
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	1,760,000.000	1,807,268.07	1,387,183.32
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	180,000.000	180,435.24	161,033.06
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	160,000.000	160,000.00	149,055.42
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	1,025,000.000	1,029,889.25	863,757.41
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	1,125,000.000	1,163,223.09	982,519.19

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United States - USD			
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	1,025,000.000	1,060,878.55	947,603.55
FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030 SEDOL: BMBWWL3	607,000.000	593,463.70	511,362.29
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	919,000.000	880,215.10	648,105.73
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	1,080,000.000	1,098,857.40	988,781.59
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	360,000.000	357,706.80	265,043.41
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	300,000.000	298,380.00	255,713.32
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	300,000.000	321,867.00	294,688.36
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	1,425,000.000	1,381,938.05	991,535.79
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPTYN0	1,146,000.000	1,111,156.56	1,202,700.38
FORD CR FLOORPLAN 4.92% DUE 05-15-2028 CUSIP: 34528QHV9	110,000.000	109,999.15	110,264.31
FORD HLDGS INC 9.3% DUE 03-01-2030 SEDOL: B02FN14	200,000.000	218,889.80	228,473.90
FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO SEDOL: BPR9SM2	340,000.000	339,993.20	298,060.67
FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028 SEDOL: BNQN9H3	350,000.000	349,954.50	365,800.64
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	923,000.000	728,793.37	764,755.56
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	900,000.000	898,367.05	749,361.51
FORD MTR CO DEL 5.291% DUE 12-08-2046 SEDOL: BYPL1V3	519,000.000	406,302.97	458,446.10
FORD MTR CR CO LLC 4.134% DUE 08-04-2025 SEDOL: BYZ5MH8	200,000.000	189,250.00	194,437.31
FORTINET INC NT 1% 03-15-2026 SEDOL: BMHLYG3	200,000.000	196,050.00	183,421.96

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Corporate Debt Instruments - Other			
United States - USD			
FOX CORP FIXED 3.05% DUE 04-07-2025 SEDOL: BM6QSH8	100,000.000	107,099.00	97,355.68
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	600,000.000	611,829.95	584,923.85
FOX CORP 6.5% 10-13-2033 SEDOL: BPSQ9N0	1,050,000.000	1,042,755.98	1,138,487.72
FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG SEDOL: BSN4Q39	120,000.000	117,321.60	120,619.32
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	570,000.000	587,034.30	554,437.35
GA GLOBAL FDG TR 1.625% DUE 01-15-2026 SEDOL: BMFDNF3	110,000.000	112,196.70	101,266.30
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	197,000.000	196,085.01	146,563.51
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	82,352.33
GCAT 2023-NQM4 TR 4.25% DUE 05-25-2067 CUSIP: 36171FAA1	1,000,000.000	914,327.00	920,958.71
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	2,240,000.000	2,269,546.16	2,612,580.83
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2	490,000.000	484,267.00	458,407.70
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843	570,000.000	568,005.00	438,689.37
GENERAL ELEC CO 4.25% DUE 05-01-2040 SEDOL: BMWWSK3	30,000.000	26,200.20	25,752.61
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO SEDOL: BQHM3Y5	80,000.000	79,804.80	81,966.60
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	290,000.000	272,933.50	284,947.12
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	290,000.000	306,978.98	296,706.81
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	590,000.000	620,660.80	632,925.79
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1	230,000.000	256,666.96	248,131.44

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO SEDOL: BNR5LK5	220,000.000	219,639.20	201,671.23
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	600,000.000	607,056.50	475,063.91
GEORGIA PWR CO 4.95% 05-17-2033 SEDOL: BQPF7S8	300,000.000	295,816.76	302,961.91
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	1,178,000.000	768,652.52	816,493.76
GILEAD SCIENCES INC 5.55% 10-15-2053 SEDOL: BQBBGR2	1,293,000.000	1,295,941.36	1,405,338.58
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	290,000.000	288,297.70	269,055.34
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	330,000.000	329,359.80	319,583.90
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	270,000.000	268,461.00	248,960.02
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	230,000.000	257,355.73	246,661.39
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	100,000.000	99,558.00	102,224.36
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	200,000.000	199,346.00	176,159.78
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	400,000.000	347,160.00	362,904.09
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	500,000.000	499,925.00	496,635.25
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	300,000.000	299,253.00	273,859.08
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	400,000.000	397,504.00	337,700.92
GNMA SR 2019-H09 CL F-G FLTG RT 05-20-2069 CUSIP: 38380LUC5	256,039.760	245,332.51	252,402.72
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL: BMGDCB1	40,000.000	38,627.60	36,607.32
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG SEDOL: BN11JM7	738,000.000	544,983.48	597,345.53

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	840,000.000	840,000.00	690,566.70
GOLDMAN SACHS GROUP INC 2.65% 10-21-2032 CUSIP: 38141GYN8	670,000.000	664,898.12	559,230.93
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	440,000.000	440,000.00	322,103.58
GOLDMAN SACHS GROUP INC 3.102% 02-24-2033 SEDOL: BN95VC5	164,000.000	130,415.70	140,983.78
GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG SEDOL: BF0KZ43	600,000.000	593,792.00	589,912.41
GOLDMAN SACHS GROUP INC 3.691% 06-05-2028 SEDOL: BF6Q761	1,300,000.000	1,322,668.00	1,242,959.69
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	271,000.000	262,485.46	237,102.33
GOLDMAN SACHS GROUP INC 6.561% 10-24-2034 SEDOL: BMX7GN6	401,000.000	403,285.70	442,025.26
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537	200,000.000	218,040.00	192,666.32
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	400,000.000	398,048.00	379,065.86
GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL: BKGR2C0	70,000.000	77,347.20	69,795.18
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	370,000.000	367,595.00	358,879.59
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	1,250,000.000	1,376,505.42	1,396,271.88
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	1,730,000.000	1,739,394.25	1,908,936.58
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	710,000.000	702,997.35	667,986.25
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	80,000.000	80,156.61	78,941.36
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	200,000.000	200,705.88	197,813.62
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	479,000.000	478,530.58	408,927.12

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Corporate Debt Instruments - Other			
United States - USD			
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	100,000.000	99,501.00	70,675.35
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	201,000.000	197,836.26	170,336.62
HCA INC 5.125% 06-15-2039 SEDOL: BJJD6P9	270,000.000	267,532.20	257,963.52
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	1,025,000.000	1,071,552.31	956,319.08
HCA INC 5.5% DUE 06-01-2033 SEDOL: BQPF7W2	290,000.000	289,802.80	295,029.97
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	1,825,000.000	1,941,209.50	1,760,357.68
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	860,000.000	831,774.80	884,378.45
HCA INC 7.5% DUE 11-06-2033 SEDOL: B039TZ1	200,000.000	210,000.00	225,455.75
HELMERICH & PAYNE INC SR NT 2.9% 09-29-2031 SEDOL: BMZ0JP6	550,000.000	548,816.77	463,289.42
HERTZ VEH FING III LLC 2021-2 RENT CAR AST BKD NT 1.68% 12-27-2027 CUSIP: 42806MAE9	300,000.000	302,359.43	271,800.66
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	110,000.000	110,000.00	90,668.39
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	885,000.000	873,105.60	562,498.22
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	1,322,000.000	1,242,569.64	987,969.64
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	130,000.000	128,848.20	107,735.93
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	150,000.000	148,287.00	117,080.93
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	430,000.000	422,698.60	407,245.15
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCNN8	500,000.000	496,090.00	449,691.69
HUDSON PAC PPTYS L P 5.95% 02-15-2028 SEDOL: BMHL9H9	300,000.000	249,865.00	265,362.32

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Corporate Debt Instruments - Other			
United States - USD			
HUMANA INC 4.8% DUE 03-15-2047 SEDOL: BYZKXY7	190,000.000	190,641.82	177,290.94
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	440,000.000	437,879.20	417,435.13
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	400,000.000	392,324.40	415,645.39
HUMANA INC 5.875% DUE 03-01-2033 SEDOL: BP8JTQ2	210,000.000	218,011.50	224,241.76
ILFC E-CAP TR I ENHANCED CAP ADVANTAGED PFD 144A SECS DUE 12-21-2065 BEO CUSIP: 44965TAA5	970,000.000	812,175.00	719,623.60
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2	230,000.000	207,124.69	177,990.37
INGERSOLL RAND INC 5.7% DUE 08-14-2033 SEDOL: BRF5C24	680,000.000	678,662.76	719,880.32
INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG SEDOL: BPPBQGL4	270,000.000	270,000.00	234,762.89
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	480,000.000	486,413.95	331,844.51
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	540,000.000	539,508.60	405,767.26
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	337,000.000	309,174.26	274,621.57
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	440,000.000	439,106.80	432,511.01
INTEL CORP 4.95% DUE 03-25-2060 CUSIP: 458140BN9	20,000.000	19,634.20	19,722.76
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	985,000.000	1,017,420.45	1,068,819.29
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	268,000.000	267,876.72	300,113.97
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	728,000.000	715,069.88	726,852.53
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	327,000.000	340,089.81	235,325.55
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	500,000.000	494,920.00	339,970.40

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	770,000.000	765,128.23	791,859.76
INTUIT INC 5.2% 09-15-2033 SEDOL: BNQQSL9	330,000.000	328,095.90	346,347.61
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	460,000.000	456,191.20	503,050.07
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	400,000.000	394,568.00	400,746.13
INVITATION HOMES 4.15% 04-15-2032 SEDOL: BN4LCV4	100,000.000	88,680.00	92,076.62
J P MORGAN CHASE COML MTG SECS TR COML MTG PASSTHRU CTF CL A 5.92534 04-15-2037 CUSIP: 466317AA2	976,279.570	907,634.91	898,177.20
JABIL INC 5.45% 02-01-2029 SEDOL: BNLYV53	200,000.000	198,852.00	204,339.48
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	262,000.000	249,340.52	174,097.99
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	220,000.000	219,346.60	195,461.25
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 SEDOL: BDH2HN1	1,328,000.000	1,422,075.24	1,275,767.75
JP MORGAN CHASE BK NA 5.11% 12-08-2026 SEDOL: BSBHV79	3,000,000.000	3,000,000.00	3,028,400.97
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	875,000.000	1,190,621.25	1,004,680.11
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	380,000.000	379,673.40	309,416.48
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3	560,000.000	577,716.20	536,483.02
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 SEDOL: BMGDC33	341,000.000	341,000.00	285,188.88
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKKVPW5	830,000.000	826,929.00	643,184.74
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	894,000.000	790,940.65	671,330.26
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL: BDRJGF7	540,000.000	541,698.30	449,739.81

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United States - USD			
JPMORGAN CHASE & CO 3.964% 11-15-2048 SEDOL: BD0G1Q1	370,000.000	383,432.70	311,128.38
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	550,000.000	550,000.00	488,201.68
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP: 46647PDC7	955,000.000	916,337.58	924,343.86
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	900,000.000	900,000.00	891,286.63
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	975,000.000	1,162,405.67	1,017,529.58
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL: BRBH8L5	3,435,000.000	3,423,923.67	3,487,403.19
JPMORGAN CHASE & FLTGT RT 1.045% DUE 11-19-2026 SEDOL: BM9BPB3	310,000.000	303,571.70	287,184.33
JPMORGAN CHASE & FLTGT RT 5.546% DUE 12-15-2025 SEDOL: BQQ93W5	325,000.000	325,078.00	325,160.54
JPMORGAN CHASE & FLTGT RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	1,610,000.000	1,610,000.00	1,748,554.04
JPMORGAN CHASE & 1.561% DUE 12-10-2025 SEDOL: BLHM7P9	185,000.000	177,783.15	178,115.40
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32	1,530,000.000	1,590,836.89	1,466,620.62
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	230,000.000	230,000.00	173,555.82
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	1,755,000.000	1,755,323.32	1,324,950.16
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	500,000.000	495,255.00	443,385.35
KENVUE INC SR NT 5.5% 03-22-2025 SEDOL: BQS8YQ1	400,000.000	399,852.00	403,341.02
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	260,000.000	258,342.52	270,124.04
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	430,000.000	427,343.60	451,639.59
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	139,000.000	138,232.72	113,229.67

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United States - USD			
KILROY RLTY L P 4.75% DUE 12-15-2028 SEDOL: BGPVDD3	200,000.000	176,000.00	189,971.41
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	200,000.000	188,234.00	180,551.86
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP: 49456BAT8	150,000.000	145,264.40	107,649.34
KINDER MORGAN INC 5.2% 06-01-2033 SEDOL: BPRB4Q4	45,000.000	44,857.35	44,812.68
KINDER MORGAN INC 5.2% 03-01-2048 SEDOL: BFXCNC0	980,000.000	1,096,739.60	897,881.10
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	590,000.000	487,193.60	586,665.32
KINDER MORGAN INC 7.8% DUE 08-01-2031 SEDOL: 2788650	70,000.000	99,194.90	80,129.64
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	2,800,000.000	2,821,857.50	2,655,004.16
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	660,000.000	697,818.80	630,604.33
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL: B1PKMT4	500,000.000	427,675.00	527,129.79
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	450,000.000	524,696.88	495,043.42
KINDER MORGAN 7.3% DUE 08-15-2033 SEDOL: 2187310	450,000.000	542,326.50	510,456.29
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	410,000.000	406,244.40	415,561.52
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0	875,000.000	883,888.75	905,184.82
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	1,475,000.000	1,584,705.24	1,448,471.74
KYNDRYL HLDGS INC 4.1% 10-15-2041 SEDOL: BQP9KH0	490,000.000	486,295.89	369,374.95
LAM RESH CORP 3.125% DUE 06-15-2060 SEDOL: BKY6M52	70,000.000	69,790.70	48,178.12
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	410,000.000	413,539.90	393,999.75

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United States - USD			
LAS VEGAS SANDS 3.5% DUE 08-18-2026 SEDOL: BKM8MD8	690,000.000	687,343.50	657,851.38
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL: BKPHQ07	680,000.000	688,352.44	626,545.54
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	100,000.000	98,716.00	95,882.89
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7H22	100,000.000	92,457.34	75,918.51
LIQUIGLIDE INC 5.5% DUE 02-24-2026 CUSIP: 53636CAA2	100,000.000	100,000.00	93,225.00
LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029 SEDOL: BM9BQR6	140,000.000	145,250.00	126,427.53
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	990,000.000	983,214.43	891,673.67
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVG11	551,000.000	546,812.40	580,831.55
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQXS6	656,000.000	656,748.49	741,414.24
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	250,000.000	247,832.50	178,253.38
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	80,000.000	78,290.40	72,318.37
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	300,000.000	294,372.00	297,531.35
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	301,000.000	298,408.39	353,208.11
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	260,000.000	259,724.40	190,646.05
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	1,400,000.000	1,412,455.70	956,002.36
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	510,000.000	509,653.20	433,334.95
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL: BNXJJF2	20,000.000	19,978.60	20,835.65
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 SEDOL: BNXJJR4	230,000.000	229,270.90	245,804.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
M D C HLDGS INC 6% DUE 01-15-2043 SEDOL: B82D1T8	100,000.000	99,704.49	93,145.63
M.D.C.HLDGS INC 2.5% DUE 01-15-2031 BEO SEDOL: BMQ8ZC8	520,000.000	520,000.00	427,764.64
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	438,000.000	438,000.00	276,430.24
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	340,000.000	340,000.00	324,260.85
MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	80,000.000	98,686.20	92,096.62
MARRIOTT INTL INC FIXED 3.6% 04-15-2024 CUSIP: 571900BB4	304,000.000	324,079.20	302,463.98
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	400,000.000	408,248.00	357,264.82
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL: BMG7990	499,000.000	482,092.98	337,169.15
MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024 SEDOL: BYVDJ53	100,000.000	102,127.00	99,056.00
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	865,000.000	862,405.00	940,337.62
MASCO CORP NT 7.75 DUE 08-01-2029 BEO SEDOL: 2486073	257,000.000	283,985.00	286,069.90
MASTERCARD INC 2.95% DUE 03-15-2051 SEDOL: BMV3M61	741,000.000	733,982.73	551,772.40
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	726,000.000	761,774.76	636,032.61
MAYO CLINIC 4% DUE 11-15-2047 SEDOL: B9BC364	90,000.000	90,000.00	79,645.18
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BYVN663	660,000.000	651,184.77	614,508.25
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	1,000,000.000	971,274.00	914,862.17
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	130,000.000	161,231.20	122,374.15
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	449,000.000	490,474.20	361,388.75

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	180,000.000	179,422.20	178,178.30
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	510,000.000	510,000.00	502,026.49
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL: BMTWYS6	884,000.000	846,233.41	901,417.04
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	510,000.000	508,561.80	342,793.95
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	306,000.000	296,441.28	202,781.14
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	207,000.000	231,395.25	182,617.39
MERCK & CO INC NEW 5.0% 05-17-2053 SEDOL: BP487M5	329,000.000	327,680.71	339,638.72
MERCK & CO INC 5.15% 05-17-2063 SEDOL: BP487N6	470,000.000	467,946.10	492,305.89
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	600,000.000	598,212.00	659,323.73
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	835,000.000	833,572.15	831,855.32
METLIFE INC 5.25% DUE 01-15-2054 SEDOL: BQ0N1M9	300,000.000	274,938.00	309,427.33
METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3	440,000.000	450,210.58	453,781.24
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	350,000.000	360,734.50	342,116.50
MICRON TECHNOLOGY INC 2.703% 04-15-2032 SEDOL: BMDGZ69	280,000.000	280,000.00	235,537.45
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	130,000.000	130,000.00	97,135.03
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	280,000.000	278,420.80	200,220.98
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	240,000.000	238,536.00	209,700.99
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	975,000.000	1,106,730.22	962,399.87

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	100,000.000	103,227.00	111,041.73
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	1,439,000.000	1,688,539.21	1,562,185.13
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	750,000.000	742,005.00	505,472.31
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	1,600,000.000	1,539,822.50	1,368,394.45
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	350,000.000	334,537.00	338,022.87
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	150,000.000	149,166.00	101,104.75
MORGAN STANLEY .985% DUE 12-10-2026 SEDOL: BMQC6W7	450,000.000	440,947.50	414,132.98
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	1,166,000.000	1,166,000.00	898,825.23
MORGAN STANLEY FLTG RT 6.627% DUE 11-01-2034 SEDOL: BQ6C302	1,002,000.000	1,030,088.10	1,111,460.72
MORGAN STANLEY VAR RT 07-22-2028 SEDOL: BZ9P8W8	400,000.000	400,000.00	382,217.31
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	1,087,000.000	920,443.29	869,391.40
MORGAN STANLEY 2.239% 07-21-2032 SEDOL: BNZKG63	490,000.000	490,000.00	400,070.90
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	1,010,000.000	1,010,000.00	802,434.56
MORGAN STANLEY 2.511% 10-20-2032 SEDOL: BNKDF9	430,000.000	430,000.00	356,883.90
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3	580,000.000	580,000.00	507,474.32
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	207,000.000	206,769.09	139,144.16
MORGAN STANLEY 4.889% 07-20-2033 SEDOL: BMGNM11	150,000.000	150,000.00	146,528.50
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	475,000.000	475,000.00	476,105.50

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY 5.297% 04-20-2037 SEDOL: BP4X0Z4	360,000.000	360,000.00	350,971.38
MORGAN STANLEY 5.424% 07-21-2034 SEDOL: BNTDVT6	1,047,000.000	1,035,567.93	1,064,696.83
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	600,000.000	600,897.55	607,927.75
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747Y7Y7	1,380,000.000	1,380,000.00	1,490,708.45
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	330,000.000	338,196.80	306,049.22
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	1,330,000.000	1,331,557.36	1,186,880.16
MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7	200,000.000	225,436.00	198,730.91
NASDAQ INC 5.95% 08-15-2053 SEDOL: BRT75P0	368,000.000	365,906.08	396,870.59
NASDAQ INC 6.1% 06-28-2063 SEDOL: BRT75N8	585,000.000	587,191.05	634,426.46
NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027 SEDOL: BFXQN99	300,000.000	298,779.00	283,321.13
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	400,000.000	398,032.00	318,151.37
NAVIENT PRIVATE ED LN TR 2020-I 6.44332%04-15-2069 CUSIP: 63942AAB2	185,096.210	186,657.96	183,316.73
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	37,000.000	46,066.11	33,863.33
NEIGHBORLY ISSUER LLC 2023-1 SR SECD NT CL A-2 7.308% 01-30-2053 CUSIP: 64016NAE7	109,175.000	106,991.50	109,017.46
NETFLIX INC FIXED 6.37% 05-15-2029 CUSIP: 64110LAX4	699,000.000	714,195.15	759,941.62
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	590,000.000	577,391.70	480,158.70
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052 SEDOL: BN912H5	650,000.000	648,576.50	437,253.57
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	200,000.000	199,926.00	171,179.60

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	1,625,000.000	1,490,677.75	1,602,701.83
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNF1H8	2,379,000.000	2,286,276.75	1,697,275.73
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	650,000.000	648,799.30	595,965.87
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	815,000.000	798,298.17	851,866.51
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	925,000.000	917,655.50	632,988.75
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	629,000.000	456,019.86	443,822.46
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	230,000.000	225,761.10	197,894.59
NORFOLK SOUTHN CORP 5.95% 03-15-2064 SEDOL: BNTZTQ5	680,000.000	678,102.80	762,167.83
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD1QK3	320,000.000	321,449.60	267,722.88
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	1,025,000.000	1,015,662.25	778,879.95
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	188,000.000	205,461.44	168,832.70
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	1,825,000.000	2,030,690.50	1,763,576.63
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052 SEDOL: BMXCJ43	503,000.000	448,880.38	372,211.77
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	612,000.000	473,495.28	402,153.54
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BK1MSY4	652,000.000	434,505.84	458,620.29
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	571,000.000	563,473.05	568,025.81
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	80,000.000	109,864.80	82,698.10
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	1,280,000.000	1,278,003.20	1,100,154.65

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	150,000.000	172,893.00	144,119.09
NORTHROP GRUMMAN 5.05% DUE 11-15-2040 SEDOL: B5WCY73	50,000.000	49,872.50	49,825.97
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	200,000.000	200,000.00	152,719.65
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	240,000.000	253,465.82	254,570.40
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	2,150,000.000	2,588,900.10	2,327,891.00
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2	480,000.000	517,079.29	481,723.20
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8	80,000.000	100,785.16	91,004.74
OCCIDENTAL PETE 4.1% DUE 02-15-2047 SEDOL: BZ1C623	410,000.000	394,831.24	295,564.90
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	140,000.000	139,183.07	110,188.40
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	180,000.000	199,878.42	185,850.00
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	1,170,000.000	1,516,793.07	1,363,050.00
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 SEDOL: BJ9NFR4	90,000.000	90,208.44	71,612.10
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	120,000.000	182,409.60	152,226.48
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	800,000.000	796,168.00	544,277.80
OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029 SEDOL: BKXCFB8	300,000.000	295,626.00	264,708.62
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL: BDVPZZ4	600,000.000	594,878.57	577,290.46
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	80,000.000	79,596.80	57,617.34
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	455,000.000	360,708.85	301,750.96

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United States - USD			
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	310,000.000	307,200.70	290,150.99
ONEMAIN FIN CORP 7.875% 03-15-2030 SEDOL: BP0R3H3	300,000.000	298,239.00	308,848.73
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	100,000.000	106,401.00	89,789.74
ONEOK INC NEW 6.05% 09-01-2033 SEDOL: BMZ6BN6	1,400,000.000	1,399,664.00	1,483,726.55
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	105,000.000	114,699.08	120,608.08
ONEOK INC 6.1% DUE 11-15-2032 BEO SEDOL: BP399N4	400,000.000	399,676.00	425,805.62
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	3,543,000.000	3,526,351.35	3,979,957.16
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	800,000.000	912,172.00	836,532.39
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	3,120,000.000	3,098,971.20	2,489,836.09
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	600,000.000	597,690.00	437,035.32
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	910,000.000	910,241.42	696,519.57
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	1,430,000.000	1,429,395.29	1,678,997.72
ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57	90,000.000	90,758.70	83,994.11
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	680,000.000	678,170.80	544,337.41
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	2,221,000.000	2,213,315.34	1,652,272.46
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	3,020,000.000	2,996,474.59	2,374,969.46
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	1,070,000.000	1,149,461.86	860,782.14
ORACLE CORP 5.55% 02-06-2053 SEDOL: BMWS9B9	1,750,000.000	1,703,790.70	1,757,581.45

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Corporate Debt Instruments - Other			
United States - USD			
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 SEDOL: BMVV6B8	4,000,000.000	4,211,424.00	3,837,119.36
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	100,000.000	106,262.00	96,889.29
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMT6G8	1,552,000.000	1,380,970.18	1,330,214.44
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	1,791,000.000	1,530,842.91	1,315,027.93
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	4,857,000.000	4,620,699.06	3,365,035.29
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL: BN0WW3	200,000.000	201,630.00	182,440.18
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	800,000.000	799,168.00	661,248.38
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG SEDOL: BN93077	525,000.000	530,511.50	455,407.71
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	100,000.000	96,812.00	73,722.90
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	600,000.000	613,180.00	495,060.32
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	200,000.000	222,460.00	167,387.79
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL: BN7B2Q6	893,000.000	889,953.76	971,927.70
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	720,000.000	699,641.64	786,095.82
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	150,000.000	98,623.50	104,096.72
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	953,000.000	917,744.09	615,409.09
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXC8N8	225,000.000	173,091.75	182,446.62
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	1,475,000.000	1,404,739.75	1,419,927.37
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	825,000.000	797,582.08	811,888.28

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United States - USD			
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	870,000.000	798,869.68	654,640.69
PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL: BP5H680	733,000.000	736,532.57	741,907.44
PAYPAL HLDGS INC 5.25% 06-01-2062 CUSIP: 70450YAN3	130,000.000	120,397.70	129,276.49
PEAR 2023-1 LLC 7.42% DUE 07-15-2035 CUSIP: 70473AAA6	90,388.260	90,388.26	90,870.59
PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP: 713448FF0	371,000.000	369,246.78	280,481.75
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP: 713448FG8	518,000.000	514,643.36	369,933.25
PEPSICO INC 1.625% DUE 05-01-2030 CUSIP: 713448EZ7	80,000.000	80,494.40	68,241.30
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP: 713448EU8	233,000.000	208,618.88	196,292.04
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	100,000.000	99,379.00	73,631.40
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	200,000.000	199,652.00	178,553.81
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	170,000.000	169,501.71	161,736.99
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	180,000.000	176,400.00	179,919.20
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	4,098,000.000	4,103,667.34	4,200,131.13
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	1,020,000.000	1,000,181.40	1,034,579.96
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	150,000.000	149,985.87	150,646.65
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	130,000.000	129,998.17	130,682.73
PG&E WILDFIRE RECOVERY FDG LLC 4.022% DUE 06-01-2031 SEDOL: BPK8GY4	62,252.490	62,250.89	60,358.20
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	220,000.000	219,989.11	218,995.32

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PHILIP MORRIS INTERNATIONAL INC 3.875% BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	510,000.000	493,662.82	418,893.40
PHILIP MORRIS INTL .875% DUE 05-01-2026 SEDOL: BMHX856	100,000.000	97,424.00	91,644.33
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 SEDOL: BP39CF7	708,000.000	707,362.80	744,155.65
PHILIP MORRIS INTL INC 4.875% DUE 11-15-2043 SEDOL: BGM0MQ9	849,000.000	847,002.09	800,808.27
PHILIP MORRIS INTL INC 5.375% DUE 02-15-2033 SEDOL: BN457J9	1,041,000.000	1,038,845.13	1,068,923.50
PHILIP MORRIS INTL INC 5.625% DUE 09-07-2033 SEDOL: BNSP5T1	380,000.000	383,742.75	397,559.19
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	3,663,000.000	3,317,631.11	3,106,883.96
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	784,000.000	689,716.70	672,981.26
PHYSICIANS RLTY L 3.95% DUE 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,808.00	285,974.75
PIEDMONT NAT GAS CO INC SR NT 5.05% DUE 05-15-2052 SEDOL: BQ0QFQ0	320,000.000	317,212.80	298,067.28
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8	100,000.000	100,014.00	92,862.65
PLAINS ALL AMERN FIXED 6.125% DUE 12-31-2049 CUSIP: 726503AE5	120,000.000	109,500.00	115,950.00
PLAINS ALL AMERN 6.7% DUE 05-15-2036 SEDOL: B1LGQ83	150,000.000	178,107.00	158,211.51
PNC FINANCIAL SERVICES 5.939% DUE 08-18-2034 CUSIP: 693475BS3	283,000.000	280,583.18	294,777.97
PNC FINL SVCS FLTGT RT 5.582% DUE 06-12-2029 CUSIP: 693475BR5	40,000.000	40,000.00	40,837.62
PNC FINL SVCS FLTGT RT 5.812% DUE 06-12-2026 CUSIP: 693475BQ7	10,000.000	10,000.00	10,061.68
PNC FINL SVCS GROUP INC 6.25% DUE 12-31-2049 SEDOL: BN30MP6	619,000.000	619,000.00	577,072.51
PNC FINL SVCS GROUP 6.875% DUE 10-20-2034 SEDOL: BMCLD16	933,000.000	941,611.52	1,037,703.96

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Corporate Debt Instruments - Other			
United States - USD			
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	185,000.000	185,000.00	125,492.99
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	200,000.000	183,574.00	211,824.23
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	760,000.000	977,762.80	878,036.60
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	230,000.000	226,407.40	136,052.30
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	500,000.000	493,910.00	443,022.99
PROLOGIS L P 4.75% 06-15-2033 SEDOL: BP6V8D0	207,000.000	206,617.05	210,095.59
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	1,139,000.000	1,118,540.12	1,187,963.86
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	300,000.000	300,000.00	306,174.76
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 SEDOL: BMFDH84	445,000.000	443,945.35	395,614.83
PRUDENTIAL FINL INC 01/09/2062 5.95% DUE09-01-2062/08-17-2022 BEO SEDOL: BQB5JR5	2,650.000	66,250.00	67,601.50
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	231,000.000	230,364.30	183,253.59
PUBLIC SERVICE CO OF COLORADO 1.875% DUE06-15-2031 BEO SEDOL: BLC8CH9	225,000.000	222,328.63	185,570.11
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL: BNVTVM5	1,316,000.000	1,192,719.60	1,315,206.07
PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053 SEDOL: BLNMF37	100,000.000	99,825.52	104,268.41
PUBLIC STORAGE 2.3% DUE 05-01-2031 BEO SEDOL: BMDV3B5	167,000.000	167,119.32	144,311.72
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	317,000.000	196,357.98	199,293.52
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	100,000.000	65,167.25	71,524.00
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	50,000.000	38,230.58	40,735.19

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053 SEDOL: BPSKCJ9	725,000.000	723,202.00	785,261.34
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	100,000.000	100,000.00	84,387.19
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 SEDOL: BF339F8	100,000.000	100,000.00	101,070.34
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	520,000.000	524,435.71	511,565.49
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 SEDOL: BFY1RH9	93,750.000	93,750.00	92,945.90
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO SEDOL: BM8H716	191,666.660	193,365.91	190,287.50
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% DUE 04-20-2029 BEO SEDOL: BM8H783	220,000.000	220,475.00	214,381.71
PVTPL AMERICAN AIRLINES INC 7.25% DUE 02-15-2028 SEDOL: BMZLS41	110,000.000	106,012.50	111,066.12
PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029 SEDOL: BMJ0L90	280,000.000	280,075.00	295,643.88
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	1,200,000.000	1,187,220.00	980,176.69
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	300,000.000	299,172.00	254,278.22
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051 SEDOL: BNNHSD7	280,000.000	280,229.19	170,841.42
PVTPL APIDOS CLO XXVI / APIDOS CLO XXVI LLC 18/07/2029 VAR RT DUE 07-18-2029 BEO CUSIP: 03766GAQ5	250,000.000	248,000.00	249,829.08
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	176,881.53
PVTPL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE 12-15-2024/07-10-2020 BEO SEDOL: BMVZ8S1	510,000.000	505,098.90	507,133.35
PVTPL AVIATION CAPITAL GROUP 6.25% DUE 04-15-2028 SEDOL: BMB3ZS4	500,000.000	495,995.00	510,259.69
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SRS 20-2 CL A 2.02% DUE 02-20-2027 SEDOL: BMF3X53	110,000.000	109,947.90	102,634.27
PVTPL BABSON CLO LTD SER 2015- SR CL A-R FLTG 01-20-2031 BEO CUSIP: 056162AN0	219,226.560	217,363.13	219,314.29

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PVTPL BLACKSTONE HLDGS FIN CO L L C 6.2% DUE 04-22-2033/11-03-2022 BEO SEDOL: BNVSWH4	1,100,000.000	1,098,108.00	1,176,763.39
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO SEDOL: BLF7604	150,000.000	147,882.00	138,265.83
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL: BMTYSL3	310,000.000	309,104.10	214,503.82
PVTPL BLAST MOTION INC SR NT SER 2023-B 10.0% 08-15-2026 CUSIP: 09345BAD2	140,000.000	140,000.00	140,000.00
PVTPL BRISTOL PK CLO LTD SER 16-1A CL BR FRN 144A 04-15-2029 BEO CUSIP: 11014PAL9	410,000.000	402,005.00	410,086.88
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	254,000.000	248,876.87	206,118.75
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	173,000.000	172,621.13	163,457.57
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9	100,000.000	99,824.00	82,534.92
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	568,000.000	511,162.76	467,437.20
PVTPL BROADCOM INC 3.469% DUE 04-15-2034 BEO SEDOL: BKMQRW6	1,292,000.000	1,114,760.90	1,126,027.25
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	1,702,000.000	1,524,588.29	1,343,945.36
PVTPL BROOKFIELD PPTY REIT INC/BPR CUMULUS L 5.75% 05-15-2026 SEDOL: BJBL0T3	300,000.000	300,000.00	290,851.74
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	270,000.000	270,000.00	229,651.03
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	500,000.000	499,030.00	513,177.04
PVTPL CARGILL INC .75% DUE 02-02-2026 BEO SEDOL: BMGWDN7	100,000.000	97,114.00	92,421.36
PVTPL CARLYLE FIN L L C SR NT 144A 5.65% DUE 09-15-2048 SEDOL: BG31GK3	110,000.000	110,165.83	102,685.91
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SEDOL: B9M2Z34	50,000.000	53,833.03	48,792.25
PVTPL CARLYLE US CLO 2018-4 LTD/CARLYLE US C SR SECD NT CL A-2 VAR RT 01-20-2031 CUSIP: 14315RAE1	330,000.000	327,657.00	329,642.08

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PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054 SEDOL: BP0VPR9	751,000.000	751,823.50	872,394.56
PVTPL CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BRDV310	1,200,000.000	1,197,288.00	1,231,092.00
PVTPL CMO AREIT 2021-CRE5 LTD/AREIT AREIT 2021-C SR NT CL A VAR RT 07-17-2026 CUSIP: 04002PAA2	863,729.380	825,266.43	847,476.58
PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR 05-15-2035 BEO CUSIP: 04410CAA7	103,030.910	102,966.52	101,504.41
PVTPL CMO BX COML MTG TR 2021-VINO 15/05/2038 VAR RT DUE 05-15-2038 BEO SEDOL: BPXZYK4	113,374.260	108,485.00	111,560.70
PVTPL CMO BX TR 2021-VIEW SR 2021-VIEW CL A VAR RT DUE 06-15-2023 BEO CUSIP: 05606GAA9	330,000.000	330,000.00	315,766.04
PVTPL CMO BX TRUST SR 2019-MMP CL A FLTG RT 08-15-2036 SEDOL: BQ74RV6	497,510.360	482,585.05	486,316.38
PVTPL CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024 CUSIP: 29429MAA1	400,000.000	427,406.25	399,256.40
PVTPL CMO COMM MORTGAGE TRUST SER 2015 3BP CL A 3.178% DUE 02-10-2035 BEO SEDOL: BYXVT99	1,300,000.000	1,217,785.16	1,234,784.46
PVTPL CMO COMM 2017-PANW CL A 144A 3.244 DUE 11-10-2034 BEO CUSIP: 12595HAA6	150,000.000	155,859.38	132,882.75
PVTPL CMO INTOWN 2022-STAY MTG TR SER 22-STAY CLS A FLTG RT 08-15-2037 CUSIP: 46117NAA0	1,500,000.000	1,492,499.93	1,504,700.55
PVTPL CMO KNDL 2019-KNSQ MTG TR MTG PASSTHRU CTF CL A VAR RT DUE 05-15-2036 SEDOL: BMGYLP1	317,000.000	317,000.00	315,773.34
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026 BEO SEDOL: BNKF8Y5	110,698.920	110,733.51	109,518.45
PVTPL CMO MHP COML MTG TR 2021-STOR SR 21-STOR CL A VAR RT 07-15-2038 CUSIP: 55293BAB1	150,000.000	143,531.25	147,553.97
PVTPL CMO MSSG TR 2017-237P COML MTG CTF CL A 144A 3.397% 09-13-2039 SEDOL: BF8K653	700,000.000	603,750.00	555,129.82
PVTPL CMO SER 23-NQM8 CL A1 STP UP 09-25-2063 CUSIP: 67118CAA9	584,882.080	584,872.31	596,799.29
PVTPL COLD STORAGE TR SER 20-ICE5 CL A FLTG 144A 11-30-2027 BEO SEDOL: BM8YV82	147,448.580	143,163.36	146,752.67
PVTPL COLLEGE AVE STUDENT LNS SER 23-A CL A2 5.48% 05-25-2055 CUSIP: 193938AB3	118,621.880	118,598.52	117,687.02

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PVTPL COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2 3.28% 12-28-2048 CUSIP: 19421UAB0	175,482.170	181,185.34	161,820.87
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043 SEDOL: BRYQ9K5	257,000.000	256,994.86	276,096.47
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063 SEDOL: BRYQ9S3	93,000.000	92,998.14	103,010.30
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	838,000.000	837,227.03	926,445.49
PVTPL COMMONBOND STUDENT LN TR 2020-A-GS 1.98% DUE 08-25-2050 BEO CUSIP: 20267WAA3	162,283.900	164,718.17	140,771.68
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2	300,000.000	349,782.00	298,252.39
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO SEDOL: BM92GG8	580,000.000	579,547.60	471,253.73
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15 SEDOL: BMBP1H1	750,000.000	767,977.50	548,144.47
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO SEDOL: B527QK5	1,130,000.000	1,571,918.34	1,407,850.76
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	300,000.000	304,626.00	281,654.33
PVTPL CREDIT ACCEPTANCE 9.25% 12-15-2028 SEDOL: BSD6YS6	300,000.000	300,000.00	319,920.00
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	1,048,520.900	1,172,893.93	1,063,255.33
PVTPL C3 NANO INC SR NT SER 2023-G 10.0% 09-15-2027 CUSIP: 12656VAD5	140,000.000	140,000.00	140,000.00
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	140,000.000	147,000.00	148,865.36
PVTPL EQT CORP SR NT 3.625% 05-15-2031 SEDOL: BMY681	80,000.000	80,000.00	71,445.60
PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE 12-01-2026/05-26-2016 BEO SEDOL: BDF16B1	100,000.000	96,004.00	95,791.34
PVTPL FNA VII LLC NT CL A SER 2023-1 144A VAR RT DUE 04-15-2038 BEO CUSIP: 30327HAB1	89,134.060	89,133.91	89,058.20
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL: BMVMLH2	400,000.000	397,332.00	416,740.80

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PVTPL GOLDEN TREE LN OPPORTUNITIES IX SER 14-9A CL AR2 FLTG 144A 10-29-2029 CUSIP: 38123HAN4	88,347.130	87,949.57	88,337.90
PVTPL GOODGREEN TRUST SR 21-1A CL A 2.66% 10-20-2056 CUSIP: 38217UAA0	76,710.480	76,691.05	60,594.82
PVTPL GOODGREEN 2019-2 SER 19-2A CLS A 2.76% 04-15-2055 CUSIP: 38218EAA5	93,673.670	78,802.97	80,257.26
PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE 01-20-2030 CUSIP: 39862EAA2	120,606.310	120,763.10	120,671.12
PVTPL HPEFS EQUIPMENT TRUST SER 23-1A CLA2 5.43% 08-20-2025 CUSIP: 40443DAB8	212,143.740	212,119.81	211,842.73
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO SEDOL: BMDM750	418,000.000	417,962.38	286,454.31
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.476 DUE 08-25-2049 BEO SEDOL: BHKDGG5	97,250.000	91,886.06	92,408.90
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.97% DUE 08-25-2049 BEO SEDOL: BHL1S17	136,150.000	144,404.08	126,972.54
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	456,000.000	461,664.48	385,569.00
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1	280,000.000	304,396.40	268,526.41
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3	100,000.000	101,398.28	91,726.71
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2	190,000.000	189,692.89	131,649.59
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	150,000.000	148,132.50	107,876.94
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	270,000.000	270,000.00	184,164.44
PVTPL MADISON PK FDG XL LTD/MADISON PK FDG X CL A-R-2 FLTG RT DUE 05-28-2030 CUSIP: 55821CAA2	243,182.920	243,182.92	243,409.13
PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO SEDOL: BHND5F4	230,000.000	228,498.10	198,690.51
PVTPL MARS INC DEL 3.875% 04-01-2039 SEDOL: BHND6D9	370,000.000	371,419.70	325,168.09
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	710,000.000	715,576.00	605,482.76

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PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056	130,000.000	128,970.40	89,688.65
PVTPL MET LIFE GLOBAL FUNDING I 5.15% 03-28-2033 SEDOL: BRBFL10	160,000.000	159,777.60	163,110.85
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 1.55% DUE 01-07-2031 BEO SEDOL: BLB3DN8	754,000.000	750,735.18	605,403.44
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6	581,000.000	573,737.50	582,676.46
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL: BNQQSK8	1,400,000.000	1,397,494.00	1,471,904.03
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	900,000.000	898,371.00	882,454.74
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	80,000.000	122,802.40	105,855.42
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 CUSIP: 63942LAA0	218,434.910	183,485.34	190,056.15
PVTPL NELNET STUDENT LOAN TRUST SR 21-CA CL AFL FLTG DUE 04-20-2062 BEO CUSIP: 64035GAA7	118,254.880	118,254.88	116,304.55
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7	820,000.000	841,187.50	830,287.72
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.2% DUE 08-07-2030 BEO SEDOL: BMB0SZ3	523,000.000	522,116.13	420,121.37
PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033 SEDOL: BPP33D2	500,000.000	499,085.00	493,814.74
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	230,000.000	228,684.90	197,800.04
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	258,000.000	224,062.14	207,258.06
PVTPL NEWMONT CORP / NEWCREST FIN PTY LTD 3.25% 05-13-2030 SEDOL: BPW8Q42	200,000.000	199,156.84	200,000.00
PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037 SEDOL: B2B3313	100,000.000	123,625.00	111,222.65
PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.75% 03-09-2028 SEDOL: BL656M9	200,000.000	199,912.00	176,596.22
PVTPL NISSAN MTR ACCEP CORP FLTG 03-08-2024 SEDOL: BMCVHD6	1,300,000.000	1,300,000.00	1,299,399.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL NORTHWESTERN MUT GLOBAL FDG .8% DUE 01-14-2026 BEO SEDOL: BL6JRW8	1,198,000.000	1,199,780.50	1,108,011.16
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	300,000.000	298,743.40	223,350.42
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	1,540,000.000	1,534,313.57	1,237,427.59
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL: BLF7SF3	110,000.000	109,617.20	82,427.37
PVTPL OAKTREE CLO 2022-2 LTD/OAKTREE CLO202 SR 22-2A CL A1R VAR RT 07-15-2033 CUSIP: 67402RAL7	160,000.000	160,000.00	160,000.00
PVTPL OGLETHORPE PWR CORP 6.2% 12-01-2053 SEDOL: BMXV7T1	420,000.000	413,817.60	451,183.37
PVTPL OHA CR FDG 7 LTD/OHA CR FDG 7 LLC SER 20-7A CL AR FLTG RT 02-24-2037 CUSIP: 67098WAN1	250,000.000	243,500.00	250,034.00
PVTPL OHA LN FDG 2013-2 LTD SR 13-2A CL AR FLTG RT 05-23-2031 CUSIP: 67104LAE7	256,972.480	256,676.96	257,001.36
PVTPL OHIO EDISON CO 5.5% DUE 01-15-2033BEO SEDOL: BPWBGR4	250,000.000	249,477.50	253,493.89
PVTPL ONCOR ELEC DELIVERY CO LLC 5.65% 11-15-2033 SEDOL: BMG3998	200,000.000	199,059.75	213,581.65
PVTPL OWL ROCK CLO I LTD/OWL ROCK I LLC SR 19-1A CL A FLTG 05-20-2031 CUSIP: 69122DAA7	161,961.730	162,164.18	161,604.49
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	100,000.000	99,232.00	72,188.44
PVTPL PARK AVENUE TRUST SERIES 2017-245P CLASS A 3.508% 06-05-2037 CUSIP: 90187LAA7	100,000.000	89,699.22	91,842.11
PVTPL PARSLEY ENERGY LLC/PARSLEY FIN CORP 4.125% DUE 02-15-2028 BO SEDOL: BKLJ953	560,000.000	560,000.00	540,088.99
PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO SEDOL: BYX87N0	420,000.000	418,845.00	411,844.45
PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3	110,000.000	110,000.00	109,861.30
PVTPL REGAL REXNORD CORP 6.05% DUE 02-15-2026 BEO SEDOL: BQ3PVV1	310,000.000	314,811.20	313,557.45
PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE 10-15-2026 BEO SEDOL: BP815Z9	440,000.000	440,000.00	405,900.00

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United States - USD			
PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033 SEDOL: BP6QRV6	160,000.000	160,000.00	136,031.00
PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 7.5% DUE 07-15-2038/06-27-2008 BEO SEDOL: B3B9SZ7	850,000.000	766,139.00	858,100.50
PVTPL SER 18-22A CL A-1 FLTG 144A VAR RTDUE 01-17-2031 BEO CUSIP: 67111VAC0	205,054.990	203,068.53	204,834.06
PVTPL SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL: BS99XZ9	400,000.000	397,480.00	424,998.70
PVTPL SMB PRIVATE ED LN TR 2020-B 1.29% 07/15/2053 1.29% DUE 07-15-2053 BEO CUSIP: 78449XAA0	308,246.050	309,100.96	278,123.32
PVTPL SMB PRIVATE EDUCATION LN TR 2023-C NT CL B 6.36% 11-15-2052 CUSIP: 83207DAC2	190,000.000	189,964.20	193,034.09
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 SEDOL: BF2CLS3	170,000.000	190,442.50	142,874.26
PVTPL SPIRIT IP CAYMAN LTD/SPIRIT LOYALTY CA 8.0% 09-20-2025 SEDOL: BN6RJR5	10,000.000	7,400.00	7,119.19
PVTPL STORE MASTER FDG I LLC SER 23-1A CL A1 6.19% 06-20-2053 CUSIP: 86212XAF7	99,708.310	99,693.77	100,710.58
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9	270,000.000	273,240.00	261,972.90
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	550,000.000	553,232.62	520,512.25
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	700,000.000	698,607.00	617,107.20
PVTPL TRINITAS CLO XXV LTD/TRINITAS CLO XXV SR 23-25A CL A1 FLTG 01-23-2037 CUSIP: 89640BAA2	100,000.000	100,000.00	99,945.83
PVTPL TRP LLC 2.07% DUE 06-19-2051 SEDOL: BNBVL78	182,450.540	182,436.29	161,419.63
PVTPL UNIQIFY INC SR NT SER 2023-F 10.0% 08-15-2026 CUSIP: 90915UAB4	140,000.000	140,000.00	140,000.00
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799	300,000.000	309,000.00	292,480.80
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788	680,000.000	697,325.00	635,999.92
PVTPL VB-S1 ISSUER LLC SECD TOWER REV NT2022-1 C-2-I 3.156% 02-15-2052 CUSIP: 91823AAU5	100,000.000	100,000.00	90,210.08

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United States - USD			
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-2029 SEDOL: BMXTTB1	600,000.000	515,750.00	544,801.50
PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028 SEDOL: BRK41K7	900,000.000	867,250.00	908,868.60
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031 SEDOL: BRK4301	300,000.000	288,500.00	300,070.20
PVTPL VICI PROPERTIES INC 4.5% 09-01-2026 SEDOL: BMGMNH1	500,000.000	548,750.00	483,968.13
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SEDOL: BMGMNJ3	200,000.000	231,250.00	200,104.52
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE 10-15-2033 BEO SEDOL: BNNJDS3	200,000.000	204,354.00	210,616.00
PVTPL VITA INCLINATA TECHNOLOGIES INC 10.5% 05-01-2027 CUSIP: 92845VAA5	100,000.000	98,605.20	98,605.20
PVTPL VOYA CLO 2017-3 LTD/VOYA CLO 2017-3 LL SR SECD NT CL 04-20-2034 CUSIP: 92915QAU7	150,000.000	150,000.00	149,657.57
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	1,610,000.000	1,516,763.70	1,152,714.38
PVTPL WELLFLEET CLO LTD SER 20-2A CL AR FLTG 07-15-2034 CUSIP: 94950AAN0	250,000.000	242,250.00	249,695.30
PVTPL WENDYS FDG LLC SER 2018-1 SR SECD NT 144A 3.884% DUE 03-15-2048 BEO SEDOL: BFF42D8	93,996.950	87,905.50	87,356.25
PVTPL WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37% 06-15-2051 SEDOL: BNM4743	111,162.170	107,239.97	95,896.60
PVTPL WMRK 2022-WMRK A SER 22-WMRK CL A FLTG RT 11-15-2027 CUSIP: 929342AA1	150,000.000	150,093.75	149,998.70
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO SEDOL: BMG20L4	844,000.000	777,686.04	544,988.42
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	260,000.000	257,168.60	180,025.34
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	510,000.000	498,887.10	478,294.71
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311	420,000.000	380,850.00	414,817.20
RAYMOND JAMES FINL 4.95% DUE 07-15-2046 SEDOL: BYP6KY4	180,000.000	184,628.12	168,700.13

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United States - USD			
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028 SEDOL: BMFRBQ2	700,000.000	691,483.14	627,695.08
REGENERON 1.75% DUE 09-15-2030 SEDOL: BMFNFN5	100,000.000	96,336.00	82,350.62
ROCKIES EXPRESS 4.8% DUE 05-15-2030 SEDOL: BH3T5V8	300,000.000	299,802.00	274,500.00
ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAK9	800,000.000	782,080.00	674,039.74
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	579,000.000	576,193.90	384,751.89
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813	720,000.000	493,299.60	498,856.44
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	277,000.000	276,077.59	195,969.86
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	160,000.000	138,156.80	127,522.41
RTX CORPORATION 3.95% 08-16-2025 SEDOL: BYVN9D1	100,000.000	111,044.00	98,573.45
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	350,000.000	398,657.00	292,523.28
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	260,000.000	333,400.60	222,918.91
RTX CORPORATION 4.45% 11-16-2038 SEDOL: BYVN9N1	640,000.000	639,914.07	590,069.65
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0	200,000.000	208,713.38	182,202.43
RTX CORPORATION 4.625% 11-16-2048 SEDOL: BYVN9P3	510,000.000	508,383.30	466,981.98
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9	560,000.000	559,003.20	571,078.45
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	2,384,000.000	2,375,060.00	2,770,495.07
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	380,000.000	377,112.00	285,672.02
S&P GLOBAL INC 3.7% 03-01-2052 SEDOL: BQZC712	300,000.000	295,194.00	249,715.36

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United States - USD			
S&P GLOBAL INC 3.9% 03-01-2062 SEDOL: BQZC6C6	175,000.000	171,869.25	147,096.47
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	100,000.000	102,554.00	97,963.47
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	600,000.000	566,250.00	601,215.41
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	525,000.000	522,102.00	402,373.66
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	1,150,000.000	1,146,791.50	826,201.75
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	50,000.000	42,159.80	35,317.25
SAN DIEGO GAS & 1.7% DUE 10-01-2030 SEDOL: BM9F087	50,000.000	49,593.83	41,371.89
SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025 SEDOL: BLF0HZ5	200,000.000	199,608.00	194,118.83
SCE RECOVERY FDG LLC 4.697% 06-15-2040 SEDOL: BMWGF82	231,302.220	231,281.42	228,506.80
SCE RECOVERY FDG LLC 5.112% 12-15-2047 SEDOL: BMV28B5	670,000.000	673,621.73	663,849.05
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	480,000.000	480,000.00	379,062.58
SCHWAB CHARLES CORP NEW 6.136% 08-24-2034 SEDOL: BLGYRK1	870,000.000	870,797.30	916,864.80
SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049 SEDOL: BMDWQR5	240,000.000	223,800.00	236,773.91
SERVICEMASTER FDG LLC / 2020-1 SR SECD NT CL A-2-I 2.841% 01-30-2051 SEDOL: BMFK7H4	104,275.590	99,994.58	91,048.54
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	1,458,000.000	1,444,546.93	1,200,989.30
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	84,000.000	83,464.08	58,123.92
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	350,000.000	349,009.50	280,124.51
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	1,785,000.000	1,864,779.15	1,639,942.03

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SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027 BEO-20-2027 BEO CUSIP: 24736CBS2	240,000.000	255,300.00	245,474.40
SLM PRIVATE CR STUDENT LN TR 2006-B A5 12-15-2039 BEO SEDOL: BF6DYP0	72,224.390	69,696.53	69,368.59
SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4 FLTG 12-16-2041BEO SEDOL: BFCB748	114,022.070	111,135.87	110,755.30
SLM PVT CR STUD LN TR 2006-A STUD LN BKDNT CL A-5 FLTG RT 06-15-2039 REG CUSIP: 78443CCL6	93,768.240	91,570.54	90,251.93
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 6.17332% 01-15-2053 CUSIP: 78448YAB7	75,163.800	73,754.48	73,868.86
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39	148,468.030	148,386.84	130,959.52
SMUCKER J M CO 6.5% 11-15-2043 SEDOL: BMTQVH6	894,000.000	885,692.38	998,048.66
SMUCKER J M CO 6.5% 11-15-2053 SEDOL: BMTQVJ8	981,000.000	965,705.17	1,136,640.87
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	375,000.000	366,257.56	291,779.30
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051 SEDOL: BN6M4F3	200,000.000	199,532.00	150,887.70
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	3,068,000.000	2,591,031.71	2,385,290.60
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	410,000.000	376,364.12	345,629.29
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	280,000.000	278,073.60	255,800.33
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	300,000.000	354,016.00	276,625.91
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	945,000.000	942,977.70	1,020,868.10
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	310,000.000	308,543.00	327,621.92
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	1,700,000.000	1,696,685.00	1,751,333.85
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 SEDOL: BP2TQ89	2,000,000.000	1,986,980.00	2,152,498.60

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SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	2,300,000.000	2,376,431.00	2,031,500.97
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	10,000.000	9,964.10	8,215.50
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	970,000.000	920,519.64	821,308.19
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	680,000.000	611,391.33	556,536.67
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	400,000.000	524,528.00	422,541.03
SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL: 2632917	200,000.000	248,946.00	213,289.92
SOUTHN NAT GAS CO 8% DUE 03-01-2032 SEDOL: 2006103	470,000.000	619,843.90	550,141.34
SOUTHWEST AIRLS CO 5.125% DUE 06-15-2027/06-08-2020 REG SEDOL: BKPVG76	800,000.000	916,432.00	804,003.38
SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025 SEDOL: BM8R6K8	120,000.000	136,963.20	119,977.29
SOUTHWEST GAS CORP 4.05% DUE 03-15-2032 SEDOL: BP5H0M2	120,000.000	119,717.40	112,632.22
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	853,000.000	849,920.67	577,412.73
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032 SEDOL: BMH4406	220,000.000	220,658.60	203,567.98
SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026 SEDOL: BYZ97L9	200,000.000	195,028.00	192,194.22
SPIRIT AIRLINES 8.0% 09-20-2025 CUSIP: 84859BAB7	880,000.000	856,912.50	626,488.48
SPRINGCASTLE AMER FDG LLC / AST BACKED NT 2020-A CL A 1.97% 09-25-2037 SEDOL: BL6KR32	164,264.030	165,823.26	151,538.74
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	527,000.000	742,890.75	650,601.00
SR HSG PPTYS TR 4.75 DUE 05-01-2024 SEDOL: BM4P510	340,000.000	329,800.00	338,652.04
STATE STR CORP FLTG RT 5.159% DUE 05-18-2034 SEDOL: BNBXR52	472,000.000	472,000.00	476,419.88

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United States - USD			
STEEL DYNAMICS INC 2.8% DUE 12-15-2024 SEDOL: BJ9RW31	200,000.000	199,850.00	194,797.28
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	200,000.000	198,570.00	181,718.06
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	1,150,000.000	1,228,177.84	1,071,389.81
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	60,000.000	58,815.00	54,300.20
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	250,000.000	248,305.00	268,303.21
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	1,712,000.000	1,679,471.10	1,242,425.00
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	1,329,000.000	1,312,733.37	998,155.07
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	5,510,000.000	4,851,044.23	4,030,850.86
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3	200,000.000	218,483.50	195,804.53
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	100,000.000	109,525.00	94,910.19
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	1,475,000.000	1,645,898.61	1,308,577.90
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP: 87264ACY9	3,100,000.000	3,094,637.00	3,129,956.42
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	1,049,000.000	1,044,751.55	1,114,744.85
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050 SEDOL: BK9NX88	175,000.000	128,390.50	132,335.61
TAPESTRY INC 7.85% 11-27-2033 SEDOL: BQ759N5	340,000.000	338,330.50	363,607.43
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	1,010,000.000	1,004,133.22	889,626.01
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	930,000.000	919,383.90	1,009,072.35
TARGA RES FIXED 6.25% DUE 07-01-2052 SEDOL: BPLH7L4	770,000.000	767,023.30	797,441.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	300,000.000	300,000.00	300,025.54
TARGET CORP 4.8% DUE 01-15-2053 SEDOL: BPRCP19	420,000.000	419,672.40	418,630.95
TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	600,000.000	600,000.00	518,169.13
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	90,000.000	70,718.10	66,669.85
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	480,000.000	478,464.00	419,634.24
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	34,000.000	43,594.71	39,276.54
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL: BMF1H11	250,000.000	249,974.25	250,937.57
TEXAS INSTRS INC 3.875% 03-15-2039 CUSIP: 882508BF0	440,000.000	439,283.55	407,173.76
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	380,000.000	376,960.00	391,244.44
THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033 SEDOL: BQH6206	479,000.000	477,075.77	500,227.74
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	397,000.000	395,046.76	302,478.22
THERMO FISHER SCIENTIFIC INC 5.2% 01-31-2034 SEDOL: BS54VV0	192,000.000	191,704.32	201,827.21
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	520,000.000	480,341.80	409,436.31
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	560,000.000	554,704.99	485,800.50
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	710,000.000	682,590.51	644,698.13
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	580,000.000	665,957.15	572,657.15
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	3,815,000.000	4,844,801.41	3,795,950.94
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	1,905,000.000	2,448,050.37	1,968,901.68

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	690,000.000	930,154.13	799,436.51
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	600,000.000	596,544.00	486,317.23
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	940,000.000	913,958.82	830,316.65
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	1,255,000.000	1,205,892.50	1,094,071.07
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL: BRJVGK4	318,000.000	316,740.72	344,317.48
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTQ9	550,000.000	714,857.00	624,450.26
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	77,000.000	76,407.87	50,800.51
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	90,000.000	114,759.00	94,281.27
TRIMBLE INC FIXED 6.1% DUE 03-15-2033 SEDOL: BQQ8MN6	200,000.000	199,686.00	213,912.52
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 SEDOL: BRBD998	1,022,000.000	1,022,675.33	1,044,645.34
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SEDOL: BPX1Z87	150,000.000	150,000.00	145,813.74
TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027 SEDOL: BLFCZ91	150,000.000	150,429.00	137,370.88
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	460,000.000	430,650.00	441,404.63
U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029 SEDOL: BPRB538	200,000.000	200,000.00	197,018.72
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97	20,000.000	20,000.00	20,562.80
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1	180,000.000	180,038.75	186,033.28
U S BANCORP 5.85% 10-21-2033 SEDOL: BM9WJ58	860,000.000	860,000.00	887,913.95
UDR INC MEDIUM FIXED 3.5% 07-01-2027 SEDOL: BF29YN0	100,000.000	99,764.00	95,193.29

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNION ELEC CO 2.15% DUE 03-15-2032 SEDOL: BP7L981	225,000.000	224,754.75	186,484.09
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	265,000.000	270,151.60	188,847.65
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	380,000.000	295,894.12	256,221.42
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	320,000.000	320,372.00	248,151.38
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFFP6	730,000.000	604,071.12	579,635.88
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	399,000.000	398,844.39	307,073.85
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	608,000.000	606,625.92	483,734.87
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	475,000.000	472,582.25	358,569.13
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	1,025,000.000	1,012,911.24	860,499.39
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	2,160,000.000	1,792,190.18	1,770,146.57
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	1,920,000.000	1,924,827.20	1,703,101.73
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL: BNYF3F7	360,000.000	359,532.00	295,055.62
UNION PACIFIC CORP 4.95% DUE 09-09-2052 BEO SEDOL: BPMQ873	145,000.000	144,035.75	148,599.60
UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036 SEDOL: BRRH916	880,000.000	880,000.00	892,396.56
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3	774,030.600	770,160.45	775,748.95
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027 SEDOL: BLBMJL5	164,160.000	164,160.00	159,018.80
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	140,000.000	135,917.60	105,965.46
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	1,329,000.000	1,292,124.79	934,160.82

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	290,000.000	288,753.00	227,379.47
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	808,000.000	796,221.66	611,029.11
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	270,000.000	268,893.00	248,058.34
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	1,061,000.000	1,051,451.00	1,024,277.94
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	1,040,000.000	1,029,808.00	1,029,956.05
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	880,000.000	871,553.40	750,174.86
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	543,000.000	541,132.08	442,161.33
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	840,000.000	833,807.67	687,114.69
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	120,000.000	130,658.40	115,083.66
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	840,000.000	833,624.40	954,899.97
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	1,012,000.000	1,064,814.00	1,171,954.29
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	100,000.000	100,000.00	85,785.66
UNUM CORP NT 6.75 DUE 12-15-2028 BEO SEDOL: B03FFC8	400,000.000	491,688.00	418,560.64
US AWYS 2013-1 3.95 DUE 05-15-2027 SEDOL: B94MBG7	204,763.410	193,719.47	195,651.68
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	475,000.000	510,577.50	424,367.33
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	1,040,000.000	1,684,475.37	1,420,960.36
VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	100,000.000	99,435.00	90,438.35
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	87,134.02

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Corporate Debt Instruments - Other			
United States - USD			
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	560,000.000	561,717.78	582,407.93
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL: BMV8VC5	598,000.000	592,597.55	498,205.84
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	70,000.000	69,908.51	51,919.52
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	2,929,000.000	2,581,292.57	1,996,202.66
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	1,721,000.000	1,231,725.65	1,143,000.73
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	1,398,000.000	1,395,191.60	1,116,892.67
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	2,317,000.000	2,345,044.35	1,788,100.29
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	620,000.000	615,932.93	474,280.34
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	150,000.000	203,284.50	173,495.41
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	398,000.000	333,917.79	287,723.44
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	1,150,000.000	1,014,440.90	988,081.30
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	590,000.000	589,774.50	492,429.81
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86	20,000.000	22,267.60	20,909.70
VERUS SECURITIZATION TR 2022-2 4.26% 02-25-2067 CUSIP: 92538XAA3	463,038.890	406,967.78	428,937.37
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	1,613,000.000	1,606,181.45	1,549,318.76
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	700,000.000	698,694.00	682,384.92
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKCO	600,000.000	598,698.00	409,847.36
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	400,000.000	394,452.00	362,058.55

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VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	300,000.000	299,409.00	248,938.17
VMWARE INC FIXED 4.5% DUE 05-15-2025 SEDOL: BKQNBK9	100,000.000	99,949.00	99,011.07
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	500,000.000	472,295.00	484,216.74
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBK1	600,000.000	597,858.00	592,663.03
VONTIER CORP 1.8% 04-01-2026 SEDOL: BNGFYG3	220,000.000	220,392.50	202,495.79
VR FDG LLC / VR 2.79% DUE 11-15-2050 CUSIP: 91835CAA1	64,504.550	57,071.41	57,734.69
VULCAN MATERIALS CO 4.7% DUE 03-01-2048 BEO SEDOL: BH3Q4W3	1,225,000.000	1,218,125.89	1,144,911.07
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	1,500,000.000	2,081,208.75	1,672,649.57
WALMART INC 4.1% DUE 04-15-2033 SEDOL: BP6LMP0	667,000.000	667,000.00	661,978.41
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24	1,514,000.000	1,509,806.22	1,477,912.93
WARNERMEDIA HLDGS INC SR NT 3.638% 03-15-2025 SEDOL: BNQQB87	30,000.000	30,000.00	29,355.21
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQQBC1	40,000.000	40,000.00	38,357.93
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	480,000.000	480,000.00	413,520.83
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	470,000.000	462,320.78	405,542.68
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL: BQPF8K7	2,553,000.000	2,553,000.00	2,259,011.00
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	270,000.000	270,000.00	215,836.75
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	330,000.000	330,000.00	280,820.45
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	200,000.000	133,512.00	141,474.49

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United States - USD			
WEC ENERGY GROUP 5.15% DUE 10-01-2027 SEDOL: BQKMWC3	225,000.000	224,536.50	228,423.22
WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041 SEDOL: BL6FQ18	570,000.000	570,000.00	432,272.19
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 SEDOL: BLB0XT5	2,732,000.000	2,716,787.92	2,977,994.77
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 SEDOL: BLD7GV7	575,000.000	487,490.75	503,664.83
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35	510,000.000	526,873.30	488,821.60
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	1,920,000.000	2,163,341.93	1,827,077.69
WELLS FARGO & CO NEW FLTG RT 12-31-2049 SEDOL: BLRVT50	630,000.000	621,197.50	622,927.62
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	1,385,000.000	1,457,372.19	1,219,820.71
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053 SEDOL: BP6P605	4,593,000.000	4,424,126.77	4,151,895.17
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL: BMGDBG9	100,000.000	104,940.00	91,652.96
WELLS FARGO & CO 2.406% 10-30-2025 SEDOL: BLPLD61	400,000.000	383,236.00	389,142.13
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL: BK8ZYZ9	1,300,000.000	1,300,000.00	1,125,025.77
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36	1,200,000.000	1,200,000.00	1,068,206.15
WELLS FARGO & CO 3.196% 06-17-2027 SEDOL: BJ84B25	600,000.000	623,226.00	573,560.24
WELLS FARGO & CO 3% DUE 04-22-2026 SEDOL: BD72T35	1,500,000.000	1,493,023.21	1,437,348.80
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	365,000.000	422,514.57	323,682.42
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	590,000.000	612,447.31	538,115.23
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	340,000.000	363,975.67	331,366.56

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WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7	2,983,000.000	3,370,219.74	2,980,586.93
WELLS FARGO & COMPANY 3.584% 05-22-2028 SEDOL: BF3R2P1	100,000.000	101,284.00	95,358.02
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	200,000.000	201,837.00	195,109.79
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	385,000.000	386,864.86	387,352.62
WELLS FARGO & COMPANY 5.557% 07-25-2034 SEDOL: BNFZXQ7	1,965,000.000	1,964,424.24	2,004,803.99
WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033 SEDOL: BRCCQR1	1,220,000.000	1,240,350.80	1,268,268.08
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	320,000.000	281,204.80	278,780.48
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	370,000.000	304,325.00	329,687.87
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	452,000.000	518,676.42	525,307.47
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	575,000.000	566,202.50	548,391.23
WEYERHAEUSER CO 4.75% 05-15-2026 SEDOL: BP4FCL0	1,000,000.000	996,720.00	995,566.59
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL: 2337461	200,000.000	250,242.00	220,236.45
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	200,000.000	248,364.00	214,215.77
WHITEBOX CLO IV LTD / WHITEBOX CLO 7.47456% 04-20-2036 CUSIP: 96467KAA7	300,000.000	300,525.00	301,522.89
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	300,000.000	299,655.00	219,528.29
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	275,000.000	274,650.75	212,278.81
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	775,000.000	675,955.00	753,766.24
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807	1,310,000.000	1,575,930.00	1,484,219.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063	220,000.000	262,149.80	246,546.74
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 SEDOL: BLB3KC6	600,000.000	598,398.00	606,622.74
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	545,000.000	544,013.55	361,084.77
WISCONSIN PWR & LT CO 3.95% 09-01-2032 SEDOL: BPH2J73	125,000.000	123,527.50	118,630.66
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	796,000.000	876,298.03	588,870.69
XCEL ENERGY INC 5.45% 08-15-2033 SEDOL: BRF3SN1	525,000.000	506,754.99	542,324.83
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	2,275,000.000	2,333,190.02	2,182,237.79
3M CO FIXED 2.875% 10-15-2027 SEDOL: BD6NJF1	100,000.000	109,373.00	94,186.54
Total United States - USD		749,392,128.66	684,641,158.35
Total Corporate Debt Instruments - Other		961,802,310.61	881,591,529.33
<i>Corporate Stock - Preferred</i>			
Germany - EUR			
HENKEL AG & CO KGAA NON-VTG PRF NPV SEDOL: 5076705	3,599.000	269,102.86	289,664.80
Total Germany - EUR		269,102.86	289,664.80
United States - USD			
KEYCORP NEW DEP SHS REPSTG 1/40TH INT PERP NON CUM H SEDOL: BPLPQT9	20,074.000	501,850.00	430,788.04
Total United States - USD		501,850.00	430,788.04
Total Corporate Stock - Preferred		770,952.86	720,452.84

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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			
Belgium - EUR			
KBC GROEP NV NPV SEDOL: 4497749	2,948.000	207,453.62	191,222.16
Total Belgium - EUR		207,453.62	191,222.16
Canada - CAD			
GILDAN ACTIVEWEAR COM NPV SEDOL: 2254645	9,073.000	276,958.72	301,515.90
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2	10,658.000	301,375.16	343,115.50
Total Canada - CAD		578,333.88	644,631.40
Denmark - DKK			
CARLSBERG SER'B'DKK20 SEDOL: 4169219	1,533.000	159,248.97	192,364.71
Total Denmark - DKK		159,248.97	192,364.71
Finland - EUR			
FORTUM OYJ EUR3.40 SEDOL: 5579550	17,261.000	209,347.98	249,019.77
Total Finland - EUR		209,347.98	249,019.77
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	1,630.000	167,000.00	317,118.07
AIRBUS SE EUR1 SEDOL: 4012250	2,231.000	297,950.24	344,484.20
BUREAU VERITAS EUR0.12 SEDOL: B28DTJ6	10,655.000	304,411.93	269,180.95
CAPGEMINI EUR8 SEDOL: 4163437	1,518.000	272,442.86	316,507.08
ENGIE COMSTK SEDOL: B0C2CQ3	37,675.000	509,803.49	662,470.38
ORANGE EUR4 SEDOL: 5176177	27,522.000	314,059.52	313,264.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	2,007.000	370,014.26	354,170.95
THALES SA EUR3 SEDOL: 4162791	2,055.000	255,844.38	304,073.97
Total France - EUR		2,491,526.68	2,881,269.64
Germany - EUR			
CONTINENTAL AG ORD NPV SEDOL: 4598589	4,513.000	398,940.69	383,468.16
COVESTRO AG NPV SEDOL: BYTBWY9	4,165.000	200,640.28	242,373.69
MERCK KGAA NPV SEDOL: 4741844	2,416.000	370,937.73	384,579.04
MTU AERO ENGINES A NPV (REGD) SEDOL: B09DHL9	1,014.000	237,958.22	218,702.48
RHEINMETALL AG NPV SEDOL: 5334588	971.000	189,053.69	307,840.55
SAP SE SEDOL: 4846288	2,305.000	311,731.58	355,146.53
SIEMENS HEALTHINEE NPV SEDOL: BD594Y4	6,068.000	302,653.93	352,578.66
VONOVIA SE NPV SEDOL: BBJPFY1	7,140.000	312,031.98	225,100.72
Total Germany - EUR		2,323,948.10	2,469,789.83
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	43,200.000	444,140.22	376,479.63
ESR GROUP LIMITED USD0.001 SEDOL: BHNCRK0	79,000.000	203,349.14	109,264.84
Total Hong Kong - HKD		647,489.36	485,744.47
Ireland - USD			
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW SEDOL: BYYN585	3,386.000	331,326.38	451,556.96

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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			
Ireland - USD			
ICON PLC COM SEDOL: B94G471	1,604.000	354,918.16	454,044.28
Total Ireland - USD		686,244.54	905,601.24
Israel - USD			
WIX.COM LTD COM ILS0.01 SEDOL: BFZCHN7	547.000	60,580.59	67,291.94
Total Israel - USD		60,580.59	67,291.94
Italy - EUR			
UNICREDIT SPA NPV SEDOL: BYMXPS7	7,329.000	142,974.22	198,877.75
Total Italy - EUR		142,974.22	198,877.75
Japan - JPY			
ASICS CORP NPV SEDOL: 6057378	7,100.000	150,331.90	222,498.23
BANDAI NAMCO HOLDINGS INC SEDOL: B0JDQD4	9,000.000	233,241.22	180,440.49
BAYCURRENT CONSULT NPV SEDOL: BYP20B9	6,100.000	243,151.73	214,222.58
DAIKIN INDUSTRIES NPV SEDOL: 6250724	1,900.000	342,057.47	309,770.89
DISCO CORPORATION NPV SEDOL: 6270948	1,100.000	102,499.05	272,932.33
FANUC CORP NPV SEDOL: 6356934	8,100.000	216,436.29	238,265.71
HITACHI NPV SEDOL: 6429104	3,800.000	142,105.91	274,123.99
KOKUSAI ELECTRIC C NPV SEDOL: BNGHNG2	10,800.000	132,767.66	234,799.26
MATSUKIYOCOCOKARA & CO SEDOL: B249GC0	22,700.000	330,166.54	402,056.32
NIPPON SANJO HOLDINGS CORP SEDOL: 6640541	7,900.000	214,180.84	211,593.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
NITORI HOLDINGS NPV SEDOL: 6644800	1,700.000	223,215.92	227,663.50
RECRUIT HLDGS CO L NPV SEDOL: BQRRZ00	5,200.000	178,351.63	219,943.25
RENESAS ELECTRONICS CORPORATION NPV SEDOL: 6635677	18,619.000	257,748.96	336,642.30
SHIMADZU CORP NPV SEDOL: 6804369	6,200.000	170,360.79	173,360.76
SUZUKI MOTOR CORP NPV SEDOL: 6865504	8,500.000	384,665.02	363,743.08
TOKYO ELECTRON NPV SEDOL: 6895675	1,600.000	225,026.49	286,622.22
ZOZO INC SEDOL: B292RC1	6,100.000	152,649.37	137,377.64
Total Japan - JPY		3,698,956.79	4,306,055.68
Netherlands - EUR			
AKZO NOBEL NV EUR0.50(POST REV SPLIT) SEDOL: BJ2KSG2	3,648.000	385,782.83	301,506.89
COCA-COLA EUROPACIFIC PARTNERS ORD EUR0.01 SEDOL: BD4D942	5,092.000	267,876.54	338,617.65
DSM FIRMENICH AG EUR0.01 SEDOL: BPCPSD6	1,928.000	227,878.56	195,938.40
ING GROEP N.V. EUR0.01 SEDOL: BZ57390	26,648.000	347,263.51	398,160.99
UNVL MUSIC GROUP EUR10.00 SEDOL: BNZGVV1	9,321.000	241,338.48	265,751.19
Total Netherlands - EUR		1,470,139.92	1,499,975.12
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	10,070.000	165,856.79	255,051.70
Total Singapore - SGD		165,856.79	255,051.70

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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			
Spain - EUR			
INDITEX (IND.DE DISENO TEXTIL SA) SEDOL: BP9DL90	7,062.000	254,936.71	307,594.94
Total Spain - EUR		254,936.71	307,594.94
Sweden - SEK			
NORDEA BANK ABP NPV SEDOL: BYZF9J9	18,475.000	200,810.67	228,640.24
SANDVIK AB NPV SEDOL: B1VQ252	17,785.000	363,175.19	384,894.45
Total Sweden - SEK		563,985.86	613,534.69
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	8,069.000	164,096.05	357,599.60
COMP.FIN.RICHEMONT CHF1 (REGD) SEDOL: BCRWZ18	1,059.000	144,145.21	145,641.60
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL: 7110388	2,011.000	728,688.58	584,197.11
Total Switzerland - CHF		1,036,929.84	1,087,438.31
United Kingdom - GBP			
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	1,891.000	242,684.40	255,528.59
BP ORD USD0.25 SEDOL: 0798059	68,573.000	371,414.95	407,493.73
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	12,373.000	249,004.14	338,490.77
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	6,089.000	225,615.82	248,547.50
LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604 SEDOL: B0SWJX3	2,057.000	213,848.63	243,188.75
RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	2,725.000	198,454.87	188,281.60
RELX PLC SEDOL: B2B0DG9	18,750.000	454,109.79	743,367.82

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	9,520.000	461,684.25	461,171.69
WPP PLC ORD GBP0.10 SEDOL: B8KF9B4	16,840.000	199,827.88	161,651.28
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	15,861.000	237,411.15	489,516.63
Total United Kingdom - GBP		2,854,055.88	3,537,238.36
United States - USD			
AON PLC SEDOL: BLP1HW5	1,283.000	175,388.84	373,378.66
Total United States - USD		175,388.84	373,378.66
Total Corporate Stock - Common		17,727,398.57	20,266,080.37
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND CUSIP: NHY999J15	112,082.000	14,033,667.41	28,498,129.26
CF S&P 500 (R) FLAGSHIP NL FUND (CM13) CUSIP: 87IU999E5	44,033.610	28,464,082.64	56,189,660.48
CF WILLIAM BLAIR SMID CORE COLLECTIVE INVESTMENT FD CL 2 CUSIP: 76999CC04	1,090,277.560	10,090,214.78	15,400,388.59
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	31,613,217.860	31,613,217.86	31,613,217.86
Total United States - USD		84,201,182.69	131,701,396.19
Total Value of Interest in Common/Collective Trusts		84,201,182.69	131,701,396.19

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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 EMERGING MKTS EQUITY ADV PORT INSTL USD SEDOL: BYR8SS8	594,073.090	7,017,412.14	6,457,574.49
Total Emerging Markets Region - USD		7,017,412.14	6,457,574.49
United States - USD			
MFB NORTHN FDS ULTRA SHORT FXD INC FD CUSIP: 665162467	5,221.900	53,916.25	53,263.38
MFO PIMCO PAPS ASSET BACKED SECURITIES CUSIP: 72200Q109	229,556.860	2,675,518.32	2,639,903.89
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	1,843,166.594	18,455,101.25	18,457,470.27
Total United States - USD		21,184,535.82	21,150,637.54
Total Value of Interest in Registered Investment Com		28,201,947.96	27,608,212.03
<i>Other</i>			
Argentina - USD			
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	11,904.000	6,487.65	4,725.89
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5	750,000.000	335,632.50	254,932.45
BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1 SEDOL: BMDHK89	1,842,243.000	1,852,677.49	703,212.97
Total Argentina - USD		2,194,797.64	962,871.31
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	1,450,000.000	1,032,345.75	797,858.24
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYL	-3,300,000.000	-26,268.55	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYU	3,300,000.000	0.00	58,637.95
LCH_IRS MSNYUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37WFL	-3,400,000.000	-35,873.43	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>			
Australia - AUD			
LCH_IRS MSNYUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37WFW	3,400,000.000	0.00	63,112.31
Total Australia - AUD		970,203.77	919,608.50
Bermuda - USD			
BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7	320,000.000	319,100.80	224,800.00
Total Bermuda - USD		319,100.80	224,800.00
Brazil - USD			
PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10-2021 REG SEDOL: BM9DJ28	300,000.000	289,338.00	252,993.54
Total Brazil - USD		289,338.00	252,993.54
Canada - CAD			
LCH_OIS MSNYUS33 20/09/2025 CAD P 1DCORRA / R 3.75% SWU01OT78 SEDOL: 9M28EPU	7,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 20/09/2025 CAD P 1DCORRA / R 3.75% SWU01OT78 SEDOL: 9M28EPL	-7,000,000.000	-123,667.82	-42,327.54
Total Canada - CAD		-123,667.82	-42,327.54
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	750,000.000	742,545.00	676,235.15
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1L	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1U	700,000.000	8,190.66	9,000.88
Total Canada - USD		750,735.66	685,236.03
Chile - USD			
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	851,000.000	847,902.36	570,347.73

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Chile - USD			
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	289,000.000	241,315.00	237,289.17
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	1,020,000.000	1,014,145.20	775,467.40
Total Chile - USD		2,103,362.56	1,583,104.30
China - USD			
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKU	300,000.000	2,939.51	2,099.73
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEU	300,000.000	3,236.24	2,099.73
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1L	-1,200,000.000	0.00	0.00
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1U	1,200,000.000	1,548.67	8,269.32
Total China - USD		7,724.42	12,468.78
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	1,450,000.000	1,368,511.68	1,123,184.50
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	370,000.000	441,766.04	335,678.71
ECOPETROL S A 4.625% 11-02-2031 SEDOL: BL5C7L7	60,000.000	60,000.00	50,893.37
ECOPETROL S A 5.875% 11-02-2051 SEDOL: BL98498	680,000.000	680,000.00	514,290.80
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	1,994,000.000	2,166,312.14	1,673,990.66
Total Colombia - USD		4,716,589.86	3,698,038.04

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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 CHASUS33 P 6MEURIB / R 2.49% 317U4PLA8 12/01/2024 SEDOL: 9M4VXXU	-300,000.000	-1,188.61	-2,285.93
CALL SWO EUR CHASUS33 P 6MEURIB / R 2.65% 317U4NCA3 04/01/2024 SEDOL: 9M4PF9U	-400,000.000	-1,451.96	-6,478.82
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.31% 317U4R9A8 18/01/2024 SEDOL: 9M52B4U	-200,000.000	-787.01	-585.69
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.59% 317U4NMA2 05/01/2024 SEDOL: 9M4QW4U	-300,000.000	-1,106.43	-3,467.35
CALL SWO EUR GSILGB2X P 6MEURIB / R 2.44% 317U4OMA0 08/01/2024 SEDOL: 9M4TNNU	-500,000.000	-1,146.54	-1,984.01
CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.33% 317U4QPA2 15/01/2024 SEDOL: 9M4XJ9U	-300,000.000	-1,246.76	-830.74
LCH_IRS MSNYUS33 03/01/2029 EUR P 2.76% / R 6MEURIB SWU020HB3 SEDOL: 9M5666U	400,000.000	0.00	0.00
LCH_IRS MSNYUS33 03/01/2029 EUR P 2.76% / R 6MEURIB SWU020HB3 SEDOL: 9M5666L	-400,000.000	0.00	-6,776.94
LCH_IRS MSNYUS33 04/12/2033 EUR P 3.128% / R 6MEURIB SWU01ZJ82 SEDOL: 9M4MA4L	-200,000.000	0.00	-12,086.93
LCH_IRS MSNYUS33 04/12/2033 EUR P 3.128% / R 6MEURIB SWU01ZJ82 SEDOL: 9M4MA4U	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 06/12/2033 EUR P 3.063% / R 6MEURIB SWU01ZLG1 SEDOL: 9M4PG1U	300,000.000	0.00	0.00
LCH_IRS MSNYUS33 06/12/2033 EUR P 3.063% / R 6MEURIB SWU01ZLG1 SEDOL: 9M4PG1L	-300,000.000	0.00	-16,373.46
LCH_IRS MSNYUS33 08/12/2033 EUR P 2.99% / R 6MEURIB SWU01ZOE3 SEDOL: 9M4SARU	400,000.000	0.00	0.00
LCH_IRS MSNYUS33 08/12/2033 EUR P 2.99% / R 6MEURIB SWU01ZOE3 SEDOL: 9M4SARL	-400,000.000	0.00	-18,980.54
LCH_IRS MSNYUS33 09/10/2028 EUR P 6MEURIB / R 3.37% SWU01Y4Y4 SEDOL: 9M3MP6L	-4,500,000.000	-902.03	0.00
LCH_IRS MSNYUS33 09/10/2028 EUR P 6MEURIB / R 3.37% SWU01Y4Y4 SEDOL: 9M3MP6U	4,500,000.000	0.00	196,274.99
LCH_IRS MSNYUS33 15/12/2033 EUR P 2.97% / R 6MEURIB SWU01ZVM7 SEDOL: 9M4WUAL	-500,000.000	0.00	-22,845.32
LCH_IRS MSNYUS33 15/12/2033 EUR P 2.97% / R 6MEURIB SWU01ZVM7 SEDOL: 9M4WUAU	500,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
LCH_IRS MSNYUS33 19/12/2028 EUR P 2.88% / R 6MEURIB SWU01ZZX9 SEDOL: 9M51YFL	-600,000.000	0.00	-13,410.83
LCH_IRS MSNYUS33 19/12/2028 EUR P 2.88% / R 6MEURIB SWU01ZZX9 SEDOL: 9M51YFU	600,000.000	0.00	0.00
LCH_IRS MSNYUS33 20/03/2054 EUR P 2.75% / R 6MEURIB SWU01XDS9 SEDOL: 9M31M6U	2,200,000.000	124,822.53	0.00
LCH_IRS MSNYUS33 20/03/2054 EUR P 2.75% / R 6MEURIB SWU01XDS9 SEDOL: 9M31M6L	-2,200,000.000	0.00	-226,783.96
LCH_IRS MSNYUS33 20/10/2028 EUR P 6MEURIB / R 3.45% SWU01YGG0 SEDOL: 9M3U94U	200,000.000	0.00	9,628.15
LCH_IRS MSNYUS33 20/10/2028 EUR P 6MEURIB / R 3.45% SWU01YGG0 SEDOL: 9M3U94L	-200,000.000	0.00	0.00
LCH_IRS MSNYUS33 22/12/2033 EUR P 2.89% / R 6MEURIB SWU020C77 SEDOL: 9M54HQL	-400,000.000	0.00	-15,258.35
LCH_IRS MSNYUS33 22/12/2033 EUR P 2.89% / R 6MEURIB SWU020C77 SEDOL: 9M54HQU	400,000.000	0.00	0.00
LCH_IRS MSNYUS33 29/12/2028 EUR P 2.95% / R 6MEURIB SWU020FS8 SEDOL: 9M56JML	-300,000.000	0.00	-7,933.76
LCH_IRS MSNYUS33 29/12/2028 EUR P 2.95% / R 6MEURIB SWU020FS8 SEDOL: 9M56JMU	300,000.000	0.00	0.00
LCH_IRS MSNYUS33 29/12/2033 EUR P 2.91% / R 6MEURIB SWU020FP4 SEDOL: 9M56JKL	-300,000.000	0.00	-12,171.91
LCH_IRS MSNYUS33 29/12/2033 EUR P 2.91% / R 6MEURIB SWU020FP4 SEDOL: 9M56JKU	300,000.000	0.00	0.00
PUT SWO EUR CHASUS33 P 2.89% / R 6MEURIB 317U4PMA7 12/01/2024 SEDOL: 9M4VXYU	-300,000.000	-1,188.61	-67.84
PUT SWO EUR CHASUS33 P 3.03% / R 6MEURIB 317U4NBA4 04/01/2024 SEDOL: 9M4PF8U	-400,000.000	-1,451.96	-0.09
PUT SWO EUR CITIUS33 P 2.7% / R 6MEURIB 317U4RAA6 18/01/2024 SEDOL: 9M52B5U	-200,000.000	-787.01	-469.03
PUT SWO EUR CITIUS33 P 2.96% / R 6MEURIB 317U4NLA3 05/01/2024 SEDOL: 9M4QW3U	-300,000.000	-1,106.43	-1.26
PUT SWO EUR GSILGB2X P 2.86% / R 6MEURIB 317U4ONA9 08/01/2024 SEDOL: 9M4TNPU	-500,000.000	-1,146.54	-15.63
PUT SWO EUR MSCSUS33 P 2.74% / R 6MEURIB 317U4QOA3 15/01/2024 SEDOL: 9M4XJ8U	-300,000.000	-1,246.76	-414.77
Total European Union - EUR		110,065.88	-163,320.02

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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>			
France - USD			
PVTPL ELECTRICITE DE FRANCE 9.125% 12-31-2049 CUSIP: 28504KAA5	300,000.000	300,000.00	334,920.30
Total France - USD		300,000.00	334,920.30
Germany - EUR			
FUT 07 MAR 24 EURX EUR-BUND CUSIP: 999599GH0	32.000	4,673,069.98	4,850,562.39
FUT 07 MAR 24 EURX EUR-BUND CUSIP: 999599GH0	-32.000	-4,673,069.98	-4,850,562.39
Total Germany - EUR		0.00	0.00
Indonesia - USD			
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP: 455780CN4	270,000.000	267,580.80	226,223.52
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	910,000.000	902,410.60	846,228.42
Total Indonesia - USD		1,169,991.40	1,072,451.94
Israel - USD			
ISRAEL ST BD 2.875% DUE 03-16-2026 REG CUSIP: 46513CXR2	200,000.000	217,000.00	190,312.00
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJJ8	510,000.000	505,399.80	411,837.24
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	360,000.000	360,000.00	277,754.40
Total Israel - USD		1,082,399.80	879,903.64
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKL	-700,000.000	0.00	0.00
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKU	700,000.000	1,244.45	11,118.45
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTL	-1,000,000.000	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>			
Italy - USD			
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTU	1,000,000.000	2,125.44	15,883.50
Total Italy - USD		3,369.89	27,001.95
Japan - JPY			
FUT MAR 24 OSE 10Y JGB CUSIP: 999599GH0	4.000	3,975,112.38	4,162,576.25
FUT MAR 24 OSE 10Y JGB CUSIP: 999599GH0	-4.000	-3,975,112.38	-4,162,576.25
LCH_OIS MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0 SEDOL: 9L3HWWL	-499,900,000.000	-3,698.57	0.00
LCH_OIS MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0 SEDOL: 9L3HWWU	499,900,000.000	0.00	737.19
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238 SEDOL: 9L3RKFL	-62,600,000.000	-2,735.76	0.00
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238 SEDOL: 9L3RKFU	62,600,000.000	0.00	1,519.05
LCH_OIS MSNYUS33 20/09/2043 JPY P 1% / R 1DTONAR SWU01R9M0 SEDOL: 9M25NYL	-200,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 20/09/2043 JPY P 1% / R 1DTONAR SWU01R9M0 SEDOL: 9M25NYU	200,000,000.000	29,139.48	86,450.84
Total Japan - JPY		22,705.15	88,707.08
Kazakhstan - USD			
PVTPL KAZMUNAYGAS NATIONAL 3.5% DUE 04-14-2033/10-14-2020 BEO CUSIP: 48126PAA0	440,000.000	440,000.00	364,986.16
Total Kazakhstan - USD		440,000.00	364,986.16
Mexico - MXN			
MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100 SEDOL: BM9CG57	30,000.000	1,140,527.24	1,248,229.01
MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR SEDOL: BMB5C12	4,900.000	196,808.48	214,696.47
MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR SEDOL: BD39J29	20,000.000	867,212.79	921,955.36

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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 - MXN			
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN SEDOL: B44NND6	218,300.000	1,211,096.11	1,230,572.87
Total Mexico - MXN		3,415,644.62	3,615,453.71
Mexico - USD			
MEXICO(UTD MEX ST) 3.75% SNR 19/04/71 USD1000 SEDOL: BP6GR61	435,000.000	435,000.00	290,001.61
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	450,000.000	352,966.50	296,401.41
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	4,650,000.000	3,323,192.75	3,306,417.84
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	1,877,000.000	1,825,945.01	1,229,929.40
PVTPL COMISION FEDERAL DE ELECTRICIDAD 3.348% DUE 02-09-2031/11-09-2030 BEO CUSIP: 200447AH3	200,000.000	200,000.00	166,486.82
PVTPL COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE 02-09-2051/08-09-2050 BEO CUSIP: 200447AJ9	550,000.000	540,400.00	389,503.62
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	1,277,000.000	1,041,743.50	1,107,313.36
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	560,000.000	559,652.80	462,225.46
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	302,000.000	301,993.96	307,442.07
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP: 91086QBG2	300,000.000	340,470.00	297,416.51
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	680,000.000	676,300.80	575,295.06
UNITED MEXICAN STS 4.6% 23/01/2046 SEDOL: BVCXLS8	680,000.000	602,616.00	567,016.82
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	2,514,000.000	2,470,875.10	2,158,338.96
Total Mexico - USD		12,671,156.42	11,153,788.94
Morocco - USD			
PVTPL OCP S A 5.125% DUE 06-23-2051/12-23-2050BEO CUSIP: 67091TAE5	590,000.000	586,401.60	446,251.22

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Morocco - USD			
Total Morocco - USD		586,401.60	446,251.22
Panama - USD			
PANAMA(REP OF) 4.3% SNR 29/04/53 USD200000 SEDOL: B96SR76	597,000.000	675,684.60	398,847.92
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	1,255,000.000	1,397,522.25	749,456.96
REPUBLIC OF PANAMA 4.5% DUE 04-01-2056 REG CUSIP: 698299BM5	479,000.000	381,403.75	320,853.70
Total Panama - USD		2,454,610.60	1,469,158.58
Paraguay - USD			
PVTPL REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG CUSIP: 699149AH3	360,000.000	438,706.80	319,680.06
Total Paraguay - USD		438,706.80	319,680.06
Peru - USD			
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	542,000.000	521,257.66	381,053.10
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	512,000.000	506,045.86	318,720.00
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	319,000.000	246,427.50	247,486.58
Total Peru - USD		1,273,731.02	947,259.68
Poland - USD			
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL: BLGV865	200,000.000	197,540.00	208,067.20
Total Poland - USD		197,540.00	208,067.20
Qatar - USD			
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	500,000.000	500,000.00	507,314.00
Total Qatar - USD		500,000.00	507,314.00

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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>			
Saudi Arabia - USD			
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TBOND 4.875% 07-18-2033 CUSIP: 80413TBD0	1,900,000.000	1,877,580.00	1,938,661.20
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	177,512.60
Total Saudi Arabia - USD		2,105,080.00	2,116,173.80
South Africa - ZAR			
CME IRS MSNYUS33 25/04/2027 ZAR P 7.195% / R 3MJIBAR SWU01IAC0 SEDOL: 9L6KKRU	22,300,000.000	0.00	22,948.00
CME IRS MSNYUS33 25/04/2027 ZAR P 7.195% / R 3MJIBAR SWU01IAC0 SEDOL: 9L6KKRL	-22,300,000.000	0.00	0.00
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZAR1 'R186' SEDOL: B1BKQ29	53,500,000.000	3,969,762.82	3,065,480.52
STH AFRICA(REP OF) 8.25% SNR 31/03/32 ZAR1000 SEDOL: BP4JP79	13,200,000.000	768,389.40	632,264.66
Total South Africa - ZAR		4,738,152.22	3,720,693.18
Spain - EUR			
ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S SWPC0K383 SEDOL: 9KY4T5L	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S SWPC0K383 SEDOL: 9KY4T5U	400,000.000	4,982.92	7,318.75
Total Spain - EUR		4,982.92	7,318.75
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	700,000.000	783,230.00	588,483.70
Total United Arab Emirates - USD		783,230.00	588,483.70
United Kingdom - GBP			
FUT MAR 24 LIF LONG GILT CUSIP: 999599GH0	-1.000	-120,032.00	-130,858.23
FUT MAR 24 LIF LONG GILT CUSIP: 999599GH0	1.000	120,032.00	130,858.23

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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>			
United Kingdom - GBP			
LCH_OIS MSNYUS33 20/03/2029 GBP P 5% / R 1DSO NIA SWU01XEP4 SEDOL: 9M36PFU	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 20/03/2029 GBP P 5% / R 1DSO NIA SWU01XEP4 SEDOL: 9M36PFL	-600,000.000	-15,689.06	-59,321.80
LCH_OIS MSNYUS33 20/03/2054 GBP P 4.25% / R 1DSO NIA SWU01XER0 SEDOL: 9M36PHL	-400,000.000	-19,924.51	-86,483.51
LCH_OIS MSNYUS33 20/03/2054 GBP P 4.25% / R 1DSO NIA SWU01XER0 SEDOL: 9M36PHU	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 20/10/2033 GBP P 1DSO NIA / R 4.32% SWU01YJX0 SEDOL: 9M3WTCU	100,000.000	0.00	10,612.01
LCH_OIS MSNYUS33 20/10/2033 GBP P 1DSO NIA / R 4.32% SWU01YJX0 SEDOL: 9M3WTCL	-100,000.000	0.00	0.00
Total United Kingdom - GBP		-35,613.57	-135,193.30
United States - USD			
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	100,000.000	140,323.00	124,869.75
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	380,000.000	484,424.00	513,587.48
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 SEDOL: BZ1JY97	165,000.000	183,015.64	179,873.60
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	3,800,000.000	5,632,013.66	4,594,178.34
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	400,000.000	521,160.00	509,295.12
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	470,000.000	680,623.10	589,895.55
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	1,440,000.000	1,988,658.68	1,818,156.10
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.494% 317U4P1A0 01/08/2024 SEDOL: 9M4TPUU	-200,000.000	-917.50	-1,394.40
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.545% 317U4QCA6 01/16/2024 SEDOL: 9M4WH0U	-500,000.000	-2,243.75	-5,892.45
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.288% 317U4RRA8 01/19/2024 SEDOL: 9M53XDU	-100,000.000	-417.50	-341.77
CALL SWO USD CHASUS33 P 1DSOFR / R 3.17% 317U4T3A0 01/29/2024 SEDOL: 9M56HYU	-200,000.000	-865.00	-580.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD CHASUS33 P 1DSOFR / R 3.205% 317U4SMA1 01/22/2024 SEDOL: 9M5404U	-200,000.000	-820.00	-488.82
CALL SWO USD CHASUS33 P 1DSOFR / R 3.35% 317U4RIA8 01/18/2024 SEDOL: 9M52XPU	-300,000.000	-1,485.00	-1,404.75
CALL SWO USD CHASUS33 P 1DSOFR / R 3.6% 317U4POA5 01/12/2024 SEDOL: 9M4VXWU	-300,000.000	-1,372.50	-4,191.36
CALL SWO USD CITIUS33 P 1DSOFR / R 3.235% 317U4SQA7 01/22/2024 SEDOL: 9M54R2U	-500,000.000	-2,050.00	-1,459.55
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.195% 317U4MJA8 05/29/2024 SEDOL: 9M4LM5U	-3,000,000.000	-6,600.00	-10,951.80
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.215% 317U4SSA5 01/22/2024 SEDOL: 9M54W6U	-400,000.000	-1,620.00	-1,037.84
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.285% 317U4RPA0 01/19/2024 SEDOL: 9M53VZU	-200,000.000	-835.00	-671.26
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.3% 317U4R0A7 01/16/2024 SEDOL: 9M51ZWU	-500,000.000	-2,130.00	-1,530.25
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.56% 317U4NQA8 01/05/2024 SEDOL: 9M4QU2U	-400,000.000	-2,050.00	-3,777.60
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.594% 317U4NOA0 01/05/2024 SEDOL: 9M4QU0U	-400,000.000	-2,000.00	-4,630.88
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317U4NIA7 01/04/2024 SEDOL: 9M4PA1U	-400,000.000	-1,820.00	-6,023.72
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.455% 317U4PCA8 01/08/2024 SEDOL: 9M4S16U	-500,000.000	-2,425.00	-2,669.80
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.475% 317U4P5A6 01/08/2024 SEDOL: 9M4TPAU	-200,000.000	-940.00	-1,228.30
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.6% 317U4PQA3 01/12/2024 SEDOL: 9M4VC6U	-200,000.000	-915.00	-2,794.24
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.67% 317U4NKA4 01/04/2024 SEDOL: 9M4PP3U	-500,000.000	-2,350.00	-8,380.95
CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.272% 317U4R2A5 01/16/2024 SEDOL: 9M51D4U	-200,000.000	-852.50	-508.92
CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.489% 317U4P3A8 01/08/2024 SEDOL: 9M4TPNU	-300,000.000	-1,389.00	-2,024.10
CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.55% 317U4QFA3 01/16/2024 SEDOL: 9M4WB6U	-200,000.000	-872.50	-2,409.48

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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			
CALL SWO USD UBSWUS33 P 1DSOFR / R 3.344% 317U4RKA5 01/18/2024 SEDOL: 9M52YWU	-200,000.000	-974.95	-904.62
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	344,000.000	344,000.00	344,000.00
CCP RECEIVABLE FROM BANK OF AMERICA SEDOL: 9D5E99U	381,200.000	381,200.00	381,200.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	870,000.000	870,000.00	870,000.00
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98U	100,000.000	1,748.35	698.68
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98L	-100,000.000	0.00	0.00
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBU	200,000.000	2,966.33	1,397.36
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBL	-200,000.000	0.00	0.00
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	1,309,910.680	1,697,376.52	1,490,689.62
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	329,901.370	408,292.52	376,867.09
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	1,375,000.000	1,539,509.00	1,493,729.19
CLEVELAND-CUYAHOGA CNTY OH PORT AUTH FEDLEASE REV 4.425 05-01-2031 BEO TAXABLE CUSIP: 18611CAA4	1,180,000.000	1,180,000.00	1,032,579.06
CREDIT SUISSE CUSIP: 996390126	3,300,000.000	0.00	0.00
DALLAS FT WORTH TEX INTL ARPT REV 4.507%11-01-2051 SEDOL: BP4DPJ3	170,000.000	170,000.00	158,695.05
FUT DEC 23 CME 3MO SOFR CUSIP: 999599GH0	-4.000	-945,750.00	-946,425.00
FUT DEC 23 CME 3MO SOFR CUSIP: 999599GH0	4.000	945,750.00	946,425.00
FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0	-75.000	-9,427,949.97	-10,019,531.25
FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0	75.000	9,427,949.97	10,019,531.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT MAR 24 CBT ULT TNOTE CUSIP: 999599GH0	46.000	5,506,534.23	5,428,718.75
FUT MAR 24 CBT ULT TNOTE CUSIP: 999599GH0	-46.000	-5,506,534.23	-5,428,718.75
FUT MAR 24 CBT 5Y T-NOTE CUSIP: 999599GH0	-530.000	-56,369,281.37	-57,649,921.87
FUT MAR 24 CBT 5Y T-NOTE CUSIP: 999599GH0	530.000	56,369,281.37	57,649,921.87
FUT MAR 24 CME 3MO SOFR CUSIP: 999599GH0	16.000	3,788,343.13	3,800,600.00
FUT MAR 24 CME 3MO SOFR CUSIP: 999599GH0	-16.000	-3,788,343.13	-3,800,600.00
FUT MAR 24 U.S. T-BONDS CUSIP: 999599GH0	714.000	83,412,973.23	89,205,375.00
FUT MAR 24 U.S. T-BONDS CUSIP: 999599GH0	-714.000	-83,412,973.23	-89,205,375.00
FUT MAR 24 US 2YR T-NOTE CUSIP: 999599GH0	262.000	53,386,397.67	53,949,484.35
FUT MAR 24 US 2YR T-NOTE CUSIP: 999599GH0	-262.000	-53,386,397.67	-53,949,484.35
FUT MAR 24 10 YR T-NOTES CUSIP: 999599GH0	716.000	77,978,965.88	80,829,687.50
FUT MAR 24 10 YR T-NOTES CUSIP: 999599GH0	-716.000	-77,978,965.88	-80,829,687.50
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SEDOL: BMXD8M7	130,000.000	130,000.00	101,370.26
GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184% 10-01-2042 BEO TAXABLE SEDOL: BCFKLB6	90,000.000	88,992.80	91,935.76
ICE_CDS MSNYUS33 06/20/2024 SELL AT&T INC 3.8% 02/15/20 SWPC0L8K9 SEDOL: 9L8KEMU	800,000.000	1,682.69	2,493.52
ICE_CDS MSNYUS33 06/20/2024 SELL AT&T INC 3.8% 02/15/20 SWPC0L8K9 SEDOL: 9L8KEML	-800,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	400,000.000	7,951.28	3,787.68
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-400,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0K4W9 SEDOL: 9L1372U	800,000.000	0.00	11,322.88
ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0K4W9 SEDOL: 9L1372L	-800,000.000	-3,132.44	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	600,000.000	5,891.10	10,277.22
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAU	300,000.000	0.00	5,148.87
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAL	-300,000.000	-17,075.17	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3U	400,000.000	0.00	4,167.92
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3L	-400,000.000	-3,202.46	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL METLIFE INC 3.6% 11/13 SWPC0LR69 SEDOL: 9LZAEJU	500,000.000	0.00	6,481.35
ICE_CDS MSNYUS33 06/20/2028 SELL METLIFE INC 3.6% 11/13 SWPC0LR69 SEDOL: 9LZAEJL	-500,000.000	-9,369.62	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJU	1,000,000.000	14,100.53	5,327.50
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJL	-1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL FORD MOTOR COMPANY 4.3 SWPC0IIV1 SEDOL: 9L54ZLU	300,000.000	30,407.77	12,949.05
ICE_CDS MSNYUS33 12/20/2024 SELL FORD MOTOR COMPANY 4.3 SWPC0IIV1 SEDOL: 9L54ZLL	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL VERIZON COMMUNICATIONS SWPC0M7M4 SEDOL: 9M3THXL	-500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL VERIZON COMMUNICATIONS SWPC0M7M4 SEDOL: 9M3THXU	500,000.000	1,876.87	2,771.70
ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KBU	1,500,000.000	0.00	23,797.05
ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KBL	-1,500,000.000	-5,140.76	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQML	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQMU	100,000.000	13,344.57	10,170.23
ICE_CD_X BOFAGB2U 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294 SEDOL: 9M3FFJU	4,766,850.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294 SEDOL: 9M3FFJL	-4,766,850.000	-271,419.14	-284,684.39
ICE_CD_X BOFAGB2U 12/20/2028 BUY CDX.NA.IG.41 0WS101725-0WZ10172 SEDOL: 9M3AU0L	-6,391,900.000	-92,364.88	-125,759.99
ICE_CD_X BOFAGB2U 12/20/2028 BUY CDX.NA.IG.41 0WS101725-0WZ10172 SEDOL: 9M3AU0U	6,391,900.000	0.00	0.00
ICE_CD_X MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFU	688,000.000	0.00	2,916.57
ICE_CD_X MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFL	-688,000.000	-28,880.92	0.00
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	330,000.000	315,163.54	326,515.10
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL: B6257Y7	138,461.540	144,886.16	145,021.96
JOB SOHIO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	60,000.000	60,000.00	59,404.45
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	240,000.000	240,000.00	232,475.74
LCH_OIS CHASUS33 03/07/2043 USD P 1DSOFR / R 3.526% BCG7R51B5 SEDOL: 9LYTRJU	3,250,000.000	0.00	0.00
LCH_OIS CHASUS33 03/07/2043 USD P 1DSOFR / R 3.526% BCG7R51B5 SEDOL: 9LYTRJL	-3,250,000.000	0.00	-34,532.88
LCH_OIS CHASUS33 03/07/2043 USD P 3.526% / R 1DSOFR BCG7R51B5 SEDOL: 9M4SJPU	3,250,000.000	138,785.84	34,532.88
LCH_OIS CHASUS33 03/07/2043 USD P 3.526% / R 1DSOFR BCG7R51B5 SEDOL: 9M4SJPL	-3,250,000.000	0.00	0.00
LCH_OIS CHASUS33 03/07/2053 USD P 1DSOFR / R 3.25% BCG7R51N9 SEDOL: 9M4SJNU	2,410,000.000	0.00	0.00
LCH_OIS CHASUS33 03/07/2053 USD P 1DSOFR / R 3.25% BCG7R51N9 SEDOL: 9M4SJNL	-2,410,000.000	-172,071.16	-78,127.86

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS CHASUS33 03/07/2053 USD P 3.25% / R 1DSOFR BCG7R51N9 SEDOL: 9LYTRHU	2,410,000.000	0.00	78,127.86
LCH_OIS CHASUS33 03/07/2053 USD P 3.25% / R 1DSOFR BCG7R51N9 SEDOL: 9LYTRHL	-2,410,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UMU	7,575,000.000	0.00	398,248.81
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UML	-7,575,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFL	-850,000.000	-15,171.80	-44,687.99
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0L	-3,920,000.000	-109,862.10	-206,090.47
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0U	3,920,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFU	850,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGU	780,000.000	13,148.57	46,335.51
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8L	-2,965,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGL	-780,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8U	2,965,000.000	80,680.81	176,134.34
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULL	-5,695,000.000	0.00	-338,308.63
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULU	5,695,000.000	0.00	0.00
LCH_OIS CHASUS33 11/25/2052 USD P 1DSOFR / R 3.041% BCG7A2HB3 SEDOL: 9LYEU0L	389,260.000	0.00	3,211.94
LCH_OIS MSNYUS33 01/02/2034 USD P 3.75% / R 1DSOFR SWU020G81 SEDOL: 9M56B0L	-200,000.000	0.00	-4,537.96
LCH_OIS MSNYUS33 01/02/2034 USD P 3.75% / R 1DSOFR SWU020G81 SEDOL: 9M56B0U	200,000.000	0.00	0.00
LCH_OIS MSNYUS33 01/02/2034 USD P 3.81% / R 1DSOFR SWU020G73 SEDOL: 9M56A4U	200,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 01/02/2034 USD P 3.81% / R 1DSOFR SWU020G73 SEDOL: 9M56A4L	-200,000.000	0.00	-5,545.16
LCH_OIS MSNYUS33 01/03/2034 USD P 3.684% / R 1DSOFR SWU020G65 SEDOL: 9M5668L	-200,000.000	0.00	-3,440.02
LCH_OIS MSNYUS33 01/03/2034 USD P 3.684% / R 1DSOFR SWU020G65 SEDOL: 9M5668U	200,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6L	-67,500,000.000	0.00	-6,415,598.25
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6U	67,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01U	15,800,000.000	2,926,709.84	4,368,145.42
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01L	-15,800,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03L	-5,600,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03U	5,600,000.000	0.00	1,526,498.96
LCH_OIS MSNYUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VRBL	-42,100,000.000	0.00	-3,822,802.09
LCH_OIS MSNYUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VRBU	42,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VT9 SEDOL: 9M1VREU	8,400,000.000	0.00	2,249,558.64
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VT9 SEDOL: 9M1VREL	-8,400,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WBZU	14,200,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WBZL	-14,200,000.000	0.00	-1,271,036.32
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWU01YAJ0 SEDOL: 9M41E8L	-7,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWU01YAJ0 SEDOL: 9M41E8U	7,100,000.000	0.00	2,083,069.00
LCH_OIS MSNYUS33 12/29/2033 USD P 3.854% / R 1DSOFR SWU020F66 SEDOL: 9M56JHL	-400,000.000	0.00	-12,482.20

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<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 12/29/2033 USD P 3.854% / R 1DSOFR SWUJ020F66 SEDOL: 9M56JHU	400,000.000	0.00	0.00
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL: B4LSB85	590,000.000	1,025,172.20	735,643.03
LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA BONDS 5.716 DUE 07-01-39 SEDOL: B5TJ1Y3	50,000.000	52,312.50	53,647.62
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	40,000.000	52,527.20	47,563.85
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	400,000.000	483,127.99	424,638.28
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE SEDOL: B63L7C2	2,030,000.000	2,795,493.37	2,292,962.14
MIAMI-DADE CNTY FLA SEAPORT REV 6.224% 11-01-2055 SEDOL: BRXKJQ4	90,000.000	90,000.00	95,422.81
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 SEDOL: BM8HRW7	80,000.000	76,396.00	64,749.97
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	2,200,000.000	3,196,539.31	2,659,550.30
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	675,000.000	967,639.50	841,032.79
NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9	100,000.000	104,919.00	105,781.24
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	1,075,000.000	1,361,896.00	1,107,778.90
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	600,000.000	731,004.00	618,276.78
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE SEDOL: BP82M62	600,000.000	600,000.00	609,519.48
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE 06-15-2044 BEO TAXABLE MUNI SEDOL: B3TZ6C0	2,040,000.000	2,515,005.15	2,270,725.83
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE SEDOL: B3NRLF0	200,000.000	222,373.00	218,654.62
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 SEDOL: B5VY9Z3	470,000.000	497,662.60	446,683.16
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY. SEDOL: 9E9XZ2U	10,000.000	10,000.00	10,000.00

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United States - USD			
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	20,000.000	20,000.00	20,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSDO SEDOL: 9A32HKU	10,000.000	10,000.00	10,000.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	2,765,000.000	2,853,371.98	2,522,964.35
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	560,000.000	560,000.00	545,412.11
PUT SWO USD BNPAFRPP P 3.994% / R 1DSOFR 317U4P0A1 01/08/2024 SEDOL: 9M4TPTU	-200,000.000	-917.50	-3.42
PUT SWO USD BNPAFRPP P 3.995% / R 1DSOFR 317U4QDA5 01/16/2024 SEDOL: 9M4WH1U	-500,000.000	-2,243.75	-85.85
PUT SWO USD BOFAUS6S P 3.738% / R 1DSOFR 317U4RQA9 01/19/2024 SEDOL: 9M53XCU	-100,000.000	-417.50	-186.27
PUT SWO USD CHASUS33 P 3.62% / R 1DSOFR 317U4T2A1 01/29/2024 SEDOL: 9M56HXU	-200,000.000	-865.00	-1,102.66
PUT SWO USD CHASUS33 P 3.655% / R 1DSOFR 317U4SLA2 01/22/2024 SEDOL: 9M5403U	-200,000.000	-820.00	-734.26
PUT SWO USD CHASUS33 P 3.75% / R 1DSOFR 317U4RHA9 01/18/2024 SEDOL: 9M52XNU	-300,000.000	-1,485.00	-479.70
PUT SWO USD CHASUS33 P 4.05% / R 1DSOFR 317U4PNA6 01/12/2024 SEDOL: 9M4VXVU	-300,000.000	-1,372.50	-11.13
PUT SWO USD CITIUS33 P 3.685% / R 1DSOFR 317U4SPA8 01/22/2024 SEDOL: 9M54R1U	-500,000.000	-2,050.00	-1,545.00
PUT SWO USD GSCMUS33 P 3.665% / R 1DSOFR 317U4SRA6 01/22/2024 SEDOL: 9M54W5U	-400,000.000	-1,620.00	-1,387.36
PUT SWO USD GSCMUS33 P 3.735% / R 1DSOFR 317U4ROA1 01/19/2024 SEDOL: 9M53VYU	-200,000.000	-835.00	-380.16
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U4QZA1 01/16/2024 SEDOL: 9M51ZVU	-500,000.000	-2,130.00	-687.75
PUT SWO USD GSCMUS33 P 4.01% / R 1DSOFR 317U4NPA9 01/05/2024 SEDOL: 9M4QU1U	-400,000.000	-2,050.00	-0.64
PUT SWO USD GSCMUS33 P 4.044% / R 1DSOFR 317U4NNA1 01/05/2024 SEDOL: 9M4QT9U	-400,000.000	-2,000.00	-0.28
PUT SWO USD GSCMUS33 P 4.975% / R 1DSOFR 317U4MIA9 05/29/2024 SEDOL: 9M4LM2U	6,000,000.000	6,600.00	1,923.60

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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 MSCSUS33 P 3.955% / R 1DSOFR 317U4PBA9 01/08/2024 SEDOL: 9M4TPBU	-500,000.000	-2,425.00	-15.40
PUT SWO USD MSCSUS33 P 3.975% / R 1DSOFR 317U4P4A7 01/08/2024 SEDOL: 9M4TNZU	-200,000.000	-940.00	-4.56
PUT SWO USD MSCSUS33 P 4.05% / R 1DSOFR 317U4PPA4 01/12/2024 SEDOL: 9M4VC5U	-200,000.000	-915.00	-7.42
PUT SWO USD MSCSUS33 P 4.12% / R 1DSOFR 317U4NJA6 01/04/2024 SEDOL: 9M4PP2U	-500,000.000	-2,350.00	0.00
PUT SWO USD PNBPU33CHA P 3.723% / R 1DSOFR 317U4R1A6 01/16/2024 SEDOL: 9M51D3U	-200,000.000	-852.50	-338.16
PUT SWO USD PNBPU33CHA P 3.989% / R 1DSOFR 317U4P2A9 01/08/2024 SEDOL: 9M4TPMU	-300,000.000	-1,389.00	-5.55
PUT SWO USD PNBPU33CHA P 4.6% / R 1DSOFR 317U4QGA2 12/13/2024 SEDOL: 9M4WB7U	3,500,000.000	39,725.00	25,500.30
PUT SWO USD PNBPU33CHA P 4% / R 1DSOFR 317U4QEA4 01/16/2024 SEDOL: 9M4WB5U	-200,000.000	-872.50	-32.78
PUT SWO USD UBSWUS33 P 3.744% / R 1DSOFR 317U4RJA7 01/18/2024 SEDOL: 9M52YVU	-200,000.000	-974.95	-333.64
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	1,110,000.000	1,479,211.40	1,245,743.68
SUMTER LANDING CMNTY DEV DIST FLA RECREATIONAL REV 4.172% 10-01-2047 BEO SEDOL: BD0NJD5	140,000.000	140,000.00	125,795.12
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	170,000.000	170,000.00	137,641.89
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	395,000.000	395,000.00	408,188.38
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVVW25	200,000.000	200,000.00	141,579.04
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	1,970,000.000	1,983,156.00	1,398,424.40
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	60,000.000	60,000.00	41,722.67
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8	1,690,000.000	1,690,000.00	1,576,832.19
UNIVERSITY CALIF REVS .883% 05-15-2025 BEO TAXABLE SEDOL: BL9XZ25	850,000.000	850,000.00	806,382.68

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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>			
United States - USD			
UNIVERSITY CALIF REVS 1.614% 05-15-2030 BEO TAXABLE SEDOL: BL9X3F2	445,000.000	445,000.00	376,181.73
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	520,000.000	520,000.00	480,396.44
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	320,000.000	312,326.40	301,243.78
UNIVERSITY CALIF REVS 5.77% 05-15-2043 BEO TAXABLE SEDOL: B3YRRJ5	1,600,000.000	2,035,024.00	1,730,228.48
UNIVERSITY MICH UNIV REVS 4.454% 04-01-2122 TAXABLE-GEN-SER A SEDOL: BPJHST1	190,000.000	190,000.00	170,292.06
UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG SEDOL: BPDYD60	220,000.000	220,000.00	181,289.42
UNIVERSITY MINN 4.048% 04-01-2052 REG TAXABLE SEDOL: BPSLTJ1	170,000.000	170,000.00	153,296.74
Total United States - USD		48,775,254.92	38,785,306.52
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		92,265,594.56	74,651,200.05
<i>Other Liabilities</i>			
United States - USD			
CALL BONDOPT BOFAUS6NGFX 01/09/2024 FNCL 5% 01/16/2024 97.890625 31750N7F7	-500,000.000	-1,953.13	-5,566.35
CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 6% 02/13/2024 101.09375 317595KA3	-400,000.000	-1,593.75	-2,831.52

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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			
CALL BONDOPT CHASUS33 02/06/2024 FNCL 6% 02/13/2024 101.226562 3175134V8	-300,000.000	-1,125.00	-1,869.27
CALL BONDOPT SBNYUS33 01/09/2024 FNCL 5% 01/16/2024 99.90625 31750N908	-300,000.000	-773.44	-213.42
CALL BONDOPT SBNYUS33 02/06/2024 FNCL 4.5% 02/13/20 97.8125 31750NBB1	-500,000.000	-2,597.66	-2,148.40
PUT BONDOPT CHASUS33 02/06/2024 FNCL 6% 02/13/2024 99.2265625 317584GC8	-300,000.000	-1,640.63	-61.14
PUT BONDOPT SBNYUS33 02/06/2024 FNCL 4.5% 02/13/20 95.8125 31750NBC9	-500,000.000	-2,753.91	-1,815.65
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	-339,000.000	-339,000.00	-339,000.00
Total United States - USD		-351,437.52	-353,505.75
Pending foreign exchange sales: Australian dollar	0.000	-1,068,473.03	-1,102,940.60
Pending foreign exchange sales: Canadian dollar	0.000	-4,824,217.46	-4,938,718.91
Pending foreign exchange sales: Swiss franc	0.000	-868,084.33	-894,646.17
Pending foreign exchange sales: Danish krone	0.000	-339,843.91	-343,458.11
Pending foreign exchange sales: Euro	0.000	-14,202,763.86	-14,401,758.53
Pending foreign exchange sales: British pound sterling	0.000	-5,717,983.78	-5,761,191.32
Pending foreign exchange sales: Hong Kong dollar	0.000	-543,767.39	-543,356.47
Pending foreign exchange sales: Hungarian forint	0.000	-278,162.30	-293,988.07
Pending foreign exchange sales: Indonesian rupiah	0.000	-49,341.25	-51,115.73
Pending foreign exchange sales: Japanese yen	0.000	-4,423,105.71	-4,474,406.06
Pending foreign exchange sales: Mexican peso	0.000	-4,067,600.15	-4,186,959.86
Pending foreign exchange sales: Swedish krona	0.000	-693,054.76	-702,281.35
Pending foreign exchange sales: Singapore dollar	0.000	-251,032.22	-253,648.24
Pending foreign exchange sales: United States dollar	0.000	-15,718,614.23	-15,718,614.23
Pending foreign exchange sales: South African rand	0.000	-3,749,265.55	-3,849,250.45

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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>			
Pending trade purchases: United States dollar	0.000	-60,384,308.78	-60,384,308.78
Total - all currencies		-117,179,618.71	-117,900,642.88
Total Other Liabilities		-117,531,056.23	-118,254,148.63
Total		1,601,978,091.41	1,529,083,482.21
** All or a portion of this security participates in Securities Lending.	Less: Receivables	(97,194,759)	(97,815,395)
	Plus: Payables	<u>117,179,619</u>	<u>117,900,643</u>
		1,621,962,951	1,549,168,730

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◆ 07. Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	128,950.380	128,950.38	128,950.38
Total - all currencies		128,950.38	128,950.38
Total Non-Interest Bearing Cash - USD		128,950.38	128,950.38
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN BKS CONS BD DTD 03/30/2021 1.5% 03-30-2026 SEDOL : BMXT900	350,000.000	350,000.00	329,864.34
FEDERAL HOME LN BKS CONS BD DTD 07/20/2021 1.5% 07-20-2026 SEDOL : BMC32N7	220,000.000	220,000.00	206,002.13
FEDERAL HOME LN BKS CONS BD DTD 10/28/2021 1.5% 10-28-2031 SEDOL : BPSRNF3	100,000.000	100,000.00	86,373.73
FNMA POOL #MA1890 4% 05-01-2034 BEO CUSIP : 31418BC46	311,205.960	302,356.07	304,820.69
GNMA 2020-H13 REMIC PASSTHRU CTF 5.89429% 07-20-2070 CUSIP : 38380QGU0	94,524.800	94,377.12	91,611.83
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-01-2024 SEDOL : BLNM797	2,000,000.000	1,947,132.92	1,991,211.24
UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 SEDOL : BMWPY04	40,000.000	39,950.00	40,464.06
UNITED STATES TREAS NTS 2.5% 04-30-2024 SEDOL : BQ2GVK4	2,820,000.000	2,808,874.22	2,794,223.45
Total United States - USD		5,862,690.33	5,844,571.47
Total U.S. Government Securities		5,862,690.33	5,844,571.47
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
US BANCORP FIXED 3.15% 04-27-2027 SEDOL : BD3DT65	100,000.000	110,334.00	95,190.10
Total United States - USD		110,334.00	95,190.10
Total Corporate Debt Instruments - Preferred		110,334.00	95,190.10
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
CARBON REVOLUTION 8.5% DUE 05-15-2027 CUSIP : 14115DAA2	110,000.000	110,000.00	110,550.00
PVTPL GLENCORE FDG LLC 1.625% DUE 09-01-2025/08-01-2025 BEO SEDOL : BMFSGK4	100,000.000	99,939.00	94,435.22
PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO SEDOL : BLPKF28	100,000.000	100,292.00	92,724.53

◆ 07. Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
WESTPAC BKG CORP 1.15% DUE 06-03-2026 CUSIP : 961214ER0	220,000.000	220,442.20	202,880.68
Total Australia - USD		530,673.20	500,590.43
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026 SEDOL : BK9VNF9	75,000.000	83,505.15	73,616.41
Total Belgium - USD		83,505.15	73,616.41
Bermuda - USD			
PVTPL SYMPHONY CLO SR 23-40A CL A1 FLTG RT 01-14-2034 CUSIP : 871989AA7	150,000.000	150,000.00	150,269.40
Total Bermuda - USD		150,000.00	150,269.40
Brazil - USD			
VALE OVERSEAS LTD 6.25% DUE 08-10-2026 SEDOL : BD4G7B4	200,000.000	242,000.00	204,544.88
Total Brazil - USD		242,000.00	204,544.88
Canada - USD			
BANK NOVA SCOTIA B C 1.05% DUE 03-02-2026 REG SEDOL : BKQN745	220,000.000	218,741.60	202,687.11
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2026 CUSIP : 13607HVE9	110,000.000	110,116.60	100,833.36
ROYAL BANK OF CANADA 1.2% DUE 04-27-2026REG CUSIP : 78016EZQ3	220,000.000	220,386.10	203,329.72
TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026 CUSIP : 89114TZD7	260,000.000	259,887.60	238,788.35
Total Canada - USD		809,131.90	745,638.54
Cayman Islands - USD			
AGL CLO 13 LTD / AGL CLO 13 LLC SR SECD NT CL A-1 FLTG RATE 6.70362% 10-20-2034 CUSIP : 00120JAA1	510,000.000	496,212.50	508,475.56
AMMC CLO 23 LTD / AMMC CLO 23 LLC SR SECD NT CL A-1-R FLTG 6.61868 10-17-2031 CUSIP : 00177JAS4	310,000.000	310,000.00	309,700.88
MIDOCEAN CR CLO VIII / MIDOCEAN CR 0% 02-20-2031 CUSIP : 59801MAL2	216,146.440	211,931.58	215,864.46
OCTAGON INVT PARTNERS 35 LTD / SR SECD NT CL A-1A FLTG 6.60362% 01-20-2031 CUSIP : 67591TAA8	234,669.150	232,322.45	234,651.36
PVTPL CARLYLE US CLO 2017-2 LTD/CARLYLE US C SER 17-2A CL A1R FLTG RT 07-20-2031 CUSIP : 14315JAQ2	233,871.460	233,871.46	233,549.70
PVTPL CVP CLO 2017-2 LTD/CVP CLO 2017-2 LLC NT CL A FLTG RATE 144A VAR RT CUSIP : 12662CAA5	283,449.430	282,599.08	283,309.92

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◆ 07. Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Cayman Islands - USD			
PVTPL EMPOWER CLO 2023-2 LTD SER 23-A CLA1 FLTG RT 07-15-2036 CUSIP : 29247BAA5	170,000.000	170,000.00	170,853.64
PVTPL LCM 27 LTD/LCM 27 LLC SER NT CLS A1 FLTG 144A DUE 07-16-2031 CUSIP : 50200JAC5	225,853.530	226,192.31	225,746.11
PVTPL NEUBERGER BERMAN LN ADVISERS CLO 40 LTD VAR RT DUE 04-15-2033 BEO CUSIP : 64134JAA1	250,000.000	250,625.00	249,869.40
PVTPL PALMERT SQUARE CLO SER 2018-1 CLA-1 FLTG DUE 04-18-2031 CUSIP : 69703PAA7	195,053.950	192,518.25	195,241.08
Total Cayman Islands - USD		2,606,272.63	2,627,262.11
Denmark - USD			
PVTPL DANSKE BK A/S 3.244% 12-20-2025 CUSIP : 23636AAV3	200,000.000	214,078.00	194,851.13
Total Denmark - USD		214,078.00	194,851.13
France - USD			
CR AGRICOLE S A FLTG RT 1.907% DUE 06-16-2026 CUSIP : 22535WAG2	250,000.000	254,760.00	237,185.01
PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP : 09659W2L7	200,000.000	205,980.00	190,941.46
Total France - USD		460,740.00	428,126.47
Ireland - USD			
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL : BNVW1S0	150,000.000	146,380.50	138,902.68
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP : 05401AAL5	100,000.000	105,219.00	96,623.69
Total Ireland - USD		251,599.50	235,526.37
Italy - USD			
PVTPL INTESA SANPAOLO S.P.A. 3.25% DUE 09-23-2024 BEO CUSIP : 46115HBJ5	200,000.000	213,600.00	196,332.06
Total Italy - USD		213,600.00	196,332.06
Japan - USD			
NTT FIN CORP 1.162% 04-03-2026 CUSIP : 62954WAC9	200,000.000	197,564.00	184,545.75
PVTPL OSCAR US FDG XIII LLC NT CLA-4 1.27% 09-11-2028 CUSIP : 68785BAD5	300,000.000	301,218.75	283,742.63
TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO SEDOL : BN776F1	90,000.000	90,367.20	83,904.84
Total Japan - USD		589,149.95	552,193.22

◆ 07. Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Jersey, Channel Islands - USD			
BRIGHTWOOD CAP MM VAR RT 0% DUE 10-15-2035 CUSIP : 108928AC6	100,000.000	100,000.00	99,923.38
Total Jersey, Channel Islands - USD		100,000.00	99,923.38
Netherlands - USD			
NEXT E GO MOBILE 9.75% DUE 06-30-2027 CUSIP : 652935AA5	100,000.000	99,250.00	96,237.00
RABOBANK NEDERLAND 1.339% DUE 06-24-2026 CUSIP : 74977RDH4	250,000.000	253,610.00	235,691.26
Total Netherlands - USD		352,860.00	331,928.26
United Kingdom - USD			
B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026 SEDOL : BM8V3L0	200,000.000	201,431.00	185,842.96
PVTPLE GLENORE FDG LLC 4.125% 03-12-2024 SEDOL : BJLBZH6	100,000.000	109,450.00	99,633.14
Total United Kingdom - USD		310,881.00	285,476.10
United States - USD			
3M CO FIXED 2.875% 10-15-2027 SEDOL : BD6NJF1	100,000.000	109,373.00	94,186.54
AIR LEASE CORP 1.875% 08-15-2026 SEDOL : BKPG8Z3	100,000.000	99,275.00	92,018.73
AIR LEASE CORP MED .7% DUE 02-15-2024 SEDOL : BKZ7S78	100,000.000	99,302.00	99,377.19
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL : BFZ57X6	200,000.000	226,374.00	198,226.67
AMERN EXPRESS CO 2.5% DUE 07-30-2024 SEDOL : BJGV2D6	150,000.000	160,276.50	147,333.46
AT&T INC 1.7% DUE 03-25-2026 BEO SEDOL : BMW32G0	260,000.000	260,415.00	243,351.89
AVIS BUDGET RENT 4.62% DUE 02-20-2027 CUSIP : 05377RFK5	100,000.000	99,977.70	98,546.42
BANK OF AMERICA CORP FLTGT RT 04-22-2025 SEDOL : BMGDBQ9	330,000.000	330,521.40	329,908.56
BANK OF AMERICA CORP MTN 1.197% 10-24-2026 SEDOL : BLR95F6	210,000.000	206,765.40	195,005.40
BANK OF AMERICA CORPORATION 1.319% 06-19-2026 SEDOL : BMGDBZ8	180,000.000	181,294.20	169,446.07
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL : BF2MPF8	68,000.000	73,178.20	67,345.43
BOEING CO 2.75% DUE 02-01-2026 SEDOL : BMHXMW1	300,000.000	311,301.80	287,200.76
BPR TR 2022-OANA FLTGT RT 7.2268% DUE 04-15-2037 SEDOL : BNTX1P2	150,000.000	146,484.38	147,836.03
BX 2021-21M MTG TR FLTGT RT 6.17348% DUE 10-15-2036 SEDOL : BNTYXF9	107,986.340	103,261.94	105,887.27
BX COML MTG TR 2021-CIP 6.36448% 12-15-2038 CUSIP : 12434FAA5	150,000.000	144,984.38	146,846.57
BX TR 2021-ACNT 6.29348% 11-15-2038 CUSIP : 05609QAA4	150,000.000	143,343.75	147,883.86
CHARTER 4.908% DUE 07-23-2025 SEDOL : BZ06JV6	60,000.000	68,291.40	59,440.08

◆ 07. Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CHARTER COMMUNICATIONS OPER LLC/CHARTER 4.2% DUE 03-15-2028 BEO SEDOL : BFFFBV2	130,000.000	147,368.00	124,928.39
CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO SEDOL : BLCB7N9	300,000.000	341,690.50	297,925.82
CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP : 172967NA5	400,000.000	396,457.60	366,203.86
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP : 172967MQ1	180,000.000	193,341.60	174,967.81
CITIGROUP INC 3.4% DUE 05-01-2026 SEDOL : BDGKYT1	140,000.000	152,933.00	135,141.07
CITIGROUP INC 4.658% DUE 05-24-2028 BEO SEDOL : BPMP6Y3	30,000.000	30,000.00	29,813.81
CLI FDG VIII LLC 2.72% DUE 01-18-2047 CUSIP : 12565KAE7	83,813.290	83,771.17	74,041.83
CLI FDG VIII LLC 6.31% DUE 06-18-2048 CUSIP : 12565KAG2	95,367.830	95,288.74	98,574.71
COMMONBOND STUDENT LOAN TRUST 2021- PVT CR STUD LN BACKED 144A 1.17% 09-25-2051 CUSIP : 20268AAA0	152,798.650	152,765.11	126,508.22
CVS HEALTH CORP 3% DUE 08-15-2026 SEDOL : BK5R458	340,000.000	364,959.40	325,114.69
DEFAULTED MAGNA IMPERIO SYS CORP 7.0% 06-29-2026 CUSIP : 55921QAA0	100,000.000	99,000.00	96,801.00
DEFAULTED PVTPL COOKS VENTURE INC 8.75% 06-15-2027 CUSIP : 216378AB5	100,000.000	100,000.00	100,000.00
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL : BYQ1PX2	190,000.000	222,395.30	192,095.76
ENERGY TRANSFER 2.9% DUE 05-15-2025 SEDOL : BL3BQ64	100,000.000	104,634.00	96,916.10
ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024 SEDOL : BJCYMG2	150,000.000	164,664.00	149,438.48
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL : BFY5JK8	80,000.000	92,437.60	79,071.82
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026 SEDOL : BYMLL16	250,000.000	274,890.00	246,274.15
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 6.52348% 07-15-2038 SEDOL : BP7L958	140,015.980	134,984.15	138,698.75
FORD CR FLOORPLAN 4.92% DUE 05-15-2028 CUSIP : 34528QHV9	110,000.000	109,999.15	110,264.31
FORTINET INC NT 1% 03-15-2026 SEDOL : BMHLYG3	200,000.000	196,050.00	183,421.96
FOX CORP FIXED 3.05% DUE 04-07-2025 SEDOL : BM6QSH8	100,000.000	107,099.00	97,355.68
GA GLOBAL FDG TR 1.625% DUE 01-15-2026 SEDOL : BMFDNF3	110,000.000	112,196.70	101,266.30
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO SEDOL : BNR5LK5	220,000.000	219,639.20	201,671.23
GNMA SR 2019-H09 CL F-G FLTG RT 05-20-2069 CUSIP : 38380LUC5	256,039.760	245,332.51	252,402.72
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL : BZ12537	200,000.000	218,040.00	192,666.32
GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL : BKGR2C0	70,000.000	77,347.20	69,795.18
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL : BMGDCB1	40,000.000	38,627.60	36,607.32
GOLDMAN SACHS GROUP INC 3.691% 06-05-2028 SEDOL : BF6Q761	200,000.000	222,668.00	191,224.57

◆ 07. Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HERTZ VEH FING III LLC 2021-2 RENT CAR AST BKD NT 1.68% 12-27-2027 CUSIP : 42806MAE9	300,000.000	302,359.43	271,800.66
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL : BMDLWG3	560,000.000	577,716.20	536,483.02
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL : BM9BPB3	310,000.000	303,571.70	287,184.33
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL : BKV8626	110,000.000	113,914.90	105,707.25
LIQUIGLIDE INC 5.5% DUE 02-24-2026 CUSIP : 53636CAA2	100,000.000	100,000.00	93,225.00
MARRIOTT INTL INC FIXED 3.6% 04-15-2024 CUSIP : 571900BB4	304,000.000	324,079.20	302,463.98
MORGAN STANLEY .985% DUE 12-10-2026 SEDOL : BMQC6W7	450,000.000	440,947.50	414,132.98
MPLX LP 4.875% DUE 06-01-2025 SEDOL : BYYHPS7	200,000.000	225,436.00	198,730.91
NAVIENT PRIVATE ED LN TR 2020-I 6.44328%04-15-2069 CUSIP : 63942AAB2	185,096.210	186,657.96	183,316.73
NEIGHBORLY ISSUER LLC 2023-1 SR SECD NT CLA-2 7.308% 01-30-2053 CUSIP : 64016NAE7	109,175.000	106,991.50	109,017.46
ORACLE CORP 1.65% 03-25-2026 SEDOL : BMYLK57	90,000.000	90,758.70	83,994.11
PEAR 2023-1 LLC 7.42% DUE 07-15-2035 CUSIP : 70473AAA6	90,388.260	90,388.26	90,870.59
PG&E WILDFIRE RECOVERY FDG LLC 4.022% DUE 06-01-2031 SEDOL : BPK8GY4	62,252.490	62,250.89	60,358.20
PHILIP MORRIS INTL .875% DUE 05-01-2026 SEDOL : BMHX856	100,000.000	97,424.00	91,644.33
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL : BMXYHH8	100,000.000	100,014.00	92,862.65
PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029 CUSIP : 693475BR5	40,000.000	40,000.00	40,837.62
PNC FINL SVCS FLTG RT 5.812% DUE 06-12-2026 CUSIP : 693475BQ7	10,000.000	10,000.00	10,061.68
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SRS 20-2 CLA 2.02% DUE 02-20-2027 SEDOL : BMF3X53	110,000.000	109,947.90	102,634.27
PVTPL BABSON CLO LTD SER 2015- SR CLA-R FLTG 01-20-2031 BEO CUSIP : 056162AN0	219,226.560	217,363.13	219,314.29
PVTPL BLAST MOTION INC SR NT SER 2023-B 10.0% 08-15-2026 CUSIP : 09345BAD2	140,000.000	140,000.00	140,000.00
PVTPL C3 NANO INC SR NT SER 2023-G 10.0% 09-15-2027 CUSIP : 12656VAD5	140,000.000	140,000.00	140,000.00
PVTPL CARGILL INC .75% DUE 02-02-2026 BEO SEDOL : BMGWDN7	100,000.000	97,114.00	92,421.36
PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR 05-15-2035 BEO CUSIP : 04410CAA7	103,030.910	102,966.52	101,504.41
PVTPL CMO BX COML MTG TR 2021-VINO 15/05/2038 VAR RT DUE 05-15-2038 BEO SEDOL : BPXZYK4	113,374.260	108,485.00	111,560.70
PVTPL CMO BX TR 2021-VIEW SR 2021-VIEW CLA VAR RT DUE 06-15-2023 BEO CUSIP : 05606GAA9	330,000.000	330,000.00	315,766.04
PVTPL CMO BX TRUST SR 2019-MMP CLA FLTG RT 08-15-2036 SEDOL : BQ74RV6	497,510.360	482,585.05	486,316.38

◆ 07. Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024 CUSIP : 29429MAA1	400,000.000	427,406.25	399,256.40
PVTPL CMO COMM 2017-PANW CL A 144A 3.244 DUE 11-10-2034 BEO CUSIP : 12595HAA6	150,000.000	155,859.38	132,882.75
PVTPL CMO KNDL 2019-KNSQ MTG TR MTG PASSTHRU CTF CL A VAR RT DUE 05-15-2036 SEDOL : BMGYLP1	317,000.000	317,000.00	315,773.34
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026 BEO SEDOL : BNKF8Y5	110,698.920	110,733.51	109,518.45
PVTPL CMO MHP COML MTG TR 2021-STOR SR 21-STOR CL A VAR RT 07-15-2038 CUSIP : 55293BAB1	150,000.000	143,531.25	147,553.97
PVTPL COLD STORAGE TR SER 20-ICE5 CL A FLTG 144A 11-30-2027 BEO SEDOL : BM8YV82	147,448.580	143,163.36	146,752.67
PVTPL COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2 3.28% 12-28-2048 CUSIP : 19421UAB0	175,482.170	181,185.34	161,820.87
PVTPL COLLEGE AVE STUDENT LNS SER 23-A CL A2 5.48% 05-25-2055 CUSIP : 193938AB3	118,621.880	118,598.52	117,687.02
PVTPL COMMONBOND STUDENT LN TR 2020-A-GS 1.98% DUE 08-25-2050 BEO CUSIP : 20267WAA3	162,283.900	164,718.17	140,771.68
PVTPL FNA VII LLC NT CL A SER 2023-1 144A VAR RT DUE 04-15-2038 BEO CUSIP : 30327HAB1	89,134.060	89,133.91	89,058.20
PVTPL GOLDEN TREE LN OPPORTUNITIES IX SER 14-9A CL AR2 FLTG 144A 10-29-2029 CUSIP : 38123HAN4	88,347.130	87,949.57	88,337.90
PVTPL GOODGREEN 2019-2 SER 19-2A CLS A 2.76% 04-15-2055 CUSIP : 38218EAA5	93,673.670	78,802.97	80,257.26
PVTPL GOODGREEN TRUST SR 21-1A CL A 2.66% 10-20-2056 CUSIP : 38217UAA0	76,710.480	76,691.05	60,594.82
PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE 01-20-2030 CUSIP : 39862EAA2	120,606.310	120,763.10	120,671.12
PVTPL HPEFS EQUIPMENT TRUST SER 23-1A CL A2 5.43% 08-20-2025 CUSIP : 40443DAB8	212,143.740	212,119.81	211,842.73
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.476 DUE 08-25-2049 BEO SEDOL : BHKDGG5	97,250.000	91,886.06	92,408.90
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.97% DUE 08-25-2049 BEO SEDOL : BHL1S17	136,150.000	144,404.08	126,972.54
PVTPL MADISON PK FDG XL LTD/MADISON PK FDG X CL A-R-2 FLTG RT DUE 05-28-2030 CUSIP : 55821CAA2	243,182.920	243,182.92	243,409.13
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 CUSIP : 63942LAA0	218,434.910	183,485.34	190,056.15
PVTPL NELNET STUDENT LOAN TRUST SR 21-CA CL AFL FLTG DUE 04-20-2062 BEO CUSIP : 64035GAA7	118,254.880	118,254.88	116,304.55

◆ 07. Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL OAKTREE CLO 2022-2 LTD/OAKTREE CLO202 SR 22-2A CL A1R VAR RT 07-15-2033 CUSIP : 67402RAL7	160,000.000	160,000.00	160,000.00
PVTPL OHA CR FDG 7 LTD/OHA CR FDG 7 LLC SER 20-7A CL AR FLTG RT 02-24-2037 CUSIP : 67098WAN1	250,000.000	243,500.00	250,034.00
PVTPL OHA LN FDG 2013-2 LTD SR 13-2A CL AR FLTG RT 05-23-2031 CUSIP : 67104LAE7	256,972.480	256,676.96	257,001.36
PVTPL OWL ROCK CLO I LTD/OWL ROCK I LLC SR 19-1A CL A FLTG 05-20-2031 CUSIP : 69122DAA7	161,961.730	162,164.18	161,604.49
PVTPL PARK AVENUE TRUST SERIES 2017-245P CLASS A 3.508% 06-05-2037 CUSIP : 90187LAA7	100,000.000	89,699.22	91,842.11
PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP : 73052VAA3	110,000.000	110,000.00	109,861.30
PVTPL SER 18-22A CL A-1 FLTG 144A VAR RTDUE 01-17-2031 BEO CUSIP : 67111VAC0	205,054.990	203,068.53	204,834.06
PVTPL SMB PRIVATE ED LN TR 2020-B 1.29% 07/15/2053 1.29% DUE 07-15-2053 BEO CUSIP : 78449XAA0	308,246.050	309,100.96	278,123.32
PVTPL STORE MASTER FDG I LLC SER 23-1A CL A1 6.19% 06-20-2053 CUSIP : 86212XAF7	99,708.310	99,693.77	100,710.58
PVTPL TRINITAS CLO XXV LTD/TRINITAS CLO XXV SR 23-25A CL A1 FLTG 01-23-2037 CUSIP : 89640BAA2	100,000.000	100,000.00	99,945.83
PVTPL TRP LLC 2.07% DUE 06-19-2051 SEDOL : BNBVL78	182,450.540	182,436.29	161,419.63
PVTPL UNIQUIFY INC SR NT SER 2023-F 10.0% 08-15-2026 CUSIP : 90915UAB4	140,000.000	140,000.00	140,000.00
PVTPL VB-S1 ISSUER LLC SECD TOWER REV NT2022-1 C-2-I 3.156% 02-15-2052 CUSIP : 91823AAU5	100,000.000	100,000.00	90,210.08
PVTPL VITA INCLINATA TECHNOLOGIES INC 10.5% 05-01-2027 CUSIP : 92845VAA5	100,000.000	98,605.20	98,605.20
PVTPL VOYA CLO 2017-3 LTD/VOYA CLO 2017-3 LL SR SECD NT CL 04-20-2034 CUSIP : 92915QAU7	150,000.000	150,000.00	149,657.57
PVTPL WELLFLEET CLO LTD SER 20-2A CL AR FLTG 07-15-2034 CUSIP : 94950AAN0	250,000.000	242,250.00	249,695.30
PVTPL WENDYS FDG LLC SER 2018-1 SR SECD NT 144A 3.884% DUE 03-15-2048 BEO SEDOL : BFF42D8	93,996.950	87,905.50	87,356.25
PVTPL WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37% 06-15-2051 SEDOL : BNM4743	111,162.170	107,239.97	95,896.60
PVTPL WMRK 2022-WMRK A SER 22-WMRK CL A FLTG RT 11-15-2027 CUSIP : 929342AA1	150,000.000	150,093.75	149,998.70
RTX CORPORATION 3.95% 08-16-2025 SEDOL : BYVN9D1	100,000.000	111,044.00	98,573.45
SERVICEMASTER FDG LLC / 2020-1 SR SECD NT CL A-2-I 2.841% 01-30-2051 SEDOL : BMFK7H4	104,275.590	99,994.58	91,048.54
SLM PRIVATE CR STUDENT LN TR 2006-B A5 12-15-2039 BEO SEDOL : BF6DYP0	72,224.390	69,696.53	69,368.59
SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4 FLTG 12-16-2041BEO SEDOL : BFCB748	114,022.070	111,135.87	110,755.30

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Account number XPOP06

XPO-WESTERN 401H

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◆ 07. Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SLM PVT CR STUD LN TR 2006-A STUD LN BKDNT CL A-5 FLTG RT 06-15-2039 REG CUSIP : 78443CCL6	93,768.240	91,570.54	90,251.93
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 6.17328% 01-15-2053 CUSIP : 78448YAB7	75,163.800	73,754.48	73,868.86
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL : BNBVM39	148,468.030	148,386.84	130,959.52
SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025 SEDOL : BM8R6K8	120,000.000	136,963.20	119,977.29
SPRINGCASTLE AMER FDG LLC / AST BACKED NT 2020-A CL A 1.97% 09-25-2037 SEDOL : BL6KR32	164,264.030	165,823.26	151,538.74
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL : BMW1BM3	200,000.000	218,483.50	195,804.53
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL : BYXR3R3	90,000.000	114,759.00	94,281.27
TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027 SEDOL : BLFCZ91	150,000.000	150,429.00	137,370.88
U S BANCORP 5.775% 06-12-2029 SEDOL : BRXDC97	20,000.000	20,000.00	20,562.80
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL : BMV8VC5	598,000.000	592,597.55	498,205.84
VONTIER CORP 1.8% 04-01-2026 SEDOL : BNGFYG3	220,000.000	220,392.50	202,495.79
VR FDG LLC / VR 2.79% DUE 11-15-2050 CUSIP : 91835CAA1	64,504.550	57,071.41	57,734.69
WARNERMEDIA HLDGS INC SR NT 3.638% 03-15-2025 SEDOL : BNQQB87	30,000.000	30,000.00	29,355.21
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL : BNQQBC1	40,000.000	40,000.00	38,357.93
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL : BMGDBG9	100,000.000	104,940.00	91,652.96
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL : BMYML35	510,000.000	526,873.30	488,821.60
WHITEBOX CLO IV LTD / WHITEBOX CLO 7.43201% 04-20-2036 CUSIP : 96467KAA7	300,000.000	300,525.00	301,522.89
Total United States - USD		21,949,715.78	20,722,477.18
Total Corporate Debt Instruments - Other		28,864,207.11	27,348,755.94
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	2,841,027.690	2,841,027.69	2,841,027.69
Total United States - USD		2,841,027.69	2,841,027.69
Total Value of Interest in Common/Collective Trusts		2,841,027.69	2,841,027.69
<i>Other</i>			

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Account number XPOP06

XPO-WESTERN 401H

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◆ 07. Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Israel - USD			
ISRAEL ST BD 2.875% DUE 03-16-2026 REG CUSIP : 46513CXR2	200,000.000	217,000.00	190,312.00
Total Israel - USD		217,000.00	190,312.00
Mexico - USD			
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP : 91086QBG2	300,000.000	340,470.00	297,416.51
Total Mexico - USD		340,470.00	297,416.51
United States - USD			
FUT DEC 23 CME 3MO SOFR CUSIP : 999599GH0	-4.000	-945,750.00	-946,425.00
FUT DEC 23 CME 3MO SOFR CUSIP : 999599GH0	4.000	945,750.00	946,425.00
FUT MAR 24 10 YR T-NOTES CUSIP : 999599GH0	16.000	1,747,185.78	1,806,250.00
FUT MAR 24 10 YR T-NOTES CUSIP : 999599GH0	-16.000	-1,747,185.78	-1,806,250.00
FUT MAR 24 CBT 5Y T-NOTE CUSIP : 999599GH0	-26.000	-2,763,078.06	-2,828,109.38
FUT MAR 24 CBT 5Y T-NOTE CUSIP : 999599GH0	26.000	2,763,078.06	2,828,109.38
FUT MAR 24 CME 3MO SOFR CUSIP : 999599GH0	16.000	3,788,343.13	3,800,600.00
FUT MAR 24 CME 3MO SOFR CUSIP : 999599GH0	-16.000	-3,788,343.13	-3,800,600.00
FUT MAR 24 US 2YR T-NOTE CUSIP : 999599GH0	-38.000	-7,744,277.27	-7,824,734.37
FUT MAR 24 US 2YR T-NOTE CUSIP : 999599GH0	38.000	7,744,277.27	7,824,734.37
UNIVERSITY CALIF REVS .883% 05-15-2025 BEO TAXABLE SEDOL : BL9X2Z5	850,000.000	850,000.00	806,382.68
Total United States - USD		850,000.00	806,382.68
Total Other		1,407,470.00	1,294,111.19
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-160,000.00	-160,000.00
Total - all currencies		-160,000.00	-160,000.00
Total Other Liabilities		-160,000.00	-160,000.00
Total		39,054,679.51	37,392,606.77

◆ 07. Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

XPO PENSION PLAN
SCHEDULE H, LINE 4j – SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2023

EIN # 94-1444798
PLAN # 005

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

<u>Identity of party involved</u>	<u>Description of asset</u>	<u>Purchase price</u>	<u>Selling price</u>	<u>Cost of asset</u>	<u>Net gain (loss)</u>
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See attached Northern Trust Company Statement

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

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

See attached Northern Trust Company Statement

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

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1 JAN 23 - 31 DEC 23

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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◆ 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 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 NOV 2023 AUD / USD EX.RATE 1.5774436 WITH BNP PARIBAS	95,000.000	1 Nov 23				0.00	60,224.02	60,443.75	219.73
FX DEAL TRANSACTED ON 01 NOV 2023 USD / AUD EX.RATE 0.6345916 WITH BNP PARIBAS	-95,000.000	1 Nov 23				0.00	-60,286.20	-63,042.00	-2,755.80
FX DEAL TRANSACTED ON 12 JAN 2023 AUD / USD EX.RATE 1.4336472 WITH BNP PARIBAS	1,846,000.000	12 Jan 23				0.00	1,287,625.06	1,284,539.12	-3,085.94
FX DEAL TRANSACTED ON 16 JAN 2023 AUD / USD EX.RATE 1.4338994 WITH BNP PARIBAS	1,917,000.000	16 Jan 23				0.00	1,336,913.88	1,356,373.43	19,459.55
FX DEAL TRANSACTED ON 16 JAN 2023 USD / AUD EX.RATE 0.696971 WITH BNP PARIBAS	-1,917,000.000	16 Jan 23				0.00	-1,336,093.41	-1,333,944.48	2,148.93
FX DEAL TRANSACTED ON 29 JUN 2023 AUD / USD EX.RATE 1.5085455 WITH BNP PARIBAS	259,436.000	29 Jun 23				0.00	171,977.58	171,759.61	-217.97
FX DEAL TRANSACTED ON 29 JUN 2023 USD / AUD EX.RATE 0.6623702 WITH BNP PARIBAS	-259,436.000	29 Jun 23				0.00	-171,842.68	-173,809.15	-1,966.47
FX DEAL TRANSACTED ON 29 NOV 2023 USD / AUD EX.RATE 0.661929 WITH BNP PARIBAS	-1,721,000.000	29 Nov 23				0.00	-1,139,179.81	-1,141,109.12	-1,929.31
FX DEAL TRANSACTED ON 30 NOV 2023 AUD / USD EX.RATE 1.5152305 WITH BNP PARIBAS	1,591,000.000	30 Nov 23				0.00	1,050,005.27	1,054,912.61	4,907.34
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.6608511 WITH BNP PARIBAS	-1,591,000.000	30 Nov 23				0.00	-1,051,414.10	-1,085,881.26	-34,467.16
FX DEAL TRANSACTED ON 31 JAN 2023 AUD / USD EX.RATE 1.4253258 WITH BNP PARIBAS	317,658.000	31 Jan 23				0.00	222,866.95	214,847.99	-8,018.96
FX DEAL TRANSACTED ON 31 JAN 2023 USD / AUD EX.RATE 0.7008 WITH BNP PARIBAS	-317,658.000	31 Jan 23				0.00	-222,614.73	-224,758.93	-2,144.20
FX DEAL TRANSACTED ON 31 MAR 2023 AUD / USD EX.RATE 1.4958812 WITH BNP PARIBAS	2,397,482.000	31 Mar 23				0.00	1,602,722.23	1,593,726.20	-8,996.03

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 MAR 2023 USD / AUD EX.RATE 0.66783 WITH BNP PARIBAS	-2,397,482.000	31 Mar 23				0.00	-1,601,110.40	-1,626,092.17	-24,981.77
Brazilian real - BRL									
FX DEAL TRANSACTED ON 02 FEB 2023 USD / BRL EX.RATE 0.1989489 WITH BNP PARIBAS	-904,754.900	2 Feb 23				0.00	-180,000.00	-174,188.96	5,811.04
FX DEAL TRANSACTED ON 28 FEB 2023 BRL / USD EX.RATE 5.2078 WITH BNP PARIBAS	904,754.900	28 Feb 23				0.00	173,730.73	174,188.96	458.23
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 MAY 2023 GBP / USD EX.RATE 0.7983688 WITH BNP PARIBAS	1,606,000.000	1 May 23				0.00	2,011,601.72	2,010,792.42	-809.30
FX DEAL TRANSACTED ON 01 MAY 2023 USD / GBP EX.RATE 1.2534077 WITH BNP PARIBAS	-1,606,000.000	1 May 23				0.00	-2,012,972.77	-2,010,712.11	2,260.66
FX DEAL TRANSACTED ON 02 OCT 2023 GBP / USD EX.RATE 0.8225558 WITH BNP PARIBAS	659,000.000	2 Oct 23				0.00	801,161.46	798,773.94	-2,387.52
FX DEAL TRANSACTED ON 02 OCT 2023 USD / GBP EX.RATE 1.2159363 WITH BNP PARIBAS	-659,000.000	2 Oct 23				0.00	-801,302.02	-798,971.69	2,330.33
FX DEAL TRANSACTED ON 29 NOV 2023 GBP / USD EX.RATE 0.7886494 WITH BNP PARIBAS	243,003.000	29 Nov 23				0.00	308,125.50	306,985.70	-1,139.80
FX DEAL TRANSACTED ON 29 NOV 2023 USD / GBP EX.RATE 1.2684305 WITH BNP PARIBAS	-243,003.000	29 Nov 23				0.00	-308,232.42	-309,792.89	-1,560.47
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 13 NOV 2023 CAD / USD EX.RATE 1.3818922 WITH BNP PARIBAS	5,266,162.190	13 Nov 23				0.00	3,810,834.30	3,836,353.31	25,519.01
FX DEAL TRANSACTED ON 13 NOV 2023 USD / CAD EX.RATE 0.7238189 WITH BNP PARIBAS	-5,264,900.430	13 Nov 23				0.00	-3,810,834.30	-3,895,021.40	-84,187.10

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 SEP 2023 USD / CAD EX.RATE 0.7418249 WITH BNP PARIBAS	-3,511,610.340	18 Sep 23				0.00	-2,605,000.00	-2,617,967.23	-12,967.23
FX DEAL TRANSACTED ON 19 SEP 2023 CAD / USD EX.RATE 1.34401 WITH BNP PARIBAS	3,512,000.000	19 Sep 23				0.00	2,613,075.80	2,618,257.73	5,181.93
FX DEAL TRANSACTED ON 19 SEP 2023 USD / CAD EX.RATE 0.7446282 WITH BNP PARIBAS	-3,512,000.000	19 Sep 23				0.00	-2,615,134.23	-2,558,461.43	56,672.80
Chilean peso - CLP									
FX DEAL TRANSACTED ON 16 MAY 2023 USD / CLP EX.RATE 0.0012554 WITH BNP PARIBAS	-79,658.000	16 May 23				0.00	-100.00	-99.05	0.95
FX DEAL TRANSACTED ON 19 JUN 2023 CLP / USD EX.RATE 793.35 WITH BNP PARIBAS	79,658.000	19 Jun 23				0.00	100.41	99.05	-1.36
Colombian peso - COP									
FX DEAL TRANSACTED ON 09 MAR 2023 USD / COP EX.RATE 0.0002106 WITH BNP PARIBAS	-4,180,941,485.840	9 Mar 23				0.00	-880,455.86	-886,213.26	-5,757.40
FX DEAL TRANSACTED ON 12 SEP 2023 COP / USD EX.RATE 3984.03 WITH BNP PARIBAS	4,318,948,813.140	12 Sep 23				0.00	1,084,065.33	1,092,351.13	8,285.80
FX DEAL TRANSACTED ON 12 SEP 2023 USD / COP EX.RATE 0.0002512 WITH BNP PARIBAS	-4,318,948,813.140	12 Sep 23				0.00	-1,084,923.14	-1,104,700.68	-19,777.54
FX DEAL TRANSACTED ON 13 SEP 2023 COP / USD EX.RATE 3986.63 WITH BNP PARIBAS	4,318,948,813.140	13 Sep 23				0.00	1,083,358.33	1,026,219.84	-57,138.49
FX DEAL TRANSACTED ON 13 SEP 2023 USD / COP EX.RATE 0.0002532 WITH BNP PARIBAS	-4,318,948,813.140	13 Sep 23				0.00	-1,093,451.82	-1,092,351.13	1,100.69
FX DEAL TRANSACTED ON 17 OCT 2023 COP / USD EX.RATE 4248.8 WITH BNP PARIBAS	4,318,948,813.140	17 Oct 23				0.00	1,016,510.26	1,059,542.33	43,032.07
FX DEAL TRANSACTED ON 17 OCT 2023 USD / COP EX.RATE 0.0002375 WITH BNP PARIBAS	-4,318,948,813.140	17 Oct 23				0.00	-1,025,634.96	-1,026,219.84	-584.88
FX DEAL TRANSACTED ON 19 DEC 2023 COP / USD EX.RATE 3932.59 WITH BNP PARIBAS	799,327,500.000	19 Dec 23				0.00	203,257.27	203,900.71	643.44

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 19 SEP 2023 COP / USD EX.RATE 3905.95 WITH BNP PARIBAS	4,318,948,813.140	19 Sep 23				0.00	1,105,735.82	1,104,700.68	-1,035.14
FX DEAL TRANSACTED ON 21 NOV 2023 USD / COP EX.RATE 0.0002479 WITH BNP PARIBAS	-4,318,948,813.140	21 Nov 23				0.00	-1,070,681.91	-1,059,542.33	11,139.58
FX DEAL TRANSACTED ON 30 NOV 2023 USD / COP EX.RATE 0.0002465 WITH BNP PARIBAS	-799,327,500.000	30 Nov 23				0.00	-197,000.00	-203,900.71	-6,900.71
Euro - EUR									
FX DEAL TRANSACTED ON 01 AUG 2023 EUR / USD EX.RATE 0.9111548 WITH BNP PARIBAS	1,350,000.000	1 Aug 23				0.00	1,481,636.34	1,482,232.64	596.30
FX DEAL TRANSACTED ON 01 AUG 2023 USD / EUR EX.RATE 1.0992915 WITH BNP PARIBAS	-1,350,000.000	1 Aug 23				0.00	-1,484,043.53	-1,456,042.56	28,000.97
FX DEAL TRANSACTED ON 01 DEC 2023 EUR / USD EX.RATE 0.9180392 WITH BNP PARIBAS	4,090,000.000	1 Dec 23				0.00	4,455,147.43	4,431,719.71	-23,427.72
FX DEAL TRANSACTED ON 01 DEC 2023 USD / EUR EX.RATE 1.0910854 WITH BNP PARIBAS	-4,090,000.000	1 Dec 23				0.00	-4,462,539.29	-4,519,332.52	-56,793.23
FX DEAL TRANSACTED ON 01 MAY 2023 EUR / USD EX.RATE 0.9089475 WITH BNP PARIBAS	1,397,000.000	1 May 23				0.00	1,536,942.52	1,533,975.92	-2,966.60
FX DEAL TRANSACTED ON 01 MAY 2023 USD / EUR EX.RATE 1.1021313 WITH BNP PARIBAS	-1,397,000.000	1 May 23				0.00	-1,539,677.43	-1,499,190.68	40,486.75
FX DEAL TRANSACTED ON 01 SEP 2023 EUR / USD EX.RATE 0.9218969 WITH BNP PARIBAS	890,000.000	1 Sep 23				0.00	965,400.80	959,909.54	-5,491.26
FX DEAL TRANSACTED ON 01 SEP 2023 USD / EUR EX.RATE 1.0861926 WITH BNP PARIBAS	-890,000.000	1 Sep 23				0.00	-966,711.41	-934,233.04	32,478.37
FX DEAL TRANSACTED ON 02 JAN 2023 EUR / USD EX.RATE 0.9361718 WITH BNP PARIBAS	1,059,000.000	2 Jan 23				0.00	1,131,202.62	1,117,827.46	-13,375.16
FX DEAL TRANSACTED ON 02 JAN 2023 USD / EUR EX.RATE 1.068106 WITH BNP PARIBAS	-1,059,000.000	2 Jan 23				0.00	-1,131,124.25	-1,130,217.85	906.40
FX DEAL TRANSACTED ON 03 JUL 2023 EUR / USD EX.RATE 0.9173807 WITH BNP PARIBAS	1,448,000.000	3 Jul 23				0.00	1,578,406.88	1,578,609.75	202.87

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 JUL 2023 USD / EUR EX.RATE 1.0915464 WITH BNP PARIBAS	-1,448,000.000	3 Jul 23				0.00	-1,580,559.19	-1,589,831.75	-9,272.56
FX DEAL TRANSACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9269911 WITH BNP PARIBAS	146,000.000	6 Dec 23				0.00	157,498.81	157,548.61	49.80
FX DEAL TRANSACTED ON 06 DEC 2023 USD / EUR EX.RATE 1.0803608 WITH BNP PARIBAS	-146,000.000	6 Dec 23				0.00	-157,732.68	-161,325.81	-3,593.13
FX DEAL TRANSACTED ON 08 MAR 2023 EUR / USD EX.RATE 0.9485904 WITH BNP PARIBAS	101,000.000	8 Mar 23				0.00	106,473.78	106,580.25	106.47
FX DEAL TRANSACTED ON 08 MAR 2023 USD / EUR EX.RATE 1.0558728 WITH BNP PARIBAS	-101,000.000	8 Mar 23				0.00	-106,643.15	-109,973.86	-3,330.71
FX DEAL TRANSACTED ON 11 JAN 2023 EUR / USD EX.RATE 0.9293974 WITH BNP PARIBAS	1,034,231.790	11 Jan 23				0.00	1,112,798.24	1,117,125.52	4,327.28
FX DEAL TRANSACTED ON 11 JAN 2023 USD / EUR EX.RATE 1.082421 WITH BNP PARIBAS	-1,034,231.790	11 Jan 23				0.00	-1,119,474.21	-1,128,967.52	-9,493.31
FX DEAL TRANSACTED ON 12 OCT 2023 EUR / USD EX.RATE 0.9473589 WITH BNP PARIBAS	1,034,231.790	12 Oct 23				0.00	1,091,700.14	1,093,027.95	1,327.81
FX DEAL TRANSACTED ON 12 OCT 2023 USD / EUR EX.RATE 1.0602012 WITH BNP PARIBAS	-1,034,231.790	12 Oct 23				0.00	-1,096,493.81	-1,143,271.29	-46,777.48
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9164241 WITH BNP PARIBAS	211,000.000	18 Dec 23				0.00	230,242.76	230,306.50	63.74
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0922842 WITH BNP PARIBAS	-211,000.000	18 Dec 23				0.00	-230,471.97	-233,148.94	-2,676.97
FX DEAL TRANSACTED ON 19 SEP 2023 USD / EUR EX.RATE 1.068007 WITH BNP PARIBAS	-1,254,000.000	19 Sep 23				0.00	-1,339,280.78	-1,344,225.35	-4,944.57
FX DEAL TRANSACTED ON 26 SEP 2023 EUR / USD EX.RATE 0.9436633 WITH BNP PARIBAS	1,937,000.000	26 Sep 23				0.00	2,052,638.90	2,033,268.98	-19,369.92
FX DEAL TRANSACTED ON 26 SEP 2023 USD / EUR EX.RATE 1.060999 WITH BNP PARIBAS	-1,937,000.000	26 Sep 23				0.00	-2,055,155.06	-2,041,113.96	14,041.10
FX DEAL TRANSACTED ON 30 AUG 2023 EUR / USD EX.RATE 0.9183835 WITH BNP PARIBAS	455,000.000	30 Aug 23				0.00	495,435.71	490,740.27	-4,695.44

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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 AUG 2023 USD / EUR EX.RATE 1.0886135 WITH BNP PARIBAS	-455,000.000	30 Aug 23				0.00	-495,319.14	-497,246.78	-1,927.64
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 10 FEB 2023 HUF / USD EX.RATE 364.3256 WITH BNP PARIBAS	92,525,867.000	10 Feb 23				0.00	253,964.77	257,199.02	3,234.25
FX DEAL TRANSACTED ON 10 FEB 2023 USD / HUF EX.RATE 0.0027185 WITH BNP PARIBAS	-93,419,823.000	10 Feb 23				0.00	-253,964.77	-249,284.59	4,680.18
FX DEAL TRANSACTED ON 17 AUG 2023 HUF / USD EX.RATE 355.8512 WITH BNP PARIBAS	16,063,123.000	17 Aug 23				0.00	45,140.00	45,591.05	451.05
FX DEAL TRANSACTED ON 17 AUG 2023 USD / HUF EX.RATE 0.0027905 WITH BNP PARIBAS	-16,176,244.000	17 Aug 23				0.00	-45,140.00	-44,454.43	685.57
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 06 MAR 2023 IDR / USD EX.RATE 15338.0 WITH BNP PARIBAS	33,514,450.000	6 Mar 23				0.00	2,185.06	2,181.22	-3.84
FX DEAL TRANSACTED ON 06 MAR 2023 USD / IDR EX.RATE 0.0000651 WITH BNP PARIBAS	-33,564,707.000	6 Mar 23				0.00	-2,185.06	-2,238.77	-53.71
FX DEAL TRANSACTED ON 08 SEP 2023 IDR / USD EX.RATE 15413.3 WITH BNP PARIBAS	1,184,940,595.000	8 Sep 23				0.00	76,877.80	76,838.90	-38.90
FX DEAL TRANSACTED ON 08 SEP 2023 USD / IDR EX.RATE 0.0000651 WITH BNP PARIBAS	-1,180,712,316.000	8 Sep 23				0.00	-76,877.80	-76,794.30	83.50
FX DEAL TRANSACTED ON 10 MAR 2023 IDR / USD EX.RATE 15468.0 WITH BNP PARIBAS	543,657,840.000	10 Mar 23				0.00	35,147.26	35,382.87	235.61
FX DEAL TRANSACTED ON 10 MAR 2023 USD / IDR EX.RATE 0.0000646 WITH BNP PARIBAS	-33,514,450.000	10 Mar 23				0.00	-2,166.70	-2,181.22	-14.52
FX DEAL TRANSACTED ON 11 MAY 2023 IDR / USD EX.RATE 14775.4845 WITH BNP PARIBAS	4,033,707,269.000	11 May 23				0.00	273,000.00	269,993.79	-3,006.21
FX DEAL TRANSACTED ON 19 JUN 2023 IDR / USD EX.RATE 15027.5 WITH BNP PARIBAS	2,030,694,026.000	19 Jun 23				0.00	135,131.86	132,077.66	-3,054.20

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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 19 JUN 2023 USD / IDR EX.RATE 0.0000666 WITH BNP PARIBAS	-2,027,707,612.000	19 Jun 23				0.00	-135,131.86	-135,045.46	86.40
FX DEAL TRANSACTED ON 19 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH BNP PARIBAS	-544,166,040.000	19 Jun 23				0.00	-36,292.25	-36,277.74	14.51
FX DEAL TRANSACTED ON 20 SEP 2023 USD / IDR EX.RATE 0.000065 WITH BNP PARIBAS	-849,981,710.000	20 Sep 23				0.00	-55,207.96	-55,283.36	-75.40
FX DEAL TRANSACTED ON 21 FEB 2023 USD / IDR EX.RATE 0.0000659 WITH BNP PARIBAS	-903,527,679.000	21 Feb 23				0.00	-59,524.85	-59,436.75	88.10
FX DEAL TRANSACTED ON 21 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH BNP PARIBAS	-4,033,707,269.000	21 Jun 23				0.00	-269,236.90	-269,993.79	-756.89
FX DEAL TRANSACTED ON 23 JUN 2023 IDR / USD EX.RATE 14998.0 WITH BNP PARIBAS	2,027,707,612.000	23 Jun 23				0.00	135,198.53	135,045.46	-153.07
FX DEAL TRANSACTED ON 26 JUN 2023 IDR / USD EX.RATE 15026.0 WITH BNP PARIBAS	33,564,707.000	26 Jun 23				0.00	2,233.78	2,238.77	4.99
FX DEAL TRANSACTED ON 27 JAN 2023 IDR / USD EX.RATE 14990.8 WITH BNP PARIBAS	544,166,040.000	27 Jan 23				0.00	36,300.00	36,277.74	-22.26
FX DEAL TRANSACTED ON 27 JAN 2023 USD / IDR EX.RATE 0.0000668 WITH BNP PARIBAS	-543,657,840.000	27 Jan 23				0.00	-36,300.00	-35,382.87	917.13
FX DEAL TRANSACTED ON 31 OCT 2023 USD / IDR EX.RATE 0.0000626 WITH BNP PARIBAS	-788,261,000.000	31 Oct 23				0.00	-49,341.25	-51,115.73	-1,774.48
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 DEC 2023 JPY / USD EX.RATE 147.20205 WITH BNP PARIBAS	108,200,000.000	1 Dec 23				0.00	735,044.11	768,326.02	33,281.91
FX DEAL TRANSACTED ON 01 DEC 2023 USD / JPY EX.RATE 0.0067532 WITH BNP PARIBAS	-108,200,000.000	1 Dec 23				0.00	-730,696.72	-732,764.46	-2,067.74
FX DEAL TRANSACTED ON 01 MAY 2023 JPY / USD EX.RATE 136.10491 WITH BNP PARIBAS	345,600,000.000	1 May 23				0.00	2,539,217.73	2,487,315.13	-51,902.60
FX DEAL TRANSACTED ON 01 MAY 2023 USD / JPY EX.RATE 0.0073138 WITH BNP PARIBAS	-345,600,000.000	1 May 23				0.00	-2,527,649.83	-2,517,024.14	10,625.69

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 NOV 2023 JPY / USD EX.RATE 151.33265 WITH BNP PARIBAS	90,300,000.000	1 Nov 23				0.00	596,698.73	598,092.46	1,393.73
FX DEAL TRANSACTED ON 01 NOV 2023 USD / JPY EX.RATE 0.0066414 WITH BNP PARIBAS	-90,300,000.000	1 Nov 23				0.00	-599,718.99	-611,540.02	-11,821.03
FX DEAL TRANSACTED ON 07 MAR 2023 JPY / USD EX.RATE 137.155747 WITH BNP PARIBAS	328,785,000.000	7 Mar 23				0.00	2,397,165.32	2,401,555.82	4,390.50
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.0067404 WITH BNP PARIBAS	-110,008,742.000	20 Nov 23				0.00	-741,500.00	-744,333.31	-2,833.31
FX DEAL TRANSACTED ON 25 MAY 2023 JPY / USD EX.RATE 139.637173 WITH BNP PARIBAS	390,146,261.000	25 May 23				0.00	2,794,000.00	2,780,998.37	-13,001.63
FX DEAL TRANSACTED ON 29 MAY 2023 JPY / USD EX.RATE 140.19941 WITH BNP PARIBAS	390,200,000.000	29 May 23				0.00	2,783,178.62	2,808,305.45	25,126.83
FX DEAL TRANSACTED ON 29 MAY 2023 USD / JPY EX.RATE 0.0071295 WITH BNP PARIBAS	-390,200,000.000	29 May 23				0.00	-2,781,922.78	-2,781,381.42	541.36
FX DEAL TRANSACTED ON 30 JUN 2023 JPY / USD EX.RATE 143.9250773 WITH BNP PARIBAS	479,809,915.000	30 Jun 23				0.00	3,333,747.84	3,348,873.95	15,126.11
FX DEAL TRANSACTED ON 30 JUN 2023 USD / JPY EX.RATE 0.0069187 WITH BNP PARIBAS	-481,843,244.000	30 Jun 23				0.00	-3,333,747.84	-3,336,980.12	-3,232.28
FX DEAL TRANSACTED ON 31 MAY 2023 JPY / USD EX.RATE 138.9981399 WITH BNP PARIBAS	732,312,984.000	31 May 23				0.00	5,268,509.24	5,071,595.17	-196,914.07
FX DEAL TRANSACTED ON 31 MAY 2023 USD / JPY EX.RATE 0.0071574 WITH BNP PARIBAS	-736,089,768.000	31 May 23				0.00	-5,268,509.24	-5,297,706.06	-29,196.82
Mexican peso - MXN									
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0575015 WITH BNP PARIBAS	-14,139,007.000	5 Dec 23				0.00	-813,014.56	-818,750.77	-5,736.21
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584644 WITH BNP PARIBAS	-26,512,857.010	20 Nov 23				0.00	-1,550,058.00	-1,539,744.30	10,313.70
FX DEAL TRANSACTED ON 20 OCT 2023 MXN / USD EX.RATE 18.31476 WITH BNP PARIBAS	1,237,000.000	20 Oct 23				0.00	67,541.15	67,634.44	93.29

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 OCT 2023 USD / MXN EX.RATE 0.054518 WITH BNP PARIBAS	-1,237,000.000	20 Oct 23				0.00	-67,438.79	-68,520.47	-1,081.68
FX DEAL TRANSACTED ON 22 FEB 2023 MXN / USD EX.RATE 18.3572566 WITH BNP PARIBAS	1,610,000.000	22 Feb 23				0.00	87,703.74	87,576.15	-127.59
FX DEAL TRANSACTED ON 22 FEB 2023 USD / MXN EX.RATE 0.0542542 WITH BNP PARIBAS	-1,610,000.000	22 Feb 23				0.00	-87,349.24	-85,983.60	1,365.64
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 17 MAY 2023 ILS / USD EX.RATE 3.6494551 WITH BNP PARIBAS	154,000.000	17 May 23				0.00	42,198.08	42,607.94	409.86
FX DEAL TRANSACTED ON 17 MAY 2023 USD / ILS EX.RATE 0.2737188 WITH BNP PARIBAS	-154,000.000	17 May 23				0.00	-42,152.69	-42,231.12	-78.43
South African rand - ZAR									
FX DEAL TRANSACTED ON 04 MAY 2023 USD / ZAR EX.RATE 0.0544769 WITH BNP PARIBAS	-277,111.520	4 May 23				0.00	-15,096.18	-14,676.55	419.63
FX DEAL TRANSACTED ON 04 MAY 2023 ZAR / USD EX.RATE 18.19 WITH BNP PARIBAS PARIS	274,599.510	4 May 23				0.00	15,096.18	14,348.28	-747.90
FX DEAL TRANSACTED ON 09 FEB 2023 USD / ZAR EX.RATE 0.0563019 WITH BNP PARIBAS	-6,586,123.920	9 Feb 23				0.00	-370,811.08	-362,148.54	8,662.54
FX DEAL TRANSACTED ON 09 FEB 2023 ZAR / USD EX.RATE 17.7135 WITH BNP PARIBAS	6,568,362.070	9 Feb 23				0.00	370,811.08	366,269.29	-4,541.79
FX DEAL TRANSACTED ON 09 MAY 2023 USD / ZAR EX.RATE 0.0537351 WITH BNP PARIBAS	-7,575,521.060	9 May 23				0.00	-407,071.60	-397,013.88	10,057.72
FX DEAL TRANSACTED ON 09 MAY 2023 ZAR / USD EX.RATE 18.448 WITH BNP PARIBAS	7,509,656.880	9 May 23				0.00	407,071.60	388,346.83	-18,724.77
FX DEAL TRANSACTED ON 11 APR 2023 USD / ZAR EX.RATE 0.0536478 WITH BNP PARIBAS	-2,430,967.280	11 Apr 23				0.00	-130,416.00	-129,647.09	768.91
FX DEAL TRANSACTED ON 11 APR 2023 ZAR / USD EX.RATE 18.323 WITH BNP PARIBAS	2,389,612.370	11 Apr 23				0.00	130,416.00	131,822.50	1,406.50

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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 13 APR 2023 USD / ZAR EX.RATE 0.0538668 WITH BNP PARIBAS	-1,205,761.500	13 Apr 23				0.00	-64,950.55	-64,305.05	645.50
FX DEAL TRANSACTED ON 13 APR 2023 ZAR / USD EX.RATE 18.245 WITH BNP PARIBAS	1,185,022.780	13 Apr 23				0.00	64,950.55	65,371.55	421.00
FX DEAL TRANSACTED ON 14 AUG 2023 USD / ZAR EX.RATE 0.0524764 WITH BNP PARIBAS	-6,702,710.330	14 Aug 23				0.00	-351,733.91	-351,663.71	70.20
FX DEAL TRANSACTED ON 14 AUG 2023 ZAR / USD EX.RATE 18.94663 WITH BNP PARIBAS	6,664,172.250	14 Aug 23				0.00	351,733.91	349,664.71	-2,069.20
FX DEAL TRANSACTED ON 15 FEB 2023 USD / ZAR EX.RATE 0.0552535 WITH BNP PARIBAS	-3,578,980.320	15 Feb 23				0.00	-197,751.20	-197,433.75	317.45
FX DEAL TRANSACTED ON 15 FEB 2023 ZAR / USD EX.RATE 18.0 WITH BNP PARIBAS PARIS	3,559,521.600	15 Feb 23				0.00	197,751.20	196,022.39	-1,728.81
FX DEAL TRANSACTED ON 17 NOV 2023 USD / ZAR EX.RATE 0.0544801 WITH BNP PARIBAS	-20,780,000.000	17 Nov 23				0.00	-1,132,096.25	-1,133,815.31	-1,719.06
FX DEAL TRANSACTED ON 17 NOV 2023 ZAR / USD EX.RATE 18.3104087 WITH BNP PARIBAS	20,780,000.000	17 Nov 23				0.00	1,134,873.63	1,131,731.23	-3,142.40
FX DEAL TRANSACTED ON 19 DEC 2023 USD / ZAR EX.RATE 0.0539422 WITH BNP PARIBAS	-34,618,211.360	19 Dec 23				0.00	-1,867,381.92	-1,890,133.01	-22,751.09
FX DEAL TRANSACTED ON 19 DEC 2023 ZAR / USD EX.RATE 18.4894 WITH BNP PARIBAS	34,526,771.270	19 Dec 23				0.00	1,867,381.92	1,883,877.85	16,495.93
Swiss franc - CHF									
FX DEAL TRANSACTED ON 11 APR 2023 CHF / USD EX.RATE 0.9043519 WITH BNP PARIBAS	938,000.000	11 Apr 23				0.00	1,037,206.87	1,037,782.82	575.95
FX DEAL TRANSACTED ON 11 APR 2023 USD / CHF EX.RATE 1.1098761 WITH BNP PARIBAS	-938,000.000	11 Apr 23				0.00	-1,041,063.75	-1,047,401.04	-6,337.29
Thai baht - THB									
FX DEAL TRANSACTED ON 13 SEP 2023 THB / USD EX.RATE 35.637 WITH BNP PARIBAS	23,406,809.240	13 Sep 23				0.00	656,812.00	641,897.96	-14,914.04

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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 13 SEP 2023 USD / THB EX.RATE 0.0280034 WITH BNP PARIBAS	-23,454,756.520	13 Sep 23				0.00	-656,812.00	-652,495.23	4,316.77
FX DEAL TRANSACTED ON 18 OCT 2023 THB / USD EX.RATE 36.1505 WITH BNP PARIBAS	10,035,253.720	18 Oct 23				0.00	277,596.54	286,803.48	9,206.94
FX DEAL TRANSACTED ON 18 OCT 2023 USD / THB EX.RATE 0.0275383 WITH BNP PARIBAS	-10,080,363.160	18 Oct 23				0.00	-277,596.54	-276,439.41	1,157.13
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2023 EUR / USD EX.RATE 0.9111548 WITH BNP PARIBAS	-1,481,636.340	1 Aug 23				0.00	-1,481,636.34	-1,481,636.34	0.00
FX DEAL TRANSACTED ON 01 AUG 2023 USD / EUR EX.RATE 1.0992915 WITH BNP PARIBAS	1,484,043.530	1 Aug 23				0.00	1,484,043.53	1,484,043.53	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 EUR / USD EX.RATE 0.9180392 WITH BNP PARIBAS	-4,455,147.430	1 Dec 23				0.00	-4,455,147.43	-4,455,147.43	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 JPY / USD EX.RATE 147.20205 WITH BNP PARIBAS	-735,044.110	1 Dec 23				0.00	-735,044.11	-735,044.11	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 USD / EUR EX.RATE 1.0910854 WITH BNP PARIBAS	4,462,539.290	1 Dec 23				0.00	4,462,539.29	4,462,539.29	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 USD / JPY EX.RATE 0.0067532 WITH BNP PARIBAS	730,696.720	1 Dec 23				0.00	730,696.72	730,696.72	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 EUR / USD EX.RATE 0.9089475 WITH BNP PARIBAS	-1,536,942.520	1 May 23				0.00	-1,536,942.52	-1,536,942.52	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 GBP / USD EX.RATE 0.7983688 WITH BNP PARIBAS	-2,011,601.720	1 May 23				0.00	-2,011,601.72	-2,011,601.72	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 JPY / USD EX.RATE 136.10491 WITH BNP PARIBAS	-2,539,217.730	1 May 23				0.00	-2,539,217.73	-2,539,217.73	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 USD / EUR EX.RATE 1.1021313 WITH BNP PARIBAS	1,539,677.430	1 May 23				0.00	1,539,677.43	1,539,677.43	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 USD / GBP EX.RATE 1.2534077 WITH BNP PARIBAS	2,012,972.770	1 May 23				0.00	2,012,972.77	2,012,972.77	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 MAY 2023 USD / JPY EX.RATE 0.0073138 WITH BNP PARIBAS	2,527,649.830	1 May 23				0.00	2,527,649.83	2,527,649.83	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 AUD / USD EX.RATE 1.5774436 WITH BNP PARIBAS	-60,224.020	1 Nov 23				0.00	-60,224.02	-60,224.02	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 JPY / USD EX.RATE 151.33265 WITH BNP PARIBAS	-596,698.730	1 Nov 23				0.00	-596,698.73	-596,698.73	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / AUD EX.RATE 0.6345916 WITH BNP PARIBAS	60,286.200	1 Nov 23				0.00	60,286.20	60,286.20	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / JPY EX.RATE 0.0066414 WITH BNP PARIBAS	599,718.990	1 Nov 23				0.00	599,718.99	599,718.99	0.00
FX DEAL TRANSACTED ON 01 SEP 2023 EUR / USD EX.RATE 0.9218969 WITH BNP PARIBAS	-965,400.800	1 Sep 23				0.00	-965,400.80	-965,400.80	0.00
FX DEAL TRANSACTED ON 01 SEP 2023 USD / EUR EX.RATE 1.0861926 WITH BNP PARIBAS	966,711.410	1 Sep 23				0.00	966,711.41	966,711.41	0.00
FX DEAL TRANSACTED ON 02 FEB 2023 USD / BRL EX.RATE 0.1989489 WITH BNP PARIBAS	180,000.000	2 Feb 23				0.00	180,000.00	180,000.00	0.00
FX DEAL TRANSACTED ON 02 JAN 2023 EUR / USD EX.RATE 0.9361718 WITH BNP PARIBAS	-1,131,202.620	2 Jan 23				0.00	-1,131,202.62	-1,131,202.62	0.00
FX DEAL TRANSACTED ON 02 JAN 2023 USD / EUR EX.RATE 1.068106 WITH BNP PARIBAS	1,131,124.250	2 Jan 23				0.00	1,131,124.25	1,131,124.25	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 GBP / USD EX.RATE 0.8225558 WITH BNP PARIBAS	-801,161.460	2 Oct 23				0.00	-801,161.46	-801,161.46	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 USD / GBP EX.RATE 1.2159363 WITH BNP PARIBAS	801,302.020	2 Oct 23				0.00	801,302.02	801,302.02	0.00
FX DEAL TRANSACTED ON 03 JUL 2023 EUR / USD EX.RATE 0.9173807 WITH BNP PARIBAS	-1,578,406.880	3 Jul 23				0.00	-1,578,406.88	-1,578,406.88	0.00
FX DEAL TRANSACTED ON 03 JUL 2023 USD / EUR EX.RATE 1.0915464 WITH BNP PARIBAS	1,580,559.190	3 Jul 23				0.00	1,580,559.19	1,580,559.19	0.00
FX DEAL TRANSACTED ON 04 MAY 2023 USD / ZAR EX.RATE 0.0544769 WITH BNP PARIBAS	15,096.180	4 May 23				0.00	15,096.18	15,096.18	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 04 MAY 2023 ZAR / USD EX.RATE 18.19 WITH BNP PARIBAS PARIS	-15,096.180	4 May 23				0.00	-15,096.18	-15,096.18	0.00
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0575015 WITH BNP PARIBAS	813,014.560	5 Dec 23				0.00	813,014.56	813,014.56	0.00
FX DEAL TRANSACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9269911 WITH BNP PARIBAS	-157,498.810	6 Dec 23				0.00	-157,498.81	-157,498.81	0.00
FX DEAL TRANSACTED ON 06 DEC 2023 USD / EUR EX.RATE 1.0803608 WITH BNP PARIBAS	157,732.680	6 Dec 23				0.00	157,732.68	157,732.68	0.00
FX DEAL TRANSACTED ON 06 MAR 2023 IDR / USD EX.RATE 15338.0 WITH BNP PARIBAS	-2,185.060	6 Mar 23				0.00	-2,185.06	-2,185.06	0.00
FX DEAL TRANSACTED ON 06 MAR 2023 USD / IDR EX.RATE 0.0000651 WITH BNP PARIBAS	2,185.060	6 Mar 23				0.00	2,185.06	2,185.06	0.00
FX DEAL TRANSACTED ON 07 MAR 2023 JPY / USD EX.RATE 137.155747 WITH BNP PARIBAS	-2,397,165.320	7 Mar 23				0.00	-2,397,165.32	-2,397,165.32	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 EUR / USD EX.RATE 0.9485904 WITH BNP PARIBAS	-106,473.780	8 Mar 23				0.00	-106,473.78	-106,473.78	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 USD / EUR EX.RATE 1.0558728 WITH BNP PARIBAS	106,643.150	8 Mar 23				0.00	106,643.15	106,643.15	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 IDR / USD EX.RATE 15413.3 WITH BNP PARIBAS	-76,877.800	8 Sep 23				0.00	-76,877.80	-76,877.80	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 USD / IDR EX.RATE 0.0000651 WITH BNP PARIBAS	76,877.800	8 Sep 23				0.00	76,877.80	76,877.80	0.00
FX DEAL TRANSACTED ON 09 FEB 2023 USD / ZAR EX.RATE 0.0563019 WITH BNP PARIBAS	370,811.080	9 Feb 23				0.00	370,811.08	370,811.08	0.00
FX DEAL TRANSACTED ON 09 FEB 2023 ZAR / USD EX.RATE 17.7135 WITH BNP PARIBAS	-370,811.080	9 Feb 23				0.00	-370,811.08	-370,811.08	0.00
FX DEAL TRANSACTED ON 09 MAR 2023 USD / COP EX.RATE 0.0002106 WITH BNP PARIBAS	880,455.860	9 Mar 23				0.00	880,455.86	880,455.86	0.00
FX DEAL TRANSACTED ON 09 MAY 2023 USD / ZAR EX.RATE 0.0537351 WITH BNP PARIBAS	407,071.600	9 May 23				0.00	407,071.60	407,071.60	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 09 MAY 2023 ZAR / USD EX.RATE 18.448 WITH BNP PARIBAS	-407,071.600	9 May 23				0.00	-407,071.60	-407,071.60	0.00
FX DEAL TRANACTED ON 10 FEB 2023 HUF / USD EX.RATE 364.3256 WITH BNP PARIBAS	-253,964.770	10 Feb 23				0.00	-253,964.77	-253,964.77	0.00
FX DEAL TRANACTED ON 10 FEB 2023 USD / HUF EX.RATE 0.0027185 WITH BNP PARIBAS	253,964.770	10 Feb 23				0.00	253,964.77	253,964.77	0.00
FX DEAL TRANACTED ON 10 MAR 2023 IDR / USD EX.RATE 15468.0 WITH BNP PARIBAS	-35,147.260	10 Mar 23				0.00	-35,147.26	-35,147.26	0.00
FX DEAL TRANACTED ON 10 MAR 2023 USD / IDR EX.RATE 0.0000646 WITH BNP PARIBAS	2,166.700	10 Mar 23				0.00	2,166.70	2,166.70	0.00
FX DEAL TRANACTED ON 11 APR 2023 CHF / USD EX.RATE 0.9043519 WITH BNP PARIBAS	-1,037,206.870	11 Apr 23				0.00	-1,037,206.87	-1,037,206.87	0.00
FX DEAL TRANACTED ON 11 APR 2023 USD / CHF EX.RATE 1.1098761 WITH BNP PARIBAS	1,041,063.750	11 Apr 23				0.00	1,041,063.75	1,041,063.75	0.00
FX DEAL TRANACTED ON 11 APR 2023 USD / ZAR EX.RATE 0.0536478 WITH BNP PARIBAS	130,416.000	11 Apr 23				0.00	130,416.00	130,416.00	0.00
FX DEAL TRANACTED ON 11 APR 2023 ZAR / USD EX.RATE 18.323 WITH BNP PARIBAS	-130,416.000	11 Apr 23				0.00	-130,416.00	-130,416.00	0.00
FX DEAL TRANACTED ON 11 JAN 2023 EUR / USD EX.RATE 0.9293974 WITH BNP PARIBAS	-1,112,798.240	11 Jan 23				0.00	-1,112,798.24	-1,112,798.24	0.00
FX DEAL TRANACTED ON 11 JAN 2023 USD / EUR EX.RATE 1.082421 WITH BNP PARIBAS	1,119,474.210	11 Jan 23				0.00	1,119,474.21	1,119,474.21	0.00
FX DEAL TRANACTED ON 11 MAY 2023 IDR / USD EX.RATE 14775.4845 WITH BNP PARIBAS	-273,000.000	11 May 23				0.00	-273,000.00	-273,000.00	0.00
FX DEAL TRANACTED ON 12 JAN 2023 AUD / USD EX.RATE 1.4336472 WITH BNP PARIBAS	-1,287,625.060	12 Jan 23				0.00	-1,287,625.06	-1,287,625.06	0.00
FX DEAL TRANACTED ON 12 OCT 2023 EUR / USD EX.RATE 0.9473589 WITH BNP PARIBAS	-1,091,700.140	12 Oct 23				0.00	-1,091,700.14	-1,091,700.14	0.00
FX DEAL TRANACTED ON 12 OCT 2023 USD / EUR EX.RATE 1.0602012 WITH BNP PARIBAS	1,096,493.810	12 Oct 23				0.00	1,096,493.81	1,096,493.81	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 12 SEP 2023 COP / USD EX.RATE 3984.03 WITH BNP PARIBAS	-1,084,065.330	12 Sep 23				0.00	-1,084,065.33	-1,084,065.33	0.00
FX DEAL TRANSACTED ON 12 SEP 2023 USD / COP EX.RATE 0.0002512 WITH BNP PARIBAS	1,084,923.140	12 Sep 23				0.00	1,084,923.14	1,084,923.14	0.00
FX DEAL TRANSACTED ON 13 APR 2023 USD / ZAR EX.RATE 0.0538668 WITH BNP PARIBAS	64,950.550	13 Apr 23				0.00	64,950.55	64,950.55	0.00
FX DEAL TRANSACTED ON 13 APR 2023 ZAR / USD EX.RATE 18.245 WITH BNP PARIBAS	-64,950.550	13 Apr 23				0.00	-64,950.55	-64,950.55	0.00
FX DEAL TRANSACTED ON 13 NOV 2023 CAD / USD EX.RATE 1.3818922 WITH BNP PARIBAS	-3,810,834.300	13 Nov 23				0.00	-3,810,834.30	-3,810,834.30	0.00
FX DEAL TRANSACTED ON 13 NOV 2023 USD / CAD EX.RATE 0.7238189 WITH BNP PARIBAS	3,810,834.300	13 Nov 23				0.00	3,810,834.30	3,810,834.30	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 COP / USD EX.RATE 3986.63 WITH BNP PARIBAS	-1,083,358.330	13 Sep 23				0.00	-1,083,358.33	-1,083,358.33	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 THB / USD EX.RATE 35.637 WITH BNP PARIBAS	-656,812.000	13 Sep 23				0.00	-656,812.00	-656,812.00	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / COP EX.RATE 0.0002532 WITH BNP PARIBAS	1,093,451.820	13 Sep 23				0.00	1,093,451.82	1,093,451.82	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / THB EX.RATE 0.0280034 WITH BNP PARIBAS	656,812.000	13 Sep 23				0.00	656,812.00	656,812.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2023 USD / ZAR EX.RATE 0.0524764 WITH BNP PARIBAS	351,733.910	14 Aug 23				0.00	351,733.91	351,733.91	0.00
FX DEAL TRANSACTED ON 14 AUG 2023 ZAR / USD EX.RATE 18.94663 WITH BNP PARIBAS	-351,733.910	14 Aug 23				0.00	-351,733.91	-351,733.91	0.00
FX DEAL TRANSACTED ON 15 FEB 2023 USD / ZAR EX.RATE 0.0552535 WITH BNP PARIBAS	197,751.200	15 Feb 23				0.00	197,751.20	197,751.20	0.00
FX DEAL TRANSACTED ON 15 FEB 2023 ZAR / USD EX.RATE 18.0 WITH BNP PARIBAS PARIS	-197,751.200	15 Feb 23				0.00	-197,751.20	-197,751.20	0.00
FX DEAL TRANSACTED ON 16 JAN 2023 AUD / USD EX.RATE 1.4338994 WITH BNP PARIBAS	-1,336,913.880	16 Jan 23				0.00	-1,336,913.88	-1,336,913.88	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 16 JAN 2023 USD / AUD EX.RATE 0.696971 WITH BNP PARIBAS	1,336,093.410	16 Jan 23				0.00	1,336,093.41	1,336,093.41	0.00
FX DEAL TRANSACTED ON 16 MAY 2023 USD / CLP EX.RATE 0.0012554 WITH BNP PARIBAS	100.000	16 May 23				0.00	100.00	100.00	0.00
FX DEAL TRANSACTED ON 17 AUG 2023 HUF / USD EX.RATE 355.8512 WITH BNP PARIBAS	-45,140.000	17 Aug 23				0.00	-45,140.00	-45,140.00	0.00
FX DEAL TRANSACTED ON 17 AUG 2023 USD / HUF EX.RATE 0.0027905 WITH BNP PARIBAS	45,140.000	17 Aug 23				0.00	45,140.00	45,140.00	0.00
FX DEAL TRANSACTED ON 17 MAY 2023 ILS / USD EX.RATE 3.6494551 WITH BNP PARIBAS	-42,198.080	17 May 23				0.00	-42,198.08	-42,198.08	0.00
FX DEAL TRANSACTED ON 17 MAY 2023 USD / ILS EX.RATE 0.2737188 WITH BNP PARIBAS	42,152.690	17 May 23				0.00	42,152.69	42,152.69	0.00
FX DEAL TRANSACTED ON 17 NOV 2023 USD / ZAR EX.RATE 0.0544801 WITH BNP PARIBAS	1,132,096.250	17 Nov 23				0.00	1,132,096.25	1,132,096.25	0.00
FX DEAL TRANSACTED ON 17 NOV 2023 ZAR / USD EX.RATE 18.3104087 WITH BNP PARIBAS	-1,134,873.630	17 Nov 23				0.00	-1,134,873.63	-1,134,873.63	0.00
FX DEAL TRANSACTED ON 17 OCT 2023 COP / USD EX.RATE 4248.8 WITH BNP PARIBAS	-1,016,510.260	17 Oct 23				0.00	-1,016,510.26	-1,016,510.26	0.00
FX DEAL TRANSACTED ON 17 OCT 2023 USD / COP EX.RATE 0.0002375 WITH BNP PARIBAS	1,025,634.960	17 Oct 23				0.00	1,025,634.96	1,025,634.96	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9164241 WITH BNP PARIBAS	-230,242.760	18 Dec 23				0.00	-230,242.76	-230,242.76	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0922842 WITH BNP PARIBAS	230,471.970	18 Dec 23				0.00	230,471.97	230,471.97	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 THB / USD EX.RATE 36.1505 WITH BNP PARIBAS	-277,596.540	18 Oct 23				0.00	-277,596.54	-277,596.54	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 USD / THB EX.RATE 0.0275383 WITH BNP PARIBAS	277,596.540	18 Oct 23				0.00	277,596.54	277,596.54	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / CAD EX.RATE 0.7418249 WITH BNP PARIBAS	2,605,000.000	18 Sep 23				0.00	2,605,000.00	2,605,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 19 DEC 2023 COP / USD EX.RATE 3932.59 WITH BNP PARIBAS	-203,257.270	19 Dec 23				0.00	-203,257.27	-203,257.27	0.00
FX DEAL TRANSACTED ON 19 DEC 2023 USD / ZAR EX.RATE 0.0539422 WITH BNP PARIBAS	1,867,381.920	19 Dec 23				0.00	1,867,381.92	1,867,381.92	0.00
FX DEAL TRANSACTED ON 19 DEC 2023 ZAR / USD EX.RATE 18.4894 WITH BNP PARIBAS	-1,867,381.920	19 Dec 23				0.00	-1,867,381.92	-1,867,381.92	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 CLP / USD EX.RATE 793.35 WITH BNP PARIBAS	-100.410	19 Jun 23				0.00	-100.41	-100.41	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 IDR / USD EX.RATE 15027.5 WITH BNP PARIBAS	-135,131.860	19 Jun 23				0.00	-135,131.86	-135,131.86	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 USD / IDR EX.RATE 0.0000666 WITH BNP PARIBAS	135,131.860	19 Jun 23				0.00	135,131.86	135,131.86	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH BNP PARIBAS	36,292.250	19 Jun 23				0.00	36,292.25	36,292.25	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 CAD / USD EX.RATE 1.34401 WITH BNP PARIBAS	-2,613,075.800	19 Sep 23				0.00	-2,613,075.80	-2,613,075.80	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 COP / USD EX.RATE 3905.95 WITH BNP PARIBAS	-1,105,735.820	19 Sep 23				0.00	-1,105,735.82	-1,105,735.82	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 USD / CAD EX.RATE 0.7446282 WITH BNP PARIBAS	2,615,134.230	19 Sep 23				0.00	2,615,134.23	2,615,134.23	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 USD / EUR EX.RATE 1.068007 WITH BNP PARIBAS	1,339,280.780	19 Sep 23				0.00	1,339,280.78	1,339,280.78	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.0067404 WITH BNP PARIBAS	741,500.000	20 Nov 23				0.00	741,500.00	741,500.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584644 WITH BNP PARIBAS	1,550,058.000	20 Nov 23				0.00	1,550,058.00	1,550,058.00	0.00
FX DEAL TRANSACTED ON 20 OCT 2023 MXN / USD EX.RATE 18.31476 WITH BNP PARIBAS	-67,541.150	20 Oct 23				0.00	-67,541.15	-67,541.15	0.00
FX DEAL TRANSACTED ON 20 OCT 2023 USD / MXN EX.RATE 0.054518 WITH BNP PARIBAS	67,438.790	20 Oct 23				0.00	67,438.79	67,438.79	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 SEP 2023 USD / IDR EX.RATE 0.000065 WITH BNP PARIBAS	55,207.960	20 Sep 23				0.00	55,207.96	55,207.96	0.00
FX DEAL TRANSACTED ON 21 FEB 2023 USD / IDR EX.RATE 0.0000659 WITH BNP PARIBAS	59,524.850	21 Feb 23				0.00	59,524.85	59,524.85	0.00
FX DEAL TRANSACTED ON 21 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH BNP PARIBAS	269,236.900	21 Jun 23				0.00	269,236.90	269,236.90	0.00
FX DEAL TRANSACTED ON 21 NOV 2023 USD / COP EX.RATE 0.0002479 WITH BNP PARIBAS	1,070,681.910	21 Nov 23				0.00	1,070,681.91	1,070,681.91	0.00
FX DEAL TRANSACTED ON 22 FEB 2023 MXN / USD EX.RATE 18.3572566 WITH BNP PARIBAS	-87,703.740	22 Feb 23				0.00	-87,703.74	-87,703.74	0.00
FX DEAL TRANSACTED ON 22 FEB 2023 USD / MXN EX.RATE 0.0542542 WITH BNP PARIBAS	87,349.240	22 Feb 23				0.00	87,349.24	87,349.24	0.00
FX DEAL TRANSACTED ON 23 JUN 2023 IDR / USD EX.RATE 14998.0 WITH BNP PARIBAS	-135,198.530	23 Jun 23				0.00	-135,198.53	-135,198.53	0.00
FX DEAL TRANSACTED ON 25 MAY 2023 JPY / USD EX.RATE 139.637173 WITH BNP PARIBAS	-2,794,000.000	25 May 23				0.00	-2,794,000.00	-2,794,000.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2023 IDR / USD EX.RATE 15026.0 WITH BNP PARIBAS	-2,233.780	26 Jun 23				0.00	-2,233.78	-2,233.78	0.00
FX DEAL TRANSACTED ON 26 SEP 2023 EUR / USD EX.RATE 0.9436633 WITH BNP PARIBAS	-2,052,638.900	26 Sep 23				0.00	-2,052,638.90	-2,052,638.90	0.00
FX DEAL TRANSACTED ON 26 SEP 2023 USD / EUR EX.RATE 1.060999 WITH BNP PARIBAS	2,055,155.060	26 Sep 23				0.00	2,055,155.06	2,055,155.06	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 IDR / USD EX.RATE 14990.8 WITH BNP PARIBAS	-36,300.000	27 Jan 23				0.00	-36,300.00	-36,300.00	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 USD / IDR EX.RATE 0.0000668 WITH BNP PARIBAS	36,300.000	27 Jan 23				0.00	36,300.00	36,300.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2023 BRL / USD EX.RATE 5.2078 WITH BNP PARIBAS	-173,730.730	28 Feb 23				0.00	-173,730.73	-173,730.73	0.00
FX DEAL TRANSACTED ON 29 JUN 2023 AUD / USD EX.RATE 1.5085455 WITH BNP PARIBAS	-171,977.580	29 Jun 23				0.00	-171,977.58	-171,977.58	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 2023 USD / AUD EX.RATE 0.6623702 WITH BNP PARIBAS	171,842.680	29 Jun 23				0.00	171,842.68	171,842.68	0.00
FX DEAL TRANSACTED ON 29 MAY 2023 JPY / USD EX.RATE 140.19941 WITH BNP PARIBAS	-2,783,178.620	29 May 23				0.00	-2,783,178.62	-2,783,178.62	0.00
FX DEAL TRANSACTED ON 29 MAY 2023 USD / JPY EX.RATE 0.0071295 WITH BNP PARIBAS	2,781,922.780	29 May 23				0.00	2,781,922.78	2,781,922.78	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 GBP / USD EX.RATE 0.7886494 WITH BNP PARIBAS	-308,125.500	29 Nov 23				0.00	-308,125.50	-308,125.50	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / AUD EX.RATE 0.661929 WITH BNP PARIBAS	1,139,179.810	29 Nov 23				0.00	1,139,179.81	1,139,179.81	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / GBP EX.RATE 1.2684305 WITH BNP PARIBAS	308,232.420	29 Nov 23				0.00	308,232.42	308,232.42	0.00
FX DEAL TRANSACTED ON 30 AUG 2023 EUR / USD EX.RATE 0.9183835 WITH BNP PARIBAS	-495,435.710	30 Aug 23				0.00	-495,435.71	-495,435.71	0.00
FX DEAL TRANSACTED ON 30 AUG 2023 USD / EUR EX.RATE 1.0886135 WITH BNP PARIBAS	495,319.140	30 Aug 23				0.00	495,319.14	495,319.14	0.00
FX DEAL TRANSACTED ON 30 JUN 2023 JPY / USD EX.RATE 143.9250773 WITH BNP PARIBAS	-3,333,747.840	30 Jun 23				0.00	-3,333,747.84	-3,333,747.84	0.00
FX DEAL TRANSACTED ON 30 JUN 2023 USD / JPY EX.RATE 0.0069187 WITH BNP PARIBAS	3,333,747.840	30 Jun 23				0.00	3,333,747.84	3,333,747.84	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 AUD / USD EX.RATE 1.5152305 WITH BNP PARIBAS	-1,050,005.270	30 Nov 23				0.00	-1,050,005.27	-1,050,005.27	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.6608511 WITH BNP PARIBAS	1,051,414.100	30 Nov 23				0.00	1,051,414.10	1,051,414.10	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / COP EX.RATE 0.0002465 WITH BNP PARIBAS	197,000.000	30 Nov 23				0.00	197,000.00	197,000.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2023 AUD / USD EX.RATE 1.4253258 WITH BNP PARIBAS	-222,866.950	31 Jan 23				0.00	-222,866.95	-222,866.95	0.00
FX DEAL TRANSACTED ON 31 JAN 2023 USD / AUD EX.RATE 0.7008 WITH BNP PARIBAS	222,614.730	31 Jan 23				0.00	222,614.73	222,614.73	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 MAR 2023 AUD / USD EX.RATE 1.4958812 WITH BNP PARIBAS	-1,602,722.230	31 Mar 23				0.00	-1,602,722.23	-1,602,722.23	0.00
FX DEAL TRANSACTED ON 31 MAR 2023 USD / AUD EX.RATE 0.66783 WITH BNP PARIBAS	1,601,110.400	31 Mar 23				0.00	1,601,110.40	1,601,110.40	0.00
FX DEAL TRANSACTED ON 31 MAY 2023 JPY / USD EX.RATE 138.9981399 WITH BNP PARIBAS	-5,268,509.240	31 May 23				0.00	-5,268,509.24	-5,268,509.24	0.00
FX DEAL TRANSACTED ON 31 MAY 2023 USD / JPY EX.RATE 0.0071574 WITH BNP PARIBAS	5,268,509.240	31 May 23				0.00	5,268,509.24	5,268,509.24	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 USD / IDR EX.RATE 0.0000626 WITH BNP PARIBAS	49,341.250	31 Oct 23				0.00	49,341.25	49,341.25	0.00
Total BNP PARIBAS PARIS							.000.00	-415,137.45	-415,137.45
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 30 JUN 2023 AUD / USD EX.RATE 1.5094814 WITH CITIBANK N.A.	41,078.000	30 Jun 23				0.00	27,213.32	27,195.69	-17.63
FX DEAL TRANSACTED ON 30 JUN 2023 USD / AUD EX.RATE 0.66196 WITH CITIBANK N.A.	-41,078.000	30 Jun 23				0.00	-27,191.99	-27,520.21	-328.22
FX DEAL TRANSACTED ON 31 OCT 2023 AUD / USD EX.RATE 1.5704839 WITH CITIBANK N.A.	26,000.000	31 Oct 23				0.00	16,555.41	16,461.90	-93.51
FX DEAL TRANSACTED ON 31 OCT 2023 USD / AUD EX.RATE 0.6374336 WITH CITIBANK N.A.	-26,000.000	31 Oct 23				0.00	-16,573.27	-17,253.60	-680.33
Brazilian real - BRL									
FX DEAL TRANSACTED ON 03 JAN 2023 USD / BRL EX.RATE 0.1916553 WITH CITIBANK N.A.	-1,221,273.980	3 Jan 23				0.00	-234,063.66	-226,365.16	7,698.50

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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.									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2023 GBP / USD EX.RATE 0.7806371 WITH CITIBANK N.A.	1,409,000.000	1 Aug 23				0.00	1,804,935.90	1,798,025.01	-6,910.89
FX DEAL TRANSACTED ON 01 AUG 2023 USD / GBP EX.RATE 1.2812153 WITH CITIBANK N.A.	-1,409,000.000	1 Aug 23				0.00	-1,805,232.36	-1,777,735.39	27,496.97
FX DEAL TRANSACTED ON 01 NOV 2023 GBP / USD EX.RATE 0.8241244 WITH CITIBANK N.A.	441,000.000	1 Nov 23				0.00	535,113.37	557,115.31	22,001.94
FX DEAL TRANSACTED ON 01 NOV 2023 USD / GBP EX.RATE 1.2131939 WITH CITIBANK N.A.	-441,000.000	1 Nov 23				0.00	-535,018.51	-534,668.46	350.05
FX DEAL TRANSACTED ON 14 MAR 2023 GBP / USD EX.RATE 0.8204613 WITH CITIBANK N.A.	110,000.000	14 Mar 23				0.00	134,070.93	133,611.50	-459.43
FX DEAL TRANSACTED ON 14 MAR 2023 USD / GBP EX.RATE 1.219382 WITH CITIBANK N.A.	-110,000.000	14 Mar 23				0.00	-134,132.02	-136,367.01	-2,234.99
FX DEAL TRANSACTED ON 24 FEB 2023 USD / GBP EX.RATE 1.1931405 WITH CITIBANK N.A.	-28,406.630	24 Feb 23				0.00	-33,893.10	-33,917.52	-24.42
FX DEAL TRANSACTED ON 29 AUG 2023 USD / GBP EX.RATE 1.25683 WITH CITIBANK N.A.	-168,108.650	29 Aug 23				0.00	-211,283.99	-213,960.30	-2,676.31
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 08 MAR 2023 USD / CAD EX.RATE 0.7262797 WITH CITIBANK N.A.	-200,539.070	8 Mar 23				0.00	-145,647.46	-145,418.27	229.19
FX DEAL TRANSACTED ON 10 MAR 2023 USD / CAD EX.RATE 0.7248741 WITH CITIBANK N.A.	-8,373.770	10 Mar 23				0.00	-6,069.93	-6,077.86	-7.93
FX DEAL TRANSACTED ON 11 MAY 2023 USD / CAD EX.RATE 0.7432016 WITH CITIBANK N.A.	-201.700	11 May 23				0.00	-149.90	-149.67	0.23
FX DEAL TRANSACTED ON 12 APR 2023 USD / CAD EX.RATE 0.7431574 WITH CITIBANK N.A.	-13,528.600	12 Apr 23				0.00	-10,053.88	-10,056.94	-3.06
FX DEAL TRANSACTED ON 15 MAR 2023 USD / CAD EX.RATE 0.7272939 WITH CITIBANK N.A.	-7,238.230	15 Mar 23				0.00	-5,264.32	-5,244.71	19.61

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 MAR 2023 USD / CAD EX.RATE 0.7283639 WITH CITIBANK N.A.	-23,659.820	16 Mar 23				0.00	-17,232.96	-17,194.01	38.95
FX DEAL TRANSACTED ON 20 SEP 2023 CAD / USD EX.RATE 1.34303 WITH CITIBANK N.A.	1,750,000.000	20 Sep 23				0.00	1,303,023.76	1,304,947.62	1,923.86
FX DEAL TRANSACTED ON 20 SEP 2023 USD / CAD EX.RATE 0.7451264 WITH CITIBANK N.A.	-1,750,000.000	20 Sep 23				0.00	-1,303,971.18	-1,274,859.77	29,111.41
FX DEAL TRANSACTED ON 27 APR 2023 USD / CAD EX.RATE 0.7339126 WITH CITIBANK N.A.	-19,493.470	27 Apr 23				0.00	-14,306.50	-14,321.85	-15.35
FX DEAL TRANSACTED ON 28 JUN 2023 USD / CAD EX.RATE 0.7546589 WITH CITIBANK N.A.	-43,982.180	28 Jun 23				0.00	-33,191.54	-33,195.35	-3.81
FX DEAL TRANSACTED ON 28 MAR 2023 USD / CAD EX.RATE 0.7323003 WITH CITIBANK N.A.	-10,043.870	28 Mar 23				0.00	-7,355.13	-7,369.21	-14.08
Chilean peso - CLP									
FX DEAL TRANSACTED ON 05 JAN 2023 CLP / USD EX.RATE 862.17001 WITH CITIBANK N.A.	279,476.000	5 Jan 23				0.00	324.15	340.00	15.85
FX DEAL TRANSACTED ON 05 JAN 2023 USD / CLP EX.RATE 0.0011496 WITH CITIBANK N.A.	-279,476.000	5 Jan 23				0.00	-321.28	-346.93	-25.65
FX DEAL TRANSACTED ON 09 FEB 2023 CLP / USD EX.RATE 806.54 WITH CITIBANK N.A.	833,294,195.000	9 Feb 23				0.00	1,033,171.57	1,043,313.13	10,141.56
FX DEAL TRANSACTED ON 09 FEB 2023 USD / CLP EX.RATE 0.0012572 WITH CITIBANK N.A.	-833,294,195.000	9 Feb 23				0.00	-1,047,588.99	-1,047,509.99	79.00
FX DEAL TRANSACTED ON 14 MAR 2023 CLP / USD EX.RATE 803.14 WITH CITIBANK N.A.	279,476.000	14 Mar 23				0.00	347.98	346.93	-1.05
FX DEAL TRANSACTED ON 19 JUN 2023 USD / CLP EX.RATE 0.0012605 WITH CITIBANK N.A.	-830,318,774.000	19 Jun 23				0.00	-1,046,598.32	-1,032,413.77	14,184.55
FX DEAL TRANSACTED ON 23 MAY 2023 CLP / USD EX.RATE 800.24 WITH CITIBANK N.A.	3,230,144.000	23 May 23				0.00	4,036.47	4,044.25	7.78
FX DEAL TRANSACTED ON 25 MAY 2023 CLP / USD EX.RATE 812.94 WITH CITIBANK N.A.	830,318,774.000	25 May 23				0.00	1,021,377.68	1,032,413.77	11,036.09

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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 25 MAY 2023 USD / CLP EX.RATE 0.0012182 WITH CITIBANK N.A.	-830,318,774.000	25 May 23				0.00	-1,011,523.01	-969,658.73	41,864.28
FX DEAL TRANSACTED ON 26 APR 2023 CLP / USD EX.RATE 818.2 WITH CITIBANK N.A.	847,084,424.000	26 Apr 23				0.00	1,035,302.40	989,237.91	-46,064.49
FX DEAL TRANSACTED ON 26 APR 2023 USD / CLP EX.RATE 0.0012376 WITH CITIBANK N.A.	-836,524,339.000	26 Apr 23				0.00	-1,035,302.40	-1,047,357.38	-12,054.98
FX DEAL TRANSACTED ON 26 MAY 2023 USD / CLP EX.RATE 0.001223 WITH CITIBANK N.A.	-16,765,650.000	26 May 23				0.00	-20,504.93	-19,579.18	925.75
Colombian peso - COP									
FX DEAL TRANSACTED ON 02 AUG 2023 COP / USD EX.RATE 4117.0 WITH CITIBANK N.A.	4,318,948,813.140	2 Aug 23				0.00	1,049,052.42	1,104,700.68	55,648.26
FX DEAL TRANSACTED ON 02 AUG 2023 USD / COP EX.RATE 0.0002454 WITH CITIBANK N.A.	-4,274,888,611.500	2 Aug 23				0.00	-1,049,052.42	-1,038,470.53	10,581.89
FX DEAL TRANSACTED ON 08 MAR 2023 COP / USD EX.RATE 4878.75 WITH CITIBANK N.A.	4,180,941,485.840	8 Mar 23				0.00	856,969.82	1,007,787.26	150,817.44
FX DEAL TRANSACTED ON 08 MAR 2023 USD / COP EX.RATE 0.000209 WITH CITIBANK N.A.	-4,180,941,485.840	8 Mar 23				0.00	-873,896.95	-878,875.27	-4,978.32
FX DEAL TRANSACTED ON 14 MAR 2023 COP / USD EX.RATE 4769.76 WITH CITIBANK N.A.	4,180,941,485.840	14 Mar 23				0.00	876,551.75	878,875.27	2,323.52
FX DEAL TRANSACTED ON 14 NOV 2023 COP / USD EX.RATE 3998.14 WITH CITIBANK N.A.	4,318,948,813.140	14 Nov 23				0.00	1,080,239.51	1,101,722.07	21,482.56
FX DEAL TRANSACTED ON 14 NOV 2023 USD / COP EX.RATE 0.0002517 WITH CITIBANK N.A.	-4,318,948,813.140	14 Nov 23				0.00	-1,087,170.73	-1,059,542.33	27,628.40
FX DEAL TRANSACTED ON 15 AUG 2023 COP / USD EX.RATE 4029.95 WITH CITIBANK N.A.	4,274,888,611.500	15 Aug 23				0.00	1,060,779.57	1,038,470.53	-22,309.04
FX DEAL TRANSACTED ON 19 DEC 2023 USD / COP EX.RATE 0.0002543 WITH CITIBANK N.A.	-4,318,948,813.140	19 Dec 23				0.00	-1,098,245.38	-1,101,722.07	-3,476.69
FX DEAL TRANSACTED ON 19 JUN 2023 USD / COP EX.RATE 0.0002412 WITH CITIBANK N.A.	-4,180,941,485.840	19 Jun 23				0.00	-1,008,495.87	-1,007,787.26	708.61

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 SEP 2023 USD / COP EX.RATE 0.000256 WITH CITIBANK N.A.	-4,318,948,813.140	19 Sep 23				0.00	-1,105,735.82	-1,104,700.68	1,035.14
FX DEAL TRANSACTED ON 21 NOV 2023 COP / USD EX.RATE 4033.83 WITH CITIBANK N.A.	4,318,948,813.140	21 Nov 23				0.00	1,070,681.91	1,059,542.33	-11,139.58
Danish krone - DKK									
FX DEAL TRANSACTED ON 29 JUN 2023 USD / DKK EX.RATE 0.1460003 WITH CITIBANK N.A.	-181,671.630	29 Jun 23				0.00	-26,524.12	-26,619.14	-95.02
Euro - EUR									
FX DEAL TRANSACTED ON 01 FEB 2023 EUR / USD EX.RATE 0.918021 WITH CITIBANK N.A.	1,487,000.000	1 Feb 23				0.00	1,619,788.65	1,624,027.13	4,238.48
FX DEAL TRANSACTED ON 01 FEB 2023 USD / EUR EX.RATE 1.091264 WITH CITIBANK N.A.	-1,487,000.000	1 Feb 23				0.00	-1,622,709.57	-1,586,852.20	35,857.37
FX DEAL TRANSACTED ON 01 JUN 2023 EUR / USD EX.RATE 0.9336566 WITH CITIBANK N.A.	1,519,000.000	1 Jun 23				0.00	1,626,936.49	1,630,115.00	3,178.51
FX DEAL TRANSACTED ON 01 JUN 2023 USD / EUR EX.RATE 1.073075 WITH CITIBANK N.A.	-1,519,000.000	1 Jun 23				0.00	-1,630,000.93	-1,656,013.96	-26,013.03
FX DEAL TRANSACTED ON 01 MAR 2023 EUR / USD EX.RATE 0.9378752 WITH CITIBANK N.A.	13,296.950	1 Mar 23				0.00	14,177.74	14,108.73	-69.01
FX DEAL TRANSACTED ON 01 NOV 2023 EUR / USD EX.RATE 0.9484884 WITH CITIBANK N.A.	1,769,000.000	1 Nov 23				0.00	1,865,072.80	1,864,083.94	-988.86
FX DEAL TRANSACTED ON 01 NOV 2023 USD / EUR EX.RATE 1.0556546 WITH CITIBANK N.A.	-1,769,000.000	1 Nov 23				0.00	-1,867,452.99	-1,916,800.04	-49,347.05
FX DEAL TRANSACTED ON 06 JUL 2023 EUR / USD EX.RATE 0.9187377 WITH CITIBANK N.A.	79,239.040	6 Jul 23				0.00	86,247.73	86,762.79	515.06
FX DEAL TRANSACTED ON 06 MAR 2023 EUR / USD EX.RATE 0.9367594 WITH CITIBANK N.A.	15,182.990	6 Mar 23				0.00	16,207.99	16,071.96	-136.03
FX DEAL TRANSACTED ON 06 NOV 2023 EUR / USD EX.RATE 0.9301563 WITH CITIBANK N.A.	2,360,000.000	6 Nov 23				0.00	2,537,207.92	2,535,702.10	-1,505.82

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 NOV 2023 USD / EUR EX.RATE 1.0762381 WITH CITIBANK N.A.	-2,360,000.000	6 Nov 23				0.00	-2,539,921.92	-2,557,178.12	-17,256.20
FX DEAL TRANSACTED ON 09 MAY 2023 EUR / USD EX.RATE 0.9129169 WITH CITIBANK N.A.	32,656.960	9 May 23				0.00	35,772.11	35,831.22	59.11
FX DEAL TRANSACTED ON 10 MAY 2023 EUR / USD EX.RATE 0.9103571 WITH CITIBANK N.A.	21,265.330	10 May 23				0.00	23,359.33	23,217.49	-141.84
FX DEAL TRANSACTED ON 10 MAY 2023 EUR / USD EX.RATE 0.9118098 WITH CITIBANK N.A.	34,399.400	10 May 23				0.00	37,726.51	37,557.27	-169.24
FX DEAL TRANSACTED ON 14 SEP 2023 EUR / USD EX.RATE 0.9380131 WITH CITIBANK N.A.	225,885.000	14 Sep 23				0.00	240,812.20	237,439.02	-3,373.18
FX DEAL TRANSACTED ON 15 NOV 2023 USD / EUR EX.RATE 1.08438 WITH CITIBANK N.A.	-16,688.260	15 Nov 23				0.00	-18,096.42	-18,152.66	-56.24
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9155078 WITH CITIBANK N.A.	2,357,516.130	18 Dec 23				0.00	2,575,091.29	2,599,515.42	24,424.13
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.096435 WITH CITIBANK N.A.	-2,357,516.130	18 Dec 23				0.00	-2,584,863.20	-2,613,050.81	-28,187.61
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.0711161 WITH CITIBANK N.A.	-633,507.000	18 Sep 23				0.00	-678,559.55	-680,671.62	-2,112.07
FX DEAL TRANSACTED ON 19 JAN 2023 EUR / USD EX.RATE 0.9238686 WITH CITIBANK N.A.	78,000.000	19 Jan 23				0.00	84,427.59	84,158.10	-269.49
FX DEAL TRANSACTED ON 19 JAN 2023 USD / EUR EX.RATE 1.0833506 WITH CITIBANK N.A.	-78,000.000	19 Jan 23				0.00	-84,501.35	-85,187.70	-686.35
FX DEAL TRANSACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9162124 WITH CITIBANK N.A.	2,583,401.130	20 Jun 23				0.00	2,819,653.16	2,816,036.43	-3,616.73
FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.0965 WITH CITIBANK N.A.	-2,583,401.130	20 Jun 23				0.00	-2,832,699.34	-2,715,542.13	117,157.21
FX DEAL TRANSACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9324531 WITH CITIBANK N.A.	2,583,401.130	20 Mar 23				0.00	2,770,542.71	2,798,727.68	28,184.97
FX DEAL TRANSACTED ON 20 MAR 2023 USD / EUR EX.RATE 1.078215 WITH CITIBANK N.A.	-2,583,401.130	20 Mar 23				0.00	-2,785,461.85	-2,816,036.43	-30,574.58

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9381831 WITH CITIBANK N.A.	2,357,516.130	21 Sep 23				0.00	2,512,852.87	2,478,103.11	-34,749.76
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.070026 WITH CITIBANK N.A.	-2,357,516.130	21 Sep 23				0.00	-2,522,603.55	-2,599,515.42	-76,911.87
FX DEAL TRANSACTED ON 23 NOV 2023 USD / EUR EX.RATE 1.09043 WITH CITIBANK N.A.	-64,016.400	23 Nov 23				0.00	-69,805.40	-70,033.95	-228.55
FX DEAL TRANSACTED ON 28 JUN 2023 USD / EUR EX.RATE 1.091 WITH CITIBANK N.A.	-284,742.110	28 Jun 23				0.00	-310,653.64	-310,041.46	612.18
FX DEAL TRANSACTED ON 28 MAR 2023 USD / EUR EX.RATE 1.08426 WITH CITIBANK N.A.	-48,140.080	28 Mar 23				0.00	-52,196.36	-52,140.53	55.83
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 10 MAR 2023 IDR / USD EX.RATE 15468.0 WITH CITIBANK N.A.	281,193,592.000	10 Mar 23				0.00	18,179.05	18,300.92	121.87
FX DEAL TRANSACTED ON 19 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH CITIBANK N.A.	-281,456,358.000	19 Jun 23				0.00	-18,771.27	-18,763.76	7.51
FX DEAL TRANSACTED ON 27 JAN 2023 IDR / USD EX.RATE 14995.81 WITH CITIBANK N.A.	281,456,358.000	27 Jan 23				0.00	18,769.00	18,763.76	-5.24
FX DEAL TRANSACTED ON 27 JAN 2023 USD / IDR EX.RATE 0.0000667 WITH CITIBANK N.A.	-281,193,592.000	27 Jan 23				0.00	-18,769.00	-18,300.92	468.08
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 MAY 2023 USD / JPY EX.RATE 0.007272 WITH CITIBANK N.A.	-7,032,597.000	2 May 23				0.00	-51,140.95	-52,139.66	-998.71
FX DEAL TRANSACTED ON 06 JUN 2023 JPY / USD EX.RATE 139.689 WITH CITIBANK N.A.	5,105,058.000	6 Jun 23				0.00	36,545.88	36,533.85	-12.03
FX DEAL TRANSACTED ON 07 JUN 2023 JPY / USD EX.RATE 139.578 WITH CITIBANK N.A.	4,512,707.000	7 Jun 23				0.00	32,331.08	32,469.02	137.94
FX DEAL TRANSACTED ON 08 FEB 2023 USD / JPY EX.RATE 0.0076665 WITH CITIBANK N.A.	-44,822,352.000	8 Feb 23				0.00	-343,629.40	-342,246.80	1,382.60

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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 09 MAY 2023 USD / JPY EX.RATE 0.007392 WITH CITIBANK N.A.	-6,884,322.000	9 May 23				0.00	-50,889.05	-51,213.11	-324.06
FX DEAL TRANSACTED ON 12 JUL 2023 JPY / USD EX.RATE 139.57091 WITH CITIBANK N.A.	449,100,000.000	12 Jul 23				0.00	3,217,719.22	3,244,473.34	26,754.12
FX DEAL TRANSACTED ON 12 JUL 2023 USD / JPY EX.RATE 0.0071862 WITH CITIBANK N.A.	-449,100,000.000	12 Jul 23				0.00	-3,227,315.32	-3,134,531.50	92,783.82
FX DEAL TRANSACTED ON 14 SEP 2023 JPY / USD EX.RATE 147.15951 WITH CITIBANK N.A.	36,012,613.000	14 Sep 23				0.00	244,718.22	240,927.33	-3,790.89
FX DEAL TRANSACTED ON 16 FEB 2023 USD / JPY EX.RATE 0.0074459 WITH CITIBANK N.A.	-8,249,819.000	16 Feb 23				0.00	-61,427.37	-61,538.26	-110.89
FX DEAL TRANSACTED ON 16 NOV 2023 JPY / USD EX.RATE 150.861 WITH CITIBANK N.A.	16,439,419.000	16 Nov 23				0.00	108,970.64	109,907.53	936.89
FX DEAL TRANSACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.847 WITH CITIBANK N.A.	356,520,292.000	18 Dec 23				0.00	2,495,819.25	2,500,142.30	4,323.05
FX DEAL TRANSACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071019 WITH CITIBANK N.A.	-356,520,292.000	18 Dec 23				0.00	-2,531,956.89	-2,562,103.58	-30,146.69
FX DEAL TRANSACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.453 WITH CITIBANK N.A.	444,323,591.000	20 Jun 23				0.00	3,141,139.40	3,073,946.46	-67,192.94
FX DEAL TRANSACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.0071702 WITH CITIBANK N.A.	-444,323,591.000	20 Jun 23				0.00	-3,185,868.99	-2,972,561.24	213,307.75
FX DEAL TRANSACTED ON 20 MAR 2023 JPY / USD EX.RATE 131.462 WITH CITIBANK N.A.	444,323,591.000	20 Mar 23				0.00	3,379,863.31	3,392,689.58	12,826.27
FX DEAL TRANSACTED ON 20 MAR 2023 USD / JPY EX.RATE 0.0077094 WITH CITIBANK N.A.	-444,323,591.000	20 Mar 23				0.00	-3,425,462.49	-3,073,946.46	351,516.03
FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 147.35 WITH CITIBANK N.A.	408,310,978.000	21 Sep 23				0.00	2,771,028.01	2,731,633.91	-39,394.10
FX DEAL TRANSACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0068844 WITH CITIBANK N.A.	-408,310,978.000	21 Sep 23				0.00	-2,810,994.31	-2,863,330.84	-52,336.53
FX DEAL TRANSACTED ON 25 APR 2023 USD / JPY EX.RATE 0.0074696 WITH CITIBANK N.A.	-2,662,251.000	25 Apr 23				0.00	-19,885.95	-19,965.14	-79.19

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 SEP 2023 JPY / USD EX.RATE 147.31028 WITH CITIBANK N.A.	51,790,686.000	28 Sep 23				0.00	351,575.50	363,188.54	11,613.04
FX DEAL TRANSACTED ON 31 OCT 2023 JPY / USD EX.RATE 149.8683 WITH CITIBANK N.A.	685,796,619.000	31 Oct 23				0.00	4,575,995.19	4,644,430.58	68,435.39
FX DEAL TRANSACTED ON 31 OCT 2023 USD / JPY EX.RATE 0.0066388 WITH CITIBANK N.A.	-689,282,155.000	31 Oct 23				0.00	-4,575,995.19	-4,565,387.17	10,608.02
Mexican peso - MXN									
FX DEAL TRANSACTED ON 02 OCT 2023 MXN / USD EX.RATE 17.806842 WITH CITIBANK N.A.	48,894,412.930	2 Oct 23				0.00	2,745,821.69	2,805,509.12	59,687.43
FX DEAL TRANSACTED ON 02 OCT 2023 USD / MXN EX.RATE 0.0568298 WITH CITIBANK N.A.	-48,894,412.930	2 Oct 23				0.00	-2,778,660.01	-2,743,409.34	35,250.67
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0574838 WITH CITIBANK N.A.	-6,151,200.000	5 Dec 23				0.00	-353,594.16	-356,198.97	-2,604.81
FX DEAL TRANSACTED ON 10 MAR 2023 MXN / USD EX.RATE 18.374356 WITH CITIBANK N.A.	1,610,000.000	10 Mar 23				0.00	87,622.12	85,983.60	-1,638.52
FX DEAL TRANSACTED ON 10 MAR 2023 USD / MXN EX.RATE 0.0534356 WITH CITIBANK N.A.	-1,610,000.000	10 Mar 23				0.00	-86,031.34	-93,854.29	-7,822.95
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 17.9545 WITH CITIBANK N.A.	6,057,448.270	12 Oct 23				0.00	337,377.72	337,133.62	-244.10
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 18.19568 WITH CITIBANK N.A.	28,710.810	12 Oct 23				0.00	1,577.89	1,647.40	69.51
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0551297 WITH CITIBANK N.A.	-6,119,706.950	12 Oct 23				0.00	-337,377.72	-351,142.24	-13,764.52
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0555244 WITH CITIBANK N.A.	-28,710.810	12 Oct 23				0.00	-1,594.15	-1,597.93	-3.78
FX DEAL TRANSACTED ON 13 SEP 2023 MXN / USD EX.RATE 17.1514069 WITH CITIBANK	1,328,000.000	13 Sep 23				0.00	77,428.05	77,676.72	248.67
FX DEAL TRANSACTED ON 13 SEP 2023 USD / MXN EX.RATE 0.0582481 WITH CITIBANK N.A.	-1,328,000.000	13 Sep 23				0.00	-77,353.42	-77,703.99	-350.57

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 14 NOV 2023 MXN / USD EX.RATE 17.405591 WITH CITIBANK N.A.	2,101,104.600	14 Nov 23				0.00	120,714.35	121,753.76	1,039.41
FX DEAL TRANSACTED ON 14 NOV 2023 USD / MXN EX.RATE 0.05672 WITH CITIBANK N.A.	-2,128,248.550	14 Nov 23				0.00	-120,714.35	-125,037.09	-4,322.74
FX DEAL TRANSACTED ON 20 NOV 2023 MXN / USD EX.RATE 17.13704 WITH CITIBANK N.A.	3,934,000.000	20 Nov 23				0.00	229,561.23	228,468.55	-1,092.68
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0576849 WITH CITIBANK N.A.	-3,934,000.000	20 Nov 23				0.00	-226,932.35	-231,127.09	-4,194.74
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584211 WITH CITIBANK N.A.	-889,096.410	20 Nov 23				0.00	-51,942.00	-51,634.61	307.39
FX DEAL TRANSACTED ON 29 NOV 2023 MXN / USD EX.RATE 17.2367 WITH CITIBANK N.A.	27,449,775.520	29 Nov 23				0.00	1,592,519.19	1,580,161.50	-12,357.69
FX DEAL TRANSACTED ON 29 NOV 2023 USD / MXN EX.RATE 0.0574429 WITH CITIBANK N.A.	-27,723,492.940	29 Nov 23				0.00	-1,592,519.19	-1,628,787.57	-36,268.38
FX DEAL TRANSACTED ON 29 SEP 2023 MXN / USD EX.RATE 17.3676619 WITH CITIBANK	399,500.000	29 Sep 23				0.00	23,002.52	22,988.18	-14.34
FX DEAL TRANSACTED ON 29 SEP 2023 MXN / USD EX.RATE 17.3733619 WITH CITIBANK	399,500.000	29 Sep 23				0.00	22,994.97	22,988.18	-6.79
FX DEAL TRANSACTED ON 29 SEP 2023 USD / MXN EX.RATE 0.0574252 WITH CITIBANK N.A.	-399,500.000	29 Sep 23				0.00	-22,941.35	-22,234.59	706.76
FX DEAL TRANSACTED ON 29 SEP 2023 USD / MXN EX.RATE 0.057444 WITH CITIBANK N.A.	-399,500.000	29 Sep 23				0.00	-22,948.86	-22,234.59	714.27
FX DEAL TRANSACTED ON 30 OCT 2023 MXN / USD EX.RATE 18.0888 WITH CITIBANK N.A.	8,561,336.060	30 Oct 23				0.00	473,294.86	474,233.43	938.57
FX DEAL TRANSACTED ON 30 OCT 2023 USD / MXN EX.RATE 0.0544377 WITH CITIBANK N.A.	-8,694,244.360	30 Oct 23				0.00	-473,294.86	-510,797.01	-37,502.15
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 28 JUN 2023 USD / ILS EX.RATE 0.2723868 WITH CITIBANK N.A.	-50,972.730	28 Jun 23				0.00	-13,884.30	-13,735.76	148.54

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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.									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 10 MAY 2023 NOK / USD EX.RATE 10.431214 WITH CITIBANK N.A.	4,687,798.000	10 May 23				0.00	449,401.00	446,942.20	-2,458.80
FX DEAL TRANSACTED ON 10 MAY 2023 USD / NOK EX.RATE 0.0954696 WITH CITIBANK N.A.	-4,707,268.300	10 May 23				0.00	-449,401.00	-442,793.22	6,607.78
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 08 MAY 2023 PEN / USD EX.RATE 3.7046 WITH CITIBANK N.A.	1,203,694.950	8 May 23				0.00	324,919.01	324,883.93	-35.08
FX DEAL TRANSACTED ON 10 MAR 2023 PEN / USD EX.RATE 3.7882 WITH CITIBANK N.A.	144,838.240	10 Mar 23				0.00	38,234.05	38,565.94	331.89
FX DEAL TRANSACTED ON 10 MAR 2023 USD / PEN EX.RATE 0.2640613 WITH CITIBANK N.A.	-144,838.240	10 Mar 23				0.00	-38,246.17	-38,435.45	-189.28
FX DEAL TRANSACTED ON 16 JUN 2023 USD / PEN EX.RATE 0.2752395 WITH CITIBANK N.A.	-1,203,694.950	16 Jun 23				0.00	-331,304.35	-330,272.59	1,031.76
FX DEAL TRANSACTED ON 23 JAN 2023 PEN / USD EX.RATE 3.8747 WITH CITIBANK N.A.	1,111,369.600	23 Jan 23				0.00	286,827.26	286,088.91	-738.35
FX DEAL TRANSACTED ON 25 APR 2023 PEN / USD EX.RATE 3.7647 WITH CITIBANK N.A.	1,203,694.950	25 Apr 23				0.00	319,731.97	330,272.59	10,540.62
FX DEAL TRANSACTED ON 25 APR 2023 USD / PEN EX.RATE 0.2662407 WITH CITIBANK N.A.	-1,203,694.950	25 Apr 23				0.00	-320,472.56	-324,883.93	-4,411.37
FX DEAL TRANSACTED ON 29 MAR 2023 USD / PEN EX.RATE 0.2663541 WITH CITIBANK N.A.	-144,838.240	29 Mar 23				0.00	-38,578.27	-38,565.94	12.33
South African rand - ZAR									
FX DEAL TRANSACTED ON 10 MAR 2023 USD / ZAR EX.RATE 0.0543419 WITH CITIBANK N.A.	-1,598,121.950	10 Mar 23				0.00	-86,845.00	-82,643.67	4,201.33

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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 MAR 2023 USD / ZAR EX.RATE 0.0544799 WITH CITIBANK N.A.	-1,436,495.900	10 Mar 23				0.00	-78,260.13	-78,977.16	-717.03
FX DEAL TRANSACTED ON 10 MAR 2023 ZAR / USD EX.RATE 18.306243 WITH CITIBANK N.A.	1,589,805.670	10 Mar 23				0.00	86,845.00	87,286.02	441.02
FX DEAL TRANSACTED ON 10 MAR 2023 ZAR / USD EX.RATE 18.353942 WITH CITIBANK N.A.	1,436,495.900	10 Mar 23				0.00	78,266.34	78,868.76	602.42
FX DEAL TRANSACTED ON 16 OCT 2023 USD / ZAR EX.RATE 0.0525666 WITH CITIBANK N.A.	-3,656,352.650	16 Oct 23				0.00	-192,201.89	-199,670.16	-7,468.27
FX DEAL TRANSACTED ON 16 OCT 2023 ZAR / USD EX.RATE 18.875 WITH CITIBANK N.A.	3,627,810.670	16 Oct 23				0.00	192,201.89	193,476.53	1,274.64
Swedish krona - SEK									
FX DEAL TRANSACTED ON 14 SEP 2023 SEK / USD EX.RATE 11.188969 WITH CITIBANK N.A.	2,611,677.000	14 Sep 23				0.00	233,415.34	237,181.53	3,766.19
FX DEAL TRANSACTED ON 18 DEC 2023 SEK / USD EX.RATE 10.21496 WITH CITIBANK N.A.	7,054,348.000	18 Dec 23				0.00	690,589.88	702,697.79	12,107.91
FX DEAL TRANSACTED ON 18 DEC 2023 USD / SEK EX.RATE 0.098245 WITH CITIBANK N.A.	-7,054,348.000	18 Dec 23				0.00	-693,054.76	-702,281.35	-9,226.59
FX DEAL TRANSACTED ON 20 JUN 2023 SEK / USD EX.RATE 10.79883 WITH CITIBANK N.A.	9,666,025.000	20 Jun 23				0.00	895,099.28	893,769.24	-1,330.04
FX DEAL TRANSACTED ON 20 JUN 2023 USD / SEK EX.RATE 0.0929988 WITH CITIBANK N.A.	-9,666,025.000	20 Jun 23				0.00	-898,928.47	-877,827.78	21,100.69
FX DEAL TRANSACTED ON 20 MAR 2023 SEK / USD EX.RATE 10.37426 WITH CITIBANK N.A.	9,666,025.000	20 Mar 23				0.00	931,731.52	933,680.91	1,949.39
FX DEAL TRANSACTED ON 20 MAR 2023 USD / SEK EX.RATE 0.0968287 WITH CITIBANK N.A.	-9,666,025.000	20 Mar 23				0.00	-935,948.59	-893,769.24	42,179.35
FX DEAL TRANSACTED ON 21 SEP 2023 SEK / USD EX.RATE 11.1859 WITH CITIBANK N.A.	7,054,348.000	21 Sep 23				0.00	630,646.44	640,646.25	9,999.81
FX DEAL TRANSACTED ON 21 SEP 2023 USD / SEK EX.RATE 0.0897279 WITH CITIBANK N.A.	-7,054,348.000	21 Sep 23				0.00	-632,972.15	-702,697.79	-69,725.64

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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.									
Thai baht - THB									
FX DEAL TRANSACTED ON 28 JUL 2023 THB / USD EX.RATE 34.27108 WITH CITIBANK N.A.	36,738,597.760	28 Jul 23				0.00	1,072,000.00	1,022,042.57	-49,957.43
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2023 GBP / USD EX.RATE 0.7806371 WITH CITIBANK N.A.	-1,804,935.900	1 Aug 23				0.00	-1,804,935.90	-1,804,935.90	0.00
FX DEAL TRANSACTED ON 01 AUG 2023 USD / GBP EX.RATE 1.2812153 WITH CITIBANK N.A.	1,805,232.360	1 Aug 23				0.00	1,805,232.36	1,805,232.36	0.00
FX DEAL TRANSACTED ON 01 FEB 2023 EUR / USD EX.RATE 0.918021 WITH CITIBANK N.A.	-1,619,788.650	1 Feb 23				0.00	-1,619,788.65	-1,619,788.65	0.00
FX DEAL TRANSACTED ON 01 FEB 2023 USD / EUR EX.RATE 1.091264 WITH CITIBANK N.A.	1,622,709.570	1 Feb 23				0.00	1,622,709.57	1,622,709.57	0.00
FX DEAL TRANSACTED ON 01 JUN 2023 EUR / USD EX.RATE 0.9336566 WITH CITIBANK N.A.	-1,626,936.490	1 Jun 23				0.00	-1,626,936.49	-1,626,936.49	0.00
FX DEAL TRANSACTED ON 01 JUN 2023 USD / EUR EX.RATE 1.073075 WITH CITIBANK N.A.	1,630,000.930	1 Jun 23				0.00	1,630,000.93	1,630,000.93	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 EUR / USD EX.RATE 0.9378752 WITH CITIBANK N.A.	-14,177.740	1 Mar 23				0.00	-14,177.74	-14,177.74	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 EUR / USD EX.RATE 0.9484884 WITH CITIBANK N.A.	-1,865,072.800	1 Nov 23				0.00	-1,865,072.80	-1,865,072.80	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 GBP / USD EX.RATE 0.8241244 WITH CITIBANK N.A.	-535,113.370	1 Nov 23				0.00	-535,113.37	-535,113.37	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / EUR EX.RATE 1.0556546 WITH CITIBANK N.A.	1,867,452.990	1 Nov 23				0.00	1,867,452.99	1,867,452.99	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / GBP EX.RATE 1.2131939 WITH CITIBANK N.A.	535,018.510	1 Nov 23				0.00	535,018.51	535,018.51	0.00
FX DEAL TRANSACTED ON 02 AUG 2023 COP / USD EX.RATE 4117.0 WITH CITIBANK N.A.	-1,049,052.420	2 Aug 23				0.00	-1,049,052.42	-1,049,052.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 AUG 2023 USD / COP EX.RATE 0.0002454 WITH CITIBANK N.A.	1,049,052.420	2 Aug 23				0.00	1,049,052.42	1,049,052.42	0.00
FX DEAL TRANSACTED ON 02 MAY 2023 USD / JPY EX.RATE 0.007272 WITH CITIBANK N.A.	51,140.950	2 May 23				0.00	51,140.95	51,140.95	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 MXN / USD EX.RATE 17.806842 WITH CITIBANK N.A.	-2,745,821.690	2 Oct 23				0.00	-2,745,821.69	-2,745,821.69	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 USD / MXN EX.RATE 0.0568298 WITH CITIBANK N.A.	2,778,660.010	2 Oct 23				0.00	2,778,660.01	2,778,660.01	0.00
FX DEAL TRANSACTED ON 03 JAN 2023 USD / BRL EX.RATE 0.1916553 WITH CITIBANK N.A.	234,063.660	3 Jan 23				0.00	234,063.66	234,063.66	0.00
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0574838 WITH CITIBANK N.A.	353,594.160	5 Dec 23				0.00	353,594.16	353,594.16	0.00
FX DEAL TRANSACTED ON 05 JAN 2023 CLP / USD EX.RATE 862.17001 WITH CITIBANK N.A.	-324.150	5 Jan 23				0.00	-324.15	-324.15	0.00
FX DEAL TRANSACTED ON 05 JAN 2023 USD / CLP EX.RATE 0.0011496 WITH CITIBANK N.A.	321.280	5 Jan 23				0.00	321.28	321.28	0.00
FX DEAL TRANSACTED ON 06 JUL 2023 EUR / USD EX.RATE 0.9187377 WITH CITIBANK N.A.	-86,247.730	6 Jul 23				0.00	-86,247.73	-86,247.73	0.00
FX DEAL TRANSACTED ON 06 JUN 2023 JPY / USD EX.RATE 139.689 WITH CITIBANK N.A.	-36,545.880	6 Jun 23				0.00	-36,545.88	-36,545.88	0.00
FX DEAL TRANSACTED ON 06 MAR 2023 EUR / USD EX.RATE 0.9367594 WITH CITIBANK N.A.	-16,207.990	6 Mar 23				0.00	-16,207.99	-16,207.99	0.00
FX DEAL TRANSACTED ON 06 NOV 2023 EUR / USD EX.RATE 0.9301563 WITH CITIBANK N.A.	-2,537,207.920	6 Nov 23				0.00	-2,537,207.92	-2,537,207.92	0.00
FX DEAL TRANSACTED ON 06 NOV 2023 USD / EUR EX.RATE 1.0762381 WITH CITIBANK N.A.	2,539,921.920	6 Nov 23				0.00	2,539,921.92	2,539,921.92	0.00
FX DEAL TRANSACTED ON 07 JUN 2023 JPY / USD EX.RATE 139.578 WITH CITIBANK N.A.	-32,331.080	7 Jun 23				0.00	-32,331.08	-32,331.08	0.00
FX DEAL TRANSACTED ON 08 FEB 2023 USD / JPY EX.RATE 0.0076665 WITH CITIBANK N.A.	343,629.400	8 Feb 23				0.00	343,629.40	343,629.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 MAR 2023 COP / USD EX.RATE 4878.75 WITH CITIBANK N.A.	-856,969.820	8 Mar 23				0.00	-856,969.82	-856,969.82	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 USD / CAD EX.RATE 0.7262797 WITH CITIBANK N.A.	145,647.460	8 Mar 23				0.00	145,647.46	145,647.46	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 USD / COP EX.RATE 0.000209 WITH CITIBANK N.A.	873,896.950	8 Mar 23				0.00	873,896.95	873,896.95	0.00
FX DEAL TRANSACTED ON 08 MAY 2023 PEN / USD EX.RATE 3.7046 WITH CITIBANK N.A.	-324,919.010	8 May 23				0.00	-324,919.01	-324,919.01	0.00
FX DEAL TRANSACTED ON 09 FEB 2023 CLP / USD EX.RATE 806.54 WITH CITIBANK N.A.	-1,033,171.570	9 Feb 23				0.00	-1,033,171.57	-1,033,171.57	0.00
FX DEAL TRANSACTED ON 09 FEB 2023 USD / CLP EX.RATE 0.0012572 WITH CITIBANK N.A.	1,047,588.990	9 Feb 23				0.00	1,047,588.99	1,047,588.99	0.00
FX DEAL TRANSACTED ON 09 MAY 2023 EUR / USD EX.RATE 0.9129169 WITH CITIBANK N.A.	-35,772.110	9 May 23				0.00	-35,772.11	-35,772.11	0.00
FX DEAL TRANSACTED ON 09 MAY 2023 USD / JPY EX.RATE 0.007392 WITH CITIBANK N.A.	50,889.050	9 May 23				0.00	50,889.05	50,889.05	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 IDR / USD EX.RATE 15468.0 WITH CITIBANK N.A.	-18,179.050	10 Mar 23				0.00	-18,179.05	-18,179.05	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 MXN / USD EX.RATE 18.374356 WITH CITIBANK N.A.	-87,622.120	10 Mar 23				0.00	-87,622.12	-87,622.12	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 PEN / USD EX.RATE 3.7882 WITH CITIBANK N.A.	-38,234.050	10 Mar 23				0.00	-38,234.05	-38,234.05	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 USD / CAD EX.RATE 0.7248741 WITH CITIBANK N.A.	6,069.930	10 Mar 23				0.00	6,069.93	6,069.93	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 USD / MXN EX.RATE 0.0534356 WITH CITIBANK N.A.	86,031.340	10 Mar 23				0.00	86,031.34	86,031.34	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 USD / PEN EX.RATE 0.2640613 WITH CITIBANK N.A.	38,246.170	10 Mar 23				0.00	38,246.17	38,246.17	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 USD / ZAR EX.RATE 0.0543419 WITH CITIBANK N.A.	86,845.000	10 Mar 23				0.00	86,845.00	86,845.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 MAR 2023 USD / ZAR EX.RATE 0.0544799 WITH CITIBANK N.A.	78,260.130	10 Mar 23				0.00	78,260.13	78,260.13	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 ZAR / USD EX.RATE 18.306243 WITH CITIBANK N.A.	-86,845.000	10 Mar 23				0.00	-86,845.00	-86,845.00	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 ZAR / USD EX.RATE 18.353942 WITH CITIBANK N.A.	-78,266.340	10 Mar 23				0.00	-78,266.34	-78,266.34	0.00
FX DEAL TRANSACTED ON 10 MAY 2023 EUR / USD EX.RATE 0.9103571 WITH CITIBANK N.A.	-23,359.330	10 May 23				0.00	-23,359.33	-23,359.33	0.00
FX DEAL TRANSACTED ON 10 MAY 2023 EUR / USD EX.RATE 0.9118098 WITH CITIBANK N.A.	-37,726.510	10 May 23				0.00	-37,726.51	-37,726.51	0.00
FX DEAL TRANSACTED ON 10 MAY 2023 NOK / USD EX.RATE 10.431214 WITH CITIBANK N.A.	-449,401.000	10 May 23				0.00	-449,401.00	-449,401.00	0.00
FX DEAL TRANSACTED ON 10 MAY 2023 USD / NOK EX.RATE 0.0954696 WITH CITIBANK N.A.	449,401.000	10 May 23				0.00	449,401.00	449,401.00	0.00
FX DEAL TRANSACTED ON 11 MAY 2023 USD / CAD EX.RATE 0.7432016 WITH CITIBANK N.A.	149.900	11 May 23				0.00	149.90	149.90	0.00
FX DEAL TRANSACTED ON 12 APR 2023 USD / CAD EX.RATE 0.7431574 WITH CITIBANK N.A.	10,053.880	12 Apr 23				0.00	10,053.88	10,053.88	0.00
FX DEAL TRANSACTED ON 12 JUL 2023 JPY / USD EX.RATE 139.57091 WITH CITIBANK N.A.	-3,217,719.220	12 Jul 23				0.00	-3,217,719.22	-3,217,719.22	0.00
FX DEAL TRANSACTED ON 12 JUL 2023 USD / JPY EX.RATE 0.0071862 WITH CITIBANK N.A.	3,227,315.320	12 Jul 23				0.00	3,227,315.32	3,227,315.32	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 17.9545 WITH CITIBANK N.A.	-337,377.720	12 Oct 23				0.00	-337,377.72	-337,377.72	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 18.19568 WITH CITIBANK N.A.	-1,577.890	12 Oct 23				0.00	-1,577.89	-1,577.89	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0551297 WITH CITIBANK N.A.	337,377.720	12 Oct 23				0.00	337,377.72	337,377.72	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0555244 WITH CITIBANK N.A.	1,594.150	12 Oct 23				0.00	1,594.15	1,594.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 SEP 2023 MXN / USD EX.RATE 17.1514069 WITH CITIBANK	-77,428.050	13 Sep 23				0.00	-77,428.05	-77,428.05	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / MXN EX.RATE 0.0582481 WITH CITIBANK N.A.	77,353.420	13 Sep 23				0.00	77,353.42	77,353.42	0.00
FX DEAL TRANSACTED ON 14 MAR 2023 CLP / USD EX.RATE 803.14 WITH CITIBANK N.A.	-347.980	14 Mar 23				0.00	-347.98	-347.98	0.00
FX DEAL TRANSACTED ON 14 MAR 2023 COP / USD EX.RATE 4769.76 WITH CITIBANK N.A.	-876,551.750	14 Mar 23				0.00	-876,551.75	-876,551.75	0.00
FX DEAL TRANSACTED ON 14 MAR 2023 GBP / USD EX.RATE 0.8204613 WITH CITIBANK N.A.	-134,070.930	14 Mar 23				0.00	-134,070.93	-134,070.93	0.00
FX DEAL TRANSACTED ON 14 MAR 2023 USD / GBP EX.RATE 1.219382 WITH CITIBANK N.A.	134,132.020	14 Mar 23				0.00	134,132.02	134,132.02	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 COP / USD EX.RATE 3998.14 WITH CITIBANK N.A.	-1,080,239.510	14 Nov 23				0.00	-1,080,239.51	-1,080,239.51	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 MXN / USD EX.RATE 17.405591 WITH CITIBANK N.A.	-120,714.350	14 Nov 23				0.00	-120,714.35	-120,714.35	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 USD / COP EX.RATE 0.0002517 WITH CITIBANK N.A.	1,087,170.730	14 Nov 23				0.00	1,087,170.73	1,087,170.73	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 USD / MXN EX.RATE 0.05672 WITH CITIBANK N.A.	120,714.350	14 Nov 23				0.00	120,714.35	120,714.35	0.00
FX DEAL TRANSACTED ON 14 SEP 2023 EUR / USD EX.RATE 0.9380131 WITH CITIBANK N.A.	-240,812.200	14 Sep 23				0.00	-240,812.20	-240,812.20	0.00
FX DEAL TRANSACTED ON 14 SEP 2023 JPY / USD EX.RATE 147.15951 WITH CITIBANK N.A.	-244,718.220	14 Sep 23				0.00	-244,718.22	-244,718.22	0.00
FX DEAL TRANSACTED ON 14 SEP 2023 SEK / USD EX.RATE 11.188969 WITH CITIBANK N.A.	-233,415.340	14 Sep 23				0.00	-233,415.34	-233,415.34	0.00
FX DEAL TRANSACTED ON 15 AUG 2023 COP / USD EX.RATE 4029.95 WITH CITIBANK N.A.	-1,060,779.570	15 Aug 23				0.00	-1,060,779.57	-1,060,779.57	0.00
FX DEAL TRANSACTED ON 15 MAR 2023 USD / CAD EX.RATE 0.7272939 WITH CITIBANK N.A.	5,264.320	15 Mar 23				0.00	5,264.32	5,264.32	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 15 NOV 2023 USD / EUR EX.RATE 1.08438 WITH CITIBANK N.A.	18,096.420	15 Nov 23				0.00	18,096.42	18,096.42	0.00
FX DEAL TRANSACTED ON 16 FEB 2023 USD / JPY EX.RATE 0.0074459 WITH CITIBANK N.A.	61,427.370	16 Feb 23				0.00	61,427.37	61,427.37	0.00
FX DEAL TRANSACTED ON 16 JUN 2023 USD / PEN EX.RATE 0.2752395 WITH CITIBANK N.A.	331,304.350	16 Jun 23				0.00	331,304.35	331,304.35	0.00
FX DEAL TRANSACTED ON 16 MAR 2023 USD / CAD EX.RATE 0.7283639 WITH CITIBANK N.A.	17,232.960	16 Mar 23				0.00	17,232.96	17,232.96	0.00
FX DEAL TRANSACTED ON 16 NOV 2023 JPY / USD EX.RATE 150.861 WITH CITIBANK N.A.	-108,970.640	16 Nov 23				0.00	-108,970.64	-108,970.64	0.00
FX DEAL TRANSACTED ON 16 OCT 2023 USD / ZAR EX.RATE 0.0525666 WITH CITIBANK N.A.	192,201.890	16 Oct 23				0.00	192,201.89	192,201.89	0.00
FX DEAL TRANSACTED ON 16 OCT 2023 ZAR / USD EX.RATE 18.875 WITH CITIBANK N.A.	-192,201.890	16 Oct 23				0.00	-192,201.89	-192,201.89	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9155078 WITH CITIBANK N.A.	-2,575,091.290	18 Dec 23				0.00	-2,575,091.29	-2,575,091.29	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.847 WITH CITIBANK N.A.	-2,495,819.250	18 Dec 23				0.00	-2,495,819.25	-2,495,819.25	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 SEK / USD EX.RATE 10.21496 WITH CITIBANK N.A.	-690,589.880	18 Dec 23				0.00	-690,589.88	-690,589.88	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.096435 WITH CITIBANK N.A.	2,584,863.200	18 Dec 23				0.00	2,584,863.20	2,584,863.20	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071019 WITH CITIBANK N.A.	2,531,956.890	18 Dec 23				0.00	2,531,956.89	2,531,956.89	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / SEK EX.RATE 0.098245 WITH CITIBANK N.A.	693,054.760	18 Dec 23				0.00	693,054.76	693,054.76	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.0711161 WITH CITIBANK N.A.	678,559.550	18 Sep 23				0.00	678,559.55	678,559.55	0.00
FX DEAL TRANSACTED ON 19 DEC 2023 USD / COP EX.RATE 0.0002543 WITH CITIBANK N.A.	1,098,245.380	19 Dec 23				0.00	1,098,245.38	1,098,245.38	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 JAN 2023 EUR / USD EX.RATE 0.9238686 WITH CITIBANK N.A.	-84,427.590	19 Jan 23				0.00	-84,427.59	-84,427.59	0.00
FX DEAL TRANSACTED ON 19 JAN 2023 USD / EUR EX.RATE 1.0833506 WITH CITIBANK N.A.	84,501.350	19 Jan 23				0.00	84,501.35	84,501.35	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 USD / CLP EX.RATE 0.0012605 WITH CITIBANK N.A.	1,046,598.320	19 Jun 23				0.00	1,046,598.32	1,046,598.32	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 USD / COP EX.RATE 0.0002412 WITH CITIBANK N.A.	1,008,495.870	19 Jun 23				0.00	1,008,495.87	1,008,495.87	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH CITIBANK N.A.	18,771.270	19 Jun 23				0.00	18,771.27	18,771.27	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 USD / COP EX.RATE 0.000256 WITH CITIBANK N.A.	1,105,735.820	19 Sep 23				0.00	1,105,735.82	1,105,735.82	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9162124 WITH CITIBANK N.A.	-2,819,653.160	20 Jun 23				0.00	-2,819,653.16	-2,819,653.16	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.453 WITH CITIBANK N.A.	-3,141,139.400	20 Jun 23				0.00	-3,141,139.40	-3,141,139.40	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 SEK / USD EX.RATE 10.79883 WITH CITIBANK N.A.	-895,099.280	20 Jun 23				0.00	-895,099.28	-895,099.28	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.0965 WITH CITIBANK N.A.	2,832,699.340	20 Jun 23				0.00	2,832,699.34	2,832,699.34	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.0071702 WITH CITIBANK N.A.	3,185,868.990	20 Jun 23				0.00	3,185,868.99	3,185,868.99	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / SEK EX.RATE 0.0929988 WITH CITIBANK N.A.	898,928.470	20 Jun 23				0.00	898,928.47	898,928.47	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9324531 WITH CITIBANK N.A.	-2,770,542.710	20 Mar 23				0.00	-2,770,542.71	-2,770,542.71	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 JPY / USD EX.RATE 131.462 WITH CITIBANK N.A.	-3,379,863.310	20 Mar 23				0.00	-3,379,863.31	-3,379,863.31	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 SEK / USD EX.RATE 10.37426 WITH CITIBANK N.A.	-931,731.520	20 Mar 23				0.00	-931,731.52	-931,731.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 MAR 2023 USD / EUR EX.RATE 1.078215 WITH CITIBANK N.A.	2,785,461.850	20 Mar 23				0.00	2,785,461.85	2,785,461.85	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / JPY EX.RATE 0.0077094 WITH CITIBANK N.A.	3,425,462.490	20 Mar 23				0.00	3,425,462.49	3,425,462.49	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / SEK EX.RATE 0.0968287 WITH CITIBANK N.A.	935,948.590	20 Mar 23				0.00	935,948.59	935,948.59	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 MXN / USD EX.RATE 17.13704 WITH CITIBANK N.A.	-229,561.230	20 Nov 23				0.00	-229,561.23	-229,561.23	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0576849 WITH CITIBANK N.A.	226,932.350	20 Nov 23				0.00	226,932.35	226,932.35	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584211 WITH CITIBANK N.A.	51,942.000	20 Nov 23				0.00	51,942.00	51,942.00	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 CAD / USD EX.RATE 1.34303 WITH CITIBANK N.A.	-1,303,023.760	20 Sep 23				0.00	-1,303,023.76	-1,303,023.76	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 USD / CAD EX.RATE 0.7451264 WITH CITIBANK N.A.	1,303,971.180	20 Sep 23				0.00	1,303,971.18	1,303,971.18	0.00
FX DEAL TRANSACTED ON 21 NOV 2023 COP / USD EX.RATE 4033.83 WITH CITIBANK N.A.	-1,070,681.910	21 Nov 23				0.00	-1,070,681.91	-1,070,681.91	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9381831 WITH CITIBANK N.A.	-2,512,852.870	21 Sep 23				0.00	-2,512,852.87	-2,512,852.87	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 147.35 WITH CITIBANK N.A.	-2,771,028.010	21 Sep 23				0.00	-2,771,028.01	-2,771,028.01	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 SEK / USD EX.RATE 11.1859 WITH CITIBANK N.A.	-630,646.440	21 Sep 23				0.00	-630,646.44	-630,646.44	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.070026 WITH CITIBANK N.A.	2,522,603.550	21 Sep 23				0.00	2,522,603.55	2,522,603.55	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0068844 WITH CITIBANK N.A.	2,810,994.310	21 Sep 23				0.00	2,810,994.31	2,810,994.31	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / SEK EX.RATE 0.0897279 WITH CITIBANK N.A.	632,972.150	21 Sep 23				0.00	632,972.15	632,972.15	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 23 JAN 2023 PEN / USD EX.RATE 3.8747 WITH CITIBANK N.A.	-286,827.260	23 Jan 23				0.00	-286,827.26	-286,827.26	0.00
FX DEAL TRANSACTED ON 23 MAY 2023 CLP / USD EX.RATE 800.24 WITH CITIBANK N.A.	-4,036.470	23 May 23				0.00	-4,036.47	-4,036.47	0.00
FX DEAL TRANSACTED ON 23 NOV 2023 USD / EUR EX.RATE 1.09043 WITH CITIBANK N.A.	69,805.400	23 Nov 23				0.00	69,805.40	69,805.40	0.00
FX DEAL TRANSACTED ON 24 FEB 2023 USD / GBP EX.RATE 1.1931405 WITH CITIBANK N.A.	33,893.100	24 Feb 23				0.00	33,893.10	33,893.10	0.00
FX DEAL TRANSACTED ON 25 APR 2023 PEN / USD EX.RATE 3.7647 WITH CITIBANK N.A.	-319,731.970	25 Apr 23				0.00	-319,731.97	-319,731.97	0.00
FX DEAL TRANSACTED ON 25 APR 2023 USD / JPY EX.RATE 0.0074696 WITH CITIBANK N.A.	19,885.950	25 Apr 23				0.00	19,885.95	19,885.95	0.00
FX DEAL TRANSACTED ON 25 APR 2023 USD / PEN EX.RATE 0.2662407 WITH CITIBANK N.A.	320,472.560	25 Apr 23				0.00	320,472.56	320,472.56	0.00
FX DEAL TRANSACTED ON 25 MAY 2023 CLP / USD EX.RATE 812.94 WITH CITIBANK N.A.	-1,021,377.680	25 May 23				0.00	-1,021,377.68	-1,021,377.68	0.00
FX DEAL TRANSACTED ON 25 MAY 2023 USD / CLP EX.RATE 0.0012182 WITH CITIBANK N.A.	1,011,523.010	25 May 23				0.00	1,011,523.01	1,011,523.01	0.00
FX DEAL TRANSACTED ON 26 APR 2023 CLP / USD EX.RATE 818.2 WITH CITIBANK N.A.	-1,035,302.400	26 Apr 23				0.00	-1,035,302.40	-1,035,302.40	0.00
FX DEAL TRANSACTED ON 26 APR 2023 USD / CLP EX.RATE 0.0012376 WITH CITIBANK N.A.	1,035,302.400	26 Apr 23				0.00	1,035,302.40	1,035,302.40	0.00
FX DEAL TRANSACTED ON 26 MAY 2023 USD / CLP EX.RATE 0.001223 WITH CITIBANK N.A.	20,504.930	26 May 23				0.00	20,504.93	20,504.93	0.00
FX DEAL TRANSACTED ON 27 APR 2023 USD / CAD EX.RATE 0.7339126 WITH CITIBANK N.A.	14,306.500	27 Apr 23				0.00	14,306.50	14,306.50	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 IDR / USD EX.RATE 14995.81 WITH CITIBANK N.A.	-18,769.000	27 Jan 23				0.00	-18,769.00	-18,769.00	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 USD / IDR EX.RATE 0.0000667 WITH CITIBANK N.A.	18,769.000	27 Jan 23				0.00	18,769.00	18,769.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 JUL 2023 THB / USD EX.RATE 34.27108 WITH CITIBANK N.A.	-1,072,000.000	28 Jul 23				0.00	-1,072,000.00	-1,072,000.00	0.00
FX DEAL TRANSACTED ON 28 JUN 2023 USD / CAD EX.RATE 0.7546589 WITH CITIBANK N.A.	33,191.540	28 Jun 23				0.00	33,191.54	33,191.54	0.00
FX DEAL TRANSACTED ON 28 JUN 2023 USD / EUR EX.RATE 1.091 WITH CITIBANK N.A.	310,653.640	28 Jun 23				0.00	310,653.64	310,653.64	0.00
FX DEAL TRANSACTED ON 28 JUN 2023 USD / ILS EX.RATE 0.2723868 WITH CITIBANK N.A.	13,884.300	28 Jun 23				0.00	13,884.30	13,884.30	0.00
FX DEAL TRANSACTED ON 28 MAR 2023 USD / CAD EX.RATE 0.7323003 WITH CITIBANK N.A.	7,355.130	28 Mar 23				0.00	7,355.13	7,355.13	0.00
FX DEAL TRANSACTED ON 28 MAR 2023 USD / EUR EX.RATE 1.08426 WITH CITIBANK N.A.	52,196.360	28 Mar 23				0.00	52,196.36	52,196.36	0.00
FX DEAL TRANSACTED ON 28 SEP 2023 JPY / USD EX.RATE 147.31028 WITH CITIBANK N.A.	-351,575.500	28 Sep 23				0.00	-351,575.50	-351,575.50	0.00
FX DEAL TRANSACTED ON 29 AUG 2023 USD / GBP EX.RATE 1.25683 WITH CITIBANK N.A.	211,283.990	29 Aug 23				0.00	211,283.99	211,283.99	0.00
FX DEAL TRANSACTED ON 29 JUN 2023 USD / DKK EX.RATE 0.1460003 WITH CITIBANK N.A.	26,524.120	29 Jun 23				0.00	26,524.12	26,524.12	0.00
FX DEAL TRANSACTED ON 29 MAR 2023 USD / PEN EX.RATE 0.2663541 WITH CITIBANK N.A.	38,578.270	29 Mar 23				0.00	38,578.27	38,578.27	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 MXN / USD EX.RATE 17.2367 WITH CITIBANK N.A.	-1,592,519.190	29 Nov 23				0.00	-1,592,519.19	-1,592,519.19	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / MXN EX.RATE 0.0574429 WITH CITIBANK N.A.	1,592,519.190	29 Nov 23				0.00	1,592,519.19	1,592,519.19	0.00
FX DEAL TRANSACTED ON 29 SEP 2023 MXN / USD EX.RATE 17.3676619 WITH CITIBANK	-23,002.520	29 Sep 23				0.00	-23,002.52	-23,002.52	0.00
FX DEAL TRANSACTED ON 29 SEP 2023 MXN / USD EX.RATE 17.3733619 WITH CITIBANK	-22,994.970	29 Sep 23				0.00	-22,994.97	-22,994.97	0.00
FX DEAL TRANSACTED ON 29 SEP 2023 USD / MXN EX.RATE 0.0574252 WITH CITIBANK N.A.	22,941.350	29 Sep 23				0.00	22,941.35	22,941.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 SEP 2023 USD / MXN EX.RATE 0.057444 WITH CITIBANK N.A.	22,948.860	29 Sep 23				0.00	22,948.86	22,948.86	0.00
FX DEAL TRANSACTED ON 30 JUN 2023 AUD / USD EX.RATE 1.5094814 WITH CITIBANK N.A.	-27,213.320	30 Jun 23				0.00	-27,213.32	-27,213.32	0.00
FX DEAL TRANSACTED ON 30 JUN 2023 USD / AUD EX.RATE 0.66196 WITH CITIBANK N.A.	27,191.990	30 Jun 23				0.00	27,191.99	27,191.99	0.00
FX DEAL TRANSACTED ON 30 OCT 2023 MXN / USD EX.RATE 18.0888 WITH CITIBANK N.A.	-473,294.860	30 Oct 23				0.00	-473,294.86	-473,294.86	0.00
FX DEAL TRANSACTED ON 30 OCT 2023 USD / MXN EX.RATE 0.0544377 WITH CITIBANK N.A.	473,294.860	30 Oct 23				0.00	473,294.86	473,294.86	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 AUD / USD EX.RATE 1.5704839 WITH CITIBANK N.A.	-16,555.410	31 Oct 23				0.00	-16,555.41	-16,555.41	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 JPY / USD EX.RATE 149.8683 WITH CITIBANK N.A.	-4,575,995.190	31 Oct 23				0.00	-4,575,995.19	-4,575,995.19	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 USD / AUD EX.RATE 0.6374336 WITH CITIBANK N.A.	16,573.270	31 Oct 23				0.00	16,573.27	16,573.27	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 USD / JPY EX.RATE 0.0066388 WITH CITIBANK N.A.	4,575,995.190	31 Oct 23				0.00	4,575,995.19	4,575,995.19	0.00
Total CITIBANK N.A.							.000.00	809,268.77	809,268.77

HSBC BANK PLC

Cash and Cash Equivalents

Australian dollar - AUD

FX DEAL TRANSACTED ON 01 AUG 2023 AUD / USD EX.RATE 1.506263 WITH HSBC BANK PLC	851,000.000	1 Aug 23				0.00	564,974.39	549,533.26	-15,441.13
FX DEAL TRANSACTED ON 01 AUG 2023 USD / AUD EX.RATE 0.6630843 WITH HSBC BANK PLC	-851,000.000	1 Aug 23				0.00	-564,284.74	-563,404.56	880.18

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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 28 NOV 2023 AUD / USD EX.RATE 1.5081478 WITH HSBC BANK PLC	563,739.000	28 Nov 23				0.00	373,795.60	384,760.29	10,964.69
FX DEAL TRANSACTED ON 28 NOV 2023 USD / AUD EX.RATE 0.6623 WITH HSBC BANK PLC	-563,739.000	28 Nov 23				0.00	-373,364.34	-374,097.22	-732.88
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 FEB 2023 GBP / USD EX.RATE 0.8113111 WITH HSBC BANK PLC	1,703,000.000	1 Feb 23				0.00	2,099,071.48	2,099,032.68	-38.80
FX DEAL TRANSACTED ON 01 FEB 2023 USD / GBP EX.RATE 1.233323 WITH HSBC BANK PLC	-1,703,000.000	1 Feb 23				0.00	-2,100,349.07	-2,044,707.17	55,641.90
FX DEAL TRANSACTED ON 01 MAR 2023 GBP / USD EX.RATE 0.8286111 WITH HSBC BANK PLC	1,668,000.000	1 Mar 23				0.00	2,013,007.12	2,002,684.41	-10,322.71
FX DEAL TRANSACTED ON 01 MAR 2023 USD / GBP EX.RATE 1.2075877 WITH HSBC BANK PLC	-1,668,000.000	1 Mar 23				0.00	-2,014,256.28	-2,067,819.78	-53,563.50
FX DEAL TRANSACTED ON 09 JAN 2023 GBP / USD EX.RATE 0.8235142 WITH HSBC BANK PLC	1,720,000.000	9 Jan 23				0.00	2,088,610.10	2,096,938.03	8,327.93
FX DEAL TRANSACTED ON 09 JAN 2023 USD / GBP EX.RATE 1.2150468 WITH HSBC BANK PLC	-1,720,000.000	9 Jan 23				0.00	-2,089,880.50	-2,119,986.03	-30,105.53
FX DEAL TRANSACTED ON 26 MAY 2023 GBP / USD EX.RATE 0.8084074 WITH HSBC BANK PLC	1,606,000.000	26 May 23				0.00	1,986,622.00	2,010,712.11	24,090.11
FX DEAL TRANSACTED ON 26 MAY 2023 USD / GBP EX.RATE 1.237862 WITH HSBC BANK PLC	-1,606,000.000	26 May 23				0.00	-1,988,006.37	-2,043,715.40	-55,709.03
FX DEAL TRANSACTED ON 29 AUG 2023 GBP / USD EX.RATE 0.7950166 WITH HSBC BANK PLC	1,409,000.000	29 Aug 23				0.00	1,772,290.08	1,777,735.39	5,445.31
FX DEAL TRANSACTED ON 29 AUG 2023 USD / GBP EX.RATE 1.2580063 WITH HSBC BANK PLC	-1,409,000.000	29 Aug 23				0.00	-1,772,530.88	-1,707,848.98	64,681.90
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 DEC 2023 USD / CAD EX.RATE 0.7389385 WITH HSBC BANK PLC	-5,212,000.000	1 Dec 23				0.00	-3,851,347.45	-3,953,074.31	-101,726.86

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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
HSBC BANK PLC									
Euro - EUR									
FX DEAL TRANSACTED ON 01 MAR 2023 EUR / USD EX.RATE 0.9359293 WITH HSBC BANK PLC	1,365,000.000	1 Mar 23				0.00	1,458,443.53	1,456,659.89	-1,783.64
FX DEAL TRANSACTED ON 01 MAR 2023 USD / EUR EX.RATE 1.0705538 WITH HSBC BANK PLC	-1,365,000.000	1 Mar 23				0.00	-1,461,305.94	-1,486,280.33	-24,974.39
FX DEAL TRANSACTED ON 02 MAY 2023 EUR / USD EX.RATE 0.9114379 WITH HSBC BANK PLC	91,000.000	2 May 23				0.00	99,842.24	99,908.91	66.67
FX DEAL TRANSACTED ON 02 MAY 2023 USD / EUR EX.RATE 1.0990551 WITH HSBC BANK PLC	-91,000.000	2 May 23				0.00	-100,014.01	-97,656.66	2,357.35
FX DEAL TRANSACTED ON 03 JAN 2023 EUR / USD EX.RATE 0.9497736 WITH HSBC BANK PLC	1,016,000.000	3 Jan 23				0.00	1,069,728.62	1,091,336.49	21,607.87
FX DEAL TRANSACTED ON 03 JAN 2023 USD / EUR EX.RATE 1.0524472 WITH HSBC BANK PLC	-1,016,000.000	3 Jan 23				0.00	-1,069,286.36	-1,072,438.81	-3,152.45
FX DEAL TRANSACTED ON 09 JAN 2023 EUR / USD EX.RATE 0.9354645 WITH HSBC BANK PLC	1,475,000.000	9 Jan 23				0.00	1,576,756.71	1,584,371.37	7,614.66
FX DEAL TRANSACTED ON 09 JAN 2023 USD / EUR EX.RATE 1.0706835 WITH HSBC BANK PLC	-1,475,000.000	9 Jan 23				0.00	-1,579,258.16	-1,610,921.33	-31,663.17
FX DEAL TRANSACTED ON 09 MAR 2023 EUR / USD EX.RATE 0.9469964 WITH HSBC BANK PLC	65,000.000	9 Mar 23				0.00	68,638.06	68,698.50	60.44
FX DEAL TRANSACTED ON 14 MAR 2023 EUR / USD EX.RATE 0.9328742 WITH HSBC BANK PLC	113,000.000	14 Mar 23				0.00	121,131.02	121,175.56	44.54
FX DEAL TRANSACTED ON 14 MAR 2023 USD / EUR EX.RATE 1.0733419 WITH HSBC BANK PLC	-113,000.000	14 Mar 23				0.00	-121,287.63	-123,040.06	-1,752.43
FX DEAL TRANSACTED ON 20 SEP 2023 EUR / USD EX.RATE 0.934477 WITH HSBC BANK PLC	1,047,000.000	20 Sep 23				0.00	1,120,412.81	1,122,331.69	1,918.88
FX DEAL TRANSACTED ON 20 SEP 2023 USD / EUR EX.RATE 1.0706673 WITH HSBC BANK PLC	-1,047,000.000	20 Sep 23				0.00	-1,120,988.66	-1,099,035.95	21,952.71

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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
HSBC BANK PLC									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 08 MAR 2023 JPY / USD EX.RATE 137.01152 WITH HSBC BANK PLC	346,900,000.000	8 Mar 23				0.00	2,531,903.89	2,621,377.57	89,473.68
FX DEAL TRANSACTED ON 08 MAR 2023 USD / JPY EX.RATE 0.0072717 WITH HSBC BANK PLC	-346,900,000.000	8 Mar 23				0.00	-2,522,555.57	-2,533,873.85	-11,318.28
FX DEAL TRANSACTED ON 18 JUL 2023 JPY / USD EX.RATE 137.94877 WITH HSBC BANK PLC	414,500,000.000	18 Jul 23				0.00	3,004,738.64	2,893,037.86	-111,700.78
FX DEAL TRANSACTED ON 18 JUL 2023 USD / JPY EX.RATE 0.0072339 WITH HSBC BANK PLC	-414,500,000.000	18 Jul 23				0.00	-2,998,432.86	-2,990,081.15	8,351.71
FX DEAL TRANSACTED ON 21 DEC 2023 JPY / USD EX.RATE 142.96769 WITH HSBC BANK PLC	14,600,000.000	21 Dec 23				0.00	102,120.98	102,690.35	569.37
FX DEAL TRANSACTED ON 21 DEC 2023 USD / JPY EX.RATE 0.0070167 WITH HSBC BANK PLC	-14,600,000.000	21 Dec 23				0.00	-102,443.28	-103,674.31	-1,231.03
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 12 JAN 2023 ILS / USD EX.RATE 3.4233 WITH HSBC BANK PLC	153,733.560	12 Jan 23				0.00	44,908.00	42,022.65	-2,885.35
FX DEAL TRANSACTED ON 12 JAN 2023 USD / ILS EX.RATE 0.2909091 WITH HSBC BANK PLC	-154,371.250	12 Jan 23				0.00	-44,908.00	-45,726.08	-818.08
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 13 FEB 2023 NOK / USD EX.RATE 10.095297 WITH HSBC BANK PLC	12,945,007.730	13 Feb 23				0.00	1,282,281.02	1,217,683.23	-64,597.79
FX DEAL TRANSACTED ON 13 FEB 2023 USD / NOK EX.RATE 0.0986281 WITH HSBC BANK PLC	-13,001,171.640	13 Feb 23				0.00	-1,282,281.02	-1,271,446.06	10,834.96

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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									
South African rand - ZAR									
FX DEAL TRANSACTED ON 08 SEP 2023 USD / ZAR EX.RATE 0.0520915 WITH HSBC BANK PLC	-20,630,155.680	8 Sep 23				0.00	-1,074,655.19	-1,123,570.33	-48,915.14
FX DEAL TRANSACTED ON 08 SEP 2023 ZAR / USD EX.RATE 19.0835 WITH HSBC BANK PLC	20,508,182.320	8 Sep 23				0.00	1,074,655.19	1,085,697.92	11,042.73
FX DEAL TRANSACTED ON 09 MAR 2023 USD / ZAR EX.RATE 0.0534525 WITH HSBC BANK PLC	-2,400,729.770	9 Mar 23				0.00	-128,325.00	-125,882.14	2,442.86
FX DEAL TRANSACTED ON 09 MAR 2023 ZAR / USD EX.RATE 18.611 WITH HSBC BANK PLC	2,388,256.580	9 Mar 23				0.00	128,325.00	131,322.10	2,997.10
FX DEAL TRANSACTED ON 12 JAN 2023 USD / ZAR EX.RATE 0.0590099 WITH HSBC BANK PLC	-2,968,534.210	12 Jan 23				0.00	-175,173.00	-163,476.79	11,696.21
FX DEAL TRANSACTED ON 12 JAN 2023 ZAR / USD EX.RATE 16.9052 WITH HSBC BANK PLC	2,961,334.600	12 Jan 23				0.00	175,173.00	173,196.20	-1,976.80
FX DEAL TRANSACTED ON 13 OCT 2023 USD / ZAR EX.RATE 0.0523245 WITH HSBC BANK PLC	-15,101,485.700	13 Oct 23				0.00	-790,177.94	-824,678.69	-34,500.75
FX DEAL TRANSACTED ON 13 OCT 2023 ZAR / USD EX.RATE 18.96 WITH HSBC BANK PLC	14,981,773.740	13 Oct 23				0.00	790,177.94	796,743.93	6,565.99
Swiss franc - CHF									
FX DEAL TRANSACTED ON 15 MAY 2023 CHF / USD EX.RATE 0.8969941 WITH HSBC BANK PLC	3,000.000	15 May 23				0.00	3,344.50	3,349.90	5.40
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2023 AUD / USD EX.RATE 1.506263 WITH HSBC BANK PLC	-564,974.390	1 Aug 23				0.00	-564,974.39	-564,974.39	0.00
FX DEAL TRANSACTED ON 01 AUG 2023 USD / AUD EX.RATE 0.6630843 WITH HSBC BANK PLC	564,284.740	1 Aug 23				0.00	564,284.74	564,284.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 01 DEC 2023 USD / CAD EX.RATE 0.7389385 WITH HSBC BANK PLC	3,851,347.450	1 Dec 23				0.00	3,851,347.45	3,851,347.45	0.00
FX DEAL TRANSACTED ON 01 FEB 2023 GBP / USD EX.RATE 0.8113111 WITH HSBC BANK PLC	-2,099,071.480	1 Feb 23				0.00	-2,099,071.48	-2,099,071.48	0.00
FX DEAL TRANSACTED ON 01 FEB 2023 USD / GBP EX.RATE 1.233323 WITH HSBC BANK PLC	2,100,349.070	1 Feb 23				0.00	2,100,349.07	2,100,349.07	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 EUR / USD EX.RATE 0.9359293 WITH HSBC BANK PLC	-1,458,443.530	1 Mar 23				0.00	-1,458,443.53	-1,458,443.53	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 GBP / USD EX.RATE 0.8286111 WITH HSBC BANK PLC	-2,013,007.120	1 Mar 23				0.00	-2,013,007.12	-2,013,007.12	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 USD / EUR EX.RATE 1.0705538 WITH HSBC BANK PLC	1,461,305.940	1 Mar 23				0.00	1,461,305.94	1,461,305.94	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 USD / GBP EX.RATE 1.2075877 WITH HSBC BANK PLC	2,014,256.280	1 Mar 23				0.00	2,014,256.28	2,014,256.28	0.00
FX DEAL TRANSACTED ON 02 MAY 2023 EUR / USD EX.RATE 0.9114379 WITH HSBC BANK PLC	-99,842.240	2 May 23				0.00	-99,842.24	-99,842.24	0.00
FX DEAL TRANSACTED ON 02 MAY 2023 USD / EUR EX.RATE 1.0990551 WITH HSBC BANK PLC	100,014.010	2 May 23				0.00	100,014.01	100,014.01	0.00
FX DEAL TRANSACTED ON 03 JAN 2023 EUR / USD EX.RATE 0.9497736 WITH HSBC BANK PLC	-1,069,728.620	3 Jan 23				0.00	-1,069,728.62	-1,069,728.62	0.00
FX DEAL TRANSACTED ON 03 JAN 2023 USD / EUR EX.RATE 1.0524472 WITH HSBC BANK PLC	1,069,286.360	3 Jan 23				0.00	1,069,286.36	1,069,286.36	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 JPY / USD EX.RATE 137.01152 WITH HSBC BANK PLC	-2,531,903.890	8 Mar 23				0.00	-2,531,903.89	-2,531,903.89	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 USD / JPY EX.RATE 0.0072717 WITH HSBC BANK PLC	2,522,555.570	8 Mar 23				0.00	2,522,555.57	2,522,555.57	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 USD / ZAR EX.RATE 0.0520915 WITH HSBC BANK PLC	1,074,655.190	8 Sep 23				0.00	1,074,655.19	1,074,655.19	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 ZAR / USD EX.RATE 19.0835 WITH HSBC BANK PLC	-1,074,655.190	8 Sep 23				0.00	-1,074,655.19	-1,074,655.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 09 JAN 2023 EUR / USD EX.RATE 0.9354645 WITH HSBC BANK PLC	-1,576,756.710	9 Jan 23				0.00	-1,576,756.71	-1,576,756.71	0.00
FX DEAL TRANSACTED ON 09 JAN 2023 GBP / USD EX.RATE 0.8235142 WITH HSBC BANK PLC	-2,088,610.100	9 Jan 23				0.00	-2,088,610.10	-2,088,610.10	0.00
FX DEAL TRANSACTED ON 09 JAN 2023 USD / EUR EX.RATE 1.0706835 WITH HSBC BANK PLC	1,579,258.160	9 Jan 23				0.00	1,579,258.16	1,579,258.16	0.00
FX DEAL TRANSACTED ON 09 JAN 2023 USD / GBP EX.RATE 1.2150468 WITH HSBC BANK PLC	2,089,880.500	9 Jan 23				0.00	2,089,880.50	2,089,880.50	0.00
FX DEAL TRANSACTED ON 09 MAR 2023 EUR / USD EX.RATE 0.9469964 WITH HSBC BANK PLC	-68,638.060	9 Mar 23				0.00	-68,638.06	-68,638.06	0.00
FX DEAL TRANSACTED ON 09 MAR 2023 USD / ZAR EX.RATE 0.0534525 WITH HSBC BANK PLC	128,325.000	9 Mar 23				0.00	128,325.00	128,325.00	0.00
FX DEAL TRANSACTED ON 09 MAR 2023 ZAR / USD EX.RATE 18.611 WITH HSBC BANK PLC	-128,325.000	9 Mar 23				0.00	-128,325.00	-128,325.00	0.00
FX DEAL TRANSACTED ON 12 JAN 2023 ILS / USD EX.RATE 3.4233 WITH HSBC BANK PLC	-44,908.000	12 Jan 23				0.00	-44,908.00	-44,908.00	0.00
FX DEAL TRANSACTED ON 12 JAN 2023 USD / ILS EX.RATE 0.2909091 WITH HSBC BANK PLC	44,908.000	12 Jan 23				0.00	44,908.00	44,908.00	0.00
FX DEAL TRANSACTED ON 12 JAN 2023 USD / ZAR EX.RATE 0.0590099 WITH HSBC BANK PLC	175,173.000	12 Jan 23				0.00	175,173.00	175,173.00	0.00
FX DEAL TRANSACTED ON 12 JAN 2023 ZAR / USD EX.RATE 16.9052 WITH HSBC BANK PLC	-175,173.000	12 Jan 23				0.00	-175,173.00	-175,173.00	0.00
FX DEAL TRANSACTED ON 13 FEB 2023 NOK / USD EX.RATE 10.095297 WITH HSBC BANK PLC	-1,282,281.020	13 Feb 23				0.00	-1,282,281.02	-1,282,281.02	0.00
FX DEAL TRANSACTED ON 13 FEB 2023 USD / NOK EX.RATE 0.0986281 WITH HSBC BANK PLC	1,282,281.020	13 Feb 23				0.00	1,282,281.02	1,282,281.02	0.00
FX DEAL TRANSACTED ON 13 OCT 2023 USD / ZAR EX.RATE 0.0523245 WITH HSBC BANK PLC	790,177.940	13 Oct 23				0.00	790,177.94	790,177.94	0.00
FX DEAL TRANSACTED ON 13 OCT 2023 ZAR / USD EX.RATE 18.96 WITH HSBC BANK PLC	-790,177.940	13 Oct 23				0.00	-790,177.94	-790,177.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 14 MAR 2023 EUR / USD EX.RATE 0.9328742 WITH HSBC BANK PLC	-121,131.020	14 Mar 23				0.00	-121,131.02	-121,131.02	0.00
FX DEAL TRANSACTED ON 14 MAR 2023 USD / EUR EX.RATE 1.0733419 WITH HSBC BANK PLC	121,287.630	14 Mar 23				0.00	121,287.63	121,287.63	0.00
FX DEAL TRANSACTED ON 15 MAY 2023 CHF / USD EX.RATE 0.8969941 WITH HSBC BANK PLC	-3,344.500	15 May 23				0.00	-3,344.50	-3,344.50	0.00
FX DEAL TRANSACTED ON 18 JUL 2023 JPY / USD EX.RATE 137.94877 WITH HSBC BANK PLC	-3,004,738.640	18 Jul 23				0.00	-3,004,738.64	-3,004,738.64	0.00
FX DEAL TRANSACTED ON 18 JUL 2023 USD / JPY EX.RATE 0.0072339 WITH HSBC BANK PLC	2,998,432.860	18 Jul 23				0.00	2,998,432.86	2,998,432.86	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 EUR / USD EX.RATE 0.934477 WITH HSBC BANK PLC	-1,120,412.810	20 Sep 23				0.00	-1,120,412.81	-1,120,412.81	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 USD / EUR EX.RATE 1.0706673 WITH HSBC BANK PLC	1,120,988.660	20 Sep 23				0.00	1,120,988.66	1,120,988.66	0.00
FX DEAL TRANSACTED ON 21 DEC 2023 JPY / USD EX.RATE 142.96769 WITH HSBC BANK PLC	-102,120.980	21 Dec 23				0.00	-102,120.98	-102,120.98	0.00
FX DEAL TRANSACTED ON 21 DEC 2023 USD / JPY EX.RATE 0.0070167 WITH HSBC BANK PLC	102,443.280	21 Dec 23				0.00	102,443.28	102,443.28	0.00
FX DEAL TRANSACTED ON 26 MAY 2023 GBP / USD EX.RATE 0.8084074 WITH HSBC BANK PLC	-1,986,622.000	26 May 23				0.00	-1,986,622.00	-1,986,622.00	0.00
FX DEAL TRANSACTED ON 26 MAY 2023 USD / GBP EX.RATE 1.237862 WITH HSBC BANK PLC	1,988,006.370	26 May 23				0.00	1,988,006.37	1,988,006.37	0.00
FX DEAL TRANSACTED ON 28 NOV 2023 AUD / USD EX.RATE 1.5081478 WITH HSBC BANK PLC	-373,795.600	28 Nov 23				0.00	-373,795.60	-373,795.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 2023 USD / AUD EX.RATE 0.6623 WITH HSBC BANK PLC	373,364.340	28 Nov 23				0.00	373,364.34	373,364.34	0.00
FX DEAL TRANSACTED ON 29 AUG 2023 GBP / USD EX.RATE 0.7950166 WITH HSBC BANK PLC	-1,772,290.080	29 Aug 23				0.00	-1,772,290.08	-1,772,290.08	0.00
FX DEAL TRANSACTED ON 29 AUG 2023 USD / GBP EX.RATE 1.2580063 WITH HSBC BANK PLC	1,772,530.880	29 Aug 23				0.00	1,772,530.88	1,772,530.88	0.00
Total HSBC BANK PLC							.000.00	-239,275.37	-239,275.37

HSBC BANK USA, N.A.**Cash and Cash Equivalents****British pound sterling - GBP**

FX DEAL TRANSACTED ON 18 DEC 2023 GBP / USD EX.RATE 0.7907326 WITH HSBC BANK	278,310.000	18 Dec 23				0.00	351,964.74	353,592.90	1,628.16
FX DEAL TRANSACTED ON 18 DEC 2023 USD / GBP EX.RATE 1.26533 WITH HSBC BANK USA,	-278,310.000	18 Dec 23				0.00	-352,153.99	-354,934.87	-2,780.88
FX DEAL TRANSACTED ON 20 JUN 2023 GBP / USD EX.RATE 0.7833921 WITH HSBC BANK	278,310.000	20 Jun 23				0.00	355,262.72	350,990.70	-4,272.02
FX DEAL TRANSACTED ON 20 JUN 2023 USD / GBP EX.RATE 1.27763 WITH HSBC BANK USA,	-278,310.000	20 Jun 23				0.00	-355,577.21	-337,729.20	17,848.01
FX DEAL TRANSACTED ON 21 SEP 2023 GBP / USD EX.RATE 0.8134049 WITH HSBC BANK	278,310.000	21 Sep 23				0.00	342,154.31	337,729.20	-4,425.11
FX DEAL TRANSACTED ON 21 SEP 2023 USD / GBP EX.RATE 1.229905 WITH HSBC BANK USA,	-278,310.000	21 Sep 23				0.00	-342,294.86	-353,592.90	-11,298.04
FX DEAL TRANSACTED ON 25 APR 2023 USD / GBP EX.RATE 1.2412245 WITH HSBC BANK	-278,310.000	25 Apr 23				0.00	-345,445.19	-350,990.70	-5,545.51

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 18 DEC 2023 CAD / USD EX.RATE 1.33915 WITH HSBC BANK USA,	1,106,408.000	18 Dec 23				0.00	826,201.70	837,902.23	11,700.53
FX DEAL TRANSACTED ON 18 DEC 2023 USD / CAD EX.RATE 0.7476999 WITH HSBC BANK	-1,106,408.000	18 Dec 23				0.00	-827,261.14	-840,033.53	-12,772.39
FX DEAL TRANSACTED ON 20 JUN 2023 CAD / USD EX.RATE 1.32295 WITH HSBC BANK USA,	1,552,274.000	20 Jun 23				0.00	1,173,342.91	1,170,246.90	-3,096.01
FX DEAL TRANSACTED ON 20 JUN 2023 USD / CAD EX.RATE 0.7568991 WITH HSBC BANK	-1,552,274.000	20 Jun 23				0.00	-1,174,914.85	-1,148,344.00	26,570.85
FX DEAL TRANSACTED ON 20 MAR 2023 CAD / USD EX.RATE 1.36637 WITH HSBC BANK USA,	1,999,837.000	20 Mar 23				0.00	1,463,613.08	1,467,285.67	3,672.59
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CAD EX.RATE 0.732859 WITH HSBC BANK USA,	-1,999,837.000	20 Mar 23				0.00	-1,465,598.61	-1,507,661.05	-42,062.44
FX DEAL TRANSACTED ON 21 APR 2023 CAD / USD EX.RATE 1.353404 WITH HSBC BANK USA,	447,563.000	21 Apr 23				0.00	330,694.31	337,414.15	6,719.84
FX DEAL TRANSACTED ON 21 SEP 2023 CAD / USD EX.RATE 1.3479 WITH HSBC BANK USA,	1,106,408.000	21 Sep 23				0.00	820,838.34	818,500.46	-2,337.88
FX DEAL TRANSACTED ON 21 SEP 2023 USD / CAD EX.RATE 0.742782 WITH HSBC BANK USA,	-1,106,408.000	21 Sep 23				0.00	-821,819.96	-837,902.23	-16,082.27
FX DEAL TRANSACTED ON 28 JUL 2023 CAD / USD EX.RATE 1.322413 WITH HSBC BANK USA,	445,866.000	28 Jul 23				0.00	337,160.93	329,843.54	-7,317.39
Danish krone - DKK									
FX DEAL TRANSACTED ON 05 OCT 2023 DKK / USD EX.RATE 7.0593214 WITH HSBC BANK	1,459,086.000	5 Oct 23				0.00	206,689.27	215,813.99	9,124.72
FX DEAL TRANSACTED ON 18 DEC 2023 DKK / USD EX.RATE 6.8226 WITH HSBC BANK USA,	2,307,846.000	18 Dec 23				0.00	338,264.88	341,354.42	3,089.54
FX DEAL TRANSACTED ON 18 DEC 2023 USD / DKK EX.RATE 0.1472559 WITH HSBC BANK	-2,307,846.000	18 Dec 23				0.00	-339,843.91	-343,458.11	-3,614.20

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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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 JUN 2023 DKK / USD EX.RATE 6.8215 WITH HSBC BANK USA,	5,927,749.000	20 Jun 23				0.00	868,980.28	867,632.06	-1,348.22
FX DEAL TRANSACTED ON 20 JUN 2023 USD / DKK EX.RATE 0.1474274 WITH HSBC BANK	-5,927,749.000	20 Jun 23				0.00	-873,912.58	-835,694.61	38,217.97
FX DEAL TRANSACTED ON 20 MAR 2023 DKK / USD EX.RATE 6.9446 WITH HSBC BANK USA,	5,927,749.000	20 Mar 23				0.00	853,576.74	861,885.82	8,309.08
FX DEAL TRANSACTED ON 20 MAR 2023 USD / DKK EX.RATE 0.1448963 WITH HSBC BANK	-5,927,749.000	20 Mar 23				0.00	-858,908.65	-867,632.06	-8,723.41
FX DEAL TRANSACTED ON 21 SEP 2023 DKK / USD EX.RATE 6.991 WITH HSBC BANK USA,	3,766,932.000	21 Sep 23				0.00	538,825.92	531,062.43	-7,763.49
FX DEAL TRANSACTED ON 21 SEP 2023 USD / DKK EX.RATE 0.1437391 WITH HSBC BANK	-3,766,932.000	21 Sep 23				0.00	-541,455.36	-557,168.40	-15,713.04
FX DEAL TRANSACTED ON 28 JUL 2023 DKK / USD EX.RATE 6.732944 WITH HSBC BANK USA,	2,160,817.000	28 Jul 23				0.00	320,931.97	304,632.18	-16,299.79
Euro - EUR									
FX DEAL TRANSACTED ON 06 MAR 2023 USD / EUR EX.RATE 1.0688245 WITH HSBC BANK	-357,406.000	6 Mar 23				0.00	-382,004.29	-387,195.80	-5,191.51
FX DEAL TRANSACTED ON 09 JAN 2023 USD / EUR EX.RATE 1.0774108 WITH HSBC BANK	-351,463.000	9 Jan 23				0.00	-378,670.03	-380,757.45	-2,087.42
FX DEAL TRANSACTED ON 14 AUG 2023 EUR / USD EX.RATE 0.9146413 WITH HSBC BANK	271,176.000	14 Aug 23				0.00	296,483.45	285,046.66	-11,436.79
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9152899 WITH HSBC BANK	2,752,238.400	18 Dec 23				0.00	3,006,958.06	3,034,755.97	27,797.91
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.09673 WITH HSBC BANK USA,	-2,752,238.400	18 Dec 23				0.00	-3,018,462.42	-3,050,557.62	-32,095.20
FX DEAL TRANSACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9158767 WITH HSBC BANK	3,023,414.400	20 Jun 23				0.00	3,301,115.01	3,295,672.91	-5,442.10
FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.096915 WITH HSBC BANK USA,	-3,023,414.400	20 Jun 23				0.00	-3,316,428.61	-3,178,062.08	138,366.53

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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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9324879 WITH HSBC BANK	3,361,943.400	20 Mar 23				0.00	3,605,348.10	3,642,161.47	36,813.37
FX DEAL TRANSACTED ON 20 MAR 2023 USD / EUR EX.RATE 1.0782084 WITH HSBC BANK	-3,361,943.400	20 Mar 23				0.00	-3,624,875.61	-3,664,686.45	-39,810.84
FX DEAL TRANSACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9379983 WITH HSBC BANK	2,752,238.400	21 Sep 23				0.00	2,934,161.36	2,893,015.42	-41,145.94
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.07024 WITH HSBC BANK USA,	-2,752,238.400	21 Sep 23				0.00	-2,945,555.63	-3,034,755.97	-89,200.34
FX DEAL TRANSACTED ON 26 MAY 2023 EUR / USD EX.RATE 0.9325477 WITH HSBC BANK	338,529.000	26 May 23				0.00	363,015.21	369,013.54	5,998.33
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 18 DEC 2023 HKD / USD EX.RATE 7.79632 WITH HSBC BANK USA,	4,234,681.000	18 Dec 23				0.00	543,164.08	542,160.61	-1,003.47
FX DEAL TRANSACTED ON 18 DEC 2023 USD / HKD EX.RATE 0.1284081 WITH HSBC BANK	-4,234,681.000	18 Dec 23				0.00	-543,767.39	-543,356.47	410.92
FX DEAL TRANSACTED ON 20 JUN 2023 HKD / USD EX.RATE 7.8261 WITH HSBC BANK USA,	4,234,681.000	20 Jun 23				0.00	541,097.23	540,575.72	-521.51
FX DEAL TRANSACTED ON 20 JUN 2023 USD / HKD EX.RATE 0.1280492 WITH HSBC BANK	-4,234,681.000	20 Jun 23				0.00	-542,247.39	-541,446.61	800.78
FX DEAL TRANSACTED ON 21 APR 2023 USD / HKD EX.RATE 0.1278177 WITH HSBC BANK	-4,234,681.000	21 Apr 23				0.00	-541,267.09	-540,575.72	691.37
FX DEAL TRANSACTED ON 21 SEP 2023 HKD / USD EX.RATE 7.8203 WITH HSBC BANK USA,	4,234,681.000	21 Sep 23				0.00	541,498.54	541,446.61	-51.93
FX DEAL TRANSACTED ON 21 SEP 2023 USD / HKD EX.RATE 0.1280972 WITH HSBC BANK	-4,234,681.000	21 Sep 23				0.00	-542,450.91	-542,160.61	290.30
Japanese yen - JPY									
FX DEAL TRANSACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.7 WITH HSBC BANK USA,	188,183,752.000	18 Dec 23				0.00	1,318,736.87	1,319,661.66	924.79

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071093 WITH HSBC BANK	-188,183,752.000	18 Dec 23				0.00	-1,337,848.32	-1,352,366.96	-14,518.64
FX DEAL TRANSACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.29 WITH HSBC BANK USA,	144,004,467.000	20 Jun 23				0.00	1,019,212.02	996,260.45	-22,951.57
FX DEAL TRANSACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.0071786 WITH HSBC BANK	-144,004,467.000	20 Jun 23				0.00	-1,033,749.93	-963,401.69	70,348.24
FX DEAL TRANSACTED ON 20 MAR 2023 JPY / USD EX.RATE 131.454 WITH HSBC BANK USA,	144,004,467.000	20 Mar 23				0.00	1,095,474.21	1,099,564.52	4,090.31
FX DEAL TRANSACTED ON 20 MAR 2023 USD / JPY EX.RATE 0.0077101 WITH HSBC BANK	-144,004,467.000	20 Mar 23				0.00	-1,110,284.59	-996,260.45	114,024.14
FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 147.28 WITH HSBC BANK USA,	144,004,467.000	21 Sep 23				0.00	977,759.82	963,401.69	-14,358.13
FX DEAL TRANSACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0068876 WITH HSBC BANK	-144,004,467.000	21 Sep 23				0.00	-991,848.27	-1,009,849.00	-18,000.73
FX DEAL TRANSACTED ON 24 NOV 2023 USD / JPY EX.RATE 0.0067161 WITH HSBC BANK	-44,179,285.000	24 Nov 23				0.00	-296,710.48	-309,812.66	-13,102.18
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 03 NOV 2023 ILS / USD EX.RATE 3.955329 WITH HSBC BANK USA,	736,813.000	3 Nov 23				0.00	186,283.62	203,040.32	16,756.70
FX DEAL TRANSACTED ON 13 OCT 2023 ILS / USD EX.RATE 3.95801 WITH HSBC BANK USA,	1,041,351.000	13 Oct 23				0.00	263,099.64	286,960.51	23,860.87
FX DEAL TRANSACTED ON 20 JUN 2023 ILS / USD EX.RATE 3.6145 WITH HSBC BANK USA,	1,778,164.000	20 Jun 23				0.00	491,952.97	483,735.68	-8,217.29
FX DEAL TRANSACTED ON 20 JUN 2023 USD / ILS EX.RATE 0.2777006 WITH HSBC BANK	-1,778,164.000	20 Jun 23				0.00	-493,797.28	-462,967.09	30,830.19
FX DEAL TRANSACTED ON 20 MAR 2023 ILS / USD EX.RATE 3.6647 WITH HSBC BANK USA,	1,778,164.000	20 Mar 23				0.00	485,214.07	501,781.75	16,567.68
FX DEAL TRANSACTED ON 20 MAR 2023 USD / ILS EX.RATE 0.2740804 WITH HSBC BANK	-1,778,164.000	20 Mar 23				0.00	-487,359.83	-483,735.68	3,624.15

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2023 ILS / USD EX.RATE 3.8155 WITH HSBC BANK USA,	1,778,164.000	21 Sep 23				0.00	466,036.95	462,967.09	-3,069.86
FX DEAL TRANSACTED ON 21 SEP 2023 USD / ILS EX.RATE 0.2631492 WITH HSBC BANK	-1,778,164.000	21 Sep 23				0.00	-467,922.50	-490,000.83	-22,078.33
United States dollar - USD									
FX DEAL TRANSACTED ON 03 NOV 2023 ILS / USD EX.RATE 3.955329 WITH HSBC BANK USA,	-186,283.620	3 Nov 23				0.00	-186,283.62	-186,283.62	0.00
FX DEAL TRANSACTED ON 05 OCT 2023 DKK / USD EX.RATE 7.0593214 WITH HSBC BANK	-206,689.270	5 Oct 23				0.00	-206,689.27	-206,689.27	0.00
FX DEAL TRANSACTED ON 06 MAR 2023 USD / EUR EX.RATE 1.0688245 WITH HSBC BANK	382,004.290	6 Mar 23				0.00	382,004.29	382,004.29	0.00
FX DEAL TRANSACTED ON 09 JAN 2023 USD / EUR EX.RATE 1.0774108 WITH HSBC BANK	378,670.030	9 Jan 23				0.00	378,670.03	378,670.03	0.00
FX DEAL TRANSACTED ON 13 OCT 2023 ILS / USD EX.RATE 3.95801 WITH HSBC BANK USA,	-263,099.640	13 Oct 23				0.00	-263,099.64	-263,099.64	0.00
FX DEAL TRANSACTED ON 14 AUG 2023 EUR / USD EX.RATE 0.9146413 WITH HSBC BANK	-296,483.450	14 Aug 23				0.00	-296,483.45	-296,483.45	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 CAD / USD EX.RATE 1.33915 WITH HSBC BANK USA,	-826,201.700	18 Dec 23				0.00	-826,201.70	-826,201.70	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 DKK / USD EX.RATE 6.8226 WITH HSBC BANK USA,	-338,264.880	18 Dec 23				0.00	-338,264.88	-338,264.88	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9152899 WITH HSBC BANK	-3,006,958.060	18 Dec 23				0.00	-3,006,958.06	-3,006,958.06	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 GBP / USD EX.RATE 0.7907326 WITH HSBC BANK	-351,964.740	18 Dec 23				0.00	-351,964.74	-351,964.74	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 HKD / USD EX.RATE 7.79632 WITH HSBC BANK USA,	-543,164.080	18 Dec 23				0.00	-543,164.08	-543,164.08	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.7 WITH HSBC BANK USA,	-1,318,736.870	18 Dec 23				0.00	-1,318,736.87	-1,318,736.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 18 DEC 2023 USD / CAD EX.RATE 0.7476999 WITH HSBC BANK	827,261.140	18 Dec 23				0.00	827,261.14	827,261.14	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / DKK EX.RATE 0.1472559 WITH HSBC BANK	339,843.910	18 Dec 23				0.00	339,843.91	339,843.91	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.09673 WITH HSBC BANK USA,	3,018,462.420	18 Dec 23				0.00	3,018,462.42	3,018,462.42	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / GBP EX.RATE 1.26533 WITH HSBC BANK USA,	352,153.990	18 Dec 23				0.00	352,153.99	352,153.99	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / HKD EX.RATE 0.1284081 WITH HSBC BANK	543,767.390	18 Dec 23				0.00	543,767.39	543,767.39	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071093 WITH HSBC BANK	1,337,848.320	18 Dec 23				0.00	1,337,848.32	1,337,848.32	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 CAD / USD EX.RATE 1.32295 WITH HSBC BANK USA,	-1,173,342.910	20 Jun 23				0.00	-1,173,342.91	-1,173,342.91	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 DKK / USD EX.RATE 6.8215 WITH HSBC BANK USA,	-868,980.280	20 Jun 23				0.00	-868,980.28	-868,980.28	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9158767 WITH HSBC BANK	-3,301,115.010	20 Jun 23				0.00	-3,301,115.01	-3,301,115.01	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 GBP / USD EX.RATE 0.7833921 WITH HSBC BANK	-355,262.720	20 Jun 23				0.00	-355,262.72	-355,262.72	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 HKD / USD EX.RATE 7.8261 WITH HSBC BANK USA,	-541,097.230	20 Jun 23				0.00	-541,097.23	-541,097.23	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 ILS / USD EX.RATE 3.6145 WITH HSBC BANK USA,	-491,952.970	20 Jun 23				0.00	-491,952.97	-491,952.97	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.29 WITH HSBC BANK USA,	-1,019,212.020	20 Jun 23				0.00	-1,019,212.02	-1,019,212.02	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / CAD EX.RATE 0.7568991 WITH HSBC BANK	1,174,914.850	20 Jun 23				0.00	1,174,914.85	1,174,914.85	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / DKK EX.RATE 0.1474274 WITH HSBC BANK	873,912.580	20 Jun 23				0.00	873,912.58	873,912.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.096915 WITH HSBC BANK USA,	3,316,428.610	20 Jun 23				0.00	3,316,428.61	3,316,428.61	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / GBP EX.RATE 1.27763 WITH HSBC BANK USA,	355,577.210	20 Jun 23				0.00	355,577.21	355,577.21	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / HKD EX.RATE 0.1280492 WITH HSBC BANK	542,247.390	20 Jun 23				0.00	542,247.39	542,247.39	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / ILS EX.RATE 0.2777006 WITH HSBC BANK	493,797.280	20 Jun 23				0.00	493,797.28	493,797.28	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.0071786 WITH HSBC BANK	1,033,749.930	20 Jun 23				0.00	1,033,749.93	1,033,749.93	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 CAD / USD EX.RATE 1.36637 WITH HSBC BANK USA,	-1,463,613.080	20 Mar 23				0.00	-1,463,613.08	-1,463,613.08	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 DKK / USD EX.RATE 6.9446 WITH HSBC BANK USA,	-853,576.740	20 Mar 23				0.00	-853,576.74	-853,576.74	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9324879 WITH HSBC BANK	-3,605,348.100	20 Mar 23				0.00	-3,605,348.10	-3,605,348.10	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 ILS / USD EX.RATE 3.6647 WITH HSBC BANK USA,	-485,214.070	20 Mar 23				0.00	-485,214.07	-485,214.07	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 JPY / USD EX.RATE 131.454 WITH HSBC BANK USA,	-1,095,474.210	20 Mar 23				0.00	-1,095,474.21	-1,095,474.21	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CAD EX.RATE 0.732859 WITH HSBC BANK USA,	1,465,598.610	20 Mar 23				0.00	1,465,598.61	1,465,598.61	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / DKK EX.RATE 0.1448963 WITH HSBC BANK	858,908.650	20 Mar 23				0.00	858,908.65	858,908.65	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / EUR EX.RATE 1.0782084 WITH HSBC BANK	3,624,875.610	20 Mar 23				0.00	3,624,875.61	3,624,875.61	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / ILS EX.RATE 0.2740804 WITH HSBC BANK	487,359.830	20 Mar 23				0.00	487,359.83	487,359.83	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / JPY EX.RATE 0.0077101 WITH HSBC BANK	1,110,284.590	20 Mar 23				0.00	1,110,284.59	1,110,284.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 21 APR 2023 CAD / USD EX.RATE 1.353404 WITH HSBC BANK USA,	-330,694.310	21 Apr 23				0.00	-330,694.31	-330,694.31	0.00
FX DEAL TRANSACTED ON 21 APR 2023 USD / HKD EX.RATE 0.1278177 WITH HSBC BANK	541,267.090	21 Apr 23				0.00	541,267.09	541,267.09	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 CAD / USD EX.RATE 1.3479 WITH HSBC BANK USA,	-820,838.340	21 Sep 23				0.00	-820,838.34	-820,838.34	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 DKK / USD EX.RATE 6.991 WITH HSBC BANK USA,	-538,825.920	21 Sep 23				0.00	-538,825.92	-538,825.92	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9379983 WITH HSBC BANK	-2,934,161.360	21 Sep 23				0.00	-2,934,161.36	-2,934,161.36	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 GBP / USD EX.RATE 0.8134049 WITH HSBC BANK	-342,154.310	21 Sep 23				0.00	-342,154.31	-342,154.31	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 HKD / USD EX.RATE 7.8203 WITH HSBC BANK USA,	-541,498.540	21 Sep 23				0.00	-541,498.54	-541,498.54	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 ILS / USD EX.RATE 3.8155 WITH HSBC BANK USA,	-466,036.950	21 Sep 23				0.00	-466,036.95	-466,036.95	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 147.28 WITH HSBC BANK USA,	-977,759.820	21 Sep 23				0.00	-977,759.82	-977,759.82	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / CAD EX.RATE 0.742782 WITH HSBC BANK USA,	821,819.960	21 Sep 23				0.00	821,819.96	821,819.96	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / DKK EX.RATE 0.1437391 WITH HSBC BANK	541,455.360	21 Sep 23				0.00	541,455.36	541,455.36	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.07024 WITH HSBC BANK USA,	2,945,555.630	21 Sep 23				0.00	2,945,555.63	2,945,555.63	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / GBP EX.RATE 1.229905 WITH HSBC BANK USA,	342,294.860	21 Sep 23				0.00	342,294.86	342,294.86	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / HKD EX.RATE 0.1280972 WITH HSBC BANK	542,450.910	21 Sep 23				0.00	542,450.91	542,450.91	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / ILS EX.RATE 0.2631492 WITH HSBC BANK	467,922.500	21 Sep 23				0.00	467,922.50	467,922.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0068876 WITH HSBC BANK	991,848.270	21 Sep 23				0.00	991,848.27	991,848.27	0.00
FX DEAL TRANSACTED ON 24 NOV 2023 USD / JPY EX.RATE 0.0067161 WITH HSBC BANK	296,710.480	24 Nov 23				0.00	296,710.48	296,710.48	0.00
FX DEAL TRANSACTED ON 25 APR 2023 USD / GBP EX.RATE 1.2412245 WITH HSBC BANK	345,445.190	25 Apr 23				0.00	345,445.19	345,445.19	0.00
FX DEAL TRANSACTED ON 26 MAY 2023 EUR / USD EX.RATE 0.9325477 WITH HSBC BANK	-363,015.210	26 May 23				0.00	-363,015.21	-363,015.21	0.00
FX DEAL TRANSACTED ON 28 JUL 2023 CAD / USD EX.RATE 1.322413 WITH HSBC BANK USA,	-337,160.930	28 Jul 23				0.00	-337,160.93	-337,160.93	0.00
FX DEAL TRANSACTED ON 28 JUL 2023 DKK / USD EX.RATE 6.732944 WITH HSBC BANK USA,	-320,931.970	28 Jul 23				0.00	-320,931.97	-320,931.97	0.00
Total HSBC BANK USA, N.A.							.000.00	109,342.00	109,342.00
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 18 OCT 2023 USD / BRL EX.RATE 0.1977535 WITH JPMORGAN	-3,507,847.000	18 Oct 23				0.00	-693,689.09	-693,483.38	205.71
FX DEAL TRANSACTED ON 23 AUG 2023 BRL / USD EX.RATE 4.92363 WITH JPMORGAN CHASE	3,507,847.000	23 Aug 23				0.00	712,451.38	693,483.38	-18,968.00
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 MAR 2023 USD / GBP EX.RATE 1.202418 WITH JPMORGAN CHASE	-34,713.010	1 Mar 23				0.00	-41,739.55	-41,678.18	61.37
FX DEAL TRANSACTED ON 02 FEB 2023 USD / GBP EX.RATE 1.22388 WITH JPMORGAN CHASE	-1,025.610	2 Feb 23				0.00	-1,255.22	-1,241.71	13.51

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 03 FEB 2023 USD / GBP EX.RATE 1.20498 WITH JPMORGAN CHASE	-1,083.760	3 Feb 23				0.00	-1,305.91	-1,301.87	4.04
FX DEAL TRANSACTED ON 04 DEC 2023 USD / GBP EX.RATE 1.2619229 WITH JPMORGAN	-59,389.920	4 Dec 23				0.00	-74,945.50	-74,893.67	51.83
FX DEAL TRANSACTED ON 06 FEB 2023 USD / GBP EX.RATE 1.20245 WITH JPMORGAN CHASE	-1,026.150	6 Feb 23				0.00	-1,233.89	-1,232.41	1.48
FX DEAL TRANSACTED ON 08 SEP 2023 GBP / USD EX.RATE 0.8029936 WITH JPMORGAN	65,037.880	8 Sep 23				0.00	80,994.27	81,482.71	488.44
FX DEAL TRANSACTED ON 09 FEB 2023 USD / GBP EX.RATE 1.21144 WITH JPMORGAN CHASE	-238.220	9 Feb 23				0.00	-288.59	-287.70	0.89
FX DEAL TRANSACTED ON 10 AUG 2023 GBP / USD EX.RATE 0.7861079 WITH JPMORGAN	101,265.790	10 Aug 23				0.00	128,819.20	128,744.27	-74.93
FX DEAL TRANSACTED ON 10 MAR 2023 USD / GBP EX.RATE 1.20226 WITH JPMORGAN CHASE	-49,525.870	10 Mar 23				0.00	-59,542.97	-60,211.08	-668.11
FX DEAL TRANSACTED ON 13 MAR 2023 GBP / USD EX.RATE 0.8224394 WITH JPMORGAN	362,351.000	13 Mar 23				0.00	440,580.77	446,688.24	6,107.47
FX DEAL TRANSACTED ON 13 SEP 2023 USD / GBP EX.RATE 1.249117 WITH JPMORGAN CHASE	-240,776.000	13 Sep 23				0.00	-300,757.39	-292,181.69	8,575.70
FX DEAL TRANSACTED ON 14 FEB 2023 USD / GBP EX.RATE 1.21737 WITH JPMORGAN CHASE	-1,337.870	14 Feb 23				0.00	-1,628.68	-1,605.71	22.97
FX DEAL TRANSACTED ON 14 MAR 2023 USD / GBP EX.RATE 1.21769 WITH JPMORGAN CHASE	-91,800.710	14 Mar 23				0.00	-111,784.81	-110,445.44	1,339.37
FX DEAL TRANSACTED ON 15 JUN 2023 GBP / USD EX.RATE 0.7824763 WITH JPMORGAN	20,500.800	15 Jun 23				0.00	26,199.90	26,129.30	-70.60
FX DEAL TRANSACTED ON 15 MAR 2023 USD / GBP EX.RATE 1.20517 WITH JPMORGAN CHASE	-206,820.260	15 Mar 23				0.00	-249,253.57	-250,490.38	-1,236.81
FX DEAL TRANSACTED ON 16 MAR 2023 GBP / USD EX.RATE 0.8282671 WITH JPMORGAN	485,335.000	16 Mar 23				0.00	585,964.36	598,296.78	12,332.42
FX DEAL TRANSACTED ON 18 DEC 2023 GBP / USD EX.RATE 0.7907639 WITH JPMORGAN	2,612,730.000	18 Dec 23				0.00	3,304,058.36	3,319,473.87	15,415.51

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 18 DEC 2023 USD / GBP EX.RATE 1.2652755 WITH JPMORGAN	-2,612,730.000	18 Dec 23				0.00	-3,305,823.26	-3,332,072.04	-26,248.78
FX DEAL TRANSACTED ON 20 JUN 2023 GBP / USD EX.RATE 0.7835026 WITH JPMORGAN	2,301,053.000	20 Jun 23				0.00	2,936,879.96	2,901,973.32	-34,906.64
FX DEAL TRANSACTED ON 20 JUN 2023 USD / GBP EX.RATE 1.277369 WITH JPMORGAN CHASE	-2,301,053.000	20 Jun 23				0.00	-2,939,293.77	-2,792,327.91	146,965.86
FX DEAL TRANSACTED ON 20 MAR 2023 GBP / USD EX.RATE 0.8146308 WITH JPMORGAN	2,301,053.000	20 Mar 23				0.00	2,824,657.61	2,836,623.38	11,965.77
FX DEAL TRANSACTED ON 20 MAR 2023 USD / GBP EX.RATE 1.230024 WITH JPMORGAN CHASE	-2,301,053.000	20 Mar 23				0.00	-2,830,350.42	-2,901,973.32	-71,622.90
FX DEAL TRANSACTED ON 21 APR 2023 GBP / USD EX.RATE 0.8038973 WITH JPMORGAN	35,626.120	21 Apr 23				0.00	44,316.76	44,400.84	84.08
FX DEAL TRANSACTED ON 21 SEP 2023 GBP / USD EX.RATE 0.8133718 WITH JPMORGAN	2,291,349.000	21 Sep 23				0.00	2,817,099.03	2,780,552.11	-36,546.92
FX DEAL TRANSACTED ON 21 SEP 2023 USD / GBP EX.RATE 1.229947 WITH JPMORGAN CHASE	-2,291,349.000	21 Sep 23				0.00	-2,818,237.83	-2,911,159.26	-92,921.43
FX DEAL TRANSACTED ON 22 MAR 2023 USD / GBP EX.RATE 1.22373 WITH JPMORGAN CHASE	-63,170.940	22 Mar 23				0.00	-77,304.17	-77,836.08	-531.91
FX DEAL TRANSACTED ON 22 NOV 2023 GBP / USD EX.RATE 0.8011087 WITH JPMORGAN	13,604.340	22 Nov 23				0.00	16,981.89	17,057.80	75.91
FX DEAL TRANSACTED ON 23 OCT 2023 GBP / USD EX.RATE 0.81688 WITH JPMORGAN CHASE	156,011.130	23 Oct 23				0.00	190,984.15	189,998.17	-985.98
FX DEAL TRANSACTED ON 25 APR 2023 GBP / USD EX.RATE 0.806855 WITH JPMORGAN CHASE	2,098.840	25 Apr 23				0.00	2,601.26	2,617.04	15.78
FX DEAL TRANSACTED ON 26 APR 2023 GBP / USD EX.RATE 0.8012821 WITH JPMORGAN	5,588.960	26 Apr 23				0.00	6,975.02	6,968.60	-6.42
FX DEAL TRANSACTED ON 26 OCT 2023 USD / GBP EX.RATE 1.211823 WITH JPMORGAN CHASE	-321,381.000	26 Oct 23				0.00	-389,456.89	-408,314.61	-18,857.72
FX DEAL TRANSACTED ON 27 MAR 2023 GBP / USD EX.RATE 0.8161436 WITH JPMORGAN	59,000.000	27 Mar 23				0.00	72,291.20	72,410.70	119.50

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 FEB 2023 USD / GBP EX.RATE 1.211512 WITH JPMORGAN CHASE	-104,807.890	28 Feb 23				0.00	-126,976.02	-126,885.68	90.34
FX DEAL TRANSACTED ON 31 AUG 2023 GBP / USD EX.RATE 0.7885658 WITH JPMORGAN	250,480.000	31 Aug 23				0.00	317,639.95	303,957.49	-13,682.46
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 MAY 2023 USD / CAD EX.RATE 0.7354564 WITH JPMORGAN	-22,787.580	2 May 23				0.00	-16,759.27	-16,724.22	35.05
FX DEAL TRANSACTED ON 03 MAR 2023 USD / CAD EX.RATE 0.7331862 WITH JPMORGAN	-2,704.780	3 Mar 23				0.00	-1,983.11	-1,985.09	-1.98
FX DEAL TRANSACTED ON 04 MAY 2023 USD / CAD EX.RATE 0.7355267 WITH JPMORGAN	-24,324.720	4 May 23				0.00	-17,891.48	-17,901.62	-10.14
FX DEAL TRANSACTED ON 06 MAR 2023 USD / CAD EX.RATE 0.734085 WITH JPMORGAN CHASE	-10,718.100	6 Mar 23				0.00	-7,868.00	-7,872.85	-4.85
FX DEAL TRANSACTED ON 07 MAR 2023 USD / CAD EX.RATE 0.7302682 WITH JPMORGAN	-23,714.670	7 Mar 23				0.00	-17,318.07	-17,281.60	36.47
FX DEAL TRANSACTED ON 12 MAY 2023 USD / CAD EX.RATE 0.7413668 WITH JPMORGAN	-1,979.510	12 May 23				0.00	-1,467.54	-1,462.94	4.60
FX DEAL TRANSACTED ON 15 MAY 2023 USD / CAD EX.RATE 0.7401158 WITH JPMORGAN	-19,288.880	15 May 23				0.00	-14,276.00	-14,297.06	-21.06
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CAD EX.RATE 0.7301882 WITH JPMORGAN	-14,037.930	20 Mar 23				0.00	-10,250.33	-10,257.15	-6.82
FX DEAL TRANSACTED ON 21 MAR 2023 USD / CAD EX.RATE 0.7321931 WITH JPMORGAN	-1,893.200	21 Mar 23				0.00	-1,386.19	-1,378.78	7.41
FX DEAL TRANSACTED ON 28 APR 2023 USD / CAD EX.RATE 0.7330895 WITH JPMORGAN	-19,482.640	28 Apr 23				0.00	-14,282.52	-14,364.55	-82.03
Danish krone - DKK									
FX DEAL TRANSACTED ON 28 JUN 2023 USD / DKK EX.RATE 0.146445 WITH JPMORGAN CHASE	-476,444.620	28 Jun 23				0.00	-69,772.95	-69,662.78	110.17

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUN 2023 EUR / USD EX.RATE 0.9296099 WITH JPMORGAN	43,296.480	1 Jun 23				0.00	46,574.89	46,437.64	-137.25
FX DEAL TRANSACTED ON 03 FEB 2023 EUR / USD EX.RATE 0.9230712 WITH JPMORGAN	35,440.960	3 Feb 23				0.00	38,394.61	38,033.47	-361.14
FX DEAL TRANSACTED ON 03 FEB 2023 USD / EUR EX.RATE 1.07954 WITH JPMORGAN CHASE	-167,428.470	3 Feb 23				0.00	-180,745.73	-179,675.88	1,069.85
FX DEAL TRANSACTED ON 05 JUL 2023 EUR / USD EX.RATE 0.9211496 WITH JPMORGAN	26,090.060	5 Jul 23				0.00	28,323.37	28,353.37	30.00
FX DEAL TRANSACTED ON 06 FEB 2023 USD / EUR EX.RATE 1.07256 WITH JPMORGAN CHASE	-36,935.310	6 Feb 23				0.00	-39,615.34	-39,493.08	122.26
FX DEAL TRANSACTED ON 07 FEB 2023 USD / EUR EX.RATE 1.07249 WITH JPMORGAN CHASE	-58,747.400	7 Feb 23				0.00	-63,006.00	-63,003.65	2.35
FX DEAL TRANSACTED ON 07 JUL 2023 EUR / USD EX.RATE 0.9116934 WITH JPMORGAN	128,592.670	7 Jul 23				0.00	141,048.16	141,149.75	101.59
FX DEAL TRANSACTED ON 07 MAR 2023 USD / EUR EX.RATE 1.05516 WITH JPMORGAN CHASE	-39,000.000	7 Mar 23				0.00	-41,151.24	-41,154.75	-3.51
FX DEAL TRANSACTED ON 08 MAY 2023 EUR / USD EX.RATE 0.9058956 WITH JPMORGAN	99,880.700	8 May 23				0.00	110,256.31	109,424.31	-832.00
FX DEAL TRANSACTED ON 08 NOV 2023 USD / EUR EX.RATE 1.07253 WITH JPMORGAN CHASE	-302,880.000	8 Nov 23				0.00	-324,847.89	-333,970.67	-9,122.78
FX DEAL TRANSACTED ON 09 FEB 2023 USD / EUR EX.RATE 1.07349 WITH JPMORGAN CHASE	-8,860.070	9 Feb 23				0.00	-9,511.20	-9,459.45	51.75
FX DEAL TRANSACTED ON 10 FEB 2023 USD / EUR EX.RATE 1.06799 WITH JPMORGAN CHASE	-2,240.870	10 Feb 23				0.00	-2,393.23	-2,402.10	-8.87
FX DEAL TRANSACTED ON 10 NOV 2023 EUR / USD EX.RATE 0.9376465 WITH JPMORGAN	23,291.120	10 Nov 23				0.00	24,839.98	24,899.37	59.39
FX DEAL TRANSACTED ON 11 DEC 2023 EUR / USD EX.RATE 0.9301374 WITH JPMORGAN	45,968.020	11 Dec 23				0.00	49,420.68	49,560.42	139.74

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 13 FEB 2023 USD / EUR EX.RATE 1.07203 WITH JPMORGAN CHASE	-29,182.720	13 Feb 23				0.00	-31,284.75	-31,279.50	5.25
FX DEAL TRANSACTED ON 13 JUL 2023 USD / EUR EX.RATE 1.12306 WITH JPMORGAN CHASE	-383,769.000	13 Jul 23				0.00	-430,995.61	-403,398.79	27,596.82
FX DEAL TRANSACTED ON 14 JUL 2023 EUR / USD EX.RATE 0.8896813 WITH JPMORGAN	79,093.910	14 Jul 23				0.00	88,901.40	88,921.34	19.94
FX DEAL TRANSACTED ON 14 JUN 2023 EUR / USD EX.RATE 0.9230712 WITH JPMORGAN	27,848.760	14 Jun 23				0.00	30,169.68	30,228.44	58.76
FX DEAL TRANSACTED ON 14 JUN 2023 EUR / USD EX.RATE 0.9231224 WITH JPMORGAN	4,515.080	14 Jun 23				0.00	4,891.10	4,926.63	35.53
FX DEAL TRANSACTED ON 14 JUN 2023 USD / EUR EX.RATE 1.08333 WITH JPMORGAN CHASE	-325,453.000	14 Jun 23				0.00	-352,573.00	-354,760.05	-2,187.05
FX DEAL TRANSACTED ON 15 FEB 2023 USD / EUR EX.RATE 1.06826 WITH JPMORGAN CHASE	-155,567.590	15 Feb 23				0.00	-166,186.63	-166,037.31	149.32
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9154659 WITH JPMORGAN	38,838.120	18 Dec 23				0.00	42,424.43	42,669.50	245.07
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9154994 WITH JPMORGAN	2,418,885.000	18 Dec 23				0.00	2,642,148.09	2,667,183.81	25,035.72
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0964558 WITH JPMORGAN	-2,418,885.000	18 Dec 23				0.00	-2,652,200.49	-2,681,071.54	-28,871.05
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.071314 WITH JPMORGAN CHASE	-2,197,108.000	18 Sep 23				0.00	-2,353,792.56	-2,360,682.78	-6,890.22
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.071506 WITH JPMORGAN CHASE	-64,385.000	18 Sep 23				0.00	-68,988.91	-69,178.47	-189.56
FX DEAL TRANSACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9161452 WITH JPMORGAN	3,067,726.000	20 Jun 23				0.00	3,348,514.96	3,343,974.77	-4,540.19
FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.096666 WITH JPMORGAN CHASE	-3,067,726.000	20 Jun 23				0.00	-3,364,270.80	-3,224,640.22	139,630.58
FX DEAL TRANSACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9325053 WITH JPMORGAN	2,376,705.000	20 Mar 23				0.00	2,548,730.91	2,574,803.42	26,072.51

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 20 MAR 2023 USD / EUR EX.RATE 1.078201 WITH JPMORGAN CHASE	-2,376,705.000	20 Mar 23				0.00	-2,562,565.71	-2,590,727.32	-28,161.61
FX DEAL TRANACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9382359 WITH JPMORGAN	2,471,879.000	21 Sep 23				0.00	2,634,602.79	2,598,315.64	-36,287.15
FX DEAL TRANACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.06571 WITH JPMORGAN CHASE	-69,478.490	21 Sep 23				0.00	-74,043.92	-74,050.18	-6.26
FX DEAL TRANACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.06996 WITH JPMORGAN CHASE	-2,471,879.000	21 Sep 23				0.00	-2,644,811.65	-2,725,617.65	-80,806.00
FX DEAL TRANACTED ON 22 MAR 2023 EUR / USD EX.RATE 0.9192528 WITH JPMORGAN	219,089.310	22 Mar 23				0.00	238,334.11	238,588.27	254.16
FX DEAL TRANACTED ON 23 MAR 2023 EUR / USD EX.RATE 0.9193788 WITH JPMORGAN	16,176.440	23 Mar 23				0.00	17,594.97	17,616.14	21.17
FX DEAL TRANACTED ON 23 MAY 2023 USD / EUR EX.RATE 1.07683 WITH JPMORGAN CHASE	-80,052.330	23 May 23				0.00	-86,202.75	-86,156.33	46.42
FX DEAL TRANACTED ON 24 FEB 2023 EUR / USD EX.RATE 0.9478403 WITH JPMORGAN	69,295.720	24 Feb 23				0.00	73,109.06	73,463.86	354.80
FX DEAL TRANACTED ON 24 MAR 2023 EUR / USD EX.RATE 0.9293421 WITH JPMORGAN	81,529.700	24 Mar 23				0.00	87,728.40	87,901.25	172.85
FX DEAL TRANACTED ON 26 MAY 2023 USD / EUR EX.RATE 1.07278 WITH JPMORGAN CHASE	-14,135.880	26 May 23				0.00	-15,164.69	-15,138.11	26.58
FX DEAL TRANACTED ON 27 FEB 2023 EUR / USD EX.RATE 0.942987 WITH JPMORGAN CHASE	54,956.010	27 Feb 23				0.00	58,278.65	58,280.85	2.20
FX DEAL TRANACTED ON 27 SEP 2023 EUR / USD EX.RATE 0.9477173 WITH JPMORGAN	355,874.000	27 Sep 23				0.00	375,506.50	392,404.51	16,898.01
FX DEAL TRANACTED ON 28 JUL 2023 EUR / USD EX.RATE 0.9040251 WITH JPMORGAN	492,358.000	28 Jul 23				0.00	544,628.69	517,542.12	-27,086.57
FX DEAL TRANACTED ON 30 AUG 2023 EUR / USD EX.RATE 0.9128194 WITH JPMORGAN	487,258.000	30 Aug 23				0.00	533,794.55	512,181.25	-21,613.30
FX DEAL TRANACTED ON 30 JAN 2023 EUR / USD EX.RATE 0.9205475 WITH JPMORGAN	97,273.090	30 Jan 23				0.00	105,668.73	105,643.44	-25.29

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 30 NOV 2023 EUR / USD EX.RATE 0.916497 WITH JPMORGAN CHASE	114,000.000	30 Nov 23				0.00	124,386.65	123,524.71	-861.94
FX DEAL TRANSACTED ON 31 MAR 2023 USD / EUR EX.RATE 1.092056 WITH JPMORGAN CHASE	-365,568.000	31 Mar 23				0.00	-399,220.73	-398,487.40	733.33
FX DEAL TRANSACTED ON 31 MAY 2023 EUR / USD EX.RATE 0.9364436 WITH JPMORGAN	47,600.460	31 May 23				0.00	50,831.10	51,082.44	251.34
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 23 MAR 2023 HKD / USD EX.RATE 7.84973 WITH JPMORGAN CHASE	437,381.990	23 Mar 23				0.00	55,719.37	55,719.58	0.21
FX DEAL TRANSACTED ON 23 MAR 2023 HKD / USD EX.RATE 7.851589 WITH JPMORGAN CHASE	499,690.940	23 Mar 23				0.00	63,642.01	63,657.33	15.32
FX DEAL TRANSACTED ON 27 JAN 2023 USD / HKD EX.RATE 0.1277439 WITH JPMORGAN	-141,964.620	27 Jan 23				0.00	-18,135.12	-18,122.64	12.48
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAR 2023 JPY / USD EX.RATE 135.818 WITH JPMORGAN CHASE	2,086,144.000	1 Mar 23				0.00	15,359.85	15,261.30	-98.55
FX DEAL TRANSACTED ON 01 MAY 2023 USD / JPY EX.RATE 0.0073123 WITH JPMORGAN	-3,355,722.000	1 May 23				0.00	-24,538.02	-24,876.55	-338.53
FX DEAL TRANSACTED ON 02 MAR 2023 JPY / USD EX.RATE 136.874 WITH JPMORGAN CHASE	1,918,019.000	2 Mar 23				0.00	14,013.03	14,067.91	54.88
FX DEAL TRANSACTED ON 03 FEB 2023 JPY / USD EX.RATE 130.278 WITH JPMORGAN CHASE	8,578,798.000	3 Feb 23				0.00	65,849.94	64,570.21	-1,279.73
FX DEAL TRANSACTED ON 04 AUG 2023 JPY / USD EX.RATE 140.5226 WITH JPMORGAN CHASE	51,010,273.000	4 Aug 23				0.00	363,004.05	341,262.91	-21,741.14
FX DEAL TRANSACTED ON 07 FEB 2023 JPY / USD EX.RATE 131.868 WITH JPMORGAN CHASE	8,182,131.000	7 Feb 23				0.00	62,047.89	62,242.83	194.94
FX DEAL TRANSACTED ON 08 FEB 2023 JPY / USD EX.RATE 131.154 WITH JPMORGAN CHASE	3,528,377.000	8 Feb 23				0.00	26,902.55	26,948.58	46.03

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 08 MAY 2023 USD / JPY EX.RATE 0.0074069 WITH JPMORGAN	-5,831,925.000	8 May 23				0.00	-43,196.56	-43,181.85	14.71
FX DEAL TRANACTED ON 10 JAN 2023 JPY / USD EX.RATE 131.828 WITH JPMORGAN CHASE	6,316,921.000	10 Jan 23				0.00	47,917.90	47,644.31	-273.59
FX DEAL TRANACTED ON 10 JUL 2023 JPY / USD EX.RATE 140.7428 WITH JPMORGAN CHASE	70,715,100.000	10 Jul 23				0.00	502,442.04	473,089.81	-29,352.23
FX DEAL TRANACTED ON 11 JUL 2023 USD / JPY EX.RATE 0.0071217 WITH JPMORGAN	-5,882,686.000	11 Jul 23				0.00	-41,894.70	-42,498.82	-604.12
FX DEAL TRANACTED ON 13 FEB 2023 USD / JPY EX.RATE 0.0075342 WITH JPMORGAN	-8,242,311.000	13 Feb 23				0.00	-62,099.26	-62,058.59	40.67
FX DEAL TRANACTED ON 13 JAN 2023 JPY / USD EX.RATE 126.134 WITH JPMORGAN CHASE	230,698,974.000	13 Jan 23				0.00	1,828,999.11	1,714,660.33	-114,338.78
FX DEAL TRANACTED ON 13 JUN 2023 USD / JPY EX.RATE 0.0071995 WITH JPMORGAN	-49,711,132.000	13 Jun 23				0.00	-357,894.10	-343,914.57	13,979.53
FX DEAL TRANACTED ON 14 FEB 2023 USD / JPY EX.RATE 0.0075401 WITH JPMORGAN	-6,945,171.000	14 Feb 23				0.00	-52,367.38	-51,715.78	651.60
FX DEAL TRANACTED ON 14 JUL 2023 JPY / USD EX.RATE 138.836 WITH JPMORGAN CHASE	29,391,424.000	14 Jul 23				0.00	211,698.87	212,021.09	322.22
FX DEAL TRANACTED ON 15 FEB 2023 JPY / USD EX.RATE 134.054 WITH JPMORGAN CHASE	14,029,727.000	15 Feb 23				0.00	104,657.28	104,539.53	-117.75
FX DEAL TRANACTED ON 15 MAY 2023 JPY / USD EX.RATE 135.967 WITH JPMORGAN CHASE	9,071,036.000	15 May 23				0.00	66,714.98	66,452.04	-262.94
FX DEAL TRANACTED ON 16 MAY 2023 JPY / USD EX.RATE 136.134 WITH JPMORGAN CHASE	4,939,471.000	16 May 23				0.00	36,283.89	35,943.03	-340.86
FX DEAL TRANACTED ON 17 FEB 2023 USD / JPY EX.RATE 0.0074339 WITH JPMORGAN	-6,767,064.000	17 Feb 23				0.00	-50,306.01	-50,477.88	-171.87
FX DEAL TRANACTED ON 17 NOV 2023 USD / JPY EX.RATE 0.0067218 WITH JPMORGAN	-70,999,631.000	17 Nov 23				0.00	-477,245.08	-497,893.63	-20,648.55
FX DEAL TRANACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.859 WITH JPMORGAN CHASE	63,489,385.000	18 Dec 23				0.00	444,419.92	445,227.10	807.18

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071013 WITH JPMORGAN	-63,489,385.000	18 Dec 23				0.00	-450,857.22	-456,261.21	-5,403.99
FX DEAL TRANACTED ON 18 MAY 2023 JPY / USD EX.RATE 138.241 WITH JPMORGAN CHASE	8,139,222.000	18 May 23				0.00	58,877.05	58,764.82	-112.23
FX DEAL TRANACTED ON 19 APR 2023 USD / JPY EX.RATE 0.0074185 WITH JPMORGAN	-2,212,908.000	19 Apr 23				0.00	-16,416.48	-16,507.46	-90.98
FX DEAL TRANACTED ON 20 APR 2023 USD / JPY EX.RATE 0.0074472 WITH JPMORGAN	-2,695,614.000	20 Apr 23				0.00	-20,074.73	-20,051.43	23.30
FX DEAL TRANACTED ON 20 FEB 2023 USD / JPY EX.RATE 0.0074614 WITH JPMORGAN	-5,358,810.000	20 Feb 23				0.00	-39,984.26	-39,778.87	205.39
FX DEAL TRANACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.454 WITH JPMORGAN CHASE	114,215,127.000	20 Jun 23				0.00	807,436.53	790,170.03	-17,266.50
FX DEAL TRANACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.00717 WITH JPMORGAN CHASE	-114,215,127.000	20 Jun 23				0.00	-818,926.07	-764,108.56	54,817.51
FX DEAL TRANACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.00674 WITH JPMORGAN CHASE	-47,023,700.000	20 Nov 23				0.00	-316,939.00	-318,168.41	-1,229.41
FX DEAL TRANACTED ON 21 APR 2023 USD / JPY EX.RATE 0.0074818 WITH JPMORGAN	-1,452,306.000	21 Apr 23				0.00	-10,865.92	-10,803.04	62.88
FX DEAL TRANACTED ON 21 SEP 2023 JPY / USD EX.RATE 145.241 WITH JPMORGAN CHASE	7,510,246.000	21 Sep 23				0.00	51,708.86	52,666.52	957.66
FX DEAL TRANACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0067871 WITH JPMORGAN	-7,510,246.000	21 Sep 23				0.00	-50,972.91	-50,244.16	728.75
FX DEAL TRANACTED ON 22 JUN 2023 USD / JPY EX.RATE 0.007023 WITH JPMORGAN CHASE	-24,558,242.000	22 Jun 23				0.00	-172,472.89	-170,845.89	1,627.00
FX DEAL TRANACTED ON 23 JUN 2023 USD / JPY EX.RATE 0.0069865 WITH JPMORGAN	-6,709,517.000	23 Jun 23				0.00	-46,876.10	-46,741.56	134.54
FX DEAL TRANACTED ON 26 JUN 2023 JPY / USD EX.RATE 142.4023 WITH JPMORGAN CHASE	248,326,542.000	26 Jun 23				0.00	1,743,838.00	1,733,216.14	-10,621.86
FX DEAL TRANACTED ON 26 JUN 2023 USD / JPY EX.RATE 0.0069925 WITH JPMORGAN	-249,386,272.000	26 Jun 23				0.00	-1,743,838.00	-1,727,111.55	16,726.45

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 26 MAY 2023 JPY / USD EX.RATE 140.144 WITH JPMORGAN CHASE	37,032,421.000	26 May 23				0.00	264,245.50	263,970.50	-275.00
FX DEAL TRANSACTED ON 27 APR 2023 USD / JPY EX.RATE 0.0074625 WITH JPMORGAN	-1,167,775.000	27 Apr 23				0.00	-8,714.48	-8,576.18	138.30
FX DEAL TRANSACTED ON 27 JUL 2023 USD / JPY EX.RATE 0.0071089 WITH JPMORGAN	-68,289,277.000	27 Jul 23				0.00	-485,464.19	-486,702.85	-1,238.66
FX DEAL TRANSACTED ON 27 SEP 2023 USD / JPY EX.RATE 0.0066962 WITH JPMORGAN	-7,356,264.000	27 Sep 23				0.00	-49,259.16	-49,240.36	18.80
FX DEAL TRANSACTED ON 28 FEB 2023 JPY / USD EX.RATE 136.798 WITH JPMORGAN CHASE	5,299,394.000	28 Feb 23				0.00	38,738.83	38,930.35	191.52
FX DEAL TRANSACTED ON 28 JUN 2023 USD / JPY EX.RATE 0.0069281 WITH JPMORGAN	-24,647,746.000	28 Jun 23				0.00	-170,761.72	-170,425.21	336.51
FX DEAL TRANSACTED ON 30 MAY 2023 USD / JPY EX.RATE 0.0071933 WITH JPMORGAN	-64,503,995.000	30 May 23				0.00	-463,994.43	-446,255.46	17,738.97
Mexican peso - MXN									
FX DEAL TRANSACTED ON 10 OCT 2023 MXN / USD EX.RATE 18.3522 WITH JPMORGAN CHASE	27,760,000.000	10 Oct 23				0.00	1,512,625.19	1,634,366.81	121,741.62
FX DEAL TRANSACTED ON 10 OCT 2023 USD / MXN EX.RATE 0.0553403 WITH JPMORGAN	-27,760,000.000	10 Oct 23				0.00	-1,536,247.92	-1,512,724.10	23,523.82
FX DEAL TRANSACTED ON 14 AUG 2023 MXN / USD EX.RATE 17.06 WITH JPMORGAN CHASE	60,460.640	14 Aug 23				0.00	3,544.00	3,527.46	-16.54
FX DEAL TRANSACTED ON 14 AUG 2023 USD / MXN EX.RATE 0.0576186 WITH JPMORGAN	-61,507.890	14 Aug 23				0.00	-3,544.00	-3,564.23	-20.23
FX DEAL TRANSACTED ON 20 JUN 2023 MXN / USD EX.RATE 17.14248 WITH JPMORGAN CHASE	46,000.000	20 Jun 23				0.00	2,683.39	2,681.55	-1.84
FX DEAL TRANSACTED ON 20 JUN 2023 USD / MXN EX.RATE 0.0580743 WITH JPMORGAN	-46,000.000	20 Jun 23				0.00	-2,671.42	-2,715.87	-44.45
FX DEAL TRANSACTED ON 23 JUN 2023 MXN / USD EX.RATE 17.335448 WITH JPMORGAN	2,154,000.000	23 Jun 23				0.00	124,254.07	125,670.95	1,416.88

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 23 JUN 2023 USD / MXN EX.RATE 0.0582697 WITH JPMORGAN	-2,154,000.000	23 Jun 23				0.00	-125,512.99	-125,250.76	262.23
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 12 OCT 2023 USD / ILS EX.RATE 0.2522195 WITH JPMORGAN	-275,462.640	12 Oct 23				0.00	-69,477.06	-69,263.93	213.13
FX DEAL TRANSACTED ON 13 JUN 2023 ILS / USD EX.RATE 3.5522 WITH JPMORGAN CHASE	52,775.040	13 Jun 23				0.00	14,857.00	13,850.63	-1,006.37
FX DEAL TRANSACTED ON 13 JUN 2023 USD / ILS EX.RATE 0.2805049 WITH JPMORGAN	-52,965.210	13 Jun 23				0.00	-14,857.00	-14,654.15	202.85
FX DEAL TRANSACTED ON 23 OCT 2023 USD / ILS EX.RATE 0.2461902 WITH JPMORGAN	-153,447.520	23 Oct 23				0.00	-37,777.28	-37,807.99	-30.71
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 09 AUG 2023 NOK / USD EX.RATE 10.1766608 WITH JPMORGAN	12,857,777.700	9 Aug 23				0.00	1,263,457.43	1,176,466.40	-86,991.03
FX DEAL TRANSACTED ON 09 AUG 2023 USD / NOK EX.RATE 0.0980256 WITH JPMORGAN	-12,889,050.670	9 Aug 23				0.00	-1,263,457.43	-1,228,862.83	34,594.60
FX DEAL TRANSACTED ON 12 MAY 2023 NOK / USD EX.RATE 10.6076222 WITH JPMORGAN	773,051.680	12 May 23				0.00	72,877.00	73,703.99	826.99
FX DEAL TRANSACTED ON 12 MAY 2023 USD / NOK EX.RATE 0.0938656 WITH JPMORGAN	-776,397.310	12 May 23				0.00	-72,877.00	-73,032.48	-155.48
FX DEAL TRANSACTED ON 27 JAN 2023 NOK / USD EX.RATE 9.882766 WITH JPMORGAN CHASE	3,487,789.000	27 Jan 23				0.00	352,916.28	335,493.36	-17,422.92
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 05 OCT 2023 SGD / USD EX.RATE 1.3648761 WITH JPMORGAN	336,705.000	5 Oct 23				0.00	246,692.72	254,299.31	7,606.59

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 18 DEC 2023 SGD / USD EX.RATE 1.33293 WITH JPMORGAN CHASE	333,302.000	18 Dec 23				0.00	250,052.14	251,729.16	1,677.02
FX DEAL TRANSACTED ON 18 DEC 2023 USD / SGD EX.RATE 0.7531674 WITH JPMORGAN	-333,302.000	18 Dec 23				0.00	-251,032.22	-253,648.24	-2,616.02
FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.34336 WITH JPMORGAN CHASE	670,007.000	20 Jun 23				0.00	498,754.62	494,433.62	-4,321.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / SGD EX.RATE 0.7470224 WITH JPMORGAN	-670,007.000	20 Jun 23				0.00	-500,510.22	-488,574.76	11,935.46
FX DEAL TRANSACTED ON 20 MAR 2023 SGD / USD EX.RATE 1.33722 WITH JPMORGAN CHASE	670,007.000	20 Mar 23				0.00	501,044.70	504,599.34	3,554.64
FX DEAL TRANSACTED ON 20 MAR 2023 USD / SGD EX.RATE 0.7501814 WITH JPMORGAN	-670,007.000	20 Mar 23				0.00	-502,626.76	-494,433.62	8,193.14
FX DEAL TRANSACTED ON 21 SEP 2023 SGD / USD EX.RATE 1.36675 WITH JPMORGAN CHASE	670,007.000	21 Sep 23				0.00	490,219.13	488,574.76	-1,644.37
FX DEAL TRANSACTED ON 21 SEP 2023 USD / SGD EX.RATE 0.7346659 WITH JPMORGAN	-670,007.000	21 Sep 23				0.00	-492,231.28	-506,028.47	-13,797.19
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 MAR 2023 USD / ZAR EX.RATE 0.0546738 WITH JPMORGAN	-2,705,053.060	13 Mar 23				0.00	-147,895.50	-141,839.32	6,056.18
FX DEAL TRANSACTED ON 13 MAR 2023 ZAR / USD EX.RATE 18.1923 WITH JPMORGAN CHASE	2,690,559.300	13 Mar 23				0.00	147,895.50	147,944.70	49.20
FX DEAL TRANSACTED ON 18 SEP 2023 USD / ZAR EX.RATE 0.0522389 WITH JPMORGAN	-2,228,474.100	18 Sep 23				0.00	-116,413.04	-120,523.21	-4,110.17
FX DEAL TRANSACTED ON 18 SEP 2023 ZAR / USD EX.RATE 19.042665 WITH JPMORGAN	2,216,814.520	18 Sep 23				0.00	116,413.04	117,361.63	948.59
FX DEAL TRANSACTED ON 20 JUN 2023 USD / ZAR EX.RATE 0.0549417 WITH JPMORGAN	-277,687.810	20 Jun 23				0.00	-15,256.65	-15,119.46	137.19
FX DEAL TRANSACTED ON 20 JUN 2023 ZAR / USD EX.RATE 18.3017 WITH JPMORGAN CHASE	279,222.630	20 Jun 23				0.00	15,256.65	14,788.36	-468.29

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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
JPMORGAN CHASE BANK, N.A.									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 04 OCT 2023 USD / SEK EX.RATE 0.0904789 WITH JPMORGAN	-115,476.690	4 Oct 23				0.00	-10,448.20	-10,481.16	-32.96
FX DEAL TRANSACTED ON 27 JAN 2023 USD / SEK EX.RATE 0.0968795 WITH JPMORGAN	-332,576.490	27 Jan 23				0.00	-32,219.85	-32,070.09	149.76
FX DEAL TRANSACTED ON 28 JUN 2023 USD / SEK EX.RATE 0.0926252 WITH JPMORGAN	-259,439.360	28 Jun 23				0.00	-24,030.62	-23,904.41	126.21
FX DEAL TRANSACTED ON 30 JUN 2023 SEK / USD EX.RATE 10.785484 WITH JPMORGAN	855,951.070	30 Jun 23				0.00	79,361.40	79,245.19	-116.21
Swiss franc - CHF									
FX DEAL TRANSACTED ON 05 OCT 2023 CHF / USD EX.RATE 0.9070176 WITH JPMORGAN	209,434.000	5 Oct 23				0.00	230,904.01	244,851.82	13,947.81
FX DEAL TRANSACTED ON 10 MAY 2023 CHF / USD EX.RATE 0.8884005 WITH JPMORGAN	5,722.190	10 May 23				0.00	6,441.00	6,389.58	-51.42
FX DEAL TRANSACTED ON 10 MAY 2023 USD / CHF EX.RATE 1.137088 WITH JPMORGAN CHASE	-5,664.470	10 May 23				0.00	-6,441.00	-6,466.66	-25.66
FX DEAL TRANSACTED ON 18 DEC 2023 CHF / USD EX.RATE 0.86816 WITH JPMORGAN CHASE	746,529.000	18 Dec 23				0.00	859,897.95	872,776.06	12,878.11
FX DEAL TRANSACTED ON 18 DEC 2023 USD / CHF EX.RATE 1.1628273 WITH JPMORGAN	-746,529.000	18 Dec 23				0.00	-868,084.33	-894,646.17	-26,561.84
FX DEAL TRANSACTED ON 20 JUN 2023 CHF / USD EX.RATE 0.89805 WITH JPMORGAN CHASE	955,963.000	20 Jun 23				0.00	1,064,487.50	1,065,317.88	830.38
FX DEAL TRANSACTED ON 20 JUN 2023 USD / CHF EX.RATE 1.1239567 WITH JPMORGAN	-955,963.000	20 Jun 23				0.00	-1,074,461.01	-1,039,259.66	35,201.35
FX DEAL TRANSACTED ON 20 MAR 2023 CHF / USD EX.RATE 0.9289 WITH JPMORGAN CHASE	955,963.000	20 Mar 23				0.00	1,029,134.46	1,038,018.35	8,883.89
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CHF EX.RATE 1.0880967 WITH JPMORGAN	-955,963.000	20 Mar 23				0.00	-1,040,180.15	-1,065,317.88	-25,137.73

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2023 CHF / USD EX.RATE 0.90294 WITH JPMORGAN CHASE	955,963.000	21 Sep 23				0.00	1,058,722.62	1,039,259.66	-19,462.96
FX DEAL TRANSACTED ON 21 SEP 2023 USD / CHF EX.RATE 1.1182443 WITH JPMORGAN	-955,963.000	21 Sep 23				0.00	-1,069,000.14	-1,117,627.87	-48,627.73
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUN 2023 EUR / USD EX.RATE 0.9296099 WITH JPMORGAN	-46,574.890	1 Jun 23				0.00	-46,574.89	-46,574.89	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 JPY / USD EX.RATE 135.818 WITH JPMORGAN CHASE	-15,359.850	1 Mar 23				0.00	-15,359.85	-15,359.85	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 USD / GBP EX.RATE 1.202418 WITH JPMORGAN CHASE	41,739.550	1 Mar 23				0.00	41,739.55	41,739.55	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 USD / JPY EX.RATE 0.0073123 WITH JPMORGAN	24,538.020	1 May 23				0.00	24,538.02	24,538.02	0.00
FX DEAL TRANSACTED ON 02 FEB 2023 USD / GBP EX.RATE 1.22388 WITH JPMORGAN CHASE	1,255.220	2 Feb 23				0.00	1,255.22	1,255.22	0.00
FX DEAL TRANSACTED ON 02 MAR 2023 JPY / USD EX.RATE 136.874 WITH JPMORGAN CHASE	-14,013.030	2 Mar 23				0.00	-14,013.03	-14,013.03	0.00
FX DEAL TRANSACTED ON 02 MAY 2023 USD / CAD EX.RATE 0.7354564 WITH JPMORGAN	16,759.270	2 May 23				0.00	16,759.27	16,759.27	0.00
FX DEAL TRANSACTED ON 03 FEB 2023 EUR / USD EX.RATE 0.9230712 WITH JPMORGAN	-38,394.610	3 Feb 23				0.00	-38,394.61	-38,394.61	0.00
FX DEAL TRANSACTED ON 03 FEB 2023 JPY / USD EX.RATE 130.278 WITH JPMORGAN CHASE	-65,849.940	3 Feb 23				0.00	-65,849.94	-65,849.94	0.00
FX DEAL TRANSACTED ON 03 FEB 2023 USD / EUR EX.RATE 1.07954 WITH JPMORGAN CHASE	180,745.730	3 Feb 23				0.00	180,745.73	180,745.73	0.00
FX DEAL TRANSACTED ON 03 FEB 2023 USD / GBP EX.RATE 1.20498 WITH JPMORGAN CHASE	1,305.910	3 Feb 23				0.00	1,305.91	1,305.91	0.00
FX DEAL TRANSACTED ON 03 MAR 2023 USD / CAD EX.RATE 0.7331862 WITH JPMORGAN	1,983.110	3 Mar 23				0.00	1,983.11	1,983.11	0.00

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

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 04 AUG 2023 JPY / USD EX.RATE 140.5226 WITH JPMORGAN CHASE	-363,004.050	4 Aug 23				0.00	-363,004.05	-363,004.05	0.00
FX DEAL TRANACTED ON 04 DEC 2023 USD / GBP EX.RATE 1.2619229 WITH JPMORGAN	74,945.500	4 Dec 23				0.00	74,945.50	74,945.50	0.00
FX DEAL TRANACTED ON 04 MAY 2023 USD / CAD EX.RATE 0.7355267 WITH JPMORGAN	17,891.480	4 May 23				0.00	17,891.48	17,891.48	0.00
FX DEAL TRANACTED ON 04 OCT 2023 USD / SEK EX.RATE 0.0904789 WITH JPMORGAN	10,448.200	4 Oct 23				0.00	10,448.20	10,448.20	0.00
FX DEAL TRANACTED ON 05 JUL 2023 EUR / USD EX.RATE 0.9211496 WITH JPMORGAN	-28,323.370	5 Jul 23				0.00	-28,323.37	-28,323.37	0.00
FX DEAL TRANACTED ON 05 OCT 2023 CHF / USD EX.RATE 0.9070176 WITH JPMORGAN	-230,904.010	5 Oct 23				0.00	-230,904.01	-230,904.01	0.00
FX DEAL TRANACTED ON 05 OCT 2023 SGD / USD EX.RATE 1.3648761 WITH JPMORGAN	-246,692.720	5 Oct 23				0.00	-246,692.72	-246,692.72	0.00
FX DEAL TRANACTED ON 06 FEB 2023 USD / EUR EX.RATE 1.07256 WITH JPMORGAN CHASE	39,615.340	6 Feb 23				0.00	39,615.34	39,615.34	0.00
FX DEAL TRANACTED ON 06 FEB 2023 USD / GBP EX.RATE 1.20245 WITH JPMORGAN CHASE	1,233.890	6 Feb 23				0.00	1,233.89	1,233.89	0.00
FX DEAL TRANACTED ON 06 MAR 2023 USD / CAD EX.RATE 0.734085 WITH JPMORGAN CHASE	7,868.000	6 Mar 23				0.00	7,868.00	7,868.00	0.00
FX DEAL TRANACTED ON 07 FEB 2023 JPY / USD EX.RATE 131.868 WITH JPMORGAN CHASE	-62,047.890	7 Feb 23				0.00	-62,047.89	-62,047.89	0.00
FX DEAL TRANACTED ON 07 FEB 2023 USD / EUR EX.RATE 1.07249 WITH JPMORGAN CHASE	63,006.000	7 Feb 23				0.00	63,006.00	63,006.00	0.00
FX DEAL TRANACTED ON 07 JUL 2023 EUR / USD EX.RATE 0.9116934 WITH JPMORGAN	-141,048.160	7 Jul 23				0.00	-141,048.16	-141,048.16	0.00
FX DEAL TRANACTED ON 07 MAR 2023 USD / CAD EX.RATE 0.7302682 WITH JPMORGAN	17,318.070	7 Mar 23				0.00	17,318.07	17,318.07	0.00
FX DEAL TRANACTED ON 07 MAR 2023 USD / EUR EX.RATE 1.05516 WITH JPMORGAN CHASE	41,151.240	7 Mar 23				0.00	41,151.24	41,151.24	0.00

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 08 FEB 2023 JPY / USD EX.RATE 131.154 WITH JPMORGAN CHASE	-26,902.550	8 Feb 23				0.00	-26,902.55	-26,902.55	0.00
FX DEAL TRANACTED ON 08 MAY 2023 EUR / USD EX.RATE 0.9058956 WITH JPMORGAN	-110,256.310	8 May 23				0.00	-110,256.31	-110,256.31	0.00
FX DEAL TRANACTED ON 08 MAY 2023 USD / JPY EX.RATE 0.0074069 WITH JPMORGAN	43,196.560	8 May 23				0.00	43,196.56	43,196.56	0.00
FX DEAL TRANACTED ON 08 NOV 2023 USD / EUR EX.RATE 1.07253 WITH JPMORGAN CHASE	324,847.890	8 Nov 23				0.00	324,847.89	324,847.89	0.00
FX DEAL TRANACTED ON 08 SEP 2023 GBP / USD EX.RATE 0.8029936 WITH JPMORGAN	-80,994.270	8 Sep 23				0.00	-80,994.27	-80,994.27	0.00
FX DEAL TRANACTED ON 09 AUG 2023 NOK / USD EX.RATE 10.1766608 WITH JPMORGAN	-1,263,457.430	9 Aug 23				0.00	-1,263,457.43	-1,263,457.43	0.00
FX DEAL TRANACTED ON 09 AUG 2023 USD / NOK EX.RATE 0.0980256 WITH JPMORGAN	1,263,457.430	9 Aug 23				0.00	1,263,457.43	1,263,457.43	0.00
FX DEAL TRANACTED ON 09 FEB 2023 USD / EUR EX.RATE 1.07349 WITH JPMORGAN CHASE	9,511.200	9 Feb 23				0.00	9,511.20	9,511.20	0.00
FX DEAL TRANACTED ON 09 FEB 2023 USD / GBP EX.RATE 1.21144 WITH JPMORGAN CHASE	288.590	9 Feb 23				0.00	288.59	288.59	0.00
FX DEAL TRANACTED ON 10 AUG 2023 GBP / USD EX.RATE 0.7861079 WITH JPMORGAN	-128,819.200	10 Aug 23				0.00	-128,819.20	-128,819.20	0.00
FX DEAL TRANACTED ON 10 FEB 2023 USD / EUR EX.RATE 1.06799 WITH JPMORGAN CHASE	2,393.230	10 Feb 23				0.00	2,393.23	2,393.23	0.00
FX DEAL TRANACTED ON 10 JAN 2023 JPY / USD EX.RATE 131.828 WITH JPMORGAN CHASE	-47,917.900	10 Jan 23				0.00	-47,917.90	-47,917.90	0.00
FX DEAL TRANACTED ON 10 JUL 2023 JPY / USD EX.RATE 140.7428 WITH JPMORGAN CHASE	-502,442.040	10 Jul 23				0.00	-502,442.04	-502,442.04	0.00
FX DEAL TRANACTED ON 10 MAR 2023 USD / GBP EX.RATE 1.20226 WITH JPMORGAN CHASE	59,542.970	10 Mar 23				0.00	59,542.97	59,542.97	0.00
FX DEAL TRANACTED ON 10 MAY 2023 CHF / USD EX.RATE 0.8884005 WITH JPMORGAN	-6,441.000	10 May 23				0.00	-6,441.00	-6,441.00	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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 10 MAY 2023 USD / CHF EX.RATE 1.137088 WITH JPMORGAN CHASE	6,441.000	10 May 23				0.00	6,441.00	6,441.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2023 EUR / USD EX.RATE 0.9376465 WITH JPMORGAN	-24,839.980	10 Nov 23				0.00	-24,839.98	-24,839.98	0.00
FX DEAL TRANSACTED ON 10 OCT 2023 MXN / USD EX.RATE 18.3522 WITH JPMORGAN CHASE	-1,512,625.190	10 Oct 23				0.00	-1,512,625.19	-1,512,625.19	0.00
FX DEAL TRANSACTED ON 10 OCT 2023 USD / MXN EX.RATE 0.0553403 WITH JPMORGAN	1,536,247.920	10 Oct 23				0.00	1,536,247.92	1,536,247.92	0.00
FX DEAL TRANSACTED ON 11 DEC 2023 EUR / USD EX.RATE 0.9301374 WITH JPMORGAN	-49,420.680	11 Dec 23				0.00	-49,420.68	-49,420.68	0.00
FX DEAL TRANSACTED ON 11 JUL 2023 USD / JPY EX.RATE 0.0071217 WITH JPMORGAN	41,894.700	11 Jul 23				0.00	41,894.70	41,894.70	0.00
FX DEAL TRANSACTED ON 12 MAY 2023 NOK / USD EX.RATE 10.6076222 WITH JPMORGAN	-72,877.000	12 May 23				0.00	-72,877.00	-72,877.00	0.00
FX DEAL TRANSACTED ON 12 MAY 2023 USD / CAD EX.RATE 0.7413668 WITH JPMORGAN	1,467.540	12 May 23				0.00	1,467.54	1,467.54	0.00
FX DEAL TRANSACTED ON 12 MAY 2023 USD / NOK EX.RATE 0.0938656 WITH JPMORGAN	72,877.000	12 May 23				0.00	72,877.00	72,877.00	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 USD / ILS EX.RATE 0.2522195 WITH JPMORGAN	69,477.060	12 Oct 23				0.00	69,477.06	69,477.06	0.00
FX DEAL TRANSACTED ON 13 FEB 2023 USD / EUR EX.RATE 1.07203 WITH JPMORGAN CHASE	31,284.750	13 Feb 23				0.00	31,284.75	31,284.75	0.00
FX DEAL TRANSACTED ON 13 FEB 2023 USD / JPY EX.RATE 0.0075342 WITH JPMORGAN	62,099.260	13 Feb 23				0.00	62,099.26	62,099.26	0.00
FX DEAL TRANSACTED ON 13 JAN 2023 JPY / USD EX.RATE 126.134 WITH JPMORGAN CHASE	-1,828,999.110	13 Jan 23				0.00	-1,828,999.11	-1,828,999.11	0.00
FX DEAL TRANSACTED ON 13 JUL 2023 USD / EUR EX.RATE 1.12306 WITH JPMORGAN CHASE	430,995.610	13 Jul 23				0.00	430,995.61	430,995.61	0.00
FX DEAL TRANSACTED ON 13 JUN 2023 ILS / USD EX.RATE 3.5522 WITH JPMORGAN CHASE	-14,857.000	13 Jun 23				0.00	-14,857.00	-14,857.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 13 JUN 2023 USD / ILS EX.RATE 0.2805049 WITH JPMORGAN	14,857.000	13 Jun 23				0.00	14,857.00	14,857.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2023 USD / JPY EX.RATE 0.0071995 WITH JPMORGAN	357,894.100	13 Jun 23				0.00	357,894.10	357,894.10	0.00
FX DEAL TRANSACTED ON 13 MAR 2023 GBP / USD EX.RATE 0.8224394 WITH JPMORGAN	-440,580.770	13 Mar 23				0.00	-440,580.77	-440,580.77	0.00
FX DEAL TRANSACTED ON 13 MAR 2023 USD / ZAR EX.RATE 0.0546738 WITH JPMORGAN	147,895.500	13 Mar 23				0.00	147,895.50	147,895.50	0.00
FX DEAL TRANSACTED ON 13 MAR 2023 ZAR / USD EX.RATE 18.1923 WITH JPMORGAN CHASE	-147,895.500	13 Mar 23				0.00	-147,895.50	-147,895.50	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / GBP EX.RATE 1.249117 WITH JPMORGAN CHASE	300,757.390	13 Sep 23				0.00	300,757.39	300,757.39	0.00
FX DEAL TRANSACTED ON 14 AUG 2023 MXN / USD EX.RATE 17.06 WITH JPMORGAN CHASE	-3,544.000	14 Aug 23				0.00	-3,544.00	-3,544.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2023 USD / MXN EX.RATE 0.0576186 WITH JPMORGAN	3,544.000	14 Aug 23				0.00	3,544.00	3,544.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2023 USD / GBP EX.RATE 1.21737 WITH JPMORGAN CHASE	1,628.680	14 Feb 23				0.00	1,628.68	1,628.68	0.00
FX DEAL TRANSACTED ON 14 FEB 2023 USD / JPY EX.RATE 0.0075401 WITH JPMORGAN	52,367.380	14 Feb 23				0.00	52,367.38	52,367.38	0.00
FX DEAL TRANSACTED ON 14 JUL 2023 EUR / USD EX.RATE 0.8896813 WITH JPMORGAN	-88,901.400	14 Jul 23				0.00	-88,901.40	-88,901.40	0.00
FX DEAL TRANSACTED ON 14 JUL 2023 JPY / USD EX.RATE 138.836 WITH JPMORGAN CHASE	-211,698.870	14 Jul 23				0.00	-211,698.87	-211,698.87	0.00
FX DEAL TRANSACTED ON 14 JUN 2023 EUR / USD EX.RATE 0.9230712 WITH JPMORGAN	-30,169.680	14 Jun 23				0.00	-30,169.68	-30,169.68	0.00
FX DEAL TRANSACTED ON 14 JUN 2023 EUR / USD EX.RATE 0.9231224 WITH JPMORGAN	-4,891.100	14 Jun 23				0.00	-4,891.10	-4,891.10	0.00
FX DEAL TRANSACTED ON 14 JUN 2023 USD / EUR EX.RATE 1.08333 WITH JPMORGAN CHASE	352,573.000	14 Jun 23				0.00	352,573.00	352,573.00	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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 14 MAR 2023 USD / GBP EX.RATE 1.21769 WITH JPMORGAN CHASE	111,784.810	14 Mar 23				0.00	111,784.81	111,784.81	0.00
FX DEAL TRANSACTED ON 15 FEB 2023 JPY / USD EX.RATE 134.054 WITH JPMORGAN CHASE	-104,657.280	15 Feb 23				0.00	-104,657.28	-104,657.28	0.00
FX DEAL TRANSACTED ON 15 FEB 2023 USD / EUR EX.RATE 1.06826 WITH JPMORGAN CHASE	166,186.630	15 Feb 23				0.00	166,186.63	166,186.63	0.00
FX DEAL TRANSACTED ON 15 JUN 2023 GBP / USD EX.RATE 0.7824763 WITH JPMORGAN	-26,199.900	15 Jun 23				0.00	-26,199.90	-26,199.90	0.00
FX DEAL TRANSACTED ON 15 MAR 2023 USD / GBP EX.RATE 1.20517 WITH JPMORGAN CHASE	249,253.570	15 Mar 23				0.00	249,253.57	249,253.57	0.00
FX DEAL TRANSACTED ON 15 MAY 2023 JPY / USD EX.RATE 135.967 WITH JPMORGAN CHASE	-66,714.980	15 May 23				0.00	-66,714.98	-66,714.98	0.00
FX DEAL TRANSACTED ON 15 MAY 2023 USD / CAD EX.RATE 0.7401158 WITH JPMORGAN	14,276.000	15 May 23				0.00	14,276.00	14,276.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2023 GBP / USD EX.RATE 0.8282671 WITH JPMORGAN	-585,964.360	16 Mar 23				0.00	-585,964.36	-585,964.36	0.00
FX DEAL TRANSACTED ON 16 MAY 2023 JPY / USD EX.RATE 136.134 WITH JPMORGAN CHASE	-36,283.890	16 May 23				0.00	-36,283.89	-36,283.89	0.00
FX DEAL TRANSACTED ON 17 FEB 2023 USD / JPY EX.RATE 0.0074339 WITH JPMORGAN	50,306.010	17 Feb 23				0.00	50,306.01	50,306.01	0.00
FX DEAL TRANSACTED ON 17 NOV 2023 USD / JPY EX.RATE 0.0067218 WITH JPMORGAN	477,245.080	17 Nov 23				0.00	477,245.08	477,245.08	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 CHF / USD EX.RATE 0.86816 WITH JPMORGAN CHASE	-859,897.950	18 Dec 23				0.00	-859,897.95	-859,897.95	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9154659 WITH JPMORGAN	-42,424.430	18 Dec 23				0.00	-42,424.43	-42,424.43	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9154994 WITH JPMORGAN	-2,642,148.090	18 Dec 23				0.00	-2,642,148.09	-2,642,148.09	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 GBP / USD EX.RATE 0.7907639 WITH JPMORGAN	-3,304,058.360	18 Dec 23				0.00	-3,304,058.36	-3,304,058.36	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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.859 WITH JPMORGAN CHASE	-444,419.920	18 Dec 23				0.00	-444,419.92	-444,419.92	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 SGD / USD EX.RATE 1.33293 WITH JPMORGAN CHASE	-250,052.140	18 Dec 23				0.00	-250,052.14	-250,052.14	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / CHF EX.RATE 1.1628273 WITH JPMORGAN	868,084.330	18 Dec 23				0.00	868,084.33	868,084.33	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0964558 WITH JPMORGAN	2,652,200.490	18 Dec 23				0.00	2,652,200.49	2,652,200.49	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / GBP EX.RATE 1.2652755 WITH JPMORGAN	3,305,823.260	18 Dec 23				0.00	3,305,823.26	3,305,823.26	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071013 WITH JPMORGAN	450,857.220	18 Dec 23				0.00	450,857.22	450,857.22	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / SGD EX.RATE 0.7531674 WITH JPMORGAN	251,032.220	18 Dec 23				0.00	251,032.22	251,032.22	0.00
FX DEAL TRANSACTED ON 18 MAY 2023 JPY / USD EX.RATE 138.241 WITH JPMORGAN CHASE	-58,877.050	18 May 23				0.00	-58,877.05	-58,877.05	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 USD / BRL EX.RATE 0.1977535 WITH JPMORGAN	693,689.090	18 Oct 23				0.00	693,689.09	693,689.09	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.071314 WITH JPMORGAN CHASE	2,353,792.560	18 Sep 23				0.00	2,353,792.56	2,353,792.56	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.071506 WITH JPMORGAN CHASE	68,988.910	18 Sep 23				0.00	68,988.91	68,988.91	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / ZAR EX.RATE 0.0522389 WITH JPMORGAN	116,413.040	18 Sep 23				0.00	116,413.04	116,413.04	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 ZAR / USD EX.RATE 19.042665 WITH JPMORGAN	-116,413.040	18 Sep 23				0.00	-116,413.04	-116,413.04	0.00
FX DEAL TRANSACTED ON 19 APR 2023 USD / JPY EX.RATE 0.0074185 WITH JPMORGAN	16,416.480	19 Apr 23				0.00	16,416.48	16,416.48	0.00
FX DEAL TRANSACTED ON 20 APR 2023 USD / JPY EX.RATE 0.0074472 WITH JPMORGAN	20,074.730	20 Apr 23				0.00	20,074.73	20,074.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 FEB 2023 USD / JPY EX.RATE 0.0074614 WITH JPMORGAN	39,984.260	20 Feb 23				0.00	39,984.26	39,984.26	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 CHF / USD EX.RATE 0.89805 WITH JPMORGAN CHASE	-1,064,487.500	20 Jun 23				0.00	-1,064,487.50	-1,064,487.50	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9161452 WITH JPMORGAN	-3,348,514.960	20 Jun 23				0.00	-3,348,514.96	-3,348,514.96	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 GBP / USD EX.RATE 0.7835026 WITH JPMORGAN	-2,936,879.960	20 Jun 23				0.00	-2,936,879.96	-2,936,879.96	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.454 WITH JPMORGAN CHASE	-807,436.530	20 Jun 23				0.00	-807,436.53	-807,436.53	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 MXN / USD EX.RATE 17.14248 WITH JPMORGAN CHASE	-2,683.390	20 Jun 23				0.00	-2,683.39	-2,683.39	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.34336 WITH JPMORGAN CHASE	-498,754.620	20 Jun 23				0.00	-498,754.62	-498,754.62	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / CHF EX.RATE 1.1239567 WITH JPMORGAN	1,074,461.010	20 Jun 23				0.00	1,074,461.01	1,074,461.01	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.096666 WITH JPMORGAN CHASE	3,364,270.800	20 Jun 23				0.00	3,364,270.80	3,364,270.80	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / GBP EX.RATE 1.277369 WITH JPMORGAN CHASE	2,939,293.770	20 Jun 23				0.00	2,939,293.77	2,939,293.77	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.00717 WITH JPMORGAN CHASE	818,926.070	20 Jun 23				0.00	818,926.07	818,926.07	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / MXN EX.RATE 0.0580743 WITH JPMORGAN	2,671.420	20 Jun 23				0.00	2,671.42	2,671.42	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / SGD EX.RATE 0.7470224 WITH JPMORGAN	500,510.220	20 Jun 23				0.00	500,510.22	500,510.22	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / ZAR EX.RATE 0.0549417 WITH JPMORGAN	15,256.650	20 Jun 23				0.00	15,256.65	15,256.65	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 ZAR / USD EX.RATE 18.3017 WITH JPMORGAN CHASE	-15,256.650	20 Jun 23				0.00	-15,256.65	-15,256.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2023 CHF / USD EX.RATE 0.9289 WITH JPMORGAN CHASE	-1,029,134.460	20 Mar 23				0.00	-1,029,134.46	-1,029,134.46	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9325053 WITH JPMORGAN	-2,548,730.910	20 Mar 23				0.00	-2,548,730.91	-2,548,730.91	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 GBP / USD EX.RATE 0.8146308 WITH JPMORGAN	-2,824,657.610	20 Mar 23				0.00	-2,824,657.61	-2,824,657.61	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 SGD / USD EX.RATE 1.33722 WITH JPMORGAN CHASE	-501,044.700	20 Mar 23				0.00	-501,044.70	-501,044.70	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CAD EX.RATE 0.7301882 WITH JPMORGAN	10,250.330	20 Mar 23				0.00	10,250.33	10,250.33	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CHF EX.RATE 1.0880967 WITH JPMORGAN	1,040,180.150	20 Mar 23				0.00	1,040,180.15	1,040,180.15	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / EUR EX.RATE 1.078201 WITH JPMORGAN CHASE	2,562,565.710	20 Mar 23				0.00	2,562,565.71	2,562,565.71	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / GBP EX.RATE 1.230024 WITH JPMORGAN CHASE	2,830,350.420	20 Mar 23				0.00	2,830,350.42	2,830,350.42	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / SGD EX.RATE 0.7501814 WITH JPMORGAN	502,626.760	20 Mar 23				0.00	502,626.76	502,626.76	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.00674 WITH JPMORGAN CHASE	316,939.000	20 Nov 23				0.00	316,939.00	316,939.00	0.00
FX DEAL TRANSACTED ON 21 APR 2023 GBP / USD EX.RATE 0.8038973 WITH JPMORGAN	-44,316.760	21 Apr 23				0.00	-44,316.76	-44,316.76	0.00
FX DEAL TRANSACTED ON 21 APR 2023 USD / JPY EX.RATE 0.0074818 WITH JPMORGAN	10,865.920	21 Apr 23				0.00	10,865.92	10,865.92	0.00
FX DEAL TRANSACTED ON 21 MAR 2023 USD / CAD EX.RATE 0.7321931 WITH JPMORGAN	1,386.190	21 Mar 23				0.00	1,386.19	1,386.19	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 CHF / USD EX.RATE 0.90294 WITH JPMORGAN CHASE	-1,058,722.620	21 Sep 23				0.00	-1,058,722.62	-1,058,722.62	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9382359 WITH JPMORGAN	-2,634,602.790	21 Sep 23				0.00	-2,634,602.79	-2,634,602.79	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2023 GBP / USD EX.RATE 0.8133718 WITH JPMORGAN	-2,817,099.030	21 Sep 23				0.00	-2,817,099.03	-2,817,099.03	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 145.241 WITH JPMORGAN CHASE	-51,708.860	21 Sep 23				0.00	-51,708.86	-51,708.86	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 SGD / USD EX.RATE 1.36675 WITH JPMORGAN CHASE	-490,219.130	21 Sep 23				0.00	-490,219.13	-490,219.13	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / CHF EX.RATE 1.1182443 WITH JPMORGAN	1,069,000.140	21 Sep 23				0.00	1,069,000.14	1,069,000.14	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.06571 WITH JPMORGAN CHASE	74,043.920	21 Sep 23				0.00	74,043.92	74,043.92	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.06996 WITH JPMORGAN CHASE	2,644,811.650	21 Sep 23				0.00	2,644,811.65	2,644,811.65	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / GBP EX.RATE 1.229947 WITH JPMORGAN CHASE	2,818,237.830	21 Sep 23				0.00	2,818,237.83	2,818,237.83	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0067871 WITH JPMORGAN	50,972.910	21 Sep 23				0.00	50,972.91	50,972.91	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / SGD EX.RATE 0.7346659 WITH JPMORGAN	492,231.280	21 Sep 23				0.00	492,231.28	492,231.28	0.00
FX DEAL TRANSACTED ON 22 JUN 2023 USD / JPY EX.RATE 0.007023 WITH JPMORGAN CHASE	172,472.890	22 Jun 23				0.00	172,472.89	172,472.89	0.00
FX DEAL TRANSACTED ON 22 MAR 2023 EUR / USD EX.RATE 0.9192528 WITH JPMORGAN	-238,334.110	22 Mar 23				0.00	-238,334.11	-238,334.11	0.00
FX DEAL TRANSACTED ON 22 MAR 2023 USD / GBP EX.RATE 1.22373 WITH JPMORGAN CHASE	77,304.170	22 Mar 23				0.00	77,304.17	77,304.17	0.00
FX DEAL TRANSACTED ON 22 NOV 2023 GBP / USD EX.RATE 0.8011087 WITH JPMORGAN	-16,981.890	22 Nov 23				0.00	-16,981.89	-16,981.89	0.00
FX DEAL TRANSACTED ON 23 AUG 2023 BRL / USD EX.RATE 4.92363 WITH JPMORGAN CHASE	-712,451.380	23 Aug 23				0.00	-712,451.38	-712,451.38	0.00
FX DEAL TRANSACTED ON 23 JUN 2023 MXN / USD EX.RATE 17.335448 WITH JPMORGAN	-124,254.070	23 Jun 23				0.00	-124,254.07	-124,254.07	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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 23 JUN 2023 USD / JPY EX.RATE 0.0069865 WITH JPMORGAN	46,876.100	23 Jun 23				0.00	46,876.10	46,876.10	0.00
FX DEAL TRANSACTED ON 23 JUN 2023 USD / MXN EX.RATE 0.0582697 WITH JPMORGAN	125,512.990	23 Jun 23				0.00	125,512.99	125,512.99	0.00
FX DEAL TRANSACTED ON 23 MAR 2023 EUR / USD EX.RATE 0.9193788 WITH JPMORGAN	-17,594.970	23 Mar 23				0.00	-17,594.97	-17,594.97	0.00
FX DEAL TRANSACTED ON 23 MAR 2023 HKD / USD EX.RATE 7.84973 WITH JPMORGAN CHASE	-55,719.370	23 Mar 23				0.00	-55,719.37	-55,719.37	0.00
FX DEAL TRANSACTED ON 23 MAR 2023 HKD / USD EX.RATE 7.851589 WITH JPMORGAN CHASE	-63,642.010	23 Mar 23				0.00	-63,642.01	-63,642.01	0.00
FX DEAL TRANSACTED ON 23 MAY 2023 USD / EUR EX.RATE 1.07683 WITH JPMORGAN CHASE	86,202.750	23 May 23				0.00	86,202.75	86,202.75	0.00
FX DEAL TRANSACTED ON 23 OCT 2023 GBP / USD EX.RATE 0.81688 WITH JPMORGAN CHASE	-190,984.150	23 Oct 23				0.00	-190,984.15	-190,984.15	0.00
FX DEAL TRANSACTED ON 23 OCT 2023 USD / ILS EX.RATE 0.2461902 WITH JPMORGAN	37,777.280	23 Oct 23				0.00	37,777.28	37,777.28	0.00
FX DEAL TRANSACTED ON 24 FEB 2023 EUR / USD EX.RATE 0.9478403 WITH JPMORGAN	-73,109.060	24 Feb 23				0.00	-73,109.06	-73,109.06	0.00
FX DEAL TRANSACTED ON 24 MAR 2023 EUR / USD EX.RATE 0.9293421 WITH JPMORGAN	-87,728.400	24 Mar 23				0.00	-87,728.40	-87,728.40	0.00
FX DEAL TRANSACTED ON 25 APR 2023 GBP / USD EX.RATE 0.806855 WITH JPMORGAN CHASE	-2,601.260	25 Apr 23				0.00	-2,601.26	-2,601.26	0.00
FX DEAL TRANSACTED ON 26 APR 2023 GBP / USD EX.RATE 0.8012821 WITH JPMORGAN	-6,975.020	26 Apr 23				0.00	-6,975.02	-6,975.02	0.00
FX DEAL TRANSACTED ON 26 JUN 2023 JPY / USD EX.RATE 142.4023 WITH JPMORGAN CHASE	-1,743,838.000	26 Jun 23				0.00	-1,743,838.00	-1,743,838.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2023 USD / JPY EX.RATE 0.0069925 WITH JPMORGAN	1,743,838.000	26 Jun 23				0.00	1,743,838.00	1,743,838.00	0.00
FX DEAL TRANSACTED ON 26 MAY 2023 JPY / USD EX.RATE 140.144 WITH JPMORGAN CHASE	-264,245.500	26 May 23				0.00	-264,245.50	-264,245.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 26 MAY 2023 USD / EUR EX.RATE 1.07278 WITH JPMORGAN CHASE	15,164.690	26 May 23				0.00	15,164.69	15,164.69	0.00
FX DEAL TRANSACTED ON 26 OCT 2023 USD / GBP EX.RATE 1.211823 WITH JPMORGAN CHASE	389,456.890	26 Oct 23				0.00	389,456.89	389,456.89	0.00
FX DEAL TRANSACTED ON 27 APR 2023 USD / JPY EX.RATE 0.0074625 WITH JPMORGAN	8,714.480	27 Apr 23				0.00	8,714.48	8,714.48	0.00
FX DEAL TRANSACTED ON 27 FEB 2023 EUR / USD EX.RATE 0.942987 WITH JPMORGAN CHASE	-58,278.650	27 Feb 23				0.00	-58,278.65	-58,278.65	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 NOK / USD EX.RATE 9.882766 WITH JPMORGAN CHASE	-352,916.280	27 Jan 23				0.00	-352,916.28	-352,916.28	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 USD / HKD EX.RATE 0.1277439 WITH JPMORGAN	18,135.120	27 Jan 23				0.00	18,135.12	18,135.12	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 USD / SEK EX.RATE 0.0968795 WITH JPMORGAN	32,219.850	27 Jan 23				0.00	32,219.85	32,219.85	0.00
FX DEAL TRANSACTED ON 27 JUL 2023 USD / JPY EX.RATE 0.0071089 WITH JPMORGAN	485,464.190	27 Jul 23				0.00	485,464.19	485,464.19	0.00
FX DEAL TRANSACTED ON 27 MAR 2023 GBP / USD EX.RATE 0.8161436 WITH JPMORGAN	-72,291.200	27 Mar 23				0.00	-72,291.20	-72,291.20	0.00
FX DEAL TRANSACTED ON 27 SEP 2023 EUR / USD EX.RATE 0.9477173 WITH JPMORGAN	-375,506.500	27 Sep 23				0.00	-375,506.50	-375,506.50	0.00
FX DEAL TRANSACTED ON 27 SEP 2023 USD / JPY EX.RATE 0.0066962 WITH JPMORGAN	49,259.160	27 Sep 23				0.00	49,259.16	49,259.16	0.00
FX DEAL TRANSACTED ON 28 APR 2023 USD / CAD EX.RATE 0.7330895 WITH JPMORGAN	14,282.520	28 Apr 23				0.00	14,282.52	14,282.52	0.00
FX DEAL TRANSACTED ON 28 FEB 2023 JPY / USD EX.RATE 136.798 WITH JPMORGAN CHASE	-38,738.830	28 Feb 23				0.00	-38,738.83	-38,738.83	0.00
FX DEAL TRANSACTED ON 28 FEB 2023 USD / GBP EX.RATE 1.211512 WITH JPMORGAN CHASE	126,976.020	28 Feb 23				0.00	126,976.02	126,976.02	0.00
FX DEAL TRANSACTED ON 28 JUL 2023 EUR / USD EX.RATE 0.9040251 WITH JPMORGAN	-544,628.690	28 Jul 23				0.00	-544,628.69	-544,628.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 JUN 2023 USD / DKK EX.RATE 0.146445 WITH JPMORGAN CHASE	69,772.950	28 Jun 23				0.00	69,772.95	69,772.95	0.00
FX DEAL TRANSACTED ON 28 JUN 2023 USD / JPY EX.RATE 0.0069281 WITH JPMORGAN	170,761.720	28 Jun 23				0.00	170,761.72	170,761.72	0.00
FX DEAL TRANSACTED ON 28 JUN 2023 USD / SEK EX.RATE 0.0926252 WITH JPMORGAN	24,030.620	28 Jun 23				0.00	24,030.62	24,030.62	0.00
FX DEAL TRANSACTED ON 30 AUG 2023 EUR / USD EX.RATE 0.9128194 WITH JPMORGAN	-533,794.550	30 Aug 23				0.00	-533,794.55	-533,794.55	0.00
FX DEAL TRANSACTED ON 30 JAN 2023 EUR / USD EX.RATE 0.9205475 WITH JPMORGAN	-105,668.730	30 Jan 23				0.00	-105,668.73	-105,668.73	0.00
FX DEAL TRANSACTED ON 30 JUN 2023 SEK / USD EX.RATE 10.785484 WITH JPMORGAN	-79,361.400	30 Jun 23				0.00	-79,361.40	-79,361.40	0.00
FX DEAL TRANSACTED ON 30 MAY 2023 USD / JPY EX.RATE 0.0071933 WITH JPMORGAN	463,994.430	30 May 23				0.00	463,994.43	463,994.43	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 EUR / USD EX.RATE 0.916497 WITH JPMORGAN CHASE	-124,386.650	30 Nov 23				0.00	-124,386.65	-124,386.65	0.00
FX DEAL TRANSACTED ON 31 AUG 2023 GBP / USD EX.RATE 0.7885658 WITH JPMORGAN	-317,639.950	31 Aug 23				0.00	-317,639.95	-317,639.95	0.00
FX DEAL TRANSACTED ON 31 MAR 2023 USD / EUR EX.RATE 1.092056 WITH JPMORGAN CHASE	399,220.730	31 Mar 23				0.00	399,220.73	399,220.73	0.00
FX DEAL TRANSACTED ON 31 MAY 2023 EUR / USD EX.RATE 0.9364436 WITH JPMORGAN	-50,831.100	31 May 23				0.00	-50,831.10	-50,831.10	0.00
Total JPMORGAN CHASE BANK, N.A.							.000.00	-195,794.69	-195,794.69

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

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Account Name XPO PENSION ONLY ACCOUNTS
Account number XPOPEN

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	163	188,256,236.43			0.00	188,256,236.43	188,256.236.43
	Total dispositions	95		217,300,000.00		0.00	217,267,504.47	217,300.000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	945	412,477,079.11			0.00	412,477,079.11	412,477.079.11
	Total dispositions	712		407,231,484.93		0.00	407,231,484.93	407,231.484.93

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 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 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BILLS 0% T- BILL 02-01-2024	2,000,000.000	03 Aug 23	97.3566			0.00	1,947,132.92	1,947,132.92	0.00
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,929,781.390	04 Aug 23		1.0000		0.00	1,929,781.39	1,929,781.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-22 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-22 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Account ID XPOP06

Account Name XPO-WESTERN 401H

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Account ID XPOP06

Account Name XPO-WESTERN 401H

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	5,483.500	3 Jan 23	1.0000			0.00	5,483.50	5,483.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,867.160	6 Jan 23	1.0000			0.00	3,867.16	3,867.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,472.100	11 Jan 23	1.0000			0.00	19,472.10	19,472.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	342,524.360	17 Jan 23	1.0000			0.00	342,524.36	342,524.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,536.630	18 Jan 23	1.0000			0.00	7,536.63	7,536.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	69,177.550	20 Jan 23	1.0000			0.00	69,177.55	69,177.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,505.080	23 Jan 23	1.0000			0.00	21,505.08	21,505.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,664.070	24 Jan 23	1.0000			0.00	11,664.07	11,664.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,374.670	25 Jan 23	1.0000			0.00	17,374.67	17,374.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,343.740	27 Jan 23	1.0000			0.00	8,343.74	8,343.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,016.020	30 Jan 23	1.0000			0.00	4,016.02	4,016.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,128.670	31 Jan 23	1.0000			0.00	40,128.67	40,128.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,359.340	6 Feb 23	1.0000			0.00	33,359.34	33,359.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,804.700	7 Feb 23	1.0000			0.00	27,804.70	27,804.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,437.500	8 Feb 23	1.0000			0.00	7,437.50	7,437.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Account Name XPO-WESTERN 401H

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	20,840.360	10 Feb 23	1.0000			0.00	20,840.36	20,840.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,601.400	13 Feb 23	1.0000			0.00	12,601.40	12,601.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,287.360	14 Feb 23	1.0000			0.00	1,287.36	1,287.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	155,314.480	15 Feb 23	1.0000			0.00	155,314.48	155,314.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,380.620	17 Feb 23	1.0000			0.00	9,380.62	9,380.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,015.910	21 Feb 23	1.0000			0.00	19,015.91	19,015.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,473.970	22 Feb 23	1.0000			0.00	28,473.97	28,473.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	43,364.010	27 Feb 23	1.0000			0.00	43,364.01	43,364.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	167,953.980	2 Mar 23	1.0000			0.00	167,953.98	167,953.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,148.860	3 Mar 23	1.0000			0.00	19,148.86	19,148.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,234.370	7 Mar 23	1.0000			0.00	2,234.37	2,234.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,937.750	9 Mar 23	1.0000			0.00	2,937.75	2,937.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	43,361.720	13 Mar 23	1.0000			0.00	43,361.72	43,361.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	352,906.160	15 Mar 23	1.0000			0.00	352,906.16	352,906.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,930.350	17 Mar 23	1.0000			0.00	30,930.35	30,930.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Account ID XPOP06

Account Name XPO-WESTERN 401H

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	23,140.650	21 Mar 23	1.0000			0.00	23,140.65	23,140.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	114,887.250	27 Mar 23	1.0000			0.00	114,887.25	114,887.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,031.230	28 Mar 23	1.0000			0.00	31,031.23	31,031.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,312.500	29 Mar 23	1.0000			0.00	9,312.50	9,312.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,243.390	30 Mar 23	1.0000			0.00	7,243.39	7,243.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,105.570	10 Apr 23	1.0000			0.00	24,105.57	24,105.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,502.290	11 Apr 23	1.0000			0.00	9,502.29	9,502.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	210,488.050	12 Apr 23	1.0000			0.00	210,488.05	210,488.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	151,788.550	17 Apr 23	1.0000			0.00	151,788.55	151,788.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,876.190	18 Apr 23	1.0000			0.00	11,876.19	11,876.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	100,853.650	20 Apr 23	1.0000			0.00	100,853.65	100,853.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,085.990	24 Apr 23	1.0000			0.00	185,085.99	185,085.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,002.110	25 Apr 23	1.0000			0.00	15,002.11	15,002.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,542.130	28 Apr 23	1.0000			0.00	27,542.13	27,542.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	70,994.890	1 May 23	1.0000			0.00	70,994.89	70,994.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	20,398.450	2 May 23	1.0000			0.00	20,398.45	20,398.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,437.490	8 May 23	1.0000			0.00	23,437.49	23,437.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,718.760	9 May 23	1.0000			0.00	15,718.76	15,718.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	87,355.870	15 May 23	1.0000			0.00	87,355.87	87,355.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,892.410	17 May 23	1.0000			0.00	48,892.41	48,892.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,461.830	19 May 23	1.0000			0.00	21,461.83	21,461.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,616.240	22 May 23	1.0000			0.00	30,616.24	30,616.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,658.480	25 May 23	1.0000			0.00	18,658.48	18,658.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,293.440	26 May 23	1.0000			0.00	25,293.44	25,293.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,252.870	30 May 23	1.0000			0.00	11,252.87	11,252.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,029.840	31 May 23	1.0000			0.00	11,029.84	11,029.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,108.720	5 Jun 23	1.0000			0.00	11,108.72	11,108.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	86,122.470	7 Jun 23	1.0000			0.00	86,122.47	86,122.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	16,492.190	8 Jun 23	1.0000			0.00	16,492.19	16,492.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	296.860	13 Jun 23	1.0000			0.00	296.86	296.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

5500 Supplemental Schedules

01 JAN 23 - 31 DEC 23

Account ID XPOP06

Account Name XPO-WESTERN 401H

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	18,922.920	14 Jun 23	1.0000			0.00	18,922.92	18,922.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	328,086.660	15 Jun 23	1.0000			0.00	328,086.66	328,086.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	16,492.180	23 Jun 23	1.0000			0.00	16,492.18	16,492.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,075.020	26 Jun 23	1.0000			0.00	12,075.02	12,075.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,156.230	28 Jun 23	1.0000			0.00	11,156.23	11,156.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	88,086.290	30 Jun 23	1.0000			0.00	88,086.29	88,086.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	56,297.970	3 Jul 23	1.0000			0.00	56,297.97	56,297.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,992.180	5 Jul 23	1.0000			0.00	9,992.18	9,992.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,775.260	6 Jul 23	1.0000			0.00	18,775.26	18,775.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,137.110	7 Jul 23	1.0000			0.00	22,137.11	22,137.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	236,522.100	17 Jul 23	1.0000			0.00	236,522.10	236,522.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	110,904.550	20 Jul 23	1.0000			0.00	110,904.55	110,904.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,144.760	21 Jul 23	1.0000			0.00	30,144.76	30,144.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,899.460	24 Jul 23	1.0000			0.00	1,899.46	1,899.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,025.360	25 Jul 23	1.0000			0.00	28,025.36	28,025.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	19,250.170	26 Jul 23	1.0000			0.00	19,250.17	19,250.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,843,366.160	31 Jul 23	1.0000			0.00	1,843,366.16	1,843,366.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,720.000	1 Aug 23	1.0000			0.00	10,720.00	10,720.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,906.260	2 Aug 23	1.0000			0.00	17,906.26	17,906.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,488.780	3 Aug 23	1.0000			0.00	4,488.78	4,488.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	66,867.850	9 Aug 23	1.0000			0.00	66,867.85	66,867.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	118,763.580	10 Aug 23	1.0000			0.00	118,763.58	118,763.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	90,713.800	14 Aug 23	1.0000			0.00	90,713.80	90,713.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	127,726.190	15 Aug 23	1.0000			0.00	127,726.19	127,726.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	319,464.730	18 Aug 23	1.0000			0.00	319,464.73	319,464.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,560.120	21 Aug 23	1.0000			0.00	25,560.12	25,560.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,989.950	23 Aug 23	1.0000			0.00	6,989.95	6,989.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,766.100	25 Aug 23	1.0000			0.00	37,766.10	37,766.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,944.290	28 Aug 23	1.0000			0.00	9,944.29	9,944.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,369.930	6 Sep 23	1.0000			0.00	21,369.93	21,369.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	11,179.710	7 Sep 23	1.0000			0.00	11,179.71	11,179.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,832.370	11 Sep 23	1.0000			0.00	6,832.37	6,832.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,702.320	12 Sep 23	1.0000			0.00	5,702.32	5,702.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	358,551.900	15 Sep 23	1.0000			0.00	358,551.90	358,551.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	88,921.920	18 Sep 23	1.0000			0.00	88,921.92	88,921.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,500.560	20 Sep 23	1.0000			0.00	25,500.56	25,500.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,251.540	22 Sep 23	1.0000			0.00	27,251.54	27,251.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,738.500	25 Sep 23	1.0000			0.00	18,738.50	18,738.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,929.720	26 Sep 23	1.0000			0.00	17,929.72	17,929.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,704.360	27 Sep 23	1.0000			0.00	2,704.36	2,704.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	175,462.470	2 Oct 23	1.0000			0.00	175,462.47	175,462.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,884.360	3 Oct 23	1.0000			0.00	53,884.36	53,884.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,834.330	4 Oct 23	1.0000			0.00	24,834.33	24,834.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,014.470	10 Oct 23	1.0000			0.00	20,014.47	20,014.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,503.770	13 Oct 23	1.0000			0.00	22,503.77	22,503.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	116,506.470	16 Oct 23	1.0000			0.00	116,506.47	116,506.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	77,467.930	18 Oct 23	1.0000			0.00	77,467.93	77,467.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,921.510	19 Oct 23	1.0000			0.00	11,921.51	11,921.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,006.130	25 Oct 23	1.0000			0.00	23,006.13	23,006.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,374.970	26 Oct 23	1.0000			0.00	17,374.97	17,374.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	73,892.870	30 Oct 23	1.0000			0.00	73,892.87	73,892.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,021.140	31 Oct 23	1.0000			0.00	21,021.14	21,021.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	137,050.530	2 Nov 23	1.0000			0.00	137,050.53	137,050.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,636.980	7 Nov 23	1.0000			0.00	18,636.98	18,636.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,478.250	10 Nov 23	1.0000			0.00	19,478.25	19,478.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,182.220	13 Nov 23	1.0000			0.00	2,182.22	2,182.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,081.250	14 Nov 23	1.0000			0.00	2,081.25	2,081.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	527,698.340	15 Nov 23	1.0000			0.00	527,698.34	527,698.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,930.590	16 Nov 23	1.0000			0.00	14,930.59	14,930.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,582.880	20 Nov 23	1.0000			0.00	58,582.88	58,582.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	22,541.080	21 Nov 23	1.0000			0.00	22,541.08	22,541.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,773.080	24 Nov 23	1.0000			0.00	7,773.08	7,773.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	223,081.870	27 Nov 23	1.0000			0.00	223,081.87	223,081.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	76,688.820	30 Nov 23	1.0000			0.00	76,688.82	76,688.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,668.800	1 Dec 23	1.0000			0.00	17,668.80	17,668.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,754.870	5 Dec 23	1.0000			0.00	49,754.87	49,754.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	160,960.360	6 Dec 23	1.0000			0.00	160,960.36	160,960.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	120,583.980	8 Dec 23	1.0000			0.00	120,583.98	120,583.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	407,060.610	11 Dec 23	1.0000			0.00	407,060.61	407,060.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	490,878.480	12 Dec 23	1.0000			0.00	490,878.48	490,878.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	408,173.200	15 Dec 23	1.0000			0.00	408,173.20	408,173.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	764.040	18 Dec 23	1.0000			0.00	764.04	764.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,855.860	19 Dec 23	1.0000			0.00	5,855.86	5,855.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,217.500	20 Dec 23	1.0000			0.00	17,217.50	17,217.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,987.540	22 Dec 23	1.0000			0.00	4,987.54	4,987.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	30,552.090	26 Dec 23	1.0000			0.00	30,552.09	30,552.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,115.570	29 Dec 23	1.0000			0.00	8,115.57	8,115.57	0.00
Total number of acquisitions = 137							10,695,354.82	10,695,354.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,914.050	4 Jan 23		1.0000		0.00	7,914.05	7,914.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161,437.710	5 Jan 23		1.0000		0.00	161,437.71	161,437.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,195.310	9 Jan 23		1.0000		0.00	36,195.31	36,195.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,002.800	10 Jan 23		1.0000		0.00	11,002.80	11,002.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,703.720	12 Jan 23		1.0000		0.00	12,703.72	12,703.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,078.110	13 Jan 23		1.0000		0.00	26,078.11	26,078.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-35,548.850	19 Jan 23		1.0000		0.00	35,548.85	35,548.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,945.310	26 Jan 23		1.0000		0.00	3,945.31	3,945.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-145,681.880	1 Feb 23		1.0000		0.00	145,681.88	145,681.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-30,148.420	2 Feb 23		1.0000		0.00	30,148.42	30,148.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-107,647.430	3 Feb 23		1.0000		0.00	107,647.43	107,647.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,109.370	9 Feb 23		1.0000		0.00	6,109.37	6,109.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-30,441.680	16 Feb 23		1.0000		0.00	30,441.68	30,441.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,197.040	23 Feb 23		1.0000		0.00	1,197.04	1,197.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-622,075.050	24 Feb 23		1.0000		0.00	622,075.05	622,075.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,637.700	28 Feb 23		1.0000		0.00	2,637.70	2,637.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-109.400	1 Mar 23		1.0000		0.00	109.40	109.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,929.680	6 Mar 23		1.0000		0.00	15,929.68	15,929.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-429.670	8 Mar 23		1.0000		0.00	429.67	429.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-16,433.310	10 Mar 23		1.0000		0.00	16,433.31	16,433.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-72,445.330	14 Mar 23		1.0000		0.00	72,445.33	72,445.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-123,277.760	16 Mar 23		1.0000		0.00	123,277.76	123,277.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-75,741.560	20 Mar 23		1.0000		0.00	75,741.56	75,741.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-206,177.180	22 Mar 23		1.0000		0.00	206,177.18	206,177.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-174,581.000	23 Mar 23		1.0000		0.00	174,581.00	174,581.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,914.080	24 Mar 23		1.0000		0.00	23,914.08	23,914.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,446.500	31 Mar 23		1.0000		0.00	4,446.50	4,446.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-6,979.920	3 Apr 23		1.0000		0.00	6,979.92	6,979.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,907.980	4 Apr 23		1.0000		0.00	15,907.98	15,907.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-22,462.700	5 Apr 23		1.0000		0.00	22,462.70	22,462.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,164.050	6 Apr 23		1.0000		0.00	7,164.05	7,164.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,468.740	13 Apr 23		1.0000		0.00	11,468.74	11,468.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-87,083.160	14 Apr 23		1.0000		0.00	87,083.16	87,083.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,369.990	19 Apr 23		1.0000		0.00	1,369.99	1,369.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,510.670	21 Apr 23		1.0000		0.00	7,510.67	7,510.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,677.690	26 Apr 23		1.0000		0.00	31,677.69	31,677.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-75,261.910	27 Apr 23		1.0000		0.00	75,261.91	75,261.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,895.660	3 May 23		1.0000		0.00	33,895.66	33,895.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,131.250	4 May 23		1.0000		0.00	8,131.25	8,131.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,863.910	5 May 23		1.0000		0.00	17,863.91	17,863.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-948.140	10 May 23		1.0000		0.00	948.14	948.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-97,406.470	11 May 23		1.0000		0.00	97,406.47	97,406.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-2,031.030	12 May 23		1.0000		0.00	2,031.03	2,031.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-236,999.600	16 May 23		1.0000		0.00	236,999.60	236,999.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-636,923.580	18 May 23		1.0000		0.00	636,923.58	636,923.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-102,950.510	23 May 23		1.0000		0.00	102,950.51	102,950.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,153.840	1 Jun 23		1.0000		0.00	6,153.84	6,153.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,131.650	2 Jun 23		1.0000		0.00	6,131.65	6,131.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-59.710	6 Jun 23		1.0000		0.00	59.71	59.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,771.050	9 Jun 23		1.0000		0.00	10,771.05	10,771.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-51,959.070	12 Jun 23		1.0000		0.00	51,959.07	51,959.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,441.740	16 Jun 23		1.0000		0.00	25,441.74	25,441.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-70,979.320	20 Jun 23		1.0000		0.00	70,979.32	70,979.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,830.740	21 Jun 23		1.0000		0.00	7,830.74	7,830.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,148.430	22 Jun 23		1.0000		0.00	1,148.43	1,148.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,687.500	27 Jun 23		1.0000		0.00	5,687.50	5,687.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,203.110	29 Jun 23		1.0000		0.00	13,203.11	13,203.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,037.540	10 Jul 23		1.0000		0.00	1,037.54	1,037.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,272.230	11 Jul 23		1.0000		0.00	14,272.23	14,272.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,563.090	12 Jul 23		1.0000		0.00	2,563.09	2,563.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-30,947.880	13 Jul 23		1.0000		0.00	30,947.88	30,947.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,218.730	14 Jul 23		1.0000		0.00	27,218.73	27,218.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-65,858.300	18 Jul 23		1.0000		0.00	65,858.30	65,858.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,052.790	19 Jul 23		1.0000		0.00	18,052.79	18,052.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,703.140	27 Jul 23		1.0000		0.00	20,703.14	20,703.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-62,112.370	28 Jul 23		1.0000		0.00	62,112.37	62,112.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,929,781.390	* 4 Aug 23		1.0000		0.00	1,929,781.39	1,929,781.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,309.210	7 Aug 23		1.0000		0.00	29,309.21	29,309.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-703.110	8 Aug 23		1.0000		0.00	703.11	703.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-712,044.960	11 Aug 23		1.0000		0.00	712,044.96	712,044.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,689.070	16 Aug 23		1.0000		0.00	99,689.07	99,689.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,732.730	17 Aug 23		1.0000		0.00	33,732.73	33,732.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

5500 Supplemental Schedules

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Account ID XPOP06

Account Name XPO-WESTERN 401H

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-147,546.470	22 Aug 23		1.0000		0.00	147,546.47	147,546.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,251.630	24 Aug 23		1.0000		0.00	26,251.63	26,251.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-152,740.500	29 Aug 23		1.0000		0.00	152,740.50	152,740.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,058.800	30 Aug 23		1.0000		0.00	15,058.80	15,058.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,271.770	31 Aug 23		1.0000		0.00	8,271.77	8,271.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,078.100	1 Sep 23		1.0000		0.00	5,078.10	5,078.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-137,745.630	5 Sep 23		1.0000		0.00	137,745.63	137,745.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,027.980	8 Sep 23		1.0000		0.00	10,027.98	10,027.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,195.310	13 Sep 23		1.0000		0.00	2,195.31	2,195.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,609.390	14 Sep 23		1.0000		0.00	4,609.39	4,609.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-300.280	19 Sep 23		1.0000		0.00	300.28	300.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,919.300	21 Sep 23		1.0000		0.00	2,919.30	2,919.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-81,823.950	28 Sep 23		1.0000		0.00	81,823.95	81,823.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,557.380	29 Sep 23		1.0000		0.00	11,557.38	11,557.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,540.520	5 Oct 23		1.0000		0.00	15,540.52	15,540.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

5500 Supplemental Schedules

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-7,782.670	6 Oct 23		1.0000		0.00	7,782.67	7,782.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,966.430	11 Oct 23		1.0000		0.00	27,966.43	27,966.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,713.390	12 Oct 23		1.0000		0.00	4,713.39	4,713.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-713,290.010	17 Oct 23		1.0000		0.00	713,290.01	713,290.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-69,846.300	20 Oct 23		1.0000		0.00	69,846.30	69,846.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,989.910	23 Oct 23		1.0000		0.00	33,989.91	33,989.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,993.150	24 Oct 23		1.0000		0.00	10,993.15	10,993.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,933.510	27 Oct 23		1.0000		0.00	9,933.51	9,933.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,387.430	1 Nov 23		1.0000		0.00	5,387.43	5,387.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,149.750	3 Nov 23		1.0000		0.00	14,149.75	14,149.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-19,725.000	6 Nov 23		1.0000		0.00	19,725.00	19,725.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,904.860	8 Nov 23		1.0000		0.00	13,904.86	13,904.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,056.270	9 Nov 23		1.0000		0.00	5,056.27	5,056.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,224.240	17 Nov 23		1.0000		0.00	10,224.24	10,224.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-106,349.660	22 Nov 23		1.0000		0.00	106,349.66	106,349.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

5500 Supplemental Schedules

01 JAN 23 - 31 DEC 23

Account ID XPOP06

Account Name XPO-WESTERN 401H

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-4,553.070	28 Nov 23		1.0000		0.00	4,553.07	4,553.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,899.040	29 Nov 23		1.0000		0.00	3,899.04	3,899.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,422.610	4 Dec 23		1.0000		0.00	2,422.61	2,422.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,648.310	7 Dec 23		1.0000		0.00	8,648.31	8,648.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,996.820	13 Dec 23		1.0000		0.00	7,996.82	7,996.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,721.900	14 Dec 23		1.0000		0.00	14,721.90	14,721.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-103,453.140	21 Dec 23		1.0000		0.00	103,453.14	103,453.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,668.710	27 Dec 23		1.0000		0.00	3,668.71	3,668.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,409.360	28 Dec 23		1.0000		0.00	12,409.36	12,409.36	0.00
Total number of dispositions = 111							8,442,432.11	8,442,432.11	0.00
Total NT COLLECTIVE SHORT TERM INVT FD							19,137,786.93	19,137,786.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

5500 Supplemental Schedules

01 JAN 23 - 31 DEC 23

Account ID XPOP06
Account Name XPO-WESTERN 401H

◆ 5% Report - Part C Summary

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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	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	137	10,695,354.82			0.00	10,695,354.82	10,695,354.82
	Total dispositions	111		8,442,432.11		0.00	8,442,432.11	8,442,432.11

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

◆ 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	Value of Asset on Transaction
		Acquisition Price	Disposition Price				

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NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

◆ 5% Report - Part D
Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	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

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 37,573,957.83

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

Effective date and plan year	Original plan: November 1, 1955 Restated plan: January 1, 2014 Most recent amendment: Amendment #12 dated September 26, 2023 Plan year: January 1 to December 31
Status of the plan	The plan was closed to new participants and no future benefit accruals earned April 30, 2009.
Significant events that occurred during the year	None
Sponsoring employer	XPO Inc.
Type of plan	Final average earnings
Definitions	
• Participation	<u>Regular Employees</u> : One year of service (elapsed time) following date of hire. <u>Supplemental Employees</u> : One year of service (at least 1,000 Hours of Service) following date of hire. The date of participation is retroactive to the date of hire. Notwithstanding the foregoing, employees who meet the above eligibility requirements after December 31, 2006 do not participate in this plan.
• Service considered	<u>Vesting service</u> : Years of Service measured from date of hire. <u>Credited service</u> : Years of Service measured from date of participation. Supplemental Employees must complete at least 2,000 Hours of Service as a Participant to get credited a full Year of Service starting from 1988. Supplemental Employees working less than 2,000 Hours of Service will receive fractional years of service credit by dividing actual hours by 2,000. No Credited Service is available for periods of employment after December 31, 2006.
• Vesting	100% vested after 5 Years of Service.
• Compensation considered	Basic Compensation is regular salary or wages, overtime, voluntary deferrals under Code Sections 125, 132(f)(4), and 401(k), and cash bonuses other than long term incentive bonuses and incentive bonuses for opting out of health coverage, paid during any calendar year. For Supplemental Employees, Basic Compensation is the amount determined as above, divided by the Participant's Hours of Service, and multiplied by 2,000. Plan compensation is limited to the extent required by Code Section 401(a)(17). Basic Compensation for years prior to 2002 is limited to \$200,000.
• Average final compensation	Basic Compensation averaged over the five calendar years producing the highest such average out of the ten calendar years ending on the date as of which the Average Final Compensation is determined but no later than April 30, 2009. Basic Compensation in a final partial calendar year is counted if it exceeds the Basic Compensation in the calendar year that is five years earlier.
• Integration level	Participant's Covered Compensation determined as of April 30, 2009.

Schedule SB, Part V — Summary of Plan Provisions

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

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

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

Early retirement

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

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

Late Retirement

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

Deferred vested

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

Schedule SB, Part V — Summary of Plan Provisions

• Applicable early retirement factor	<u>Age</u>	<u>Rate</u>
	55	51.68%
	56	54.76%
	57	58.18%
	58	61.88%
	59	65.96%
	60	70.36%
	61	75.29%
	62	80.70%
	63	86.69%
	64	93.24%
	65	100.00%
Disability		
• Eligibility	Qualify for benefits under company-sponsored disability plan.	
• Benefit	Participant continues to earn Years of Service and Years of Credited Service until the date they no longer qualify to receive benefits under the company-sponsored disability plan. No Credited Service is available for periods of employment after December 31, 2006. The rate of compensation at the time the disability arises will be used in determining the Average Final Compensation.	
Pre-retirement death		
• Eligibility	A participant who had completed five Years of Service and has a surviving spouse who is married for 12 months.	
• Active participant eligible for early retirement	Larger of: a. annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death and b. annuity for the life of the surviving spouse equal to 50% of the Participant's Accrued Benefit on the date of death.	
• Inactive participant eligible early retirement	Annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death.	
• Participant not eligible for early retirement	Annuity determined as if the Participant had terminated on the day before date of death, survived to age 55, elected a 100% Joint and Survivor Annuity, and died on the following day.	
Form of benefits		
• Automatic form for unmarried participants	Single Life Annuity with 5-years certain.	
• Automatic form for married participants	100% Joint and Survivor Annuity.	

Schedule SB, Part V — Summary of Plan Provisions

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

• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually, but only applies before the plan was frozen.
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2023, the limit is \$265,000.
• Forfeiture of benefits for missing persons	If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary.

Legacy Menlo Worldwide Forwarding Inc. Hourly Employees Pension Plan

Effective date and plan year	<p>Original plan: January 1, 1977</p> <p>Restated plan: January 1, 2014</p> <p>Most recent amendment: Amendment #12 dated September 26, 2023</p> <p>Plan year: January 1 to December 31</p>
Status of the plan	There are no employees eligible to participate in this plan.
Significant events that occurred during the year	None
Sponsoring employer	XPO Inc.
Type of plan	Flat dollar
Definitions	
• Eligibility	Employees are eligible to participate in the plan if they are covered by a collective bargaining agreement that provided for accrual of benefit under the plan. Currently, there are no employees eligible to participate in this plan.
• Service considered	<p><u>Vesting service</u>: 750 hours of service for one year of service, measured from date of hire.</p> <p><u>Credited service</u>: 1,800 hours of service for one year of credited service; pro rata for partial years.</p>
• Vesting	100% vested after five Years of Service.

Schedule SB, Part V — Summary of Plan Provisions

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

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

Early retirement

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

Late Retirement

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

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

Schedule SB, Part V — Summary of Plan Provisions

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

Schedule SB, Part V — Summary of Plan Provisions

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

• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2023, the limit is \$265,000.
• Forfeiture of benefits for missing persons	If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary.

Benefits included or excluded

Unless noted below, all benefits provided by the plan, as restated effective January 1, 2014 and amended through Amendment #12, are included in this valuation.

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

Schedule SB, Part V — Summary of Plan Provisions

Plan provisions specific to funding

Additional benefits included or excluded

- **IRC Section 436 benefit restrictions:**

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

Plan provision changes since prior valuation

Maximum compensation amounts and maximum benefit amounts under IRS rules were updated from 2022 to 2023.

◆ 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	19,685.190	19,685.19	19,685.19
AUD - Australian dollar	99,418.980	99,418.98	99,418.98
CAD - Canadian dollar	151,417.580	151,417.58	151,417.58
CHF - Swiss franc	469.340	469.34	469.34
CNY - Chinese yuan renminbi	279.260	279.26	279.26
EUR - Euro	1,533,984.080	1,533,984.08	1,533,984.08
GBP - British pound sterling	356,200.470	356,200.47	356,200.47
HUF - Hungarian forint	382.790	382.79	382.79
ILS - New Israeli shekel	135.530	135.53	135.53
JPY - Japanese yen	117,802.850	117,802.85	117,802.85
MXN - Mexican peso	345,875.990	345,875.99	345,875.99
NOK - Norwegian krone	142,429.010	142,429.01	142,429.01
PLN - Polish zloty	4.170	4.17	4.17
SGD - Singapore dollar	2.270	2.27	2.27
USD - United States dollar	8,609,624.070	8,609,624.07	8,609,624.07
USD - United States dollar	0.000	-522.17	-522.17
ZAR - South African rand	3,382.070	3,382.07	3,382.07
Total - all currencies		11,380,571.48	11,380,571.48
Total Non-Interest Bearing Cash - USD		11,380,571.48	11,380,571.48

Receivables - Other - USD

Pending foreign exchange purchases: Australian dollar	0.000	1,591,654.96	1,640,417.15
Pending foreign exchange purchases: Brazilian real	0.000	1,524,940.33	1,605,814.77
Pending foreign exchange purchases: Euro	0.000	343,549.57	343,560.42
Pending foreign exchange purchases: Hungarian forint	0.000	278,522.45	293,988.07
Pending foreign exchange purchases: Indonesian rupiah	0.000	1,599,403.28	1,596,201.70
Pending foreign exchange purchases: Japanese yen	0.000	4,814,905.64	5,042,881.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending foreign exchange purchases: Mexican peso	0.000	3,289,703.84	3,465,785.93
Pending foreign exchange purchases: Norwegian krone	0.000	1,073,671.00	1,127,464.42
Pending foreign exchange purchases: Thai baht	0.000	1,048,716.11	1,069,112.74
Pending foreign exchange purchases: United States dollar	0.000	41,076,695.70	41,076,695.70
Pending foreign exchange purchases: South African rand	0.000	153,547.05	154,023.63
Pending trade sales: United States dollar	0.000	37,873,560.04	37,873,560.04
Total - all currencies		94,668,869.97	95,289,506.47
Total Receivables - Other - USD		94,668,869.97	95,289,506.47
U.S. Government Securities			
United States - USD			
FANNIE MAE BX9727 5% 04-01-2053 CUSIP: 3140NEYZ2	698,376.170	666,512.76	691,617.63
FANNIE MAE FN BY0847 5% 05-01-2053 CUSIP: 3140NG5H9	698,535.070	665,136.35	691,775.00
FANNIE MAE FN CB4599 3.5% 09-01-2052 CUSIP: 3140QQDD4	390,260.710	361,661.92	358,492.78
FED HOME LN MTG 3% DUE 05-01-2052 CUSIP: 3133BANT4	2,504,942.320	2,253,665.30	2,219,877.75
FEDERAL HOME LN BKS CONS BD DTD 03/30/2021 1.5% SEDOL: BMXT900	350,000.000	350,000.00	329,864.34
FEDERAL HOME LN BKS CONS BD DTD 07/20/2021 1.5% SEDOL: BMC32N7	220,000.000	220,000.00	206,002.13
FEDERAL HOME LN BKS CONS BD DTD 10/28/2021 1.5% SEDOL: BPSRNF3	100,000.000	100,000.00	86,373.73
FEDERAL HOME LN MTG CORP POOL #QF0927 3.5% 09-01-2052 BEO CUSIP: 3133BNA45	195,675.210	181,825.07	179,739.25
FEDERAL HOME LN MTG CORP POOL #QH6697 3.5% DUE 12-01-2053 BEO CUSIP: 3133CKNN4	360,000.000	308,671.88	330,556.41
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3132DWGG2	3,882,756.420	3,785,080.83	3,845,181.04
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3133BVHD0	1,097,140.900	1,060,026.68	1,087,104.83

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LOAN MORTGAGE CORP 5% 11-01-2053 CUSIP: 3132DWJQ7	595,788.250	567,302.13	590,022.51
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 07-01-2052 CUSIP: 3140QPSC2	590,255.330	547,000.69	542,030.87
FEDERAL NATIONAL MORTGAGE ASSOC 4.5% 07-01-2052 CUSIP: 3140QPSU2	1,686,989.170	1,511,568.65	1,637,580.72
FHLMC MTN 6.25 07-15-2032 SEDOL: B86ZQC8	100,000.000	150,420.00	116,141.47
FHLMC POOL #SD8331 5.5% 06-01-2053 CUSIP: 3132DWHG1	982,733.930	964,729.93	987,541.62
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2	200,000.000	91,526.00	146,917.68
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	4,200,000.000	5,517,288.00	4,841,240.63
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	193,287.100	188,334.15	177,926.34
FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7	214,410.210	208,882.44	197,368.39
FNMA POOL #BS8281 4.75% 05-01-2038 CUSIP: 3140LKFX6	2,339,000.000	2,175,818.20	2,362,109.02
FNMA POOL #BW7293 3.5% 08-01-2052 BEO CUSIP: 3140NOC78	494,389.290	458,159.83	454,081.35
FNMA POOL #CB3897 3.5% 06-01-2052 BEO CUSIP: 3140QPKK2	2,999,999.790	2,572,265.43	2,756,118.44
FNMA POOL #FS3539 3.5% 07-01-2052 BEO CUSIP: 3140XJ4Z3	342,307.840	318,078.85	314,480.58
FNMA POOL #MA1890 4% 05-01-2034 BEO CUSIP: 31418BC46	311,205.960	302,356.07	304,820.69
FNMA POOL #MA4700 4% 08-01-2052 BEO CUSIP: 31418EGJ3	3,849,671.200	3,397,635.59	3,646,021.94
FNMA POOL #MA4867 4.5% 01-01-2053 BEO CUSIP: 31418EMR8	2,959,677.450	2,773,541.49	2,872,994.56
FNMA POOL #MA4933 3.5% 02-01-2053 BEO CUSIP: 31418EPT1	1,630,133.960	1,514,751.03	1,497,359.32
FNMA POOL #MA5037 4.5% 06-01-2053 BEO CUSIP: 31418ES35	281,299.940	269,696.32	273,061.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #MA5136 4.5% 09-01-2053 BEO CUSIP: 31418EV64	408,213.210	391,374.43	396,257.48
FNMA POOL #MA5138 5.5% 09-01-2053 BEO CUSIP: 31418EV80	1,959,099.400	1,924,738.63	1,968,684.02
FNMA POOL# CB6989 5.5% 06-01-2053 CUSIP: 3140QSXT3	489,522.210	480,554.01	491,917.04
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5	4,700,000.000	4,323,908.20	4,454,902.38
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	1,400,000.000	1,402,488.28	1,407,437.51
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL: B8J5WD8	9,200,000.000	9,359,562.50	9,427,484.35
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY CUSIP: 01F060626	5,000,000.000	5,065,820.31	5,080,664.05
FREDDIE MAC FR QG8742 5.5% 08-01-2053 CUSIP: 3133C9WB5	997,080.020	979,319.53	1,001,958.02
FREDDIE MAC POOL# WA3243 4.83% 01-01-2039 CUSIP: 3132WWZH8	2,343,701.040	2,375,560.72	2,362,092.02
GNMA 2020-H13 REMIC PASSTHRU CTF 5.88732% 07-20-2070 CUSIP: 38380QGU0	94,524.800	94,377.12	91,611.83
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 SEDOL: 2172413	1,200,000.000	743,340.00	924,372.00
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852	900,000.000	552,303.00	686,451.16
TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045 SEDOL: BVXLS02	4,500,000.000	4,801,051.67	4,627,656.80
TSY INFL IX N/B .125% DUE 10-15-2024 REG SEDOL: BKDTS54	5,100,000.000	5,955,284.21	5,982,163.03
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	600,000.000	433,160.49	410,337.53
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-01-2024 SEDOL: BLNM797	2,000,000.000	1,947,132.92	1,991,211.24
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	56,319,000.000	62,771,167.39	54,460,033.15
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	13,110,000.000	12,556,710.36	13,314,843.75

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	1,290,000.000	1,252,156.64	1,032,201.56
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	17,690,000.000	16,424,265.58	15,833,240.97
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SEDOL: BQYLT5	3,450,000.000	3,262,741.41	3,205,265.63
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SEDOL: BQXLPR3	4,605,000.000	4,495,363.72	4,272,936.31
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	10,000.000	9,429.30	10,245.31
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9	4,751,000.000	4,839,782.28	4,998,200.47
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	23,400,000.000	24,340,805.74	23,830,523.50
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0	20,252,000.000	20,607,216.25	18,801,134.16
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6	1,040,000.000	963,178.12	1,040,812.50
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 SEDOL: BNTDWZ9	120,000.000	118,814.06	121,350.00
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 SEDOL: BMWPXZ2	30,000.000	30,283.59	31,345.31
UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 SEDOL: BMWPY04	40,000.000	39,950.00	40,464.06
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	28,860,000.000	13,078,291.19	12,517,918.80
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SEDOL: BZ0RQY1	3,900,000.000	1,645,346.24	1,671,453.19
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	2,725,000.000	3,060,302.73	3,070,308.59
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	340,000.000	363,524.40	337,038.28
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5	18,179,000.000	19,191,184.92	19,567,989.23
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	15,300,000.000	14,366,360.34	11,044,089.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	1,570,000.000	1,486,287.11	997,931.25
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 SEDOL: BNTC728	363,100.000	367,815.75	371,922.19
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	82,570,000.000	80,290,898.41	71,119,862.87
UNITED STATES TREAS NTS 2.5% 04-30-2024 SEDOL: BQ2GVK4	2,820,000.000	2,808,874.22	2,794,223.45
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	34,600,000.000	31,111,882.82	31,746,851.48
UNITED STATES TREAS NTS 4.0% 07-31-2030 SEDOL: BNTDWX7	380,000.000	373,453.91	382,612.50
UNITED STATES TREAS NTS 4.625% 11-15-2026 SEDOL: BRBS4G5	834,000.000	840,450.47	847,552.50
UNITED STS TREAS BILLS DTD 10/03/2023 0%01-30-2024 SEDOL: BRCDDP1	1,100,000.000	1,091,182.97	1,095,471.54
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SEDOL: BN7ZZC5	800,000.000	327,050.80	354,141.66
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 SEDOL: BN7ZZ70	900,000.000	345,825.00	393,555.70
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043 SEDOL: BQ1K378	8,750,000.000	2,533,912.50	3,660,222.21
WI TREASURY SEC 3.375% 05-15-2033 SEDOL: BQYLTK3	4,800,000.000	4,662,750.00	4,616,250.00
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	460,000.000	444,367.19	440,162.50
Total United States - USD		404,413,537.02	383,071,757.22
Total U.S. Government Securities		404,413,537.02	383,071,757.22

*Corporate Debt Instruments - Preferred***United Kingdom - USD**

ASTRAZENECA PLC 4% SNR 17/01/2029 USD2000 SEDOL: BGHJW49	354,000.000	342,376.58	349,796.06
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	600,000.000	459,000.00	387,936.85

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United Kingdom - USD			
Total United Kingdom - USD		801,376.58	737,732.91
United States - USD			
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	240,000.000	238,464.00	246,294.13
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	2,005,000.000	2,188,397.35	1,856,959.44
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	600,000.000	636,114.80	601,857.61
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	296,000.000	311,081.87	214,860.26
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	1,000,000.000	1,084,040.00	995,434.31
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	725,000.000	908,345.25	791,124.26
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	275,000.000	300,190.00	254,548.65
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	250,000.000	272,410.00	247,550.25
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	385,000.000	441,006.40	360,338.32
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	710,000.000	689,340.49	606,445.38
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	270,000.000	268,361.10	238,831.88
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 SEDOL: BKRW213	260,000.000	258,801.74	239,064.96
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	1,000,000.000	1,338,528.22	1,160,788.05
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVS9	160,000.000	160,000.00	141,349.23
COMWLTH EDISON CO 6.45% DUE 01-15-2038 SEDOL: BG48VJ7	887,000.000	1,120,584.68	978,585.41
CONNECTICUT LIGH 2.05% DUE 07-01-2031 SEDOL: BND8HX3	225,000.000	224,392.50	186,935.90
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	455,000.000	464,648.89	334,344.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL: BF08MX5	430,000.000	429,767.80	344,401.92
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	200,000.000	195,526.00	145,640.77
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	220,000.000	219,586.40	187,992.58
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BM8DBZ6	150,000.000	149,730.00	101,707.01
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	70,000.000	40,742.80	43,889.77
DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029 SEDOL: BJLV5M1	725,000.000	722,013.00	692,139.11
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	500,000.000	529,170.00	400,817.68
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	330,000.000	330,462.00	292,054.42
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	396,000.000	382,409.28	331,987.47
ENTERGY TEX INC 1.75% DUE 03-15-2031 SEDOL: BLB20M3	325,000.000	323,797.50	266,630.11
ENTERGY TEXAS INC 5.8% 09-01-2053 SEDOL: BQV0JS1	160,000.000	159,449.60	172,194.23
EVERGY KANS CENT INC 5.7% 03-15-2053 SEDOL: BMXMYK4	150,000.000	149,124.00	157,199.97
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	300,000.000	295,341.00	279,329.41
LOUISVILLE GAS & ELEC CO 5.45% DUE 04-15-2033 SEDOL: BNYD5Q6	190,000.000	189,566.80	198,268.71
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	250,000.000	356,865.26	311,362.29
PFIZER INC 3.45% 03-15-2029 SEDOL: BJ1G656	425,000.000	424,001.25	409,913.92
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	300,000.000	326,847.00	241,033.99
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	103,000.000	106,327.53	85,865.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL: B52NTT3	910,000.000	924,442.00	785,293.32
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	180,000.000	179,760.60	128,650.35
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	500,000.000	514,738.00	404,614.79
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	840,000.000	852,911.29	772,281.80
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	50,000.000	53,777.54	47,401.86
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	65,000.000	84,849.06	75,031.88
TRAVELERS PPTY CAS CORP 7.75 DUE 04-15-2026 REG SEDOL: 2888572	130,000.000	180,798.80	138,011.89
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	848,000.000	836,949.36	760,726.78
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL: B97GZH5	550,000.000	498,759.25	510,695.85
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	400,000.000	491,016.00	437,969.06
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	1,090,000.000	1,527,813.34	1,318,718.36
US BANCORP FIXED 3.15% 04-27-2027 SEDOL: BD3DT65	100,000.000	110,334.00	95,190.10
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	80,000.000	79,914.20	67,798.73
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	480,000.000	479,198.40	449,014.96
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	90,000.000	87,221.27	88,068.43
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL: BG496S4	80,000.000	98,940.72	88,892.14
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	30,000.000	38,547.00	33,090.03
Total United States - USD		23,275,405.34	20,319,191.95
Total Corporate Debt Instruments - Preferred		24,076,781.92	21,056,924.86

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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			
Australia - USD			
BHP BILLITON FIN USA LTD 5.25% 09-08-2033 SEDOL: BRJRLC9	560,000.000	555,279.20	582,044.20
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 SEDOL: BRJRLD0	673,000.000	665,389.82	736,033.74
CARBON REVOLUTION 8.5% DUE 05-15-2027 CUSIP: 14115DAA2	110,000.000	110,000.00	110,550.00
COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041 CUSIP: 202712BQ7	260,000.000	260,000.00	188,879.07
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO CUSIP: 202712BL8	390,000.000	390,000.00	307,013.80
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6	240,000.000	239,968.80	229,048.44
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0	280,000.000	279,129.20	264,212.95
PVTPL GLENCORE FDG LLC 1.625% DUE 09-01-2025/08-01-2025 BEO SEDOL: BMFSGK4	100,000.000	99,939.00	94,435.22
PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO SEDOL: BLPKF28	100,000.000	100,292.00	92,724.53
PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031 SEDOL: BPBJLG3	40,000.000	39,909.20	34,000.02
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	200,000.000	197,026.00	141,295.92
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	500,000.000	498,155.00	465,491.14
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	800,000.000	801,652.00	697,250.96
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	300,000.000	298,782.00	318,166.22
PVTPL SOUTH32 TREAS LTD 0% DUE 04-14-2032 BEO CUSIP: 84055BAA1	94,000.000	93,510.26	84,742.32
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	100,000.000	99,817.00	96,146.91
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	100,000.000	99,931.00	93,949.30
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO SEDOL: B4JV9R1	1,238,000.000	1,199,530.62	1,263,578.28

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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			
Australia - USD			
WESTPAC BKG CORP NT 3.02% 11-18-2036 CUSIP: 961214EX7	320,000.000	320,000.00	260,349.68
WESTPAC BKG CORP 1.15% DUE 06-03-2026 CUSIP: 961214ER0	220,000.000	220,442.20	202,880.68
WESTPAC BKG FIXED 2.668% DUE 11-15-2035 CUSIP: 961214EP4	190,000.000	190,000.00	154,831.83
Total Australia - USD		6,758,753.30	6,417,625.21
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	1,600,000.000	1,696,431.76	1,725,053.21
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	450,000.000	455,931.00	415,965.18
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	1,480,000.000	1,474,746.00	1,666,968.52
ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026 SEDOL: BK9VNF9	75,000.000	83,505.15	73,616.41
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	320,000.000	308,448.00	320,194.65
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	1,250,000.000	1,190,025.00	1,225,987.80
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	530,000.000	522,341.50	503,965.57
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	808,000.000	756,147.03	764,926.37
Total Belgium - USD		6,487,575.44	6,696,677.71
Bermuda - USD			
PVTPL SYMPHONY CLO SR 23-40A CL A1 FLTG RT 01-14-2034 CUSIP: 871989AA7	150,000.000	150,000.00	150,269.40
Total Bermuda - USD		150,000.00	150,269.40
Brazil - USD			
CSN RES S A GTD NT 144A 5.875% 04-08-2032 CUSIP: 12644VAE8	1,000,000.000	999,820.00	869,965.90

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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			
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2	1,240,000.000	1,313,495.14	1,230,870.13
PETROBRAS GLOBAL FIXED 6.75% DUE 06-03-2050 SEDOL: BMBKJB6	425,000.000	416,967.50	416,231.40
PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL: BKX5BP3	200,000.000	192,034.00	208,909.40
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL: BF2H6B6	1,675,000.000	1,667,949.82	1,674,892.06
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	300,000.000	303,000.00	294,756.84
PVTPL GUARA NORTE S A R L 5.198% DUE 06-15-2034 BEO CUSIP: 400666AA1	1,199,506.000	1,199,446.02	1,092,642.01
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	731,445.000	235,750.35	746,073.90
RIO OIL FIN TR 9.75% 01-06-2027 SEDOL: BSRG578	665,228.330	654,372.19	690,174.39
SUZANO AUSTRIA 7% DUE 03-16-2047 CUSIP: 86964WAB8	200,000.000	219,640.00	211,541.20
VALE OVERSEAS LTD 6.25% DUE 08-10-2026 SEDOL: BD4G7B4	200,000.000	242,000.00	204,544.88
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	100,000.000	108,250.00	109,808.40
YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE CUSIP: 984851AF2	100,000.000	99,748.00	97,557.59
Total Brazil - USD		7,652,473.02	7,847,968.10
Canada - USD			
BANK NOVA SCOTIA B C 1.05% DUE 03-02-2026 REG SEDOL: BKQN745	220,000.000	218,741.60	202,687.11
BANK NOVA SCOTIA VAR RT 10-27-2082 CUSIP: 0641598S8	1,210,000.000	1,214,812.50	1,256,609.20
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	370,000.000	356,640.99	391,132.64
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	630,000.000	638,118.29	676,216.37
BROOKFIELD CAP FIN LLC 6.087% 06-14-2033 SEDOL: BRXGXF9	100,000.000	100,000.00	104,502.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	700,000.000	706,424.00	610,762.68
BROOKFIELD FIN INC 3.9% DUE 01-25-2028 SEDOL: BD0FYX6	900,000.000	964,206.00	866,949.25
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2026 CUSIP: 13607HVE9	110,000.000	110,116.60	100,833.36
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053 SEDOL: BQ6C3B3	474,000.000	472,644.36	568,466.46
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	1,623,000.000	1,620,850.19	1,177,910.90
CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050 CUSIP: 13648TAG2	200,000.000	198,160.70	154,190.42
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	43,000.000	45,753.45	38,980.01
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	1,275,000.000	1,457,173.50	1,291,914.72
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	835,000.000	1,051,124.00	892,113.32
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	780,000.000	592,254.40	462,342.83
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LGW7	1,160,000.000	1,169,512.21	917,899.13
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	2,532,000.000	2,534,964.07	2,956,325.63
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	700,000.000	700,000.00	673,449.79
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 CUSIP: 67077MAX6	217,000.000	216,431.46	177,515.62
NUTRIEN LTD 5.0% 04-01-2049 SEDOL: BJH0CT8	370,000.000	377,038.53	351,556.45
NUTRIEN LTD 5.8% DUE 03-27-2053 SEDOL: BRJG2L2	87,000.000	86,449.29	93,375.59
PVTPL FAIRFAX FINL HLDGS LTD 6.0% 12-07-2033 CUSIP: 303901BM3	300,000.000	297,756.00	307,951.09
PVTPL WEST FRASER TIMBER LTD 4.35% 10-15-2024 CUSIP: 952845AE5	200,000.000	200,000.00	196,743.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO SEDOL: B298075	180,000.000	204,718.95	198,776.19
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	160,000.000	158,404.80	155,794.57
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	500,000.000	498,885.00	460,637.47
ROYAL BANK OF CANADA 1.2% DUE 04-27-2026REG CUSIP: 78016EZQ3	220,000.000	220,386.10	203,329.72
ROYAL BANK OF CANADA 5.0% DUE 02-01-2033 SEDOL: BQWS4R8	627,000.000	626,635.90	638,855.69
TECK RES LTD 5.4 DUE 02-01-2043 SEDOL: B899393	200,000.000	238,370.80	191,329.70
TECK RESOURCES LTD 6.25% DUE 07-15-2041 SEDOL: B7VFK35	820,000.000	1,035,334.50	845,180.17
TORONTO DOMINION FIXED 8.125% DUE 10-31-2082 CUSIP: 89117F8Z5	1,230,000.000	1,237,061.90	1,280,341.44
TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026 CUSIP: 89114TZD7	260,000.000	259,887.60	238,788.35
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	320,000.000	333,900.00	319,854.40
TRANSCANADA FIXED 5.1% DUE 03-15-2049 SEDOL: BGQX9L8	575,000.000	629,912.84	550,356.60
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	2,825,000.000	2,819,031.25	2,510,605.75
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	400,000.000	434,500.00	341,910.56
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	950,000.000	945,909.00	895,686.86
YAMANA GOLD INC FIXED 4.625% 12-15-2027 CUSIP: 98462YAD2	850,000.000	858,623.82	821,393.25
YAMANA GOLD INC 2.63% 08-15-2031 CUSIP: 98462YAF7	100,000.000	100,000.00	84,395.07
Total Canada - USD		25,930,734.60	24,207,664.03
Cayman Islands - USD			
AGL CLO 13 LTD / AGL CLO 13 LLC SR SECD NT CL A-1 FLTGT RATE 6.74617% 10-20-2034 CUSIP: 00120JAA1	510,000.000	496,212.50	508,475.56

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Corporate Debt Instruments - Other			
Cayman Islands - USD			
AMMC CLO 23 LTD / AMMC CLO 23 LLC SR SECD NT CL A-1-R FLTG 6.61868 10-17-2031 CUSIP: 00177JAS4	310,000.000	310,000.00	309,700.88
BALLYROCK CLO 2018-1 LTD / SR SECD NT CLA-2 FLTG 144A 7.18617% 04-20-2031 CUSIP: 05875HAC7	290,000.000	286,085.00	290,060.76
MAGNETITE CLO LTD MAGNE 2016-17A BR 7.13775014877% 07-20-2031 SEDOL: BG31V53	250,000.000	248,865.00	249,927.75
MIDOCEAN CR CLO VIII / MIDOCEAN CR 0% 02-20-2031 CUSIP: 59801MAL2	216,146.440	211,931.58	215,864.46
OCTAGON INVT PARTNERS 35 LTD / SR SECD NT CL A-1A FLTG 6.64617% 01-20-2031 CUSIP: 67591TAA8	234,669.150	232,322.45	234,651.36
PVTPL BARINGS CLO LTD 16-1A B1R FLTG 07-23-2030 BEO CUSIP: 06759MAG6	250,000.000	248,545.00	250,151.63
PVTPL CARLYLE US CLO 2017-2 LTD/CARLYLE US C SER 17-2A CL A1R FLTG RT 07-20-2031 CUSIP: 14315JAQ2	233,871.460	233,871.46	233,549.70
PVTPL CVP CLO 2017-2 LTD/CVP CLO 2017-2 LLC NT CL A FLTG RATE 144A VAR RT CUSIP: 12662CAA5	283,449.430	282,599.08	283,309.92
PVTPL EMPOWER CLO 2023-2 LTD/SR 23-A CL A1 FLTG RT 07-15-2036 CUSIP: 29247BAA5	170,000.000	170,000.00	170,853.64
PVTPL LCM 27 LTD/LCM 27 LLC SER NT CLS A1 FLTG 144A DUE 07-16-2031 CUSIP: 50200JAC5	225,853.530	226,192.31	225,746.11
PVTPL NEUBERGER BERMAN LN ADVISERS CLO 40 LTD VAR RT DUE 04-15-2033 BEO CUSIP: 64134JAA1	250,000.000	250,625.00	249,869.40
PVTPL PALMERT SQUARE CLO SER 2018-1 CL A-1 FLTG DUE 04-18-2031 CUSIP: 69703PAA7	195,053.950	192,518.25	195,241.08
Total Cayman Islands - USD		3,389,767.63	3,417,402.25
Chile - USD			
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO SEDOL: BFPCY03	575,000.000	665,982.58	555,105.00
PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE S A NT 3.5% 09-10-2051 CUSIP: 833636AL7	1,090,000.000	1,081,031.80	752,402.26
Total Chile - USD		1,747,014.38	1,307,507.26
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	1,857,000.000	1,567,024.70	1,222,130.55

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Corporate Debt Instruments - Other			
China - USD			
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041 SEDOL: BLH23R3	1,460,000.000	1,433,132.00	1,001,575.01
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAV0	500,000.000	498,270.00	486,274.51
NXP B V/NXP FUNDING LLC/NXP USA INC 3.15% 05-01-2027 CUSIP: 62954HAX6	200,000.000	199,602.00	190,021.09
NXP B.V./NXP FUNDING LLC 5.55% 12-01-2028 CUSIP: 62947QBC1	200,000.000	199,518.00	206,091.35
PROSUS N V 4.987% 01-19-2052 CUSIP: 74365PAJ7	2,350,000.000	2,197,812.50	1,768,200.77
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0	2,050,000.000	2,031,850.01	1,343,918.13
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051 CUSIP: 88032WBC9	370,000.000	369,870.50	278,056.49
TENCENT HLDGS LTD MEDIUM TERM NTS REG S 3.84% DUE 04-22-2051 CUSIP: 88032XBC7	715,000.000	534,112.60	537,325.39
Total China - USD		9,031,192.31	7,033,593.29
Colombia - USD			
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG SEDOL: BJVS9V9	400,000.000	400,000.00	370,629.96
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	451,000.000	442,341.35	356,184.74
Total Colombia - USD		842,341.35	726,814.70
Denmark - USD			
PVTPL DANSKE BK A/S 3.244% 12-20-2025 CUSIP: 23636AAV3	200,000.000	214,078.00	194,851.13
Total Denmark - USD		214,078.00	194,851.13
France - USD			
CR AGRICOLE S A FLTG RT 1.907% DUE 06-16-2026 CUSIP: 22535WAG2	250,000.000	254,760.00	237,185.01
ELECTRICITE DE FRANCE SA SR NT 144A 6.25% 05-23-2033 CUSIP: 28504DAC7	400,000.000	399,588.00	433,686.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
LAFARGE S A 7.125% DUE 07-15-2036 CUSIP: 505861AC8	2,700,000.000	3,240,000.00	3,104,946.05
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	400,000.000	397,856.00	389,944.66
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	325,000.000	285,194.00	267,202.90
PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP: 09659W2L7	200,000.000	205,980.00	190,941.46
PVTPL BNP PARIBAS 4.625% 03-13-2027 SEDOL: BYVL6P6	750,000.000	799,223.23	735,015.15
PVTPL BNP PARIBAS 5.894% 12-05-2034 CUSIP: 05581KAG6	1,250,000.000	1,252,105.40	1,308,285.41
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO CUSIP: 05565AM34	1,100,000.000	1,100,000.00	1,122,847.00
PVTPL BNP PARIBAS 9.25% DUE 12-31-2049 BEO CUSIP: 05565AS20	340,000.000	340,000.00	363,584.10
PVTPL BPCE SA 3.116% 10-19-2032 CUSIP: 05578QAF0	520,000.000	520,000.00	424,743.99
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	500,000.000	500,000.00	543,553.35
PVTPL BPCE SR 5.748% 07-19-2033 CUSIP: 05583JAM4	250,000.000	250,000.00	251,394.05
PVTPL BPCE SR NON PFD MED TERM NTS BOOK ENTRY TRANCHE # TR 9 VAR RT 01-20-2032 CUSIP: 05583JAJ1	375,000.000	375,000.00	300,851.31
PVTPL BPCE 3.582% 10-19-2042 CUSIP: 05578QAG8	310,000.000	310,000.00	219,014.86
PVTPL CREDIT AGRICOLE SA 5.514% 07-05-2033 CUSIP: 22534PAG8	650,000.000	652,580.00	675,045.33
PVTPL SOCIETE GENERALE 10.0% 12-31-2049 CUSIP: 83371GAA9	490,000.000	490,000.00	523,571.86
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	932,000.000	932,000.00	686,438.63
Total France - USD		12,304,286.63	11,778,251.79
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	2,300,000.000	2,360,644.65	1,946,501.68

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Germany - USD			
DEUTSCHE BANK NY 6.72% DUE 01-18-2029 CUSIP: 251526CS6	150,000.000	145,608.00	157,220.79
DEUTSCHE BK AG N Y BRANCH 3.961% 11-26-2025 CUSIP: 251526CB3	950,000.000	954,313.73	934,524.41
DEUTSCHE BK AG N Y FLTG RT 3.547% DUE 09-18-2031 SEDOL: BM8TGN7	900,000.000	900,000.00	790,658.59
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,375,000.000	1,353,495.00	1,190,198.86
PVTPL ALLIANZ SE 6.35% 09-06-2053 CUSIP: 018820AC4	600,000.000	600,000.00	622,104.00
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 SEDOL: BLFDKN3	1,400,000.000	1,396,346.00	1,445,581.09
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	773,000.000	773,704.26	823,740.71
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026 SEDOL: BM8JRJ0	600,000.000	597,390.00	551,761.93
PVTPL DAIMLER TRUCKS 2.5% 12-14-2031 SEDOL: BKSHP18	725,000.000	720,259.50	602,662.62
PVTPL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO CUSIP: 98877DAC9	340,000.000	324,000.00	336,126.31
Total Germany - USD		10,125,761.14	9,401,080.99
Hong Kong - USD			
MELCO RESORTS FIN 5.375% SNR 04/12/2029 USD SEDOL: BKBZDW6	701,000.000	720,300.10	617,137.97
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	440,000.000	439,291.60	334,948.87
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	300,000.000	299,118.00	276,571.60
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	2,069,000.000	2,093,102.78	1,821,481.39
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	410,000.000	341,325.00	404,349.13
Total Hong Kong - USD		3,893,137.48	3,454,488.96

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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>			
India - USD			
PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 CUSIP: 00654GAA1	349,000.000	349,000.00	285,724.36
PVTPL RELIANCE INDS LTD SR NT 3.625% 01-12-2052 CUSIP: 759470BD8	850,000.000	838,202.00	624,716.00
Total India - USD		1,187,202.00	910,440.36
Ireland - EUR			
GE CAP EU FDG UNLI 6.025% GTD SNR 01/03/38 EUR SEDOL: B2Q3BC5	110,000.000	130,672.65	152,668.51
Total Ireland - EUR		130,672.65	152,668.51
Ireland - GBP			
GE CAP UK FDG UNLI 8% GTD SNR 14/01/2039GBP SEDOL: B8N04F5	50,000.000	70,546.71	79,335.08
Total Ireland - GBP		70,546.71	79,335.08
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNWV1V3	150,000.000	149,436.00	130,699.28
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNWV1T1	1,300,000.000	1,297,634.00	1,188,198.45
AERCAP IRELAND CAP FIXED 3.15% DUE 02-15-2024 SEDOL: BMDWCC2	1,100,000.000	1,092,619.00	1,095,637.08
AERCAP IRELAND CAP 3.5% 01-15-2025 SEDOL: BF0QCP1	300,000.000	291,582.00	293,236.42
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNWV1S0	150,000.000	146,380.50	138,902.68
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO SEDOL: BNWV1X5	2,823,000.000	2,614,891.74	2,280,822.61
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNWV1W4	630,000.000	627,291.00	540,962.78
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	300,000.000	299,643.00	289,395.32
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP: 05401AAL5	100,000.000	105,219.00	96,623.69

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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			
Ireland - USD			
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	1,200,000.000	1,199,076.00	1,192,602.90
DELOS AIRCRAFT DESIGNATED ACTIVITY COMPANY TERM LOAN SR SECD TL 10-14-2027 CUSIP: L2324EAF8	360,000.000	355,500.00	361,170.00
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	172,000.000	164,212.98	152,487.02
PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024 CUSIP: 05401AAF8	130,000.000	129,295.40	128,247.50
SETANTA AIRCRAFT LEASING DAC SENIOR SECURED TERM LOAN DUE 11-05-2028 CUSIP: G8057JAB2	700,000.000	698,250.00	701,750.00
Total Ireland - USD		9,171,030.62	8,590,735.73
Israel - USD			
TEVA PHARMACEUTI.3 4.1% GTD SNR 01/10/2046 USD SEDOL: BYYRQV7	405,000.000	358,437.50	274,133.12
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	3,556,000.000	2,615,298.09	2,406,956.47
Total Israel - USD		2,973,735.59	2,681,089.59
Italy - USD			
PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO CUSIP: 29278GAL2	300,000.000	299,637.00	292,913.75
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	800,000.000	1,000,000.00	875,113.42
PVTPL ENEL FINANCE AMERICA LLC 7.1% DUE 10-14-2027 BEO SEDOL: BQBBRN5	1,100,000.000	1,090,606.00	1,174,559.41
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO CUSIP: 29278GBB3	900,000.000	855,135.00	1,112,815.77
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	1,770,000.000	1,530,032.81	1,266,055.28
PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO CUSIP: 46115HBN6	1,080,000.000	1,073,507.30	819,302.77
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG CUSIP: 46115HAT4	200,000.000	195,278.00	197,920.00
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP: 46115HCF2	970,000.000	967,769.00	1,068,880.81

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Italy - USD			
PVTPL INTESA SANPAOLO S.P.A. 3.25% DUE 09-23-2024 BEO CUSIP: 46115HBJ5	200,000.000	213,600.00	196,332.06
PVTPL INTESA SANPAOLO SPA 4.198% 06-01-2032 CUSIP: 46115HBQ9	240,000.000	240,000.00	198,361.28
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	2,880,000.000	2,775,517.60	2,053,296.84
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	750,000.000	781,800.00	705,948.69
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	1,475,000.000	1,788,021.75	1,502,463.35
TELECOM ITALIA CAP 7.2% DUE 07-18-2036 SEDOL: B8DHVZ5	675,000.000	755,656.25	678,742.88
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 SEDOL: B39NQJ1	1,925,000.000	2,141,941.01	1,959,136.03
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	1,225,000.000	1,225,000.00	1,260,610.27
Total Italy - USD		16,933,501.72	15,362,452.61
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 5.406% DUE 04-19-2034 CUSIP: 606822DC5	600,000.000	600,000.00	622,656.50
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	2,425,000.000	2,425,000.00	2,466,141.19
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031 SEDOL: BMHNP7	700,000.000	700,000.00	570,342.26
MUFG 4.315% 04-19-2032 CUSIP: 606822CG7	250,000.000	250,000.00	238,268.15
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP: 654744AC5	240,000.000	240,000.00	229,753.06
NTT FIN CORP 1.162% 04-03-2026 CUSIP: 62954WAC9	200,000.000	197,564.00	184,545.75
PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051 CUSIP: 654579AH4	560,000.000	560,000.00	464,248.95
PVTPL NIPPON LIFE INS CO 6.25% 09-13-2053C CUSIP: 654579AM3	280,000.000	280,000.00	294,111.39
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO CUSIP: 654579AG6	200,000.000	200,000.00	176,137.64

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO CUSIP: 654744AD3	210,000.000	218,387.03	196,648.30
PVTPL OSCAR US FDG XIII LLC NT CL A-4 1.27% 09-11-2028 CUSIP: 68785BAD5	300,000.000	301,218.75	283,742.63
SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030 CUSIP: 86562MCW8	1,300,000.000	1,300,000.00	1,351,585.17
SUMITOMO MITSUI FINL GROUP INC 5.808% 09-14-2033 SEDOL: BKPJSL8	570,000.000	570,000.00	610,706.67
TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO SEDOL: BN776F1	90,000.000	90,367.20	83,904.84
TOYOTA MTR CORP 5.275% 07-13-2026 SEDOL: BN4BQL2	194,000.000	194,000.00	197,505.71
Total Japan - USD		8,126,536.98	7,970,298.21
Jersey, Channel Islands - USD			
BRIGHTWOOD CAP MM VAR RT 0% DUE 10-15-2035 CUSIP: 108928AC6	100,000.000	100,000.00	99,923.38
Total Jersey, Channel Islands - USD		100,000.00	99,923.38
Kazakhstan - USD			
PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 6.375% 10-24-2048 BEO CUSIP: 48667QAS4	210,000.000	207,910.50	197,148.00
Total Kazakhstan - USD		207,910.50	197,148.00
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	500,000.000	359,630.00	391,772.19
Total Luxembourg - USD		359,630.00	391,772.19
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 5.25% DUE 06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1	600,000.000	600,250.00	588,750.00
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	2,900,000.000	3,022,850.58	2,877,134.95

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Macau - USD			
SANDS CHINA LTD SR NT 3.1% 03-08-2029 CUSIP: 80007RAQ8	200,000.000	199,494.00	174,399.70
SANDS CHINA LTD SR NT 3.75% 08-08-2031 CUSIP: 80007RAS4	950,000.000	949,306.50	794,979.38
SANDS CHINA LTD 4.3% 01-08-2026 CUSIP: 80007RAK1	1,100,000.000	1,098,911.00	1,056,340.56
Total Macau - USD		5,870,812.08	5,491,604.59
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	400,000.000	438,219.22	437,566.56
GRUPO TELEVISA S A 6.125% DUE 01-31-2046 SEDOL: BZ1N3D6	1,175,000.000	1,211,368.35	1,220,873.76
PVTPL FRESNILLO PLC 4.25% DUE 10-02-2050/04-02-2050 BEO CUSIP: 358070AB6	750,000.000	735,037.50	573,040.43
Total Mexico - USD		2,384,625.07	2,231,480.75
Netherlands - USD			
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	1,575,000.000	2,137,311.22	1,767,191.06
NEXT E GO MOBILE 9.75% DUE 06-30-2027 CUSIP: 652935AA5	100,000.000	99,250.00	96,237.00
PVTPL OCI N V 6.7% 03-16-2033 CUSIP: 67116NAA7	247,000.000	246,589.98	252,724.33
RABOBANK NEDERLAND 1.339% DUE 06-24-2026 CUSIP: 74977RDH4	250,000.000	253,610.00	235,691.26
Total Netherlands - USD		2,736,761.20	2,351,843.65
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	249,000.000	247,169.85	206,496.68
Total Norway - USD		247,169.85	206,496.68

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Peru - USD			
PVPTL PETROLEOS DEL PERU S A 5.625% DUE 06-19-2047 CUSIP: 716564AB5	330,000.000	378,569.40	202,125.00
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	940,000.000	829,815.43	910,921.57
Total Peru - USD		1,208,384.83	1,113,046.57
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	226,100.000	243,340.13	230,460.52
Total Qatar - USD		243,340.13	230,460.52
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.51% 02-23-2042 CUSIP: 39541EAC7	320,000.000	320,000.00	337,818.48
Total Saudi Arabia - USD		320,000.00	337,818.48
South Africa - USD			
ANGLO AMERN CAP 4.75% DUE 04-10-2027 CUSIP: 034863AR1	580,000.000	583,612.92	572,721.19
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	2,700,000.000	2,622,848.05	1,703,441.50
PVTPL SASOL FING USA LLC 8.75% 05-03-2029 SEDOL: BRJTY60	690,000.000	690,000.00	703,542.82
Total South Africa - USD		3,896,460.97	2,979,705.51
Spain - USD			
BANCO SANTANDER S A 9.625% 12-31-2049 SEDOL: BNKB906	800,000.000	800,000.00	874,000.00
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL: BLB6SQ5	400,000.000	400,000.00	385,984.00
BANCO SANTANDER SA FORMERLY BANCO SANTA 6.921% DUE 08-08-2033 SEDOL: BQ1P3X9	200,000.000	200,000.00	213,675.27
PVTPL CAIXABANK S A 6.84% 09-13-2034 CUSIP: 12803RAC8	370,000.000	370,000.00	391,388.84

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Spain - USD			
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL: BDF0C65	340,000.000	327,875.60	311,731.51
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	570,000.000	573,909.34	529,432.88
Total Spain - USD		2,671,784.94	2,706,212.50
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL: BL69K85	1,600,000.000	1,596,336.00	1,753,893.33
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 SEDOL: BKTHBW0	764,000.000	763,368.11	554,813.02
PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046 SEDOL: BYND5K8	500,000.000	509,679.74	447,096.11
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	1,160,000.000	1,159,890.79	785,069.14
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP: 225401AU2	1,580,000.000	1,563,655.83	1,348,389.77
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO CUSIP: 902613AL2	200,000.000	200,000.00	148,720.78
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	1,125,000.000	885,652.25	924,464.80
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	460,000.000	460,000.00	428,873.23
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	700,000.000	700,000.00	742,977.37
PVTPL UBS GROUP AG 6.537% 08-12-2033 CUSIP: 225401AZ1	2,325,000.000	2,343,512.75	2,481,040.35
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	500,000.000	552,422.50	615,672.06
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP: 902613BE7	640,000.000	640,000.00	709,289.60
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	200,000.000	199,626.00	195,642.05
UBS AG 5.125% 15/05/2024 SEDOL: BMJ6SQ4	1,100,000.000	1,101,485.00	1,092,290.10
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	400,000.000	513,288.00	395,278.10

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<i>Corporate Debt Instruments - Other</i>			
Switzerland - USD			
UBS GROUP AG 4.55% 04-15-2026 CUSIP: 902613BB3	300,000.000	299,928.00	296,146.75
UBS GROUP AG 6.442% 08-11-2028 CUSIP: 225401AV0	1,250,000.000	1,182,925.00	1,298,871.49
UBS GROUP AG 6.442%-FRN SNR 11/08/28 USD SEDOL: BNBVCT5	250,000.000	242,947.50	259,774.30
UBS GROUP AG 7.125% 07-15-2032 SEDOL: 2970208	60,000.000	74,968.45	68,383.59
Total Switzerland - USD		14,989,685.92	14,546,685.94
Taiwan - USD			
TSMC ARIZ CORP SR NT 3.25% 10-25-2051 SEDOL: BN7DNP8	490,000.000	483,424.20	388,952.20
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041 SEDOL: BN7DNL4	660,000.000	652,726.80	530,106.22
Total Taiwan - USD		1,136,151.00	919,058.42
United Kingdom - GBP			
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLNX1	300,000.000	451,129.25	384,830.29
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	179,055.570	212,720.31	222,024.00
TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP SEDOL: B60ZTR6	311,134.000	456,631.77	455,644.82
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	222,515.850	371,889.84	296,031.89
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	300,000.000	369,690.00	335,397.62
Total United Kingdom - GBP		1,862,061.17	1,693,928.62
United Kingdom - USD			
ASTRAZENECA FIN FIXED 2.25% DUE 05-28-2031 CUSIP: 04636NAB9	19,000.000	18,976.25	16,408.00
ASTRAZENECA FINANCE LLC. 4.875% DUE 03-03-2028 SEDOL: BQXHYW9	1,183,000.000	1,180,610.34	1,207,156.11

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
ASTRAZENECA PLC FIXED 1.375% DUE 08-06-2030 SEDOL: BLB60S1	17,000.000	14,152.84	14,150.91
ASTRAZENECA PLC 4% DUE 01-17-2029 SEDOL: BDTYM07	421,000.000	424,063.99	416,000.40
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	1,096,000.000	1,050,696.34	807,992.62
B A T CAP CORP FIXED 3.984% DUE 09-25-2050 SEDOL: BM9DV66	2,093,000.000	1,858,035.38	1,481,035.71
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	700,000.000	675,521.00	634,545.40
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	1,785,000.000	1,594,178.43	1,499,352.61
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	2,221,000.000	2,103,996.80	1,710,780.84
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	1,888,000.000	1,978,783.75	1,502,630.25
B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026 SEDOL: BM8V3L0	200,000.000	201,431.00	185,842.96
BARCLAYS PLC FIXED 6.224% 05-09-2033 SEDOL: BQYLTG9	2,185,000.000	2,185,000.00	2,270,688.93
BARCLAYS PLC 4.836% 05-09-2028 SEDOL: BDGKSN3	400,000.000	388,060.00	390,005.10
BARCLAYS PLC 5.2% DUE 05-12-2026 SEDOL: BD8ZS14	850,000.000	857,269.50	844,827.49
BARCLAYS PLC 6.692% 09-13-2034 SEDOL: BRCF971	298,000.000	298,000.00	319,049.18
BARCLAYS PLC 7.119% 06-27-2034 SEDOL: BRJTNN2	575,000.000	574,098.00	613,963.63
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	320,000.000	320,000.00	340,689.64
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	819,000.000	814,390.21	878,714.29
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	380,000.000	603,123.11	470,778.81
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5	100,000.000	99,149.00	96,118.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG SEDOL: BN44R07	1,117,000.000	1,071,314.54	934,029.60
HSBC HLDGS PLC 3.973% 05-22-2030 SEDOL: BJLD4R5	1,000,000.000	1,021,882.00	934,974.28
HSBC HLDGS PLC 6.5% DUE 05-02-2036 SEDOL: B9KBXK6	4,200,000.000	5,347,015.76	4,467,054.94
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	580,000.000	742,092.60	628,596.28
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	190,000.000	267,379.40	211,916.37
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	1,200,000.000	1,200,000.00	1,207,397.53
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	2,460,000.000	2,454,542.35	2,658,784.09
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049 CUSIP: 539439AU3	750,000.000	750,000.00	734,467.88
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 SEDOL: BP6WW19	575,000.000	613,319.50	658,081.14
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	600,000.000	598,188.00	590,666.54
LLOYDS BKG GROUP PLC 8.0% 12-31-2099 CUSIP: 53944YAV5	750,000.000	750,000.00	751,498.50
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL: BD84H70	500,000.000	521,559.92	481,053.51
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	1,400,000.000	1,400,000.00	1,474,027.38
NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029 SEDOL: BKVF4F6	700,000.000	700,000.00	682,855.73
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	600,000.000	600,000.00	591,233.21
PVTPL GLENCORE FDG LLC 4.125% 03-12-2024 SEDOL: BJLBZH6	100,000.000	109,450.00	99,633.14
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP: 45262BAF0	200,000.000	197,912.00	205,505.62
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP: 45262BAB9	900,000.000	896,658.00	858,864.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% 07-18-2030 CUSIP: 63861VAE7	800,000.000	800,000.00	746,499.37
PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO CUSIP: 80281LAB1	568,000.000	577,298.31	457,424.15
PVTPL STANDARD CHARTERED PLC 6.301% DUE 01-09-2029 CUSIP: 853254CS7	600,000.000	600,000.00	614,874.43
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	500,000.000	500,000.00	436,571.90
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	710,000.000	731,462.36	666,420.89
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	470,000.000	608,962.50	539,710.46
ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029 SEDOL: BG4R9B2	800,000.000	853,072.00	786,197.18
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3	1,870,000.000	1,953,747.70	1,411,202.59
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	205,000.000	174,418.10	146,683.73
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1SBFX9	250,000.000	283,275.00	271,081.51
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	925,000.000	908,821.75	840,397.11
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	925,000.000	925,000.00	696,971.13
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL: BJWZHR1	875,000.000	875,000.00	902,158.25
Total United Kingdom - USD		46,271,907.73	42,387,564.58
United States - EUR			
NETFLIX INC 3.875% 15/11/2029 CUSIP: ZS2938422	400,000.000	448,100.00	457,841.07
Total United States - EUR		448,100.00	457,841.07
United States - GBP			
TIME WARNER CABLE INC 5.25% 15/07/2042 SEDOL: B7KPHK2	200,000.000	335,055.01	226,564.62

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - GBP			
Total United States - GBP		335,055.01	226,564.62
United States - USD			
#REORG/MAGELLAN EXCHANGE ONEOK 0004R16ADV 02-27-2024 SEDOL: BYY5Z58	560,000.000	555,051.40	452,486.53
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	460,000.000	459,779.20	439,893.43
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	650,000.000	647,705.50	589,115.23
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	4,621,000.000	4,608,946.51	4,131,926.43
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	300,000.000	263,151.00	276,388.59
ABBVIE INC 4.55% DUE 03-15-2035 REG SEDOL: BMWB8H7	600,000.000	603,099.66	589,444.05
ABBVIE INC 4.75% DUE 03-15-2045 SEDOL: BLKFQT2	12,000.000	12,014.03	11,582.74
ADOBE INC 2.3% DUE 02-01-2030 CUSIP: 00724PAD1	891,000.000	889,013.68	799,312.64
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	225,000.000	224,329.50	161,423.96
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	275,000.000	274,901.00	217,529.82
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	470,000.000	467,245.80	374,205.76
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	700,000.000	825,489.00	603,575.50
AEP TRANSMISSION CO LLC SR NT SER O 4.5% 06-15-2052 SEDOL: BPQCM64	220,000.000	218,598.60	199,555.86
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	460,000.000	458,537.20	361,031.42
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	2,300,000.000	1,905,343.00	1,951,629.76
AIR LEASE CORP MED .7% DUE 02-15-2024 SEDOL: BKZ7S78	100,000.000	99,302.00	99,377.19
AIR LEASE CORP 1.875% DUE 08-15-2026 SEDOL: BKPG8Z3	100,000.000	99,275.00	92,018.73

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AIR LEASE CORP 3.375% DUE 07-01-2025 REG SEDOL: BL57W28	160,000.000	158,360.00	154,895.04
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	1,150,000.000	1,136,824.06	807,543.69
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	575,000.000	574,258.25	455,732.80
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	475,000.000	476,354.50	414,138.73
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032 SEDOL: BLH1NS1	210,000.000	209,351.10	168,750.61
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	770,000.000	766,827.60	509,551.27
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	400,000.000	399,436.00	361,052.04
ALLSTATE CORP 6.5% 05-15-2067 CUSIP: 020002AU5	90,000.000	88,696.29	89,438.46
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	200,000.000	260,275.00	218,516.90
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP: 02005NBT6	400,000.000	400,000.00	413,965.81
ALLY FINL INC 5.8% DUE 05-01-2025 SEDOL: BL96VB3	700,000.000	686,371.00	700,714.80
ALLY FINL INC 6.848% 01-03-2030 SEDOL: BP0R2M1	700,000.000	700,000.00	719,567.58
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6	200,000.000	226,374.00	198,226.67
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	1,030,000.000	993,679.10	757,410.41
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	3,735,000.000	2,843,310.14	2,638,613.87
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	840,000.000	731,538.51	684,050.41
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	372,000.000	369,016.56	296,302.18
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	1,350,000.000	1,347,343.16	1,378,820.43

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	2,269,000.000	2,485,473.82	2,319,964.14
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811	428,000.000	436,869.51	458,752.81
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	420,000.000	418,954.20	390,627.03
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	750,000.000	762,462.50	591,226.41
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	1,090,000.000	1,100,450.57	813,914.01
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	500,000.000	495,900.00	368,757.79
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,615,000.000	1,598,478.55	1,077,753.60
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	395,000.000	390,323.20	262,637.17
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	240,000.000	238,226.40	217,248.91
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	400,000.000	398,328.00	351,591.73
AMC NETWORKS INC 4.25% DUE 02-15-2029 REG SEDOL: BLCHH93	600,000.000	600,000.00	459,329.42
AMERICAN ELEC PWR CO INC SR NT 5.95% 11-01-2032 SEDOL: BNYL731	600,000.000	595,902.00	641,721.72
AMERICAN INTERNATIONAL 5.125% 03-27-2033 SEDOL: BRF4ML0	131,000.000	128,496.59	133,242.48
AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032 SEDOL: BPGBNV3	130,000.000	129,338.30	121,924.79
AMERICAN TOWER CORP NEW 2.3% 09-15-2031 SEDOL: BPBK702	500,000.000	497,220.00	413,926.49
AMERICAN TOWER CORP NEW 5.65% 03-15-2033 SEDOL: BQ0L651	500,000.000	497,720.00	520,480.89
AMERICAN TOWER CORP 2.95% DUE 01-15-2025 SEDOL: BJMJ7X9	900,000.000	892,692.00	878,202.73
AMERICAN TOWER CORP 3.65% DUE 03-15-2027 SEDOL: BJLV1Q7	800,000.000	796,136.00	769,893.35

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERICAN TOWER CORP 5.25% 07-15-2028 SEDOL: BRJVGL5	900,000.000	897,408.00	914,924.45
AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031 SEDOL: BN4MZ63	210,000.000	209,437.20	164,679.13
AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031 SEDOL: BMTR845	1,470,000.000	1,466,957.10	1,291,356.60
AMERN AIRLS 2017-1 4.95% DUE 08-15-2026 SEDOL: BL59053	199,750.000	193,258.12	194,036.43
AMERN ELEC PWR CO 4.3% DUE 12-01-2028 SEDOL: BGPVD00	1,100,000.000	1,098,693.35	1,074,778.88
AMERN EXPRESS CO 2.5% DUE 07-30-2024 SEDOL: BJGV2D6	150,000.000	160,276.50	147,333.46
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	579,000.000	584,787.26	519,048.67
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	425,000.000	408,102.75	401,985.72
AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029 SEDOL: BJQN856	900,000.000	876,585.00	859,759.50
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	700,000.000	674,401.78	670,887.46
AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031 SEDOL: BN6J2V6	80,000.000	80,000.00	61,378.05
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	403,000.000	401,400.09	314,445.32
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	186,000.000	187,662.10	158,052.96
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	21,000.000	12,190.50	13,547.03
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	433,000.000	411,784.56	323,612.45
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	525,000.000	527,967.28	444,802.81
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	190,000.000	188,871.40	169,178.43
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12	334,000.000	343,493.82	304,777.09

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	2,057,000.000	1,986,264.97	1,930,143.86
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	172,000.000	229,181.40	168,594.21
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	2,400,000.000	2,392,440.00	2,464,053.41
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	1,210,000.000	1,203,236.10	1,254,121.05
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	1,564,000.000	1,561,404.52	1,652,828.84
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	1,700,000.000	1,684,262.55	1,792,137.85
ANALOG DEVICES INC 2.1% 10-01-2031 SEDOL: BPBK735	428,000.000	427,964.38	364,969.88
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	567,000.000	563,452.19	423,506.30
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	726,000.000	730,353.51	522,427.76
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	880,000.000	899,503.50	819,899.95
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	490,000.000	532,736.60	448,085.96
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	710,000.000	707,191.69	650,523.61
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	933,000.000	846,916.38	744,528.54
APACHE CORP 5.25% DUE 02-01-2042 SEDOL: B434WV1	90,000.000	93,234.48	75,316.50
APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286	230,000.000	175,165.70	191,319.07
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	670,000.000	662,745.40	463,038.99
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	220,000.000	196,858.20	183,841.45
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	510,000.000	508,648.50	444,757.16

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AREIT 2023-CRE8 7.2118% DUE 02-17-2028 CUSIP: 04002BAA3	500,000.000	497,500.00	495,382.15
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL: BQQ6RB3	640,000.000	633,587.20	652,468.08
AT&T INC DISC COML PAPER 4/2 YRS 1&2 03-19-2024 CUSIP: 0020A2CK6	2,700,000.000	2,551,230.00	2,665,992.15
AT&T INC 1.7% DUE 03-25-2026 BEO SEDOL: BMW32G0	260,000.000	260,415.00	243,351.89
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1	30,000.000	24,360.90	24,474.65
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	7,038,000.000	6,552,666.56	5,130,650.13
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLT2	1,210,000.000	873,092.58	874,800.23
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	160,000.000	131,653.60	121,043.15
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	4,948,000.000	3,995,895.34	3,561,500.54
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	1,210,000.000	1,135,446.50	903,489.27
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	60,000.000	47,388.00	44,943.53
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	44,000.000	40,272.32	38,114.20
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	2,073,000.000	1,932,351.24	1,815,098.26
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	518,000.000	514,844.57	473,575.21
AT&T INC 5.7% DUE 03-01-2057 SEDOL: BDCL4M1	100,000.000	123,419.00	100,872.36
AT&T INC 6.375% DUE 03-01-2041 SEDOL: BD8P278	240,000.000	343,951.20	263,125.08
AVIS BUDGET RENT 4.62% DUE 02-20-2027 CUSIP: 05377RFK5	100,000.000	99,977.70	98,546.42
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1	320,000.000	320,000.00	276,148.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BALLYROCK LTD 20/11/2030 0% 11-20-2030 CUSIP: 05875MAN2	920,000.000	920,000.00	916,343.83
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4	20,000.000	16,791.40	17,015.54
BANK AMER CORP 1.898% DUE 07-23-2031 CUSIP: 06051GJF7	450,000.000	417,453.07	368,751.60
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	1,230,000.000	1,230,000.00	975,971.53
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2	740,000.000	731,886.79	614,708.89
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6	280,000.000	280,000.00	241,661.29
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	510,000.000	510,000.00	431,386.33
BANK AMER CORP 2.831% DUE 10-24-2051 SEDOL: BN6NBF5	1,769,000.000	1,721,589.18	1,201,118.26
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	2,395,000.000	2,395,000.00	1,882,735.27
BANK AMER CORP 3.483% 03-13-2052 SEDOL: BN6J9V5	224,000.000	224,564.94	173,263.19
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5	220,000.000	239,461.20	208,447.17
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	2,350,000.000	2,377,715.75	1,986,437.68
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	300,000.000	300,000.00	297,169.61
BANK OF AMERICA CORP FLTG RT 04-22-2025 SEDOL: BMGDBQ9	330,000.000	330,521.40	329,908.56
BANK OF AMERICA CORP MTN 1.197% 10-24-2026 SEDOL: BLR95F6	210,000.000	206,765.40	195,005.40
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	823,000.000	819,540.66	669,207.06
BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL: BMGDBK3	1,322,000.000	1,327,075.51	1,080,850.25
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL: BLPLD72	1,600,000.000	1,600,000.00	1,420,927.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	1,170,000.000	1,170,000.00	1,118,068.65
BANK OF AMERICA CORPORATION 1.319% 06-19-2026 SEDOL: BMGDBZ8	180,000.000	181,294.20	169,446.07
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	1,247,000.000	1,043,003.53	896,070.06
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	900,000.000	1,048,285.00	795,087.80
BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL: BYMX8C2	820,000.000	820,000.00	739,576.14
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	2,750,000.000	2,741,090.00	2,764,520.28
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 SEDOL: BNNJDR2	1,942,000.000	1,924,909.25	2,037,957.73
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL: B83ZNK8	450,000.000	503,190.00	480,631.17
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	250,000.000	346,082.50	300,347.86
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO SEDOL: BPNTJ90	394,000.000	322,026.14	330,890.61
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	751,000.000	693,011.32	518,838.06
BBCMS TR 2015-SRCH FLTG RT 5.12177% DUE 08-10-2035 CUSIP: 05547HAN1	200,000.000	201,229.80	144,701.66
BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035 SEDOL: BFMD852	300,000.000	308,977.20	274,875.84
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8	68,000.000	73,178.20	67,345.43
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	220,000.000	220,000.00	206,193.06
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52	1,968,000.000	2,094,291.96	1,845,346.66
BECTON DICKINSON & 4.875% DUE 05-15-2044 SEDOL: BXVMC54	91,000.000	103,529.79	82,180.71
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	1,845,000.000	1,795,006.06	1,704,924.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	929,000.000	925,720.63	780,873.64
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	1,925,000.000	2,072,561.99	1,786,482.99
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL: BMHSQ68	200,000.000	199,932.00	185,852.83
BGC GROUP INC 8.0% 05-25-2028 SEDOL: BS3CR85	200,000.000	199,793.84	208,943.56
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 SEDOL: BM9WJ81	330,000.000	330,000.00	350,385.80
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	250,000.000	307,539.18	271,849.40
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	500,000.000	498,280.00	449,697.66
BLOCK FINANCIAL LLC 2.5% DUE 07-15-2028 BEO SEDOL: BL597S5	1,100,000.000	1,094,933.80	982,023.86
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL: BK81NS3	700,000.000	691,355.00	611,793.07
BOARDWALK PIPELINES LP 3.6% DUE 09-01-2032/02-16-2022 BEO SEDOL: BMCDJS5	500,000.000	499,515.00	444,671.08
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	330,000.000	330,000.00	311,917.97
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	1,060,000.000	1,060,968.40	814,755.85
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	660,000.000	810,386.52	684,929.57
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	3,956,000.000	4,101,372.19	4,113,095.65
BOEING CO 2.75% DUE 02-01-2026 SEDOL: BMHXMW1	300,000.000	311,301.80	287,200.76
BOEING CO 3.3% DUE 03-01-2035 SEDOL: BVZ6WJ2	380,000.000	352,974.40	311,905.50
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	430,000.000	458,814.98	400,038.34
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	600,000.000	588,525.70	467,577.81

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	1,404,000.000	1,374,391.01	1,115,279.20
BOEING CO 4.875% DUE 05-01-2025 SEDOL: BM8XFT8	2,400,000.000	2,400,000.00	2,388,181.10
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	524,000.000	490,025.18	544,922.10
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	270,000.000	374,218.88	310,036.71
BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033 SEDOL: BRT3NQ5	200,000.000	198,487.00	211,279.19
BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034 SEDOL: BMXP3L7	632,000.000	630,085.04	667,735.00
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	1,300,000.000	1,274,464.86	924,304.42
BP CAP MKTS AMER INC 4.893% 09-11-2033 SEDOL: BMCJWJ1	2,340,000.000	2,321,896.65	2,384,827.43
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	61,000.000	58,247.29	40,987.60
BPR TR 2022-OANA FLTG RT 7.22684% DUE 04-15-2037 SEDOL: BNTX1P2	150,000.000	146,484.38	147,836.03
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	710,000.000	704,021.80	618,456.33
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	100,000.000	88,795.00	88,633.36
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDS035	1,291,000.000	1,290,806.35	1,502,153.36
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	373,000.000	232,458.19	237,546.12
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	368,000.000	275,689.50	290,404.44
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDS024	1,138,000.000	1,134,824.28	1,307,734.71
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	423,000.000	422,530.47	404,626.34
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	1,080,000.000	1,078,639.20	1,037,281.70

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Corporate Debt Instruments - Other			
United States - USD			
BROADCOM INC 4.75% 04-15-2029 SEDOL: BKXB3J9	832,000.000	826,702.20	834,640.13
BSTN SCIENTIFIC 4.7% DUE 03-01-2049 SEDOL: BP0V900	472,000.000	544,530.08	455,522.83
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	1,125,000.000	1,564,738.50	1,360,392.21
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	712,000.000	718,902.64	543,302.16
BX COML MTG TR 2021-CIP 6.36448% 12-15-2038 CUSIP: 12434FAA5	150,000.000	144,984.38	146,846.57
BX TR 2021-ACNT 6.29348% 11-15-2038 CUSIP: 05609QAA4	150,000.000	143,343.75	147,883.86
BX 2021-21M MTG TR FLTG RT 6.17348% DUE 10-15-2036 SEDOL: BNTYXF9	107,986.340	103,261.94	105,887.27
CA INST TECH 4.7% DUE 11-01-2111 SEDOL: B795LF6	240,000.000	232,874.40	213,723.60
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 SEDOL: BJX9954	590,000.000	588,507.30	422,479.13
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	300,000.000	299,043.00	288,155.14
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 SEDOL: BPQT8D4	1,225,000.000	1,167,995.25	1,221,237.23
CARNIVAL CORPORATION TERM LOAN B TERM LOAN SENIOR SECURED 08-02-2027 CUSIP: LX2145931	398,000.000	396,010.00	398,330.34
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	500,000.000	482,570.59	402,494.01
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	1,713,000.000	1,692,835.06	1,341,139.00
CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2	0.000	0.00	0.00
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	500,000.000	475,920.16	432,608.03
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL: BPLVD52	400,000.000	400,000.00	354,204.00
CELANESE US HLDGS LLC 6.7% 11-15-2033 SEDOL: BRBDWD3	381,000.000	379,840.16	414,790.51

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Corporate Debt Instruments - Other			
United States - USD			
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	670,000.000	681,184.11	642,388.30
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	300,000.000	297,480.00	289,183.27
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66	450,000.000	450,000.00	374,808.98
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BM8DBR8	50,000.000	50,000.00	41,623.35
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	800,000.000	800,828.17	717,447.92
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	680,000.000	680,000.00	589,242.74
CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053 SEDOL: BN7T2Q0	250,000.000	249,810.00	263,179.48
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033 SEDOL: BRQNXB3	110,000.000	109,731.60	112,158.57
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	400,000.000	492,000.00	382,800.44
CHARLES SCHWAB CORP 5.853% 05-19-2034 SEDOL: BP4YBS7	740,000.000	741,046.40	764,920.33
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7	420,000.000	416,862.60	293,100.43
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	440,000.000	436,418.40	277,958.66
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	942,000.000	935,406.00	792,457.73
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	885,000.000	878,549.50	741,137.96
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	600,000.000	654,396.00	416,336.98
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0	2,862,000.000	2,265,731.18	1,868,728.22
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL: BFFFBV2	130,000.000	147,368.00	124,928.39
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LBX6	2,658,202.590	2,644,680.16	2,656,554.50

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United States - USD			
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	190,000.000	172,119.10	119,034.84
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	3,506,000.000	3,604,122.97	3,122,366.01
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	600,000.000	590,592.26	425,345.59
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	60,000.000	68,291.40	59,440.08
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	800,000.000	802,833.99	682,039.89
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	40,000.000	42,994.27	40,686.86
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	140,000.000	155,440.28	138,035.18
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	900,000.000	899,472.00	850,578.03
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	100,000.000	100,000.00	100,554.67
CHENIERE CORPUS 5.875% DUE 03-31-2025 SEDOL: BZ5ZZ32	300,000.000	300,000.00	300,669.65
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	534,000.000	563,237.00	404,939.23
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	490,000.000	487,505.00	314,150.76
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2	360,000.000	358,009.20	259,043.52
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	760,000.000	758,776.40	736,659.47
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	1,950,000.000	1,996,637.04	1,855,638.08
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	590,000.000	588,209.07	438,670.25
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	520,000.000	518,633.77	424,902.79
CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO SEDOL: BLCB7N9	300,000.000	341,690.50	297,925.82

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Corporate Debt Instruments - Other			
United States - USD			
CIMAREX ENERGY CO 4.375% 03-15-2029 SEDOL: BHRT2V3	360,000.000	387,511.20	303,841.17
CITIGROUP CAP III 7.625% DUE 12-01-2036 SEDOL: 2301637	760,000.000	915,914.00	777,901.21
CITIGROUP INC FIXED 7.625% 12-31-2049 SEDOL: BR55Z58	90,000.000	90,000.00	91,759.76
CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP: 172967NA5	400,000.000	396,457.60	366,203.86
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	698,000.000	579,531.47	576,419.45
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	501,000.000	501,000.00	418,680.41
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	170,000.000	170,000.00	122,733.76
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1	180,000.000	193,341.60	174,967.81
CITIGROUP INC 3.4% DUE 05-01-2026 SEDOL: BDGKYT1	140,000.000	152,933.00	135,141.07
CITIGROUP INC 3.668% 07-24-2028 SEDOL: BF347Y6	700,000.000	700,000.00	667,600.04
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7	10,000.000	10,000.00	9,009.38
CITIGROUP INC 4.075% 04-23-2029 SEDOL: BLPNK77	1,100,000.000	1,100,000.00	1,059,669.17
CITIGROUP INC 4.15% DUE 12-31-2049 SEDOL: BN72LH3	670,000.000	670,000.00	575,057.38
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	370,000.000	366,369.02	342,098.58
CITIGROUP INC 4.658% DUE 05-24-2028 BEO SEDOL: BPMP6Y3	30,000.000	30,000.00	29,813.81
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	250,000.000	292,347.50	224,410.87
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	369,000.000	363,550.34	393,659.93
CITIGROUP INC 6.27% 11-17-2033 SEDOL: BJN59J6	615,000.000	615,000.00	659,209.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	2,165,000.000	2,705,238.47	2,359,812.22
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	903,000.000	1,344,562.85	1,166,180.73
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	390,000.000	400,806.50	391,992.83
CLAREMONT MCKENNA 3.775% DUE 01-01-2122 SEDOL: BN95W66	70,000.000	58,788.90	47,857.96
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	100,000.000	100,000.00	94,403.22
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 SEDOL: B1L4G76	795,000.000	1,073,782.65	813,171.66
CLI FDG VIII LLC 2.72% DUE 01-18-2047 CUSIP: 12565KAE7	83,813.290	83,771.17	74,041.83
CLI FDG VIII LLC 6.31% DUE 06-18-2048 CUSIP: 12565KAG2	95,367.830	95,288.74	98,574.71
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	978,000.000	944,033.02	610,205.09
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28	232,000.000	177,163.78	153,386.86
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	686,000.000	697,511.08	577,945.29
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	1,152,000.000	1,192,682.08	964,698.77
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	450,000.000	447,783.50	301,365.68
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	3,075,000.000	2,452,790.37	2,090,425.90
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	3,593,000.000	2,614,398.76	2,329,058.05
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	100,000.000	99,456.00	86,249.19
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	1,991,000.000	2,099,956.34	1,685,275.84
COMCAST CORP 5.35% 05-15-2053 SEDOL: BQPF818	2,171,000.000	2,148,915.69	2,255,731.72

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
COMMONBOND STUDENT LOAN TRUST 2021- PVT CR STUD LN BACKED 144A 1.17% 09-25-2051 CUSIP: 20268AAA0	152,798.650	152,765.11	126,508.22
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL: BN4LSK5	120,000.000	120,000.00	104,102.09
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	350,000.000	350,000.00	276,671.00
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	1,050,000.000	1,048,572.00	746,509.38
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFBZ4	300,000.000	297,651.00	216,194.64
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	375,000.000	374,336.25	304,392.28
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPY0	350,000.000	349,933.50	297,427.49
COMMONWEALTH EDISON CO 5.3% 02-01-2053 SEDOL: BMTX122	160,000.000	159,611.20	163,266.41
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	1,025,000.000	1,023,585.50	718,276.91
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	775,000.000	768,970.50	680,030.89
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	464,000.000	457,125.86	455,195.73
CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL: BF2SVR0	565,000.000	551,779.00	548,696.76
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	1,598,000.000	1,448,519.56	1,296,762.76
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	1,866,000.000	1,852,752.82	1,988,641.49
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	300,000.000	299,181.00	326,256.29
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	535,000.000	530,316.53	551,801.21
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	290,000.000	361,237.69	312,932.78
CONSTELLATION BRANDS INC 4.9% 05-01-2033 SEDOL: BQYLSJ5	440,000.000	439,222.70	443,444.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CONSTELLATION ENERGY GENERATION LLC 5.8% DUE 03-01-2033 CUSIP: 210385AC4	300,000.000	299,928.00	315,863.64
CONSTELLATION ENERGY GENERATION LLC 6.5% 10-01-2053 SEDOL: BRRD709	420,000.000	419,832.00	475,471.86
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	117,000.000	114,446.41	71,840.08
CONSUMERS ENERGY CO 4.625% 05-15-2033 SEDOL: BP29957	575,000.000	571,843.25	575,138.62
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5	280,000.000	318,332.90	227,019.86
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 SEDOL: BPYS2Y2	1,175,000.000	1,176,665.79	988,773.73
COREBRIDGE FINL INC SR NT 4.35% 04-05-2042 SEDOL: BRXNDT4	354,000.000	351,065.31	300,974.86
COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFY118	120,000.000	119,555.29	116,186.83
COX COMMUNICATIONS INC NEW 5.45% 09-15-2028 SEDOL: BRRH8N1	1,100,000.000	1,099,901.00	1,123,760.21
CRH AMER INC 5.125% DUE 05-18-2045 SEDOL: BX8Z1C6	1,200,000.000	1,205,640.98	1,198,379.80
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	100,000.000	109,317.00	80,917.74
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL: BDT6RC0	300,000.000	317,551.00	260,697.40
CROWN CASTLE INTL 3.1% DUE 11-15-2029 SEDOL: BK9Z6H4	100,000.000	100,700.00	89,575.50
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	725,000.000	679,049.50	648,098.23
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	124,000.000	123,006.76	80,342.39
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	92,000.000	91,361.52	69,845.52
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	250,000.000	245,645.00	208,447.52
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	140,000.000	139,091.40	130,491.17

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	420,000.000	424,276.00	385,319.35
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	300,000.000	316,785.00	287,262.21
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	405,000.000	401,527.75	386,749.83
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	2,600,000.000	3,331,246.58	2,907,204.38
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	470,000.000	469,088.20	456,066.21
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL: BQ0MLF9	665,000.000	651,707.10	708,066.35
CVS HEALTH CORP 3% DUE 08-15-2026 SEDOL: BK5R458	340,000.000	364,959.40	325,114.69
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL: BKP3KR0	450,000.000	449,923.50	377,345.87
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	2,840,000.000	2,842,438.90	2,697,629.87
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	2,000,000.000	2,095,679.94	1,879,255.20
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	580,000.000	578,889.42	550,475.89
CVS HEALTH CORP 5.625% 02-21-2053 SEDOL: BNGF9D5	1,233,000.000	1,231,224.48	1,254,998.38
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	250,000.000	248,707.50	263,914.45
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	320,000.000	320,000.00	276,693.44
DEFAULTED MAGNA IMPERIO SYS CORP 7.0% 06-29-2026 CUSIP: 55921QAA0	100,000.000	99,000.00	96,801.00
DEFAULTED PVTPL COOKS VENTURE INC 8.75% 06-15-2027 CUSIP: 216378AB5	100,000.000	100,000.00	100,000.00
DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026 SEDOL: BL98272	1,100,000.000	1,097,173.00	1,102,095.60
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	730,000.000	733,163.50	747,254.57

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	206,000.000	316,947.91	253,940.69
DELPHI FINANCIAL GROUP INC FLTG RT DUE 05-15-2037 SEDOL: B1XXGL5	12,275.000	306,752.25	289,935.50
DELTA AIR LINES INC DEL 2.9% DUE 10-28-2024 SEDOL: BK8VSF5	600,000.000	591,000.00	584,018.34
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	290,000.000	288,825.50	265,446.05
DELTA AIR LINES 7.375% DUE 01-15-2026 SEDOL: BMVT184	166,000.000	184,260.00	171,601.96
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCYY2	580,000.000	632,636.29	513,710.80
DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO SEDOL: BNXFS75	194,000.000	193,806.19	186,517.33
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	1,160,000.000	1,066,822.90	1,016,536.51
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	710,000.000	749,354.04	686,921.55
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2	190,000.000	222,395.30	192,095.76
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	100,000.000	99,809.00	83,218.70
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	970,000.000	980,934.80	1,037,940.21
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	280,000.000	279,121.20	232,583.64
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	80,000.000	99,240.00	84,079.60
DISNEY WALT CO SR NT 6.15% 03-01-2037 SEDOL: BK24PP9	625,000.000	827,300.00	694,230.28
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	161,000.000	217,234.08	183,635.76
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	185,000.000	257,830.80	217,845.13
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL: BRX92H3	310,000.000	309,429.80	357,830.32

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Corporate Debt Instruments - Other			
United States - USD			
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	375,000.000	370,155.00	346,362.71
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	2,030,000.000	2,326,357.00	1,799,638.08
DOMINION RES INC 5.95% DUE 06-15-2035 SEDOL: B0BSGX7	40,000.000	47,098.80	42,148.74
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	921,000.000	1,529,606.96	1,283,896.07
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	1,025,000.000	1,093,763.99	1,009,476.05
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	100,000.000	99,551.00	84,990.69
DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO SEDOL: BKP32K7	369,000.000	368,575.65	320,407.43
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	1,097,000.000	1,095,025.40	1,127,975.85
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	170,000.000	169,382.90	175,702.53
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	50,000.000	37,580.50	36,905.03
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	400,000.000	433,772.84	309,393.76
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	400,000.000	366,072.00	319,109.97
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	175,000.000	174,270.25	164,048.29
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	700,000.000	689,568.00	768,895.93
DUKE ENERGY FLA LLC 6.2% 11-15-2053 SEDOL: BN12KG1	350,000.000	347,872.00	400,960.60
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	200,000.000	199,722.00	173,345.06
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0	200,000.000	199,820.00	204,430.60
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL: BMF9RC6	170,000.000	170,617.10	178,769.15

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL: BNKD9L3	320,000.000	318,102.40	325,349.83
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	579,000.000	535,224.29	421,890.58
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7	430,000.000	404,316.76	395,620.61
EDISON INTERNATIONAL 5.375% 12-31-2049 SEDOL: BMCDH43	930,000.000	930,000.00	879,592.88
EDISON INTL 5.0% 12-31-2049 SEDOL: BP9RHS3	290,000.000	290,300.00	270,020.02
EDISON INTL 8.125% 06-15-2053 CUSIP: 281020AX5	680,000.000	680,000.00	694,168.48
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	200,000.000	289,630.00	233,421.84
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	289,000.000	287,942.26	289,561.79
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	620,000.000	633,261.60	703,150.00
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20	695,000.000	685,582.75	723,423.66
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMRY08	411,000.000	410,741.07	427,509.89
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	570,000.000	609,054.93	575,668.94
ENERGY TRANSFER L P NTS PERP 0% 12-31-2049 USD SEDOL: BMHR7V7	310,000.000	298,475.00	258,838.47
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG SEDOL: BMHR7W8	1,040,000.000	1,033,062.55	958,337.71
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL: BR3TGZ9	1,697,000.000	1,714,272.98	1,841,889.86
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3	940,000.000	942,840.00	900,370.82
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	2,000,000.000	1,997,820.00	2,063,306.00
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	274,000.000	271,292.05	245,485.33

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024 SEDOL: BJCYMG2	150,000.000	164,664.00	149,438.48
ENERGY TRANSFER 2.9% DUE 05-15-2025 SEDOL: BL3BQ64	100,000.000	104,634.00	96,916.10
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	170,000.000	158,385.60	162,173.74
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	300,000.000	280,320.00	275,984.40
ENERGY TRANSFER 5.8% DUE 06-15-2038 SEDOL: BNR46V8	50,000.000	51,469.70	50,014.18
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	30,000.000	30,089.03	31,097.40
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	190,000.000	212,976.70	204,719.54
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	500,000.000	494,500.00	505,345.48
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	40,000.000	45,152.00	46,395.85
ENTERGY CORP NEW 2.4% 06-15-2031 SEDOL: BMXN0K9	550,000.000	545,798.00	460,988.63
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	125,000.000	123,000.00	94,605.08
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	561,000.000	577,353.69	375,835.02
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	480,000.000	482,443.69	390,861.51
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	410,000.000	416,390.20	392,617.16
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026 SEDOL: BYMLL16	250,000.000	274,890.00	246,274.15
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	630,000.000	629,149.50	555,473.15
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	460,000.000	457,194.00	436,038.91
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 SEDOL: BYWF668	880,000.000	805,951.15	788,691.38

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	720,000.000	717,196.94	575,166.39
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8	80,000.000	92,437.60	79,071.82
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	170,000.000	194,333.80	163,877.73
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	120,000.000	145,742.40	118,174.65
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	550,000.000	593,430.45	580,395.44
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	390,000.000	505,193.40	419,188.75
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	280,000.000	319,540.20	306,473.51
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	70,000.000	105,436.10	85,884.57
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	230,000.000	228,091.00	170,985.04
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	910,000.000	1,023,313.20	897,614.45
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	200,000.000	196,858.00	191,403.22
EPR PPTYS 4.95% DUE 04-15-2028 SEDOL: BFNSMR6	400,000.000	354,928.00	379,520.96
EQM MIDSTREAM 4.125% DUE 12-01-2026 SEDOL: BZ1C601	400,000.000	396,764.00	386,438.12
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	200,000.000	199,620.00	179,160.33
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	580,000.000	576,324.18	389,498.48
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	400,000.000	399,592.00	367,874.38
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	721,000.000	715,073.38	530,013.55
EQUINIX INC 2.15% DUE 07-15-2030 SEDOL: BLR4HS8	100,000.000	99,711.00	84,800.29

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	1,235,000.000	1,283,745.60	1,097,429.31
ESSEX PORTFOLIO L P 4.0% 03-01-2029 SEDOL: BFMWWB3	400,000.000	402,868.00	382,023.15
ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 SEDOL: BKT4KF7	641,000.000	633,109.29	468,172.67
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	30,000.000	31,201.50	26,221.43
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	500,000.000	594,515.00	451,191.38
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	1,450,000.000	1,516,823.00	1,375,672.49
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	310,000.000	347,682.58	319,787.79
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	363,000.000	353,698.78	363,332.08
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	500,000.000	496,125.00	459,010.55
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 6.52348% 07-15-2038 SEDOL: BP7L958	140,015.980	134,984.15	138,698.75
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	250,000.000	250,000.00	228,364.80
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	270,000.000	270,000.00	217,395.69
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	160,000.000	160,000.00	119,225.89
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	1,760,000.000	1,807,268.07	1,387,183.32
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	180,000.000	180,435.24	161,033.06
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	160,000.000	160,000.00	149,055.42
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	1,025,000.000	1,029,889.25	863,757.41
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	1,125,000.000	1,163,223.09	982,519.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	1,025,000.000	1,060,878.55	947,603.55
FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030 SEDOL: BMBWWL3	607,000.000	593,463.70	511,362.29
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	919,000.000	880,215.10	648,105.73
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	1,080,000.000	1,098,857.40	988,781.59
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	360,000.000	357,706.80	265,043.41
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	300,000.000	298,380.00	255,713.32
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	300,000.000	321,867.00	294,688.36
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	1,425,000.000	1,381,938.05	991,535.79
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPTYN0	1,146,000.000	1,111,156.56	1,202,700.38
FORD CR FLOORPLAN 4.92% DUE 05-15-2028 CUSIP: 34528QHV9	110,000.000	109,999.15	110,264.31
FORD HLDGS INC 9.3% DUE 03-01-2030 SEDOL: B02FN14	200,000.000	218,889.80	228,473.90
FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO SEDOL: BPR9SM2	340,000.000	339,993.20	298,060.67
FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028 SEDOL: BNQN9H3	350,000.000	349,954.50	365,800.64
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	923,000.000	728,793.37	764,755.56
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	900,000.000	898,367.05	749,361.51
FORD MTR CO DEL 5.291% DUE 12-08-2046 SEDOL: BYPL1V3	519,000.000	406,302.97	458,446.10
FORD MTR CR CO LLC 4.134% DUE 08-04-2025 SEDOL: BYZ5MH8	200,000.000	189,250.00	194,437.31
FORTINET INC NT 1% 03-15-2026 SEDOL: BMHLYG3	200,000.000	196,050.00	183,421.96

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FOX CORP FIXED 3.05% DUE 04-07-2025 SEDOL: BM6QSH8	100,000.000	107,099.00	97,355.68
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	600,000.000	611,829.95	584,923.85
FOX CORP 6.5% 10-13-2033 SEDOL: BPSQ9N0	1,050,000.000	1,042,755.98	1,138,487.72
FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG SEDOL: BSN4Q39	120,000.000	117,321.60	120,619.32
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	570,000.000	587,034.30	554,437.35
GA GLOBAL FDG TR 1.625% DUE 01-15-2026 SEDOL: BMFDNF3	110,000.000	112,196.70	101,266.30
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	197,000.000	196,085.01	146,563.51
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	82,352.33
GCAT 2023-NQM4 TR 4.25% DUE 05-25-2067 CUSIP: 36171FAA1	1,000,000.000	914,327.00	920,958.71
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	2,240,000.000	2,269,546.16	2,612,580.83
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2	490,000.000	484,267.00	458,407.70
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843	570,000.000	568,005.00	438,689.37
GENERAL ELEC CO 4.25% DUE 05-01-2040 SEDOL: BMWWSK3	30,000.000	26,200.20	25,752.61
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO SEDOL: BQHM3Y5	80,000.000	79,804.80	81,966.60
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	290,000.000	272,933.50	284,947.12
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	290,000.000	306,978.98	296,706.81
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	590,000.000	620,660.80	632,925.79
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1	230,000.000	256,666.96	248,131.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO SEDOL: BNR5LK5	220,000.000	219,639.20	201,671.23
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	600,000.000	607,056.50	475,063.91
GEORGIA PWR CO 4.95% 05-17-2033 SEDOL: BQPF7S8	300,000.000	295,816.76	302,961.91
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	1,178,000.000	768,652.52	816,493.76
GILEAD SCIENCES INC 5.55% 10-15-2053 SEDOL: BQBBGR2	1,293,000.000	1,295,941.36	1,405,338.58
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	290,000.000	288,297.70	269,055.34
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	330,000.000	329,359.80	319,583.90
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	270,000.000	268,461.00	248,960.02
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	230,000.000	257,355.73	246,661.39
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	100,000.000	99,558.00	102,224.36
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	200,000.000	199,346.00	176,159.78
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	400,000.000	347,160.00	362,904.09
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	500,000.000	499,925.00	496,635.25
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	300,000.000	299,253.00	273,859.08
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	400,000.000	397,504.00	337,700.92
GNMA SR 2019-H09 CL F-G FLTG RT 05-20-2069 CUSIP: 38380LUC5	256,039.760	245,332.51	252,402.72
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL: BMGDCB1	40,000.000	38,627.60	36,607.32
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG SEDOL: BN11JM7	738,000.000	544,983.48	597,345.53

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	840,000.000	840,000.00	690,566.70
GOLDMAN SACHS GROUP INC 2.65% 10-21-2032 CUSIP: 38141GYN8	670,000.000	664,898.12	559,230.93
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	440,000.000	440,000.00	322,103.58
GOLDMAN SACHS GROUP INC 3.102% 02-24-2033 SEDOL: BN95VC5	164,000.000	130,415.70	140,983.78
GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG SEDOL: BF0KZ43	600,000.000	593,792.00	589,912.41
GOLDMAN SACHS GROUP INC 3.691% 06-05-2028 SEDOL: BF6Q761	1,300,000.000	1,322,668.00	1,242,959.69
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	271,000.000	262,485.46	237,102.33
GOLDMAN SACHS GROUP INC 6.561% 10-24-2034 SEDOL: BMX7GN6	401,000.000	403,285.70	442,025.26
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537	200,000.000	218,040.00	192,666.32
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	400,000.000	398,048.00	379,065.86
GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL: BKGR2C0	70,000.000	77,347.20	69,795.18
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	370,000.000	367,595.00	358,879.59
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	1,250,000.000	1,376,505.42	1,396,271.88
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	1,730,000.000	1,739,394.25	1,908,936.58
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	710,000.000	702,997.35	667,986.25
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	80,000.000	80,156.61	78,941.36
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	200,000.000	200,705.88	197,813.62
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	479,000.000	478,530.58	408,927.12

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Corporate Debt Instruments - Other			
United States - USD			
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	100,000.000	99,501.00	70,675.35
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	201,000.000	197,836.26	170,336.62
HCA INC 5.125% 06-15-2039 SEDOL: BJJD6P9	270,000.000	267,532.20	257,963.52
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	1,025,000.000	1,071,552.31	956,319.08
HCA INC 5.5% DUE 06-01-2033 SEDOL: BQPF7W2	290,000.000	289,802.80	295,029.97
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	1,825,000.000	1,941,209.50	1,760,357.68
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	860,000.000	831,774.80	884,378.45
HCA INC 7.5% DUE 11-06-2033 SEDOL: B039TZ1	200,000.000	210,000.00	225,455.75
HELMERICH & PAYNE INC SR NT 2.9% 09-29-2031 SEDOL: BMZ0JP6	550,000.000	548,816.77	463,289.42
HERTZ VEH FING III LLC 2021-2 RENT CAR AST BKD NT 1.68% 12-27-2027 CUSIP: 42806MAE9	300,000.000	302,359.43	271,800.66
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	110,000.000	110,000.00	90,668.39
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	885,000.000	873,105.60	562,498.22
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	1,322,000.000	1,242,569.64	987,969.64
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	130,000.000	128,848.20	107,735.93
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	150,000.000	148,287.00	117,080.93
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	430,000.000	422,698.60	407,245.15
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCNN8	500,000.000	496,090.00	449,691.69
HUDSON PAC PPTYS L P 5.95% 02-15-2028 SEDOL: BMHL9H9	300,000.000	249,865.00	265,362.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HUMANA INC 4.8% DUE 03-15-2047 SEDOL: BYZKXY7	190,000.000	190,641.82	177,290.94
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	440,000.000	437,879.20	417,435.13
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	400,000.000	392,324.40	415,645.39
HUMANA INC 5.875% DUE 03-01-2033 SEDOL: BP8JTQ2	210,000.000	218,011.50	224,241.76
ILFC E-CAP TR I ENHANCED CAP ADVANTAGED PFD 144A SECS DUE 12-21-2065 BEO CUSIP: 44965TAA5	970,000.000	812,175.00	719,623.60
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2	230,000.000	207,124.69	177,990.37
INGERSOLL RAND INC 5.7% DUE 08-14-2033 SEDOL: BRF5C24	680,000.000	678,662.76	719,880.32
INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG SEDOL: BPPBQGL4	270,000.000	270,000.00	234,762.89
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	480,000.000	486,413.95	331,844.51
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	540,000.000	539,508.60	405,767.26
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	337,000.000	309,174.26	274,621.57
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	440,000.000	439,106.80	432,511.01
INTEL CORP 4.95% DUE 03-25-2060 CUSIP: 458140BN9	20,000.000	19,634.20	19,722.76
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	985,000.000	1,017,420.45	1,068,819.29
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	268,000.000	267,876.72	300,113.97
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	728,000.000	715,069.88	726,852.53
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	327,000.000	340,089.81	235,325.55
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	500,000.000	494,920.00	339,970.40

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	770,000.000	765,128.23	791,859.76
INTUIT INC 5.2% 09-15-2033 SEDOL: BNQQSL9	330,000.000	328,095.90	346,347.61
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	460,000.000	456,191.20	503,050.07
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	400,000.000	394,568.00	400,746.13
INVITATION HOMES 4.15% 04-15-2032 SEDOL: BN4LCV4	100,000.000	88,680.00	92,076.62
J P MORGAN CHASE COML MTG SECS TR COML MTG PASSTHRU CTF CL A 5.92534 04-15-2037 CUSIP: 466317AA2	976,279.570	907,634.91	898,177.20
JABIL INC 5.45% 02-01-2029 SEDOL: BNLYV53	200,000.000	198,852.00	204,339.48
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	262,000.000	249,340.52	174,097.99
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	220,000.000	219,346.60	195,461.25
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 SEDOL: BDH2HN1	1,328,000.000	1,422,075.24	1,275,767.75
JP MORGAN CHASE BK NA 5.11% 12-08-2026 SEDOL: BSBHV79	3,000,000.000	3,000,000.00	3,028,400.97
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	875,000.000	1,190,621.25	1,004,680.11
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	380,000.000	379,673.40	309,416.48
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3	560,000.000	577,716.20	536,483.02
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 SEDOL: BMGDC33	341,000.000	341,000.00	285,188.88
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKKVPW5	830,000.000	826,929.00	643,184.74
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	894,000.000	790,940.65	671,330.26
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL: BDRJGF7	540,000.000	541,698.30	449,739.81

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & CO 3.964% 11-15-2048 SEDOL: BD0G1Q1	370,000.000	383,432.70	311,128.38
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	550,000.000	550,000.00	488,201.68
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP: 46647PDC7	955,000.000	916,337.58	924,343.86
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	900,000.000	900,000.00	891,286.63
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	975,000.000	1,162,405.67	1,017,529.58
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL: BRBH8L5	3,435,000.000	3,423,923.67	3,487,403.19
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL: BM9BPB3	310,000.000	303,571.70	287,184.33
JPMORGAN CHASE & FLTG RT 5.546% DUE 12-15-2025 SEDOL: BQQ93W5	325,000.000	325,078.00	325,160.54
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	1,610,000.000	1,610,000.00	1,748,554.04
JPMORGAN CHASE & 1.561% DUE 12-10-2025 SEDOL: BLHM7P9	185,000.000	177,783.15	178,115.40
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32	1,530,000.000	1,590,836.89	1,466,620.62
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	230,000.000	230,000.00	173,555.82
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	1,755,000.000	1,755,323.32	1,324,950.16
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	500,000.000	495,255.00	443,385.35
KENVUE INC SR NT 5.5% 03-22-2025 SEDOL: BQS8YQ1	400,000.000	399,852.00	403,341.02
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	260,000.000	258,342.52	270,124.04
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	430,000.000	427,343.60	451,639.59
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	139,000.000	138,232.72	113,229.67

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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			
KILROY RLTY L P 4.75% DUE 12-15-2028 SEDOL: BGPVDD3	200,000.000	176,000.00	189,971.41
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	200,000.000	188,234.00	180,551.86
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP: 49456BAT8	150,000.000	145,264.40	107,649.34
KINDER MORGAN INC 5.2% 06-01-2033 SEDOL: BPRB4Q4	45,000.000	44,857.35	44,812.68
KINDER MORGAN INC 5.2% 03-01-2048 SEDOL: BFXCNC0	980,000.000	1,096,739.60	897,881.10
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	590,000.000	487,193.60	586,665.32
KINDER MORGAN INC 7.8% DUE 08-01-2031 SEDOL: 2788650	70,000.000	99,194.90	80,129.64
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	2,800,000.000	2,821,857.50	2,655,004.16
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	660,000.000	697,818.80	630,604.33
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL: B1PKMT4	500,000.000	427,675.00	527,129.79
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	450,000.000	524,696.88	495,043.42
KINDER MORGAN 7.3% DUE 08-15-2033 SEDOL: 2187310	450,000.000	542,326.50	510,456.29
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	410,000.000	406,244.40	415,561.52
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0	875,000.000	883,888.75	905,184.82
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	1,475,000.000	1,584,705.24	1,448,471.74
KYNDRYL HLDGS INC 4.1% 10-15-2041 SEDOL: BQP9KH0	490,000.000	486,295.89	369,374.95
LAM RESH CORP 3.125% DUE 06-15-2060 SEDOL: BKY6M52	70,000.000	69,790.70	48,178.12
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	410,000.000	413,539.90	393,999.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LAS VEGAS SANDS 3.5% DUE 08-18-2026 SEDOL: BKM8MD8	690,000.000	687,343.50	657,851.38
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL: BKPHQ07	680,000.000	688,352.44	626,545.54
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	100,000.000	98,716.00	95,882.89
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7H22	100,000.000	92,457.34	75,918.51
LIQUIGLIDE INC 5.5% DUE 02-24-2026 CUSIP: 53636CAA2	100,000.000	100,000.00	93,225.00
LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029 SEDOL: BM9BQR6	140,000.000	145,250.00	126,427.53
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	990,000.000	983,214.43	891,673.67
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVG11	551,000.000	546,812.40	580,831.55
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQXS6	656,000.000	656,748.49	741,414.24
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	250,000.000	247,832.50	178,253.38
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	80,000.000	78,290.40	72,318.37
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	300,000.000	294,372.00	297,531.35
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	301,000.000	298,408.39	353,208.11
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	260,000.000	259,724.40	190,646.05
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	1,400,000.000	1,412,455.70	956,002.36
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	510,000.000	509,653.20	433,334.95
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL: BNXJJF2	20,000.000	19,978.60	20,835.65
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 SEDOL: BNXJJR4	230,000.000	229,270.90	245,804.24

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Corporate Debt Instruments - Other			
United States - USD			
M D C HLDGS INC 6% DUE 01-15-2043 SEDOL: B82D1T8	100,000.000	99,704.49	93,145.63
M.D.C.HLDGS INC 2.5% DUE 01-15-2031 BEO SEDOL: BMQ8ZC8	520,000.000	520,000.00	427,764.64
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	438,000.000	438,000.00	276,430.24
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	340,000.000	340,000.00	324,260.85
MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	80,000.000	98,686.20	92,096.62
MARRIOTT INTL INC FIXED 3.6% 04-15-2024 CUSIP: 571900BB4	304,000.000	324,079.20	302,463.98
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	400,000.000	408,248.00	357,264.82
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL: BMG7990	499,000.000	482,092.98	337,169.15
MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024 SEDOL: BYVDJ53	100,000.000	102,127.00	99,056.00
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	865,000.000	862,405.00	940,337.62
MASCO CORP NT 7.75 DUE 08-01-2029 BEO SEDOL: 2486073	257,000.000	283,985.00	286,069.90
MASTERCARD INC 2.95% DUE 03-15-2051 SEDOL: BMV3M61	741,000.000	733,982.73	551,772.40
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	726,000.000	761,774.76	636,032.61
MAYO CLINIC 4% DUE 11-15-2047 SEDOL: B9BC364	90,000.000	90,000.00	79,645.18
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BYVN663	660,000.000	651,184.77	614,508.25
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	1,000,000.000	971,274.00	914,862.17
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	130,000.000	161,231.20	122,374.15
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	449,000.000	490,474.20	361,388.75

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Corporate Debt Instruments - Other			
United States - USD			
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	180,000.000	179,422.20	178,178.30
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	510,000.000	510,000.00	502,026.49
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL: BMTWYS6	884,000.000	846,233.41	901,417.04
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	510,000.000	508,561.80	342,793.95
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	306,000.000	296,441.28	202,781.14
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	207,000.000	231,395.25	182,617.39
MERCK & CO INC NEW 5.0% 05-17-2053 SEDOL: BP487M5	329,000.000	327,680.71	339,638.72
MERCK & CO INC 5.15% 05-17-2063 SEDOL: BP487N6	470,000.000	467,946.10	492,305.89
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	600,000.000	598,212.00	659,323.73
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	835,000.000	833,572.15	831,855.32
METLIFE INC 5.25% DUE 01-15-2054 SEDOL: BQ0N1M9	300,000.000	274,938.00	309,427.33
METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3	440,000.000	450,210.58	453,781.24
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	350,000.000	360,734.50	342,116.50
MICRON TECHNOLOGY INC 2.703% 04-15-2032 SEDOL: BMDGZ69	280,000.000	280,000.00	235,537.45
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	130,000.000	130,000.00	97,135.03
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	280,000.000	278,420.80	200,220.98
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	240,000.000	238,536.00	209,700.99
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	975,000.000	1,106,730.22	962,399.87

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Corporate Debt Instruments - Other			
United States - USD			
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	100,000.000	103,227.00	111,041.73
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	1,439,000.000	1,688,539.21	1,562,185.13
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	750,000.000	742,005.00	505,472.31
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	1,600,000.000	1,539,822.50	1,368,394.45
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	350,000.000	334,537.00	338,022.87
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	150,000.000	149,166.00	101,104.75
MORGAN STANLEY .985% DUE 12-10-2026 SEDOL: BMQC6W7	450,000.000	440,947.50	414,132.98
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	1,166,000.000	1,166,000.00	898,825.23
MORGAN STANLEY FLTG RT 6.627% DUE 11-01-2034 SEDOL: BQ6C302	1,002,000.000	1,030,088.10	1,111,460.72
MORGAN STANLEY VAR RT 07-22-2028 SEDOL: BZ9P8W8	400,000.000	400,000.00	382,217.31
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	1,087,000.000	920,443.29	869,391.40
MORGAN STANLEY 2.239% 07-21-2032 SEDOL: BNZKG63	490,000.000	490,000.00	400,070.90
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	1,010,000.000	1,010,000.00	802,434.56
MORGAN STANLEY 2.511% 10-20-2032 SEDOL: BNKDF9	430,000.000	430,000.00	356,883.90
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3	580,000.000	580,000.00	507,474.32
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	207,000.000	206,769.09	139,144.16
MORGAN STANLEY 4.889% 07-20-2033 SEDOL: BMGNM11	150,000.000	150,000.00	146,528.50
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	475,000.000	475,000.00	476,105.50

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United States - USD			
MORGAN STANLEY 5.297% 04-20-2037 SEDOL: BP4X0Z4	360,000.000	360,000.00	350,971.38
MORGAN STANLEY 5.424% 07-21-2034 SEDOL: BNTDVT6	1,047,000.000	1,035,567.93	1,064,696.83
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	600,000.000	600,897.55	607,927.75
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747Y7Y7	1,380,000.000	1,380,000.00	1,490,708.45
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	330,000.000	338,196.80	306,049.22
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	1,330,000.000	1,331,557.36	1,186,880.16
MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7	200,000.000	225,436.00	198,730.91
NASDAQ INC 5.95% 08-15-2053 SEDOL: BRT75P0	368,000.000	365,906.08	396,870.59
NASDAQ INC 6.1% 06-28-2063 SEDOL: BRT75N8	585,000.000	587,191.05	634,426.46
NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027 SEDOL: BFXQN99	300,000.000	298,779.00	283,321.13
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	400,000.000	398,032.00	318,151.37
NAVIENT PRIVATE ED LN TR 2020-I 6.44332%04-15-2069 CUSIP: 63942AAB2	185,096.210	186,657.96	183,316.73
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	37,000.000	46,066.11	33,863.33
NEIGHBORLY ISSUER LLC 2023-1 SR SECD NT CL A-2 7.308% 01-30-2053 CUSIP: 64016NAE7	109,175.000	106,991.50	109,017.46
NETFLIX INC FIXED 6.37% 05-15-2029 CUSIP: 64110LAX4	699,000.000	714,195.15	759,941.62
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	590,000.000	577,391.70	480,158.70
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052 SEDOL: BN912H5	650,000.000	648,576.50	437,253.57
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	200,000.000	199,926.00	171,179.60

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United States - USD			
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	1,625,000.000	1,490,677.75	1,602,701.83
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNF1H8	2,379,000.000	2,286,276.75	1,697,275.73
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	650,000.000	648,799.30	595,965.87
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	815,000.000	798,298.17	851,866.51
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	925,000.000	917,655.50	632,988.75
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	629,000.000	456,019.86	443,822.46
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	230,000.000	225,761.10	197,894.59
NORFOLK SOUTHN CORP 5.95% 03-15-2064 SEDOL: BNTZTQ5	680,000.000	678,102.80	762,167.83
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD1QK3	320,000.000	321,449.60	267,722.88
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	1,025,000.000	1,015,662.25	778,879.95
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	188,000.000	205,461.44	168,832.70
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	1,825,000.000	2,030,690.50	1,763,576.63
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052 SEDOL: BMXCJ43	503,000.000	448,880.38	372,211.77
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	612,000.000	473,495.28	402,153.54
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BK1MSY4	652,000.000	434,505.84	458,620.29
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	571,000.000	563,473.05	568,025.81
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	80,000.000	109,864.80	82,698.10
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	1,280,000.000	1,278,003.20	1,100,154.65

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NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	150,000.000	172,893.00	144,119.09
NORTHROP GRUMMAN 5.05% DUE 11-15-2040 SEDOL: B5WCY73	50,000.000	49,872.50	49,825.97
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	200,000.000	200,000.00	152,719.65
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	240,000.000	253,465.82	254,570.40
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	2,150,000.000	2,588,900.10	2,327,891.00
OCCIDENTAL PETE CORP SR NT 6.95% 07-01-2024 SEDOL: BJSFZS2	480,000.000	517,079.29	481,723.20
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8	80,000.000	100,785.16	91,004.74
OCCIDENTAL PETE 4.1% DUE 02-15-2047 SEDOL: BZ1C623	410,000.000	394,831.24	295,564.90
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	140,000.000	139,183.07	110,188.40
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	180,000.000	199,878.42	185,850.00
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	1,170,000.000	1,516,793.07	1,363,050.00
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 SEDOL: BJ9NFR4	90,000.000	90,208.44	71,612.10
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	120,000.000	182,409.60	152,226.48
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	800,000.000	796,168.00	544,277.80
OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029 SEDOL: BKXCFB8	300,000.000	295,626.00	264,708.62
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL: BDVPZZ4	600,000.000	594,878.57	577,290.46
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	80,000.000	79,596.80	57,617.34
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	455,000.000	360,708.85	301,750.96

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	310,000.000	307,200.70	290,150.99
ONEMAIN FIN CORP 7.875% 03-15-2030 SEDOL: BP0R3H3	300,000.000	298,239.00	308,848.73
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	100,000.000	106,401.00	89,789.74
ONEOK INC NEW 6.05% 09-01-2033 SEDOL: BMZ6BN6	1,400,000.000	1,399,664.00	1,483,726.55
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	105,000.000	114,699.08	120,608.08
ONEOK INC 6.1% DUE 11-15-2032 BEO SEDOL: BP399N4	400,000.000	399,676.00	425,805.62
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	3,543,000.000	3,526,351.35	3,979,957.16
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	800,000.000	912,172.00	836,532.39
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	3,120,000.000	3,098,971.20	2,489,836.09
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	600,000.000	597,690.00	437,035.32
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	910,000.000	910,241.42	696,519.57
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	1,430,000.000	1,429,395.29	1,678,997.72
ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57	90,000.000	90,758.70	83,994.11
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	680,000.000	678,170.80	544,337.41
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	2,221,000.000	2,213,315.34	1,652,272.46
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	3,020,000.000	2,996,474.59	2,374,969.46
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	1,070,000.000	1,149,461.86	860,782.14
ORACLE CORP 5.55% 02-06-2053 SEDOL: BMWS9B9	1,750,000.000	1,703,790.70	1,757,581.45

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 SEDOL: BMVV6B8	4,000,000.000	4,211,424.00	3,837,119.36
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	100,000.000	106,262.00	96,889.29
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMT6G8	1,552,000.000	1,380,970.18	1,330,214.44
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	1,791,000.000	1,530,842.91	1,315,027.93
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	4,857,000.000	4,620,699.06	3,365,035.29
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL: BN0WW3	200,000.000	201,630.00	182,440.18
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	800,000.000	799,168.00	661,248.38
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG SEDOL: BN93077	525,000.000	530,511.50	455,407.71
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	100,000.000	96,812.00	73,722.90
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	600,000.000	613,180.00	495,060.32
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	200,000.000	222,460.00	167,387.79
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL: BN7B2Q6	893,000.000	889,953.76	971,927.70
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	720,000.000	699,641.64	786,095.82
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	150,000.000	98,623.50	104,096.72
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	953,000.000	917,744.09	615,409.09
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXC8N8	225,000.000	173,091.75	182,446.62
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	1,475,000.000	1,404,739.75	1,419,927.37
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	825,000.000	797,582.08	811,888.28

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	870,000.000	798,869.68	654,640.69
PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL: BP5H680	733,000.000	736,532.57	741,907.44
PAYPAL HLDGS INC 5.25% 06-01-2062 CUSIP: 70450YAN3	130,000.000	120,397.70	129,276.49
PEAR 2023-1 LLC 7.42% DUE 07-15-2035 CUSIP: 70473AAA6	90,388.260	90,388.26	90,870.59
PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP: 713448FF0	371,000.000	369,246.78	280,481.75
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP: 713448FG8	518,000.000	514,643.36	369,933.25
PEPSICO INC 1.625% DUE 05-01-2030 CUSIP: 713448EZ7	80,000.000	80,494.40	68,241.30
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP: 713448EU8	233,000.000	208,618.88	196,292.04
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	100,000.000	99,379.00	73,631.40
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	200,000.000	199,652.00	178,553.81
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	170,000.000	169,501.71	161,736.99
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	180,000.000	176,400.00	179,919.20
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	4,098,000.000	4,103,667.34	4,200,131.13
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	1,020,000.000	1,000,181.40	1,034,579.96
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	150,000.000	149,985.87	150,646.65
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	130,000.000	129,998.17	130,682.73
PG&E WILDFIRE RECOVERY FDG LLC 4.022% DUE 06-01-2031 SEDOL: BPK8GY4	62,252.490	62,250.89	60,358.20
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	220,000.000	219,989.11	218,995.32

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PHILIP MORRIS INTERNATIONAL INC 3.875% BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	510,000.000	493,662.82	418,893.40
PHILIP MORRIS INTL .875% DUE 05-01-2026 SEDOL: BMHX856	100,000.000	97,424.00	91,644.33
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 SEDOL: BP39CF7	708,000.000	707,362.80	744,155.65
PHILIP MORRIS INTL INC 4.875% DUE 11-15-2043 SEDOL: BGM0MQ9	849,000.000	847,002.09	800,808.27
PHILIP MORRIS INTL INC 5.375% DUE 02-15-2033 SEDOL: BN457J9	1,041,000.000	1,038,845.13	1,068,923.50
PHILIP MORRIS INTL INC 5.625% DUE 09-07-2033 SEDOL: BNSP5T1	380,000.000	383,742.75	397,559.19
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	3,663,000.000	3,317,631.11	3,106,883.96
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	784,000.000	689,716.70	672,981.26
PHYSICIANS RLTY L 3.95% DUE 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,808.00	285,974.75
PIEDMONT NAT GAS CO INC SR NT 5.05% DUE 05-15-2052 SEDOL: BQ0QFQ0	320,000.000	317,212.80	298,067.28
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8	100,000.000	100,014.00	92,862.65
PLAINS ALL AMERN FIXED 6.125% DUE 12-31-2049 CUSIP: 726503AE5	120,000.000	109,500.00	115,950.00
PLAINS ALL AMERN 6.7% DUE 05-15-2036 SEDOL: B1LGQ83	150,000.000	178,107.00	158,211.51
PNC FINANCIAL SERVICES 5.939% DUE 08-18-2034 CUSIP: 693475BS3	283,000.000	280,583.18	294,777.97
PNC FINL SVCS FLTGT RT 5.582% DUE 06-12-2029 CUSIP: 693475BR5	40,000.000	40,000.00	40,837.62
PNC FINL SVCS FLTGT RT 5.812% DUE 06-12-2026 CUSIP: 693475BQ7	10,000.000	10,000.00	10,061.68
PNC FINL SVCS GROUP INC 6.25% DUE 12-31-2049 SEDOL: BN30MP6	619,000.000	619,000.00	577,072.51
PNC FINL SVCS GROUP 6.875% DUE 10-20-2034 SEDOL: BMCLD16	933,000.000	941,611.52	1,037,703.96

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United States - USD			
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	185,000.000	185,000.00	125,492.99
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	200,000.000	183,574.00	211,824.23
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	760,000.000	977,762.80	878,036.60
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	230,000.000	226,407.40	136,052.30
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	500,000.000	493,910.00	443,022.99
PROLOGIS L P 4.75% 06-15-2033 SEDOL: BP6V8D0	207,000.000	206,617.05	210,095.59
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	1,139,000.000	1,118,540.12	1,187,963.86
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	300,000.000	300,000.00	306,174.76
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 SEDOL: BMFDH84	445,000.000	443,945.35	395,614.83
PRUDENTIAL FINL INC 01/09/2062 5.95% DUE09-01-2062/08-17-2022 BEO SEDOL: BQB5JR5	2,650.000	66,250.00	67,601.50
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	231,000.000	230,364.30	183,253.59
PUBLIC SERVICE CO OF COLORADO 1.875% DUE06-15-2031 BEO SEDOL: BLC8CH9	225,000.000	222,328.63	185,570.11
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL: BNVTVM5	1,316,000.000	1,192,719.60	1,315,206.07
PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053 SEDOL: BLNMF37	100,000.000	99,825.52	104,268.41
PUBLIC STORAGE 2.3% DUE 05-01-2031 BEO SEDOL: BMDV3B5	167,000.000	167,119.32	144,311.72
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	317,000.000	196,357.98	199,293.52
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	100,000.000	65,167.25	71,524.00
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	50,000.000	38,230.58	40,735.19

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PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053 SEDOL: BPSKCJ9	725,000.000	723,202.00	785,261.34
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	100,000.000	100,000.00	84,387.19
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 SEDOL: BF339F8	100,000.000	100,000.00	101,070.34
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	520,000.000	524,435.71	511,565.49
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 SEDOL: BFY1RH9	93,750.000	93,750.00	92,945.90
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO SEDOL: BM8H716	191,666.660	193,365.91	190,287.50
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% DUE 04-20-2029 BEO SEDOL: BM8H783	220,000.000	220,475.00	214,381.71
PVTPL AMERICAN AIRLINES INC 7.25% DUE 02-15-2028 SEDOL: BMZLS41	110,000.000	106,012.50	111,066.12
PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029 SEDOL: BMJ0L90	280,000.000	280,075.00	295,643.88
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	1,200,000.000	1,187,220.00	980,176.69
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	300,000.000	299,172.00	254,278.22
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051 SEDOL: BNNHSD7	280,000.000	280,229.19	170,841.42
PVTPL APIDOS CLO XXVI / APIDOS CLO XXVI LLC 18/07/2029 VAR RT DUE 07-18-2029 BEO CUSIP: 03766GAQ5	250,000.000	248,000.00	249,829.08
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	176,881.53
PVTPL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE 12-15-2024/07-10-2020 BEO SEDOL: BMVZ8S1	510,000.000	505,098.90	507,133.35
PVTPL AVIATION CAPITAL GROUP 6.25% DUE 04-15-2028 SEDOL: BMB3ZS4	500,000.000	495,995.00	510,259.69
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SRS 20-2 CL A 2.02% DUE 02-20-2027 SEDOL: BMF3X53	110,000.000	109,947.90	102,634.27
PVTPL BABSON CLO LTD SER 2015- SR CL A-R FLTG 01-20-2031 BEO CUSIP: 056162AN0	219,226.560	217,363.13	219,314.29

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PVTPL BLACKSTONE HLDGS FIN CO L L C 6.2% DUE 04-22-2033/11-03-2022 BEO SEDOL: BNVSWH4	1,100,000.000	1,098,108.00	1,176,763.39
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO SEDOL: BLF7604	150,000.000	147,882.00	138,265.83
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL: BMTYSL3	310,000.000	309,104.10	214,503.82
PVTPL BLAST MOTION INC SR NT SER 2023-B 10.0% 08-15-2026 CUSIP: 09345BAD2	140,000.000	140,000.00	140,000.00
PVTPL BRISTOL PK CLO LTD SER 16-1A CL BR FRN 144A 04-15-2029 BEO CUSIP: 11014PAL9	410,000.000	402,005.00	410,086.88
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	254,000.000	248,876.87	206,118.75
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	173,000.000	172,621.13	163,457.57
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9	100,000.000	99,824.00	82,534.92
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	568,000.000	511,162.76	467,437.20
PVTPL BROADCOM INC 3.469% DUE 04-15-2034 BEO SEDOL: BKMQWR6	1,292,000.000	1,114,760.90	1,126,027.25
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	1,702,000.000	1,524,588.29	1,343,945.36
PVTPL BROOKFIELD PPTY REIT INC/BPR CUMULUS L 5.75% 05-15-2026 SEDOL: BJBL0T3	300,000.000	300,000.00	290,851.74
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	270,000.000	270,000.00	229,651.03
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	500,000.000	499,030.00	513,177.04
PVTPL CARGILL INC .75% DUE 02-02-2026 BEO SEDOL: BMGWDN7	100,000.000	97,114.00	92,421.36
PVTPL CARLYLE FIN L L C SR NT 144A 5.65% DUE 09-15-2048 SEDOL: BG31GK3	110,000.000	110,165.83	102,685.91
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SEDOL: B9M2Z34	50,000.000	53,833.03	48,792.25
PVTPL CARLYLE US CLO 2018-4 LTD/CARLYLE US C SR SECD NT CL A-2 VAR RT 01-20-2031 CUSIP: 14315RAE1	330,000.000	327,657.00	329,642.08

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United States - USD			
PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054 SEDOL: BP0VPR9	751,000.000	751,823.50	872,394.56
PVTPL CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BRDV310	1,200,000.000	1,197,288.00	1,231,092.00
PVTPL CMO AREIT 2021-CRE5 LTD/AREIT AREIT 2021-C SR NT CL A VAR RT 07-17-2026 CUSIP: 04002PAA2	863,729.380	825,266.43	847,476.58
PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR 05-15-2035 BEO CUSIP: 04410CAA7	103,030.910	102,966.52	101,504.41
PVTPL CMO BX COML MTG TR 2021-VINO 15/05/2038 VAR RT DUE 05-15-2038 BEO SEDOL: BPXZYK4	113,374.260	108,485.00	111,560.70
PVTPL CMO BX TR 2021-VIEW SR 2021-VIEW CL A VAR RT DUE 06-15-2023 BEO CUSIP: 05606GAA9	330,000.000	330,000.00	315,766.04
PVTPL CMO BX TRUST SR 2019-MMP CL A FLTG RT 08-15-2036 SEDOL: BQ74RV6	497,510.360	482,585.05	486,316.38
PVTPL CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024 CUSIP: 29429MAA1	400,000.000	427,406.25	399,256.40
PVTPL CMO COMM MORTGAGE TRUST SER 2015 3BP CL A 3.178% DUE 02-10-2035 BEO SEDOL: BYXVT99	1,300,000.000	1,217,785.16	1,234,784.46
PVTPL CMO COMM 2017-PANW CL A 144A 3.244 DUE 11-10-2034 BEO CUSIP: 12595HAA6	150,000.000	155,859.38	132,882.75
PVTPL CMO INTOWN 2022-STAY MTG TR SER 22-STAY CLS A FLTG RT 08-15-2037 CUSIP: 46117NAA0	1,500,000.000	1,492,499.93	1,504,700.55
PVTPL CMO KNDL 2019-KNSQ MTG TR MTG PASSTHRU CTF CL A VAR RT DUE 05-15-2036 SEDOL: BMGYLP1	317,000.000	317,000.00	315,773.34
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026 BEO SEDOL: BNKF8Y5	110,698.920	110,733.51	109,518.45
PVTPL CMO MHP COML MTG TR 2021-STOR SR 21-STOR CL A VAR RT 07-15-2038 CUSIP: 55293BAB1	150,000.000	143,531.25	147,553.97
PVTPL CMO MSSG TR 2017-237P COML MTG CTF CL A 144A 3.397% 09-13-2039 SEDOL: BF8K653	700,000.000	603,750.00	555,129.82
PVTPL CMO SER 23-NQM8 CL A1 STP UP 09-25-2063 CUSIP: 67118CAA9	584,882.080	584,872.31	596,799.29
PVTPL COLD STORAGE TR SER 20-ICE5 CL A FLTG 144A 11-30-2027 BEO SEDOL: BM8YV82	147,448.580	143,163.36	146,752.67
PVTPL COLLEGE AVE STUDENT LNS SER 23-A CL A2 5.48% 05-25-2055 CUSIP: 193938AB3	118,621.880	118,598.52	117,687.02

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2 3.28% 12-28-2048 CUSIP: 19421UAB0	175,482.170	181,185.34	161,820.87
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043 SEDOL: BRYQ9K5	257,000.000	256,994.86	276,096.47
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063 SEDOL: BRYQ9S3	93,000.000	92,998.14	103,010.30
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	838,000.000	837,227.03	926,445.49
PVTPL COMMONBOND STUDENT LN TR 2020-A-GS 1.98% DUE 08-25-2050 BEO CUSIP: 20267WAA3	162,283.900	164,718.17	140,771.68
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2	300,000.000	349,782.00	298,252.39
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO SEDOL: BM92GG8	580,000.000	579,547.60	471,253.73
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15 SEDOL: BMBP1H1	750,000.000	767,977.50	548,144.47
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO SEDOL: B527QK5	1,130,000.000	1,571,918.34	1,407,850.76
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	300,000.000	304,626.00	281,654.33
PVTPL CREDIT ACCEPTANCE 9.25% 12-15-2028 SEDOL: BSD6YS6	300,000.000	300,000.00	319,920.00
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	1,048,520.900	1,172,893.93	1,063,255.33
PVTPL C3 NANO INC SR NT SER 2023-G 10.0% 09-15-2027 CUSIP: 12656VAD5	140,000.000	140,000.00	140,000.00
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	140,000.000	147,000.00	148,865.36
PVTPL EQT CORP SR NT 3.625% 05-15-2031 SEDOL: BMY681	80,000.000	80,000.00	71,445.60
PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE 12-01-2026/05-26-2016 BEO SEDOL: BDF16B1	100,000.000	96,004.00	95,791.34
PVTPL FNA VII LLC NT CL A SER 2023-1 144A VAR RT DUE 04-15-2038 BEO CUSIP: 30327HAB1	89,134.060	89,133.91	89,058.20
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL: BMVMLH2	400,000.000	397,332.00	416,740.80

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United States - USD			
PVTPL GOLDEN TREE LN OPPORTUNITIES IX SER 14-9A CL AR2 FLTG 144A 10-29-2029 CUSIP: 38123HAN4	88,347.130	87,949.57	88,337.90
PVTPL GOODGREEN TRUST SR 21-1A CL A 2.66% 10-20-2056 CUSIP: 38217UAA0	76,710.480	76,691.05	60,594.82
PVTPL GOODGREEN 2019-2 SER 19-2A CLS A 2.76% 04-15-2055 CUSIP: 38218EAA5	93,673.670	78,802.97	80,257.26
PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE 01-20-2030 CUSIP: 39862EAA2	120,606.310	120,763.10	120,671.12
PVTPL HPEFS EQUIPMENT TRUST SER 23-1A CLA2 5.43% 08-20-2025 CUSIP: 40443DAB8	212,143.740	212,119.81	211,842.73
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO SEDOL: BMDM750	418,000.000	417,962.38	286,454.31
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.476 DUE 08-25-2049 BEO SEDOL: BHKDGG5	97,250.000	91,886.06	92,408.90
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.97% DUE 08-25-2049 BEO SEDOL: BHL1S17	136,150.000	144,404.08	126,972.54
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	456,000.000	461,664.48	385,569.00
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1	280,000.000	304,396.40	268,526.41
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3	100,000.000	101,398.28	91,726.71
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2	190,000.000	189,692.89	131,649.59
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	150,000.000	148,132.50	107,876.94
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	270,000.000	270,000.00	184,164.44
PVTPL MADISON PK FDG XL LTD/MADISON PK FDG X CL A-R-2 FLTG RT DUE 05-28-2030 CUSIP: 55821CAA2	243,182.920	243,182.92	243,409.13
PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO SEDOL: BHND5F4	230,000.000	228,498.10	198,690.51
PVTPL MARS INC DEL 3.875% 04-01-2039 SEDOL: BHND6D9	370,000.000	371,419.70	325,168.09
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	710,000.000	715,576.00	605,482.76

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United States - USD			
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056	130,000.000	128,970.40	89,688.65
PVTPL MET LIFE GLOBAL FUNDING I 5.15% 03-28-2033 SEDOL: BRBFL10	160,000.000	159,777.60	163,110.85
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 1.55% DUE 01-07-2031 BEO SEDOL: BLB3DN8	754,000.000	750,735.18	605,403.44
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6	581,000.000	573,737.50	582,676.46
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL: BNQQSK8	1,400,000.000	1,397,494.00	1,471,904.03
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	900,000.000	898,371.00	882,454.74
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	80,000.000	122,802.40	105,855.42
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 CUSIP: 63942LAA0	218,434.910	183,485.34	190,056.15
PVTPL NELNET STUDENT LOAN TRUST SR 21-CA CL AFL FLTG DUE 04-20-2062 BEO CUSIP: 64035GAA7	118,254.880	118,254.88	116,304.55
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7	820,000.000	841,187.50	830,287.72
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.2% DUE 08-07-2030 BEO SEDOL: BMB0SZ3	523,000.000	522,116.13	420,121.37
PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033 SEDOL: BPP33D2	500,000.000	499,085.00	493,814.74
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	230,000.000	228,684.90	197,800.04
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	258,000.000	224,062.14	207,258.06
PVTPL NEWMONT CORP / NEWCREST FIN PTY LTD 3.25% 05-13-2030 SEDOL: BPW8Q42	200,000.000	199,156.84	200,000.00
PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037 SEDOL: B2B3313	100,000.000	123,625.00	111,222.65
PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.75% 03-09-2028 SEDOL: BL656M9	200,000.000	199,912.00	176,596.22
PVTPL NISSAN MTR ACCEP CORP FLTG 03-08-2024 SEDOL: BMCVHD6	1,300,000.000	1,300,000.00	1,299,399.58

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PVTPL NORTHWESTERN MUT GLOBAL FDG .8% DUE 01-14-2026 BEO SEDOL: BL6JRW8	1,198,000.000	1,199,780.50	1,108,011.16
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	300,000.000	298,743.40	223,350.42
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	1,540,000.000	1,534,313.57	1,237,427.59
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL: BLF7SF3	110,000.000	109,617.20	82,427.37
PVTPL OAKTREE CLO 2022-2 LTD/OAKTREE CLO202 SR 22-2A CL A1R VAR RT 07-15-2033 CUSIP: 67402RAL7	160,000.000	160,000.00	160,000.00
PVTPL OGLETHORPE PWR CORP 6.2% 12-01-2053 SEDOL: BMXV7T1	420,000.000	413,817.60	451,183.37
PVTPL OHA CR FDG 7 LTD/OHA CR FDG 7 LLC SER 20-7A CL AR FLTG RT 02-24-2037 CUSIP: 67098WAN1	250,000.000	243,500.00	250,034.00
PVTPL OHA LN FDG 2013-2 LTD SR 13-2A CL AR FLTG RT 05-23-2031 CUSIP: 67104LAE7	256,972.480	256,676.96	257,001.36
PVTPL OHIO EDISON CO 5.5% DUE 01-15-2033BEO SEDOL: BPWBGR4	250,000.000	249,477.50	253,493.89
PVTPL ONCOR ELEC DELIVERY CO LLC 5.65% 11-15-2033 SEDOL: BMG3998	200,000.000	199,059.75	213,581.65
PVTPL OWL ROCK CLO I LTD/OWL ROCK I LLC SR 19-1A CL A FLTG 05-20-2031 CUSIP: 69122DAA7	161,961.730	162,164.18	161,604.49
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	100,000.000	99,232.00	72,188.44
PVTPL PARK AVENUE TRUST SERIES 2017-245P CLASS A 3.508% 06-05-2037 CUSIP: 90187LAA7	100,000.000	89,699.22	91,842.11
PVTPL PARSLEY ENERGY LLC/PARSLEY FIN CORP 4.125% DUE 02-15-2028 BO SEDOL: BKLJ953	560,000.000	560,000.00	540,088.99
PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO SEDOL: BYX87N0	420,000.000	418,845.00	411,844.45
PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3	110,000.000	110,000.00	109,861.30
PVTPL REGAL REXNORD CORP 6.05% DUE 02-15-2026 BEO SEDOL: BQ3PVV1	310,000.000	314,811.20	313,557.45
PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE 10-15-2026 BEO SEDOL: BP815Z9	440,000.000	440,000.00	405,900.00

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PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033 SEDOL: BP6QRV6	160,000.000	160,000.00	136,031.00
PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 7.5% DUE 07-15-2038/06-27-2008 BEO SEDOL: B3B9SZ7	850,000.000	766,139.00	858,100.50
PVTPL SER 18-22A CL A-1 FLTG 144A VAR RTDUE 01-17-2031 BEO CUSIP: 67111VAC0	205,054.990	203,068.53	204,834.06
PVTPL SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL: BS99XZ9	400,000.000	397,480.00	424,998.70
PVTPL SMB PRIVATE ED LN TR 2020-B 1.29% 07/15/2053 1.29% DUE 07-15-2053 BEO CUSIP: 78449XAA0	308,246.050	309,100.96	278,123.32
PVTPL SMB PRIVATE EDUCATION LN TR 2023-C NT CL B 6.36% 11-15-2052 CUSIP: 83207DAC2	190,000.000	189,964.20	193,034.09
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 SEDOL: BF2CLS3	170,000.000	190,442.50	142,874.26
PVTPL SPIRIT IP CAYMAN LTD/SPIRIT LOYALTY CA 8.0% 09-20-2025 SEDOL: BN6RJR5	10,000.000	7,400.00	7,119.19
PVTPL STORE MASTER FDG I LLC SER 23-1A CL A1 6.19% 06-20-2053 CUSIP: 86212XAF7	99,708.310	99,693.77	100,710.58
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9	270,000.000	273,240.00	261,972.90
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	550,000.000	553,232.62	520,512.25
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	700,000.000	698,607.00	617,107.20
PVTPL TRINITAS CLO XXV LTD/TRINITAS CLO XXV SR 23-25A CL A1 FLTG 01-23-2037 CUSIP: 89640BAA2	100,000.000	100,000.00	99,945.83
PVTPL TRP LLC 2.07% DUE 06-19-2051 SEDOL: BNBVL78	182,450.540	182,436.29	161,419.63
PVTPL UNIQIFY INC SR NT SER 2023-F 10.0% 08-15-2026 CUSIP: 90915UAB4	140,000.000	140,000.00	140,000.00
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799	300,000.000	309,000.00	292,480.80
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788	680,000.000	697,325.00	635,999.92
PVTPL VB-S1 ISSUER LLC SECD TOWER REV NT2022-1 C-2-I 3.156% 02-15-2052 CUSIP: 91823AAU5	100,000.000	100,000.00	90,210.08

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PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-2029 SEDOL: BMXTTB1	600,000.000	515,750.00	544,801.50
PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028 SEDOL: BRK41K7	900,000.000	867,250.00	908,868.60
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031 SEDOL: BRK4301	300,000.000	288,500.00	300,070.20
PVTPL VICI PROPERTIES INC 4.5% 09-01-2026 SEDOL: BMGMNH1	500,000.000	548,750.00	483,968.13
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SEDOL: BMGMNJ3	200,000.000	231,250.00	200,104.52
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE 10-15-2033 BEO SEDOL: BNNJDS3	200,000.000	204,354.00	210,616.00
PVTPL VITA INCLINATA TECHNOLOGIES INC 10.5% 05-01-2027 CUSIP: 92845VAA5	100,000.000	98,605.20	98,605.20
PVTPL VOYA CLO 2017-3 LTD/VOYA CLO 2017-3 LL SR SECD NT CL 04-20-2034 CUSIP: 92915QAU7	150,000.000	150,000.00	149,657.57
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	1,610,000.000	1,516,763.70	1,152,714.38
PVTPL WELLFLEET CLO LTD SER 20-2A CL AR FLTG 07-15-2034 CUSIP: 94950AAN0	250,000.000	242,250.00	249,695.30
PVTPL WENDYS FDG LLC SER 2018-1 SR SECD NT 144A 3.884% DUE 03-15-2048 BEO SEDOL: BFF42D8	93,996.950	87,905.50	87,356.25
PVTPL WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37% 06-15-2051 SEDOL: BNM4743	111,162.170	107,239.97	95,896.60
PVTPL WMRK 2022-WMRK A SER 22-WMRK CL A FLTG RT 11-15-2027 CUSIP: 929342AA1	150,000.000	150,093.75	149,998.70
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO SEDOL: BMG20L4	844,000.000	777,686.04	544,988.42
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	260,000.000	257,168.60	180,025.34
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	510,000.000	498,887.10	478,294.71
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311	420,000.000	380,850.00	414,817.20
RAYMOND JAMES FINL 4.95% DUE 07-15-2046 SEDOL: BYP6KY4	180,000.000	184,628.12	168,700.13

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REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028 SEDOL: BMFRBQ2	700,000.000	691,483.14	627,695.08
REGENERON 1.75% DUE 09-15-2030 SEDOL: BMFNFN5	100,000.000	96,336.00	82,350.62
ROCKIES EXPRESS 4.8% DUE 05-15-2030 SEDOL: BH3T5V8	300,000.000	299,802.00	274,500.00
ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAK9	800,000.000	782,080.00	674,039.74
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	579,000.000	576,193.90	384,751.89
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813	720,000.000	493,299.60	498,856.44
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	277,000.000	276,077.59	195,969.86
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	160,000.000	138,156.80	127,522.41
RTX CORPORATION 3.95% 08-16-2025 SEDOL: BYVN9D1	100,000.000	111,044.00	98,573.45
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	350,000.000	398,657.00	292,523.28
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	260,000.000	333,400.60	222,918.91
RTX CORPORATION 4.45% 11-16-2038 SEDOL: BYVN9N1	640,000.000	639,914.07	590,069.65
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0	200,000.000	208,713.38	182,202.43
RTX CORPORATION 4.625% 11-16-2048 SEDOL: BYVN9P3	510,000.000	508,383.30	466,981.98
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9	560,000.000	559,003.20	571,078.45
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	2,384,000.000	2,375,060.00	2,770,495.07
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	380,000.000	377,112.00	285,672.02
S&P GLOBAL INC 3.7% 03-01-2052 SEDOL: BQZC712	300,000.000	295,194.00	249,715.36

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S&P GLOBAL INC 3.9% 03-01-2062 SEDOL: BQZC6C6	175,000.000	171,869.25	147,096.47
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	100,000.000	102,554.00	97,963.47
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	600,000.000	566,250.00	601,215.41
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	525,000.000	522,102.00	402,373.66
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	1,150,000.000	1,146,791.50	826,201.75
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	50,000.000	42,159.80	35,317.25
SAN DIEGO GAS & 1.7% DUE 10-01-2030 SEDOL: BM9F087	50,000.000	49,593.83	41,371.89
SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025 SEDOL: BLF0HZ5	200,000.000	199,608.00	194,118.83
SCE RECOVERY FDG LLC 4.697% 06-15-2040 SEDOL: BMWGF82	231,302.220	231,281.42	228,506.80
SCE RECOVERY FDG LLC 5.112% 12-15-2047 SEDOL: BMV28B5	670,000.000	673,621.73	663,849.05
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	480,000.000	480,000.00	379,062.58
SCHWAB CHARLES CORP NEW 6.136% 08-24-2034 SEDOL: BLGYRK1	870,000.000	870,797.30	916,864.80
SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049 SEDOL: BMDWQR5	240,000.000	223,800.00	236,773.91
SERVICEMASTER FDG LLC / 2020-1 SR SECD NT CL A-2-I 2.841% 01-30-2051 SEDOL: BMFK7H4	104,275.590	99,994.58	91,048.54
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	1,458,000.000	1,444,546.93	1,200,989.30
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	84,000.000	83,464.08	58,123.92
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	350,000.000	349,009.50	280,124.51
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	1,785,000.000	1,864,779.15	1,639,942.03

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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			
United States - USD			
SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027 BEO-20-2027 BEO CUSIP: 24736CBS2	240,000.000	255,300.00	245,474.40
SLM PRIVATE CR STUDENT LN TR 2006-B A5 12-15-2039 BEO SEDOL: BF6DYP0	72,224.390	69,696.53	69,368.59
SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4 FLTG 12-16-2041BEO SEDOL: BFCB748	114,022.070	111,135.87	110,755.30
SLM PVT CR STUD LN TR 2006-A STUD LN BKDNT CL A-5 FLTG RT 06-15-2039 REG CUSIP: 78443CCL6	93,768.240	91,570.54	90,251.93
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 6.17332% 01-15-2053 CUSIP: 78448YAB7	75,163.800	73,754.48	73,868.86
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39	148,468.030	148,386.84	130,959.52
SMUCKER J M CO 6.5% 11-15-2043 SEDOL: BMTQVH6	894,000.000	885,692.38	998,048.66
SMUCKER J M CO 6.5% 11-15-2053 SEDOL: BMTQVJ8	981,000.000	965,705.17	1,136,640.87
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	375,000.000	366,257.56	291,779.30
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051 SEDOL: BN6M4F3	200,000.000	199,532.00	150,887.70
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	3,068,000.000	2,591,031.71	2,385,290.60
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	410,000.000	376,364.12	345,629.29
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	280,000.000	278,073.60	255,800.33
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	300,000.000	354,016.00	276,625.91
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	945,000.000	942,977.70	1,020,868.10
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	310,000.000	308,543.00	327,621.92
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	1,700,000.000	1,696,685.00	1,751,333.85
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 SEDOL: BP2TQ89	2,000,000.000	1,986,980.00	2,152,498.60

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United States - USD			
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	2,300,000.000	2,376,431.00	2,031,500.97
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	10,000.000	9,964.10	8,215.50
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	970,000.000	920,519.64	821,308.19
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	680,000.000	611,391.33	556,536.67
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	400,000.000	524,528.00	422,541.03
SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL: 2632917	200,000.000	248,946.00	213,289.92
SOUTHN NAT GAS CO 8% DUE 03-01-2032 SEDOL: 2006103	470,000.000	619,843.90	550,141.34
SOUTHWEST AIRLS CO 5.125% DUE 06-15-2027/06-08-2020 REG SEDOL: BKPVG76	800,000.000	916,432.00	804,003.38
SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025 SEDOL: BM8R6K8	120,000.000	136,963.20	119,977.29
SOUTHWEST GAS CORP 4.05% DUE 03-15-2032 SEDOL: BP5H0M2	120,000.000	119,717.40	112,632.22
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	853,000.000	849,920.67	577,412.73
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032 SEDOL: BMH4406	220,000.000	220,658.60	203,567.98
SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026 SEDOL: BYZ97L9	200,000.000	195,028.00	192,194.22
SPIRIT AIRLINES 8.0% 09-20-2025 CUSIP: 84859BAB7	880,000.000	856,912.50	626,488.48
SPRINGCASTLE AMER FDG LLC / AST BACKED NT 2020-A CL A 1.97% 09-25-2037 SEDOL: BL6KR32	164,264.030	165,823.26	151,538.74
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	527,000.000	742,890.75	650,601.00
SR HSG PPTYS TR 4.75 DUE 05-01-2024 SEDOL: BM4P510	340,000.000	329,800.00	338,652.04
STATE STR CORP FLTG RT 5.159% DUE 05-18-2034 SEDOL: BNBXR52	472,000.000	472,000.00	476,419.88

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
STEEL DYNAMICS INC 2.8% DUE 12-15-2024 SEDOL: BJ9RW31	200,000.000	199,850.00	194,797.28
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	200,000.000	198,570.00	181,718.06
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	1,150,000.000	1,228,177.84	1,071,389.81
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	60,000.000	58,815.00	54,300.20
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	250,000.000	248,305.00	268,303.21
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	1,712,000.000	1,679,471.10	1,242,425.00
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	1,329,000.000	1,312,733.37	998,155.07
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	5,510,000.000	4,851,044.23	4,030,850.86
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3	200,000.000	218,483.50	195,804.53
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	100,000.000	109,525.00	94,910.19
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	1,475,000.000	1,645,898.61	1,308,577.90
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP: 87264ACY9	3,100,000.000	3,094,637.00	3,129,956.42
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	1,049,000.000	1,044,751.55	1,114,744.85
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050 SEDOL: BK9NX88	175,000.000	128,390.50	132,335.61
TAPESTRY INC 7.85% 11-27-2033 SEDOL: BQ759N5	340,000.000	338,330.50	363,607.43
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	1,010,000.000	1,004,133.22	889,626.01
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	930,000.000	919,383.90	1,009,072.35
TARGA RES FIXED 6.25% DUE 07-01-2052 SEDOL: BPLH7L4	770,000.000	767,023.30	797,441.56

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United States - USD			
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	300,000.000	300,000.00	300,025.54
TARGET CORP 4.8% DUE 01-15-2053 SEDOL: BPRCP19	420,000.000	419,672.40	418,630.95
TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	600,000.000	600,000.00	518,169.13
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	90,000.000	70,718.10	66,669.85
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	480,000.000	478,464.00	419,634.24
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	34,000.000	43,594.71	39,276.54
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL: BMF1H11	250,000.000	249,974.25	250,937.57
TEXAS INSTRS INC 3.875% 03-15-2039 CUSIP: 882508BF0	440,000.000	439,283.55	407,173.76
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	380,000.000	376,960.00	391,244.44
THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033 SEDOL: BQH6206	479,000.000	477,075.77	500,227.74
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	397,000.000	395,046.76	302,478.22
THERMO FISHER SCIENTIFIC INC 5.2% 01-31-2034 SEDOL: BS54VV0	192,000.000	191,704.32	201,827.21
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	520,000.000	480,341.80	409,436.31
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	560,000.000	554,704.99	485,800.50
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	710,000.000	682,590.51	644,698.13
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	580,000.000	665,957.15	572,657.15
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	3,815,000.000	4,844,801.41	3,795,950.94
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	1,905,000.000	2,448,050.37	1,968,901.68

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United States - USD			
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	690,000.000	930,154.13	799,436.51
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	600,000.000	596,544.00	486,317.23
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	940,000.000	913,958.82	830,316.65
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	1,255,000.000	1,205,892.50	1,094,071.07
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL: BRJVGK4	318,000.000	316,740.72	344,317.48
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	550,000.000	714,857.00	624,450.26
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	77,000.000	76,407.87	50,800.51
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	90,000.000	114,759.00	94,281.27
TRIMBLE INC FIXED 6.1% DUE 03-15-2033 SEDOL: BQQ8MN6	200,000.000	199,686.00	213,912.52
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 SEDOL: BRBD998	1,022,000.000	1,022,675.33	1,044,645.34
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SEDOL: BPX1Z87	150,000.000	150,000.00	145,813.74
TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027 SEDOL: BLFCZ91	150,000.000	150,429.00	137,370.88
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	460,000.000	430,650.00	441,404.63
U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029 SEDOL: BPRB538	200,000.000	200,000.00	197,018.72
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97	20,000.000	20,000.00	20,562.80
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1	180,000.000	180,038.75	186,033.28
U S BANCORP 5.85% 10-21-2033 SEDOL: BM9WJ58	860,000.000	860,000.00	887,913.95
UDR INC MEDIUM FIXED 3.5% 07-01-2027 SEDOL: BF29YN0	100,000.000	99,764.00	95,193.29

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UNION ELEC CO 2.15% DUE 03-15-2032 SEDOL: BP7L981	225,000.000	224,754.75	186,484.09
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	265,000.000	270,151.60	188,847.65
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	380,000.000	295,894.12	256,221.42
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	320,000.000	320,372.00	248,151.38
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFFP6	730,000.000	604,071.12	579,635.88
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	399,000.000	398,844.39	307,073.85
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	608,000.000	606,625.92	483,734.87
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	475,000.000	472,582.25	358,569.13
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	1,025,000.000	1,012,911.24	860,499.39
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	2,160,000.000	1,792,190.18	1,770,146.57
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	1,920,000.000	1,924,827.20	1,703,101.73
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL: BNYF3F7	360,000.000	359,532.00	295,055.62
UNION PACIFIC CORP 4.95% DUE 09-09-2052 BEO SEDOL: BPMQ873	145,000.000	144,035.75	148,599.60
UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036 SEDOL: BRRH916	880,000.000	880,000.00	892,396.56
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3	774,030.600	770,160.45	775,748.95
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027 SEDOL: BLBMJL5	164,160.000	164,160.00	159,018.80
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	140,000.000	135,917.60	105,965.46
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	1,329,000.000	1,292,124.79	934,160.82

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UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	290,000.000	288,753.00	227,379.47
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	808,000.000	796,221.66	611,029.11
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	270,000.000	268,893.00	248,058.34
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	1,061,000.000	1,051,451.00	1,024,277.94
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	1,040,000.000	1,029,808.00	1,029,956.05
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	880,000.000	871,553.40	750,174.86
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	543,000.000	541,132.08	442,161.33
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	840,000.000	833,807.67	687,114.69
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	120,000.000	130,658.40	115,083.66
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	840,000.000	833,624.40	954,899.97
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	1,012,000.000	1,064,814.00	1,171,954.29
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	100,000.000	100,000.00	85,785.66
UNUM CORP NT 6.75 DUE 12-15-2028 BEO SEDOL: B03FFC8	400,000.000	491,688.00	418,560.64
US AWYS 2013-1 3.95 DUE 05-15-2027 SEDOL: B94MBG7	204,763.410	193,719.47	195,651.68
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	475,000.000	510,577.50	424,367.33
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	1,040,000.000	1,684,475.37	1,420,960.36
VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	100,000.000	99,435.00	90,438.35
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	87,134.02

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VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	560,000.000	561,717.78	582,407.93
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL: BMV8VC5	598,000.000	592,597.55	498,205.84
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	70,000.000	69,908.51	51,919.52
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	2,929,000.000	2,581,292.57	1,996,202.66
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	1,721,000.000	1,231,725.65	1,143,000.73
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	1,398,000.000	1,395,191.60	1,116,892.67
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	2,317,000.000	2,345,044.35	1,788,100.29
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	620,000.000	615,932.93	474,280.34
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	150,000.000	203,284.50	173,495.41
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWB BK1	398,000.000	333,917.79	287,723.44
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	1,150,000.000	1,014,440.90	988,081.30
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	590,000.000	589,774.50	492,429.81
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86	20,000.000	22,267.60	20,909.70
VERUS SECURITIZATION TR 2022-2 4.26% 02-25-2067 CUSIP: 92538XAA3	463,038.890	406,967.78	428,937.37
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	1,613,000.000	1,606,181.45	1,549,318.76
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	700,000.000	698,694.00	682,384.92
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKCO	600,000.000	598,698.00	409,847.36
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	400,000.000	394,452.00	362,058.55

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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	300,000.000	299,409.00	248,938.17
VMWARE INC FIXED 4.5% DUE 05-15-2025 SEDOL: BKQNBK9	100,000.000	99,949.00	99,011.07
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	500,000.000	472,295.00	484,216.74
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBK1	600,000.000	597,858.00	592,663.03
VONTIER CORP 1.8% 04-01-2026 SEDOL: BNGFYG3	220,000.000	220,392.50	202,495.79
VR FDG LLC / VR 2.79% DUE 11-15-2050 CUSIP: 91835CAA1	64,504.550	57,071.41	57,734.69
VULCAN MATERIALS CO 4.7% DUE 03-01-2048 BEO SEDOL: BH3Q4W3	1,225,000.000	1,218,125.89	1,144,911.07
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	1,500,000.000	2,081,208.75	1,672,649.57
WALMART INC 4.1% DUE 04-15-2033 SEDOL: BP6LMP0	667,000.000	667,000.00	661,978.41
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24	1,514,000.000	1,509,806.22	1,477,912.93
WARNERMEDIA HLDGS INC SR NT 3.638% 03-15-2025 SEDOL: BNQQB87	30,000.000	30,000.00	29,355.21
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQQBC1	40,000.000	40,000.00	38,357.93
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	480,000.000	480,000.00	413,520.83
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	470,000.000	462,320.78	405,542.68
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL: BQPF8K7	2,553,000.000	2,553,000.00	2,259,011.00
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	270,000.000	270,000.00	215,836.75
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	330,000.000	330,000.00	280,820.45
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	200,000.000	133,512.00	141,474.49

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WEC ENERGY GROUP 5.15% DUE 10-01-2027 SEDOL: BQKMWC3	225,000.000	224,536.50	228,423.22
WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041 SEDOL: BL6FQ18	570,000.000	570,000.00	432,272.19
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 SEDOL: BLB0XT5	2,732,000.000	2,716,787.92	2,977,994.77
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 SEDOL: BLD7GV7	575,000.000	487,490.75	503,664.83
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35	510,000.000	526,873.30	488,821.60
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	1,920,000.000	2,163,341.93	1,827,077.69
WELLS FARGO & CO NEW FLTG RT 12-31-2049 SEDOL: BLRVT50	630,000.000	621,197.50	622,927.62
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	1,385,000.000	1,457,372.19	1,219,820.71
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053 SEDOL: BP6P605	4,593,000.000	4,424,126.77	4,151,895.17
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL: BMGDBG9	100,000.000	104,940.00	91,652.96
WELLS FARGO & CO 2.406% 10-30-2025 SEDOL: BLPLD61	400,000.000	383,236.00	389,142.13
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL: BK8ZYZ9	1,300,000.000	1,300,000.00	1,125,025.77
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36	1,200,000.000	1,200,000.00	1,068,206.15
WELLS FARGO & CO 3.196% 06-17-2027 SEDOL: BJ84B25	600,000.000	623,226.00	573,560.24
WELLS FARGO & CO 3% DUE 04-22-2026 SEDOL: BD72T35	1,500,000.000	1,493,023.21	1,437,348.80
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	365,000.000	422,514.57	323,682.42
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	590,000.000	612,447.31	538,115.23
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	340,000.000	363,975.67	331,366.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7	2,983,000.000	3,370,219.74	2,980,586.93
WELLS FARGO & COMPANY 3.584% 05-22-2028 SEDOL: BF3R2P1	100,000.000	101,284.00	95,358.02
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	200,000.000	201,837.00	195,109.79
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	385,000.000	386,864.86	387,352.62
WELLS FARGO & COMPANY 5.557% 07-25-2034 SEDOL: BNFZXQ7	1,965,000.000	1,964,424.24	2,004,803.99
WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033 SEDOL: BRCCQR1	1,220,000.000	1,240,350.80	1,268,268.08
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	320,000.000	281,204.80	278,780.48
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	370,000.000	304,325.00	329,687.87
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	452,000.000	518,676.42	525,307.47
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	575,000.000	566,202.50	548,391.23
WEYERHAEUSER CO 4.75% 05-15-2026 SEDOL: BP4FCL0	1,000,000.000	996,720.00	995,566.59
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL: 2337461	200,000.000	250,242.00	220,236.45
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	200,000.000	248,364.00	214,215.77
WHITEBOX CLO IV LTD / WHITEBOX CLO 7.47456% 04-20-2036 CUSIP: 96467KAA7	300,000.000	300,525.00	301,522.89
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	300,000.000	299,655.00	219,528.29
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	275,000.000	274,650.75	212,278.81
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	775,000.000	675,955.00	753,766.24
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807	1,310,000.000	1,575,930.00	1,484,219.66

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063	220,000.000	262,149.80	246,546.74
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 SEDOL: BLB3KC6	600,000.000	598,398.00	606,622.74
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	545,000.000	544,013.55	361,084.77
WISCONSIN PWR & LT CO 3.95% 09-01-2032 SEDOL: BPH2J73	125,000.000	123,527.50	118,630.66
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	796,000.000	876,298.03	588,870.69
XCEL ENERGY INC 5.45% 08-15-2033 SEDOL: BRF3SN1	525,000.000	506,754.99	542,324.83
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	2,275,000.000	2,333,190.02	2,182,237.79
3M CO FIXED 2.875% 10-15-2027 SEDOL: BD6NJF1	100,000.000	109,373.00	94,186.54
Total United States - USD		749,392,128.66	684,641,158.35
Total Corporate Debt Instruments - Other		961,802,310.61	881,591,529.33
<i>Corporate Stock - Preferred</i>			
Germany - EUR			
HENKEL AG & CO KGAA NON-VTG PRF NPV SEDOL: 5076705	3,599.000	269,102.86	289,664.80
Total Germany - EUR		269,102.86	289,664.80
United States - USD			
KEYCORP NEW DEP SHS REPSTG 1/40TH INT PERP NON CUM H SEDOL: BPLPQT9	20,074.000	501,850.00	430,788.04
Total United States - USD		501,850.00	430,788.04
Total Corporate Stock - Preferred		770,952.86	720,452.84

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Belgium - EUR			
KBC GROEP NV NPV SEDOL: 4497749	2,948.000	207,453.62	191,222.16
Total Belgium - EUR		207,453.62	191,222.16
Canada - CAD			
GILDAN ACTIVEWEAR COM NPV SEDOL: 2254645	9,073.000	276,958.72	301,515.90
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2	10,658.000	301,375.16	343,115.50
Total Canada - CAD		578,333.88	644,631.40
Denmark - DKK			
CARLSBERG SER'B'DKK20 SEDOL: 4169219	1,533.000	159,248.97	192,364.71
Total Denmark - DKK		159,248.97	192,364.71
Finland - EUR			
FORTUM OYJ EUR3.40 SEDOL: 5579550	17,261.000	209,347.98	249,019.77
Total Finland - EUR		209,347.98	249,019.77
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	1,630.000	167,000.00	317,118.07
AIRBUS SE EUR1 SEDOL: 4012250	2,231.000	297,950.24	344,484.20
BUREAU VERITAS EUR0.12 SEDOL: B28DTJ6	10,655.000	304,411.93	269,180.95
CAPGEMINI EUR8 SEDOL: 4163437	1,518.000	272,442.86	316,507.08
ENGIE COMSTK SEDOL: B0C2CQ3	37,675.000	509,803.49	662,470.38
ORANGE EUR4 SEDOL: 5176177	27,522.000	314,059.52	313,264.04

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	2,007.000	370,014.26	354,170.95
THALES SA EUR3 SEDOL: 4162791	2,055.000	255,844.38	304,073.97
Total France - EUR		2,491,526.68	2,881,269.64
Germany - EUR			
CONTINENTAL AG ORD NPV SEDOL: 4598589	4,513.000	398,940.69	383,468.16
COVESTRO AG NPV SEDOL: BYTBWY9	4,165.000	200,640.28	242,373.69
MERCK KGAA NPV SEDOL: 4741844	2,416.000	370,937.73	384,579.04
MTU AERO ENGINES A NPV (REGD) SEDOL: B09DHL9	1,014.000	237,958.22	218,702.48
RHEINMETALL AG NPV SEDOL: 5334588	971.000	189,053.69	307,840.55
SAP SE SEDOL: 4846288	2,305.000	311,731.58	355,146.53
SIEMENS HEALTHINEE NPV SEDOL: BD594Y4	6,068.000	302,653.93	352,578.66
VONOVIA SE NPV SEDOL: BBJPFY1	7,140.000	312,031.98	225,100.72
Total Germany - EUR		2,323,948.10	2,469,789.83
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	43,200.000	444,140.22	376,479.63
ESR GROUP LIMITED USD0.001 SEDOL: BHNCRK0	79,000.000	203,349.14	109,264.84
Total Hong Kong - HKD		647,489.36	485,744.47
Ireland - USD			
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW SEDOL: BYYN585	3,386.000	331,326.38	451,556.96

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Ireland - USD			
ICON PLC COM SEDOL: B94G471	1,604.000	354,918.16	454,044.28
Total Ireland - USD		686,244.54	905,601.24
Israel - USD			
WIX.COM LTD COM ILS0.01 SEDOL: BFZCHN7	547.000	60,580.59	67,291.94
Total Israel - USD		60,580.59	67,291.94
Italy - EUR			
UNICREDIT SPA NPV SEDOL: BYMXPS7	7,329.000	142,974.22	198,877.75
Total Italy - EUR		142,974.22	198,877.75
Japan - JPY			
ASICS CORP NPV SEDOL: 6057378	7,100.000	150,331.90	222,498.23
BANDAI NAMCO HOLDINGS INC SEDOL: B0JDQD4	9,000.000	233,241.22	180,440.49
BAYCURRENT CONSULT NPV SEDOL: BYP20B9	6,100.000	243,151.73	214,222.58
DAIKIN INDUSTRIES NPV SEDOL: 6250724	1,900.000	342,057.47	309,770.89
DISCO CORPORATION NPV SEDOL: 6270948	1,100.000	102,499.05	272,932.33
FANUC CORP NPV SEDOL: 6356934	8,100.000	216,436.29	238,265.71
HITACHI NPV SEDOL: 6429104	3,800.000	142,105.91	274,123.99
KOKUSAI ELECTRIC C NPV SEDOL: BNGHNG2	10,800.000	132,767.66	234,799.26
MATSUKIYOCOCOKARA & CO SEDOL: B249GC0	22,700.000	330,166.54	402,056.32
NIPPON SANJO HOLDINGS CORP SEDOL: 6640541	7,900.000	214,180.84	211,593.13

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
NITORI HOLDINGS NPV SEDOL: 6644800	1,700.000	223,215.92	227,663.50
RECRUIT HLDGS CO L NPV SEDOL: BQRRZ00	5,200.000	178,351.63	219,943.25
RENESAS ELECTRONICS CORPORATION NPV SEDOL: 6635677	18,619.000	257,748.96	336,642.30
SHIMADZU CORP NPV SEDOL: 6804369	6,200.000	170,360.79	173,360.76
SUZUKI MOTOR CORP NPV SEDOL: 6865504	8,500.000	384,665.02	363,743.08
TOKYO ELECTRON NPV SEDOL: 6895675	1,600.000	225,026.49	286,622.22
ZOZO INC SEDOL: B292RC1	6,100.000	152,649.37	137,377.64
Total Japan - JPY		3,698,956.79	4,306,055.68
Netherlands - EUR			
AKZO NOBEL NV EUR0.50(POST REV SPLIT) SEDOL: BJ2KSG2	3,648.000	385,782.83	301,506.89
COCA-COLA EUROPACIFIC PARTNERS ORD EUR0.01 SEDOL: BD4D942	5,092.000	267,876.54	338,617.65
DSM FIRMENICH AG EUR0.01 SEDOL: BPCPSD6	1,928.000	227,878.56	195,938.40
ING GROEP N.V. EUR0.01 SEDOL: BZ57390	26,648.000	347,263.51	398,160.99
UNVL MUSIC GROUP EUR10.00 SEDOL: BNZGVV1	9,321.000	241,338.48	265,751.19
Total Netherlands - EUR		1,470,139.92	1,499,975.12
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	10,070.000	165,856.79	255,051.70
Total Singapore - SGD		165,856.79	255,051.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Spain - EUR			
INDITEX (IND.DE DISENO TEXTIL SA) SEDOL: BP9DL90	7,062.000	254,936.71	307,594.94
Total Spain - EUR		254,936.71	307,594.94
Sweden - SEK			
NORDEA BANK ABP NPV SEDOL: BYZF9J9	18,475.000	200,810.67	228,640.24
SANDVIK AB NPV SEDOL: B1VQ252	17,785.000	363,175.19	384,894.45
Total Sweden - SEK		563,985.86	613,534.69
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	8,069.000	164,096.05	357,599.60
COMP.FIN.RICHEMONT CHF1 (REGD) SEDOL: BCRWZ18	1,059.000	144,145.21	145,641.60
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL: 7110388	2,011.000	728,688.58	584,197.11
Total Switzerland - CHF		1,036,929.84	1,087,438.31
United Kingdom - GBP			
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	1,891.000	242,684.40	255,528.59
BP ORD USD0.25 SEDOL: 0798059	68,573.000	371,414.95	407,493.73
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	12,373.000	249,004.14	338,490.77
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	6,089.000	225,615.82	248,547.50
LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604 SEDOL: B0SWJX3	2,057.000	213,848.63	243,188.75
RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	2,725.000	198,454.87	188,281.60
RELX PLC SEDOL: B2B0DG9	18,750.000	454,109.79	743,367.82

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	9,520.000	461,684.25	461,171.69
WPP PLC ORD GBP0.10 SEDOL: B8KF9B4	16,840.000	199,827.88	161,651.28
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	15,861.000	237,411.15	489,516.63
Total United Kingdom - GBP		2,854,055.88	3,537,238.36
United States - USD			
AON PLC SEDOL: BLP1HW5	1,283.000	175,388.84	373,378.66
Total United States - USD		175,388.84	373,378.66
Total Corporate Stock - Common		17,727,398.57	20,266,080.37
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND CUSIP: NHY999J15	112,082.000	14,033,667.41	28,498,129.26
CF S&P 500 (R) FLAGSHIP NL FUND (CM13) CUSIP: 87IU999E5	44,033.610	28,464,082.64	56,189,660.48
CF WILLIAM BLAIR SMID CORE COLLECTIVE INVESTMENT FD CL 2 CUSIP: 76999CC04	1,090,277.560	10,090,214.78	15,400,388.59
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	31,613,217.860	31,613,217.86	31,613,217.86
Total United States - USD		84,201,182.69	131,701,396.19
Total Value of Interest in Common/Collective Trusts		84,201,182.69	131,701,396.19

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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 EMERGING MKTS EQUITY ADV PORT INSTL USD SEDOL: BYR8SS8	594,073.090	7,017,412.14	6,457,574.49
Total Emerging Markets Region - USD		7,017,412.14	6,457,574.49
United States - USD			
MFB NORTHN FDS ULTRA SHORT FXD INC FD CUSIP: 665162467	5,221.900	53,916.25	53,263.38
MFO PIMCO PAPS ASSET BACKED SECURITIES CUSIP: 72200Q109	229,556.860	2,675,518.32	2,639,903.89
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	1,843,166.594	18,455,101.25	18,457,470.27
Total United States - USD		21,184,535.82	21,150,637.54
Total Value of Interest in Registered Investment Com		28,201,947.96	27,608,212.03
<i>Other</i>			
Argentina - USD			
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	11,904.000	6,487.65	4,725.89
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5	750,000.000	335,632.50	254,932.45
BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1 SEDOL: BMDHK89	1,842,243.000	1,852,677.49	703,212.97
Total Argentina - USD		2,194,797.64	962,871.31
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	1,450,000.000	1,032,345.75	797,858.24
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYL	-3,300,000.000	-26,268.55	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYU	3,300,000.000	0.00	58,637.95
LCH_IRS MSNYUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37WFL	-3,400,000.000	-35,873.43	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Australia - AUD			
LCH_IRS MSNYUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37WFW	3,400,000.000	0.00	63,112.31
Total Australia - AUD		970,203.77	919,608.50
Bermuda - USD			
BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7	320,000.000	319,100.80	224,800.00
Total Bermuda - USD		319,100.80	224,800.00
Brazil - USD			
PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10-2021 REG SEDOL: BM9DJ28	300,000.000	289,338.00	252,993.54
Total Brazil - USD		289,338.00	252,993.54
Canada - CAD			
LCH_OIS MSNYUS33 20/09/2025 CAD P 1DCORRA / R 3.75% SWU01OT78 SEDOL: 9M28EPU	7,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 20/09/2025 CAD P 1DCORRA / R 3.75% SWU01OT78 SEDOL: 9M28EPL	-7,000,000.000	-123,667.82	-42,327.54
Total Canada - CAD		-123,667.82	-42,327.54
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	750,000.000	742,545.00	676,235.15
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1L	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1U	700,000.000	8,190.66	9,000.88
Total Canada - USD		750,735.66	685,236.03
Chile - USD			
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	851,000.000	847,902.36	570,347.73

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Chile - USD			
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	289,000.000	241,315.00	237,289.17
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	1,020,000.000	1,014,145.20	775,467.40
Total Chile - USD		2,103,362.56	1,583,104.30
China - USD			
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKU	300,000.000	2,939.51	2,099.73
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JYXKKL	-300,000.000	0.00	0.00
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54 SEDOL: 9JZLUEU	300,000.000	3,236.24	2,099.73
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1L	-1,200,000.000	0.00	0.00
CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IR33 SEDOL: 9JZTY1U	1,200,000.000	1,548.67	8,269.32
Total China - USD		7,724.42	12,468.78
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	1,450,000.000	1,368,511.68	1,123,184.50
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	370,000.000	441,766.04	335,678.71
ECOPETROL S A 4.625% 11-02-2031 SEDOL: BL5C7L7	60,000.000	60,000.00	50,893.37
ECOPETROL S A 5.875% 11-02-2051 SEDOL: BL98498	680,000.000	680,000.00	514,290.80
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	1,994,000.000	2,166,312.14	1,673,990.66
Total Colombia - USD		4,716,589.86	3,698,038.04

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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 CHASUS33 P 6MEURIB / R 2.49% 317U4PLA8 12/01/2024 SEDOL: 9M4VXXU	-300,000.000	-1,188.61	-2,285.93
CALL SWO EUR CHASUS33 P 6MEURIB / R 2.65% 317U4NCA3 04/01/2024 SEDOL: 9M4PF9U	-400,000.000	-1,451.96	-6,478.82
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.31% 317U4R9A8 18/01/2024 SEDOL: 9M52B4U	-200,000.000	-787.01	-585.69
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.59% 317U4NMA2 05/01/2024 SEDOL: 9M4QW4U	-300,000.000	-1,106.43	-3,467.35
CALL SWO EUR GSILGB2X P 6MEURIB / R 2.44% 317U4OMA0 08/01/2024 SEDOL: 9M4TNNU	-500,000.000	-1,146.54	-1,984.01
CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.33% 317U4QPA2 15/01/2024 SEDOL: 9M4XJ9U	-300,000.000	-1,246.76	-830.74
LCH_IRS MSNYUS33 03/01/2029 EUR P 2.76% / R 6MEURIB SWU020HB3 SEDOL: 9M5666U	400,000.000	0.00	0.00
LCH_IRS MSNYUS33 03/01/2029 EUR P 2.76% / R 6MEURIB SWU020HB3 SEDOL: 9M5666L	-400,000.000	0.00	-6,776.94
LCH_IRS MSNYUS33 04/12/2033 EUR P 3.128% / R 6MEURIB SWU01ZJ82 SEDOL: 9M4MA4L	-200,000.000	0.00	-12,086.93
LCH_IRS MSNYUS33 04/12/2033 EUR P 3.128% / R 6MEURIB SWU01ZJ82 SEDOL: 9M4MA4U	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 06/12/2033 EUR P 3.063% / R 6MEURIB SWU01ZLG1 SEDOL: 9M4PG1U	300,000.000	0.00	0.00
LCH_IRS MSNYUS33 06/12/2033 EUR P 3.063% / R 6MEURIB SWU01ZLG1 SEDOL: 9M4PG1L	-300,000.000	0.00	-16,373.46
LCH_IRS MSNYUS33 08/12/2033 EUR P 2.99% / R 6MEURIB SWU01ZOE3 SEDOL: 9M4SARU	400,000.000	0.00	0.00
LCH_IRS MSNYUS33 08/12/2033 EUR P 2.99% / R 6MEURIB SWU01ZOE3 SEDOL: 9M4SARL	-400,000.000	0.00	-18,980.54
LCH_IRS MSNYUS33 09/10/2028 EUR P 6MEURIB / R 3.37% SWU01Y4Y4 SEDOL: 9M3MP6L	-4,500,000.000	-902.03	0.00
LCH_IRS MSNYUS33 09/10/2028 EUR P 6MEURIB / R 3.37% SWU01Y4Y4 SEDOL: 9M3MP6U	4,500,000.000	0.00	196,274.99
LCH_IRS MSNYUS33 15/12/2033 EUR P 2.97% / R 6MEURIB SWU01ZVM7 SEDOL: 9M4WUAL	-500,000.000	0.00	-22,845.32
LCH_IRS MSNYUS33 15/12/2033 EUR P 2.97% / R 6MEURIB SWU01ZVM7 SEDOL: 9M4WUAU	500,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
LCH_IRS MSNYUS33 19/12/2028 EUR P 2.88% / R 6MEURIB SWU01ZZX9 SEDOL: 9M51YFL	-600,000.000	0.00	-13,410.83
LCH_IRS MSNYUS33 19/12/2028 EUR P 2.88% / R 6MEURIB SWU01ZZX9 SEDOL: 9M51YFU	600,000.000	0.00	0.00
LCH_IRS MSNYUS33 20/03/2054 EUR P 2.75% / R 6MEURIB SWU01XDS9 SEDOL: 9M31M6U	2,200,000.000	124,822.53	0.00
LCH_IRS MSNYUS33 20/03/2054 EUR P 2.75% / R 6MEURIB SWU01XDS9 SEDOL: 9M31M6L	-2,200,000.000	0.00	-226,783.96
LCH_IRS MSNYUS33 20/10/2028 EUR P 6MEURIB / R 3.45% SWU01YGG0 SEDOL: 9M3U94U	200,000.000	0.00	9,628.15
LCH_IRS MSNYUS33 20/10/2028 EUR P 6MEURIB / R 3.45% SWU01YGG0 SEDOL: 9M3U94L	-200,000.000	0.00	0.00
LCH_IRS MSNYUS33 22/12/2033 EUR P 2.89% / R 6MEURIB SWU020C77 SEDOL: 9M54HQL	-400,000.000	0.00	-15,258.35
LCH_IRS MSNYUS33 22/12/2033 EUR P 2.89% / R 6MEURIB SWU020C77 SEDOL: 9M54HQU	400,000.000	0.00	0.00
LCH_IRS MSNYUS33 29/12/2028 EUR P 2.95% / R 6MEURIB SWU020FS8 SEDOL: 9M56JML	-300,000.000	0.00	-7,933.76
LCH_IRS MSNYUS33 29/12/2028 EUR P 2.95% / R 6MEURIB SWU020FS8 SEDOL: 9M56JMU	300,000.000	0.00	0.00
LCH_IRS MSNYUS33 29/12/2033 EUR P 2.91% / R 6MEURIB SWU020FP4 SEDOL: 9M56JKL	-300,000.000	0.00	-12,171.91
LCH_IRS MSNYUS33 29/12/2033 EUR P 2.91% / R 6MEURIB SWU020FP4 SEDOL: 9M56JKU	300,000.000	0.00	0.00
PUT SWO EUR CHASUS33 P 2.89% / R 6MEURIB 317U4PMA7 12/01/2024 SEDOL: 9M4VXYU	-300,000.000	-1,188.61	-67.84
PUT SWO EUR CHASUS33 P 3.03% / R 6MEURIB 317U4NBA4 04/01/2024 SEDOL: 9M4PF8U	-400,000.000	-1,451.96	-0.09
PUT SWO EUR CITIUS33 P 2.7% / R 6MEURIB 317U4RAA6 18/01/2024 SEDOL: 9M52B5U	-200,000.000	-787.01	-469.03
PUT SWO EUR CITIUS33 P 2.96% / R 6MEURIB 317U4NLA3 05/01/2024 SEDOL: 9M4QW3U	-300,000.000	-1,106.43	-1.26
PUT SWO EUR GSILGB2X P 2.86% / R 6MEURIB 317U4ONA9 08/01/2024 SEDOL: 9M4TNPU	-500,000.000	-1,146.54	-15.63
PUT SWO EUR MSCSUS33 P 2.74% / R 6MEURIB 317U4QOA3 15/01/2024 SEDOL: 9M4XJ8U	-300,000.000	-1,246.76	-414.77
Total European Union - EUR		110,065.88	-163,320.02

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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>			
France - USD			
PVTPL ELECTRICITE DE FRANCE 9.125% 12-31-2049 CUSIP: 28504KAA5	300,000.000	300,000.00	334,920.30
Total France - USD		300,000.00	334,920.30
Germany - EUR			
FUT 07 MAR 24 EURX EUR-BUND CUSIP: 999599GH0	32.000	4,673,069.98	4,850,562.39
FUT 07 MAR 24 EURX EUR-BUND CUSIP: 999599GH0	-32.000	-4,673,069.98	-4,850,562.39
Total Germany - EUR		0.00	0.00
Indonesia - USD			
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP: 455780CN4	270,000.000	267,580.80	226,223.52
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	910,000.000	902,410.60	846,228.42
Total Indonesia - USD		1,169,991.40	1,072,451.94
Israel - USD			
ISRAEL ST BD 2.875% DUE 03-16-2026 REG CUSIP: 46513CXR2	200,000.000	217,000.00	190,312.00
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJJ8	510,000.000	505,399.80	411,837.24
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	360,000.000	360,000.00	277,754.40
Total Israel - USD		1,082,399.80	879,903.64
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKL	-700,000.000	0.00	0.00
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKU	700,000.000	1,244.45	11,118.45
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTL	-1,000,000.000	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>			
Italy - USD			
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTU	1,000,000.000	2,125.44	15,883.50
Total Italy - USD		3,369.89	27,001.95
Japan - JPY			
FUT MAR 24 OSE 10Y JGB CUSIP: 999599GH0	4.000	3,975,112.38	4,162,576.25
FUT MAR 24 OSE 10Y JGB CUSIP: 999599GH0	-4.000	-3,975,112.38	-4,162,576.25
LCH_OIS MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0 SEDOL: 9L3HWWL	-499,900,000.000	-3,698.57	0.00
LCH_OIS MSNYUS33 15/09/2024 JPY P 0 / R 1DTONAR SWU01E2Y0 SEDOL: 9L3HWWU	499,900,000.000	0.00	737.19
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238 SEDOL: 9L3RKFL	-62,600,000.000	-2,735.76	0.00
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238 SEDOL: 9L3RKFU	62,600,000.000	0.00	1,519.05
LCH_OIS MSNYUS33 20/09/2043 JPY P 1% / R 1DTONAR SWU01R9M0 SEDOL: 9M25NYL	-200,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 20/09/2043 JPY P 1% / R 1DTONAR SWU01R9M0 SEDOL: 9M25NYU	200,000,000.000	29,139.48	86,450.84
Total Japan - JPY		22,705.15	88,707.08
Kazakhstan - USD			
PVTPL KAZMUNAYGAS NATIONAL 3.5% DUE 04-14-2033/10-14-2020 BEO CUSIP: 48126PAA0	440,000.000	440,000.00	364,986.16
Total Kazakhstan - USD		440,000.00	364,986.16
Mexico - MXN			
MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100 SEDOL: BM9CG57	30,000.000	1,140,527.24	1,248,229.01
MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR SEDOL: BMB5C12	4,900.000	196,808.48	214,696.47
MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR SEDOL: BD39J29	20,000.000	867,212.79	921,955.36

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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 - MXN			
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN SEDOL: B44NND6	218,300.000	1,211,096.11	1,230,572.87
Total Mexico - MXN		3,415,644.62	3,615,453.71
Mexico - USD			
MEXICO(UTD MEX ST) 3.75% SNR 19/04/71 USD1000 SEDOL: BP6GR61	435,000.000	435,000.00	290,001.61
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	450,000.000	352,966.50	296,401.41
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	4,650,000.000	3,323,192.75	3,306,417.84
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	1,877,000.000	1,825,945.01	1,229,929.40
PVTPL COMISION FEDERAL DE ELECTRICIDAD 3.348% DUE 02-09-2031/11-09-2030 BEO CUSIP: 200447AH3	200,000.000	200,000.00	166,486.82
PVTPL COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE 02-09-2051/08-09-2050 BEO CUSIP: 200447AJ9	550,000.000	540,400.00	389,503.62
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	1,277,000.000	1,041,743.50	1,107,313.36
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	560,000.000	559,652.80	462,225.46
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	302,000.000	301,993.96	307,442.07
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP: 91086QBG2	300,000.000	340,470.00	297,416.51
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	680,000.000	676,300.80	575,295.06
UNITED MEXICAN STS 4.6% 23/01/2046 SEDOL: BVCXLS8	680,000.000	602,616.00	567,016.82
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	2,514,000.000	2,470,875.10	2,158,338.96
Total Mexico - USD		12,671,156.42	11,153,788.94
Morocco - USD			
PVTPL OCP S A 5.125% DUE 06-23-2051/12-23-2050BEO CUSIP: 67091TAE5	590,000.000	586,401.60	446,251.22

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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>			
Morocco - USD			
Total Morocco - USD		586,401.60	446,251.22
Panama - USD			
PANAMA(REP OF) 4.3% SNR 29/04/53 USD200000 SEDOL: B96SR76	597,000.000	675,684.60	398,847.92
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	1,255,000.000	1,397,522.25	749,456.96
REPUBLIC OF PANAMA 4.5% DUE 04-01-2056 REG CUSIP: 698299BM5	479,000.000	381,403.75	320,853.70
Total Panama - USD		2,454,610.60	1,469,158.58
Paraguay - USD			
PVTPL REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG CUSIP: 699149AH3	360,000.000	438,706.80	319,680.06
Total Paraguay - USD		438,706.80	319,680.06
Peru - USD			
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	542,000.000	521,257.66	381,053.10
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	512,000.000	506,045.86	318,720.00
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	319,000.000	246,427.50	247,486.58
Total Peru - USD		1,273,731.02	947,259.68
Poland - USD			
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL: BLGV865	200,000.000	197,540.00	208,067.20
Total Poland - USD		197,540.00	208,067.20
Qatar - USD			
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	500,000.000	500,000.00	507,314.00
Total Qatar - USD		500,000.00	507,314.00

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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>			
Saudi Arabia - USD			
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TBOND 4.875% 07-18-2033 CUSIP: 80413TBD0	1,900,000.000	1,877,580.00	1,938,661.20
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	177,512.60
Total Saudi Arabia - USD		2,105,080.00	2,116,173.80
South Africa - ZAR			
CME IRS MSNYUS33 25/04/2027 ZAR P 7.195% / R 3MJIBAR SWU01IAC0 SEDOL: 9L6KKRU	22,300,000.000	0.00	22,948.00
CME IRS MSNYUS33 25/04/2027 ZAR P 7.195% / R 3MJIBAR SWU01IAC0 SEDOL: 9L6KKRL	-22,300,000.000	0.00	0.00
SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZAR1 'R186' SEDOL: B1BKQ29	53,500,000.000	3,969,762.82	3,065,480.52
STH AFRICA(REP OF) 8.25% SNR 31/03/32 ZAR1000 SEDOL: BP4JP79	13,200,000.000	768,389.40	632,264.66
Total South Africa - ZAR		4,738,152.22	3,720,693.18
Spain - EUR			
ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S SWPC0K383 SEDOL: 9KY4T5L	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/06/2028 SELL TELEFONICA EMISIONES S SWPC0K383 SEDOL: 9KY4T5U	400,000.000	4,982.92	7,318.75
Total Spain - EUR		4,982.92	7,318.75
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	700,000.000	783,230.00	588,483.70
Total United Arab Emirates - USD		783,230.00	588,483.70
United Kingdom - GBP			
FUT MAR 24 LIF LONG GILT CUSIP: 999599GH0	-1.000	-120,032.00	-130,858.23
FUT MAR 24 LIF LONG GILT CUSIP: 999599GH0	1.000	120,032.00	130,858.23

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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>			
United Kingdom - GBP			
LCH_OIS MSNYUS33 20/03/2029 GBP P 5% / R 1DSO NIA SWU01XEP4 SEDOL: 9M36PFU	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 20/03/2029 GBP P 5% / R 1DSO NIA SWU01XEP4 SEDOL: 9M36PFL	-600,000.000	-15,689.06	-59,321.80
LCH_OIS MSNYUS33 20/03/2054 GBP P 4.25% / R 1DSO NIA SWU01XER0 SEDOL: 9M36PHL	-400,000.000	-19,924.51	-86,483.51
LCH_OIS MSNYUS33 20/03/2054 GBP P 4.25% / R 1DSO NIA SWU01XER0 SEDOL: 9M36PHU	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 20/10/2033 GBP P 1DSO NIA / R 4.32% SWU01YJX0 SEDOL: 9M3WTCU	100,000.000	0.00	10,612.01
LCH_OIS MSNYUS33 20/10/2033 GBP P 1DSO NIA / R 4.32% SWU01YJX0 SEDOL: 9M3WTCL	-100,000.000	0.00	0.00
Total United Kingdom - GBP		-35,613.57	-135,193.30
United States - USD			
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	100,000.000	140,323.00	124,869.75
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	380,000.000	484,424.00	513,587.48
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 SEDOL: BZ1JY97	165,000.000	183,015.64	179,873.60
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	3,800,000.000	5,632,013.66	4,594,178.34
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	400,000.000	521,160.00	509,295.12
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	470,000.000	680,623.10	589,895.55
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	1,440,000.000	1,988,658.68	1,818,156.10
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.494% 317U4P1A0 01/08/2024 SEDOL: 9M4TPUU	-200,000.000	-917.50	-1,394.40
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.545% 317U4QCA6 01/16/2024 SEDOL: 9M4WH0U	-500,000.000	-2,243.75	-5,892.45
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.288% 317U4RRA8 01/19/2024 SEDOL: 9M53XDU	-100,000.000	-417.50	-341.77
CALL SWO USD CHASUS33 P 1DSOFR / R 3.17% 317U4T3A0 01/29/2024 SEDOL: 9M56HYU	-200,000.000	-865.00	-580.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD CHASUS33 P 1DSOFR / R 3.205% 317U4SMA1 01/22/2024 SEDOL: 9M5404U	-200,000.000	-820.00	-488.82
CALL SWO USD CHASUS33 P 1DSOFR / R 3.35% 317U4RIA8 01/18/2024 SEDOL: 9M52XPU	-300,000.000	-1,485.00	-1,404.75
CALL SWO USD CHASUS33 P 1DSOFR / R 3.6% 317U4POA5 01/12/2024 SEDOL: 9M4VXWU	-300,000.000	-1,372.50	-4,191.36
CALL SWO USD CITIUS33 P 1DSOFR / R 3.235% 317U4SQA7 01/22/2024 SEDOL: 9M54R2U	-500,000.000	-2,050.00	-1,459.55
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.195% 317U4MJA8 05/29/2024 SEDOL: 9M4LM5U	-3,000,000.000	-6,600.00	-10,951.80
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.215% 317U4SSA5 01/22/2024 SEDOL: 9M54W6U	-400,000.000	-1,620.00	-1,037.84
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.285% 317U4RPA0 01/19/2024 SEDOL: 9M53VZU	-200,000.000	-835.00	-671.26
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.3% 317U4R0A7 01/16/2024 SEDOL: 9M51ZWU	-500,000.000	-2,130.00	-1,530.25
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.56% 317U4NQA8 01/05/2024 SEDOL: 9M4QU2U	-400,000.000	-2,050.00	-3,777.60
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.594% 317U4NOA0 01/05/2024 SEDOL: 9M4QU0U	-400,000.000	-2,000.00	-4,630.88
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317U4NIA7 01/04/2024 SEDOL: 9M4PA1U	-400,000.000	-1,820.00	-6,023.72
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.455% 317U4PCA8 01/08/2024 SEDOL: 9M4S16U	-500,000.000	-2,425.00	-2,669.80
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.475% 317U4P5A6 01/08/2024 SEDOL: 9M4TPAU	-200,000.000	-940.00	-1,228.30
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.6% 317U4PQA3 01/12/2024 SEDOL: 9M4VC6U	-200,000.000	-915.00	-2,794.24
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.67% 317U4NKA4 01/04/2024 SEDOL: 9M4PP3U	-500,000.000	-2,350.00	-8,380.95
CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.272% 317U4R2A5 01/16/2024 SEDOL: 9M51D4U	-200,000.000	-852.50	-508.92
CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.489% 317U4P3A8 01/08/2024 SEDOL: 9M4TPNU	-300,000.000	-1,389.00	-2,024.10
CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.55% 317U4QFA3 01/16/2024 SEDOL: 9M4WB6U	-200,000.000	-872.50	-2,409.48

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD UBSWUS33 P 1DSOFR / R 3.344% 317U4RKA5 01/18/2024 SEDOL: 9M52YWU	-200,000.000	-974.95	-904.62
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	344,000.000	344,000.00	344,000.00
CCP RECEIVABLE FROM BANK OF AMERICA SEDOL: 9D5E99U	381,200.000	381,200.00	381,200.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	870,000.000	870,000.00	870,000.00
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98U	100,000.000	1,748.35	698.68
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21 SEDOL: 9K1A98L	-100,000.000	0.00	0.00
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBU	200,000.000	2,966.33	1,397.36
CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8 SEDOL: 9JZNZBL	-200,000.000	0.00	0.00
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	1,309,910.680	1,697,376.52	1,490,689.62
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	329,901.370	408,292.52	376,867.09
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	1,375,000.000	1,539,509.00	1,493,729.19
CLEVELAND-CUYAHOGA CNTY OH PORT AUTH FEDLEASE REV 4.425 05-01-2031 BEO TAXABLE CUSIP: 18611CAA4	1,180,000.000	1,180,000.00	1,032,579.06
CREDIT SUISSE CUSIP: 996390126	3,300,000.000	0.00	0.00
DALLAS FT WORTH TEX INTL ARPT REV 4.507%11-01-2051 SEDOL: BP4DPJ3	170,000.000	170,000.00	158,695.05
FUT DEC 23 CME 3MO SOFR CUSIP: 999599GH0	-4.000	-945,750.00	-946,425.00
FUT DEC 23 CME 3MO SOFR CUSIP: 999599GH0	4.000	945,750.00	946,425.00
FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0	-75.000	-9,427,949.97	-10,019,531.25
FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0	75.000	9,427,949.97	10,019,531.25

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<i>Other</i>			
United States - USD			
FUT MAR 24 CBT ULT TNOTE CUSIP: 999599GH0	46.000	5,506,534.23	5,428,718.75
FUT MAR 24 CBT ULT TNOTE CUSIP: 999599GH0	-46.000	-5,506,534.23	-5,428,718.75
FUT MAR 24 CBT 5Y T-NOTE CUSIP: 999599GH0	-530.000	-56,369,281.37	-57,649,921.87
FUT MAR 24 CBT 5Y T-NOTE CUSIP: 999599GH0	530.000	56,369,281.37	57,649,921.87
FUT MAR 24 CME 3MO SOFR CUSIP: 999599GH0	16.000	3,788,343.13	3,800,600.00
FUT MAR 24 CME 3MO SOFR CUSIP: 999599GH0	-16.000	-3,788,343.13	-3,800,600.00
FUT MAR 24 U.S. T-BONDS CUSIP: 999599GH0	714.000	83,412,973.23	89,205,375.00
FUT MAR 24 U.S. T-BONDS CUSIP: 999599GH0	-714.000	-83,412,973.23	-89,205,375.00
FUT MAR 24 US 2YR T-NOTE CUSIP: 999599GH0	262.000	53,386,397.67	53,949,484.35
FUT MAR 24 US 2YR T-NOTE CUSIP: 999599GH0	-262.000	-53,386,397.67	-53,949,484.35
FUT MAR 24 10 YR T-NOTES CUSIP: 999599GH0	716.000	77,978,965.88	80,829,687.50
FUT MAR 24 10 YR T-NOTES CUSIP: 999599GH0	-716.000	-77,978,965.88	-80,829,687.50
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SEDOL: BMXD8M7	130,000.000	130,000.00	101,370.26
GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184% 10-01-2042 BEO TAXABLE SEDOL: BCFKLB6	90,000.000	88,992.80	91,935.76
ICE_CDS MSNYUS33 06/20/2024 SELL AT&T INC 3.8% 02/15/20 SWPC0L8K9 SEDOL: 9L8KEMU	800,000.000	1,682.69	2,493.52
ICE_CDS MSNYUS33 06/20/2024 SELL AT&T INC 3.8% 02/15/20 SWPC0L8K9 SEDOL: 9L8KEML	-800,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	400,000.000	7,951.28	3,787.68
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-400,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0K4W9 SEDOL: 9L1372U	800,000.000	0.00	11,322.88
ICE_CDS MSNYUS33 06/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0K4W9 SEDOL: 9L1372L	-800,000.000	-3,132.44	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	600,000.000	5,891.10	10,277.22
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAU	300,000.000	0.00	5,148.87
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAL	-300,000.000	-17,075.17	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3U	400,000.000	0.00	4,167.92
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3L	-400,000.000	-3,202.46	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL METLIFE INC 3.6% 11/13 SWPC0LR69 SEDOL: 9LZAEJU	500,000.000	0.00	6,481.35
ICE_CDS MSNYUS33 06/20/2028 SELL METLIFE INC 3.6% 11/13 SWPC0LR69 SEDOL: 9LZAEJL	-500,000.000	-9,369.62	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJU	1,000,000.000	14,100.53	5,327.50
ICE_CDS MSNYUS33 12/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0II09 SEDOL: 9K13HJL	-1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL FORD MOTOR COMPANY 4.3 SWPC0IIV1 SEDOL: 9L54ZLU	300,000.000	30,407.77	12,949.05
ICE_CDS MSNYUS33 12/20/2024 SELL FORD MOTOR COMPANY 4.3 SWPC0IIV1 SEDOL: 9L54ZLL	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL VERIZON COMMUNICATIONS SWPC0M7M4 SEDOL: 9M3THXL	-500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL VERIZON COMMUNICATIONS SWPC0M7M4 SEDOL: 9M3THXU	500,000.000	1,876.87	2,771.70
ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KBU	1,500,000.000	0.00	23,797.05
ICE_CDS MSNYUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 SEDOL: 9L21KBL	-1,500,000.000	-5,140.76	0.00

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<i>Other</i>			
United States - USD			
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQML	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQMU	100,000.000	13,344.57	10,170.23
ICE_CD_X BOFAGB2U 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294 SEDOL: 9M3FFJU	4,766,850.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294 SEDOL: 9M3FFJL	-4,766,850.000	-271,419.14	-284,684.39
ICE_CD_X BOFAGB2U 12/20/2028 BUY CDX.NA.IG.41 0WS101725-0WZ10172 SEDOL: 9M3AU0L	-6,391,900.000	-92,364.88	-125,759.99
ICE_CD_X BOFAGB2U 12/20/2028 BUY CDX.NA.IG.41 0WS101725-0WZ10172 SEDOL: 9M3AU0U	6,391,900.000	0.00	0.00
ICE_CD_X MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFU	688,000.000	0.00	2,916.57
ICE_CD_X MSNYUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94 SEDOL: 9J6KHFL	-688,000.000	-28,880.92	0.00
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	330,000.000	315,163.54	326,515.10
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL: B6257Y7	138,461.540	144,886.16	145,021.96
JOB SOHIO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	60,000.000	60,000.00	59,404.45
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	240,000.000	240,000.00	232,475.74
LCH_OIS CHASUS33 03/07/2043 USD P 1DSOFR / R 3.526% BCG7R51B5 SEDOL: 9LYTRJU	3,250,000.000	0.00	0.00
LCH_OIS CHASUS33 03/07/2043 USD P 1DSOFR / R 3.526% BCG7R51B5 SEDOL: 9LYTRJL	-3,250,000.000	0.00	-34,532.88
LCH_OIS CHASUS33 03/07/2043 USD P 3.526% / R 1DSOFR BCG7R51B5 SEDOL: 9M4SJPU	3,250,000.000	138,785.84	34,532.88
LCH_OIS CHASUS33 03/07/2043 USD P 3.526% / R 1DSOFR BCG7R51B5 SEDOL: 9M4SJPL	-3,250,000.000	0.00	0.00
LCH_OIS CHASUS33 03/07/2053 USD P 1DSOFR / R 3.25% BCG7R51N9 SEDOL: 9M4SJNU	2,410,000.000	0.00	0.00
LCH_OIS CHASUS33 03/07/2053 USD P 1DSOFR / R 3.25% BCG7R51N9 SEDOL: 9M4SJNL	-2,410,000.000	-172,071.16	-78,127.86

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<i>Other</i>			
United States - USD			
LCH_OIS CHASUS33 03/07/2053 USD P 3.25% / R 1DSOFR BCG7R51N9 SEDOL: 9LYTRHU	2,410,000.000	0.00	78,127.86
LCH_OIS CHASUS33 03/07/2053 USD P 3.25% / R 1DSOFR BCG7R51N9 SEDOL: 9LYTRHL	-2,410,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UMU	7,575,000.000	0.00	398,248.81
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UML	-7,575,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFL	-850,000.000	-15,171.80	-44,687.99
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0L	-3,920,000.000	-109,862.10	-206,090.47
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0U	3,920,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFU	850,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGU	780,000.000	13,148.57	46,335.51
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8L	-2,965,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGL	-780,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8U	2,965,000.000	80,680.81	176,134.34
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULL	-5,695,000.000	0.00	-338,308.63
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULU	5,695,000.000	0.00	0.00
LCH_OIS CHASUS33 11/25/2052 USD P 1DSOFR / R 3.041% BCG7A2HB3 SEDOL: 9LYEU0L	389,260.000	0.00	3,211.94
LCH_OIS MSNYUS33 01/02/2034 USD P 3.75% / R 1DSOFR SWU020G81 SEDOL: 9M56B0L	-200,000.000	0.00	-4,537.96
LCH_OIS MSNYUS33 01/02/2034 USD P 3.75% / R 1DSOFR SWU020G81 SEDOL: 9M56B0U	200,000.000	0.00	0.00
LCH_OIS MSNYUS33 01/02/2034 USD P 3.81% / R 1DSOFR SWU020G73 SEDOL: 9M56A4U	200,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 01/02/2034 USD P 3.81% / R 1DSOFR SWU020G73 SEDOL: 9M56A4L	-200,000.000	0.00	-5,545.16
LCH_OIS MSNYUS33 01/03/2034 USD P 3.684% / R 1DSOFR SWU020G65 SEDOL: 9M5668L	-200,000.000	0.00	-3,440.02
LCH_OIS MSNYUS33 01/03/2034 USD P 3.684% / R 1DSOFR SWU020G65 SEDOL: 9M5668U	200,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6L	-67,500,000.000	0.00	-6,415,598.25
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6U	67,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01U	15,800,000.000	2,926,709.84	4,368,145.42
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01L	-15,800,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03L	-5,600,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03U	5,600,000.000	0.00	1,526,498.96
LCH_OIS MSNYUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VRBL	-42,100,000.000	0.00	-3,822,802.09
LCH_OIS MSNYUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VRBU	42,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VT9 SEDOL: 9M1VREU	8,400,000.000	0.00	2,249,558.64
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VT9 SEDOL: 9M1VREL	-8,400,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WBZU	14,200,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WBZL	-14,200,000.000	0.00	-1,271,036.32
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWU01YAJ0 SEDOL: 9M41E8L	-7,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWU01YAJ0 SEDOL: 9M41E8U	7,100,000.000	0.00	2,083,069.00
LCH_OIS MSNYUS33 12/29/2033 USD P 3.854% / R 1DSOFR SWU020F66 SEDOL: 9M56JHL	-400,000.000	0.00	-12,482.20

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 12/29/2033 USD P 3.854% / R 1DSOFR SWUJ020F66 SEDOL: 9M56JHU	400,000.000	0.00	0.00
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL: B4LSB85	590,000.000	1,025,172.20	735,643.03
LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA BONDS 5.716 DUE 07-01-39 SEDOL: B5TJ1Y3	50,000.000	52,312.50	53,647.62
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	40,000.000	52,527.20	47,563.85
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	400,000.000	483,127.99	424,638.28
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE SEDOL: B63L7C2	2,030,000.000	2,795,493.37	2,292,962.14
MIAMI-DADE CNTY FLA SEAPORT REV 6.224% 11-01-2055 SEDOL: BRXKJQ4	90,000.000	90,000.00	95,422.81
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 SEDOL: BM8HRW7	80,000.000	76,396.00	64,749.97
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	2,200,000.000	3,196,539.31	2,659,550.30
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	675,000.000	967,639.50	841,032.79
NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9	100,000.000	104,919.00	105,781.24
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	1,075,000.000	1,361,896.00	1,107,778.90
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	600,000.000	731,004.00	618,276.78
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE SEDOL: BP82M62	600,000.000	600,000.00	609,519.48
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE 06-15-2044 BEO TAXABLE MUNI SEDOL: B3TZ6C0	2,040,000.000	2,515,005.15	2,270,725.83
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE SEDOL: B3NRLF0	200,000.000	222,373.00	218,654.62
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 SEDOL: B5VY9Z3	470,000.000	497,662.60	446,683.16
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY. SEDOL: 9E9XZ2U	10,000.000	10,000.00	10,000.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	20,000.000	20,000.00	20,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0 SEDOL: 9A32HKU	10,000.000	10,000.00	10,000.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	2,765,000.000	2,853,371.98	2,522,964.35
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	560,000.000	560,000.00	545,412.11
PUT SWO USD BNPAFRPP P 3.994% / R 1DSOFR 317U4P0A1 01/08/2024 SEDOL: 9M4TPTU	-200,000.000	-917.50	-3.42
PUT SWO USD BNPAFRPP P 3.995% / R 1DSOFR 317U4QDA5 01/16/2024 SEDOL: 9M4WH1U	-500,000.000	-2,243.75	-85.85
PUT SWO USD BOFAUS6S P 3.738% / R 1DSOFR 317U4RQA9 01/19/2024 SEDOL: 9M53XCU	-100,000.000	-417.50	-186.27
PUT SWO USD CHASUS33 P 3.62% / R 1DSOFR 317U4T2A1 01/29/2024 SEDOL: 9M56HXU	-200,000.000	-865.00	-1,102.66
PUT SWO USD CHASUS33 P 3.655% / R 1DSOFR 317U4SLA2 01/22/2024 SEDOL: 9M5403U	-200,000.000	-820.00	-734.26
PUT SWO USD CHASUS33 P 3.75% / R 1DSOFR 317U4RHA9 01/18/2024 SEDOL: 9M52XNU	-300,000.000	-1,485.00	-479.70
PUT SWO USD CHASUS33 P 4.05% / R 1DSOFR 317U4PNA6 01/12/2024 SEDOL: 9M4VXVU	-300,000.000	-1,372.50	-11.13
PUT SWO USD CITIUS33 P 3.685% / R 1DSOFR 317U4SPA8 01/22/2024 SEDOL: 9M54R1U	-500,000.000	-2,050.00	-1,545.00
PUT SWO USD GSCMUS33 P 3.665% / R 1DSOFR 317U4SRA6 01/22/2024 SEDOL: 9M54W5U	-400,000.000	-1,620.00	-1,387.36
PUT SWO USD GSCMUS33 P 3.735% / R 1DSOFR 317U4ROA1 01/19/2024 SEDOL: 9M53VYU	-200,000.000	-835.00	-380.16
PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U4QZA1 01/16/2024 SEDOL: 9M51ZVU	-500,000.000	-2,130.00	-687.75
PUT SWO USD GSCMUS33 P 4.01% / R 1DSOFR 317U4NPA9 01/05/2024 SEDOL: 9M4QU1U	-400,000.000	-2,050.00	-0.64
PUT SWO USD GSCMUS33 P 4.044% / R 1DSOFR 317U4NNA1 01/05/2024 SEDOL: 9M4QT9U	-400,000.000	-2,000.00	-0.28
PUT SWO USD GSCMUS33 P 4.975% / R 1DSOFR 317U4MIA9 05/29/2024 SEDOL: 9M4LM2U	6,000,000.000	6,600.00	1,923.60

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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 MSCSUS33 P 3.955% / R 1DSOFR 317U4PBA9 01/08/2024 SEDOL: 9M4TPBU	-500,000.000	-2,425.00	-15.40
PUT SWO USD MSCSUS33 P 3.975% / R 1DSOFR 317U4P4A7 01/08/2024 SEDOL: 9M4TNZU	-200,000.000	-940.00	-4.56
PUT SWO USD MSCSUS33 P 4.05% / R 1DSOFR 317U4PPA4 01/12/2024 SEDOL: 9M4VC5U	-200,000.000	-915.00	-7.42
PUT SWO USD MSCSUS33 P 4.12% / R 1DSOFR 317U4NJA6 01/04/2024 SEDOL: 9M4PP2U	-500,000.000	-2,350.00	0.00
PUT SWO USD PNBPU33CHA P 3.723% / R 1DSOFR 317U4R1A6 01/16/2024 SEDOL: 9M51D3U	-200,000.000	-852.50	-338.16
PUT SWO USD PNBPU33CHA P 3.989% / R 1DSOFR 317U4P2A9 01/08/2024 SEDOL: 9M4TPMU	-300,000.000	-1,389.00	-5.55
PUT SWO USD PNBPU33CHA P 4.6% / R 1DSOFR 317U4QGA2 12/13/2024 SEDOL: 9M4WB7U	3,500,000.000	39,725.00	25,500.30
PUT SWO USD PNBPU33CHA P 4% / R 1DSOFR 317U4QEA4 01/16/2024 SEDOL: 9M4WB5U	-200,000.000	-872.50	-32.78
PUT SWO USD UBSWUS33 P 3.744% / R 1DSOFR 317U4RJA7 01/18/2024 SEDOL: 9M52YVU	-200,000.000	-974.95	-333.64
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	1,110,000.000	1,479,211.40	1,245,743.68
SUMTER LANDING CMNTY DEV DIST FLA RECREATIONAL REV 4.172% 10-01-2047 BEO SEDOL: BD0NJD5	140,000.000	140,000.00	125,795.12
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	170,000.000	170,000.00	137,641.89
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	395,000.000	395,000.00	408,188.38
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVVW25	200,000.000	200,000.00	141,579.04
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	1,970,000.000	1,983,156.00	1,398,424.40
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	60,000.000	60,000.00	41,722.67
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8	1,690,000.000	1,690,000.00	1,576,832.19
UNIVERSITY CALIF REVS .883% 05-15-2025 BEO TAXABLE SEDOL: BL9XZ25	850,000.000	850,000.00	806,382.68

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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>			
United States - USD			
UNIVERSITY CALIF REVS 1.614% 05-15-2030 BEO TAXABLE SEDOL: BL9X3F2	445,000.000	445,000.00	376,181.73
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	520,000.000	520,000.00	480,396.44
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	320,000.000	312,326.40	301,243.78
UNIVERSITY CALIF REVS 5.77% 05-15-2043 BEO TAXABLE SEDOL: B3YRRJ5	1,600,000.000	2,035,024.00	1,730,228.48
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	190,000.000	190,000.00	170,292.06
UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG SEDOL: BPDYD60	220,000.000	220,000.00	181,289.42
UNIVERSITY MINN 4.048% 04-01-2052 REG TAXABLE SEDOL: BPSLTJ1	170,000.000	170,000.00	153,296.74
Total United States - USD		48,775,254.92	38,785,306.52
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		92,265,594.56	74,651,200.05
<i>Other Liabilities</i>			
United States - USD			
CALL BONDOPT BOFAUS6NGFX 01/09/2024 FNCL 5% 01/16/2024 97.890625 31750N7F7	-500,000.000	-1,953.13	-5,566.35
CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 6% 02/13/2024 101.09375 317595KA3	-400,000.000	-1,593.75	-2,831.52

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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			
CALL BONDOPT CHASUS33 02/06/2024 FNCL 6% 02/13/2024 101.226562 3175134V8	-300,000.000	-1,125.00	-1,869.27
CALL BONDOPT SBNYUS33 01/09/2024 FNCL 5% 01/16/2024 99.90625 31750N908	-300,000.000	-773.44	-213.42
CALL BONDOPT SBNYUS33 02/06/2024 FNCL 4.5% 02/13/20 97.8125 31750NBB1	-500,000.000	-2,597.66	-2,148.40
PUT BONDOPT CHASUS33 02/06/2024 FNCL 6% 02/13/2024 99.2265625 317584GC8	-300,000.000	-1,640.63	-61.14
PUT BONDOPT SBNYUS33 02/06/2024 FNCL 4.5% 02/13/20 95.8125 31750NBC9	-500,000.000	-2,753.91	-1,815.65
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	-339,000.000	-339,000.00	-339,000.00
Total United States - USD		-351,437.52	-353,505.75
Pending foreign exchange sales: Australian dollar	0.000	-1,068,473.03	-1,102,940.60
Pending foreign exchange sales: Canadian dollar	0.000	-4,824,217.46	-4,938,718.91
Pending foreign exchange sales: Swiss franc	0.000	-868,084.33	-894,646.17
Pending foreign exchange sales: Danish krone	0.000	-339,843.91	-343,458.11
Pending foreign exchange sales: Euro	0.000	-14,202,763.86	-14,401,758.53
Pending foreign exchange sales: British pound sterling	0.000	-5,717,983.78	-5,761,191.32
Pending foreign exchange sales: Hong Kong dollar	0.000	-543,767.39	-543,356.47
Pending foreign exchange sales: Hungarian forint	0.000	-278,162.30	-293,988.07
Pending foreign exchange sales: Indonesian rupiah	0.000	-49,341.25	-51,115.73
Pending foreign exchange sales: Japanese yen	0.000	-4,423,105.71	-4,474,406.06
Pending foreign exchange sales: Mexican peso	0.000	-4,067,600.15	-4,186,959.86
Pending foreign exchange sales: Swedish krona	0.000	-693,054.76	-702,281.35
Pending foreign exchange sales: Singapore dollar	0.000	-251,032.22	-253,648.24
Pending foreign exchange sales: United States dollar	0.000	-15,718,614.23	-15,718,614.23
Pending foreign exchange sales: South African rand	0.000	-3,749,265.55	-3,849,250.45

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-60,384,308.78	-60,384,308.78
Total - all currencies		-117,179,618.71	-117,900,642.88
Total Other Liabilities		-117,531,056.23	-118,254,148.63
Total		1,601,978,091.41	1,529,083,482.21
** All or a portion of this security participates in Securities Lending.	Less: Receivables	(97,194,759)	(97,815,395)
	Plus: Payables	<u>117,179,619</u>	<u>117,900,643</u>
		1,621,962,951	1,549,168,730

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

Attained age	Years of credited service										Total ¹
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	
Under 25											
25–29											
30–34											
35–39	20	35									55
	316	887									
40–44	31	189	39								259
	383	1,412	3,883								
45–49	36	274	188	31							529
	408	1,453	4,647	7,007							
50–54	25	324	332	232	31						944
	405	1,535	5,042	8,216	10,704						
55–59	22	350	407	422	138	6	1				1,346
	454	1,578	5,091	8,677	12,754						
60–64	23	258	339	377	223	29					1,249
	438	1,580	5,253	8,527	12,737	15,156					
65–69	3	94	94	108	76	13	1				389
		1,446	5,052	8,629	12,761						
70 & up	2	17	15	17	15	3					69
Total	162	1,541	1,414	1,187	483	51	2				4,840

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

¹ Includes 889 employees at least age 59 ½ that commenced their pension benefit while remaining actively employed.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Actuarial assumptions for January 1, 2023 funding valuation**

Discount rate sponsor elections		
• Segment rates or full yield curve	Segment	
• Look-back months	4	
	Stabilized	Nonstabilized
• First 5 years	4.75%	1.41%
• Next 15 years	5.00%	3.09%
• Over 20 years	5.74%	3.58%
	<u>Rationale:</u> Prescribed assumption set by law.	
Mortality sponsor elections		
• Healthy and Disabled participants	Section 430(h)(3) prescribed separate static annuitant and nonannuitant mortality tables. These tables are based on the Society of Actuaries RP-2014 mortality tables, adjusted back to 2006, and mortality improvement using scale MP-2021 in accordance with IRS regulation 1.430(h)(3)-1. <u>Rationale:</u> Prescribed assumption and based on plan sponsor’s PPA election.	
Other economic assumptions		
• Salary increases	Not applicable	
• Social Security wage base	Not applicable	
• Inflation	Not applicable	
• Expected investment return	3.25% for 2021 and 3.24% for 2022 <u>Rationale:</u> The expected investment return is based on the median simulated investment return using market assumptions published in Mercer Investment Consulting’s Capital Markets Outlook for the plan’s current target asset mix as of the start of the plan year, net of an adjustment of 8 basis points for Expenses assumed to be paid from plan assets.	
• Expenses	\$3,800,000 added to current year normal cost <u>Rationale:</u> Based upon the amount paid from plan assets during the prior plan year, adjusted for the PBGC premium expected to be paid from plan assets during the current plan year.	
Demographic assumptions		
XPO Pension Plan		
• Withdrawal	See table of sample rates. <u>Rationale:</u> The withdrawal rates are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future withdrawal patterns and circumstances of the employer will not differ significantly from the period studied.	

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

• Disability incidence	None assumed. <u>Rationale:</u> The benefit paid upon disability is the same benefit paid upon termination or retirement.								
• Retirement age	See table of sample rates. <u>Rationale:</u> The retirement rates are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied								
• Benefit commencement age for									
— Future vested deferred	61								
— Current vested deferred	63 for participants who were retirement eligible at termination date. 61 for participants who were not retirement eligible at termination date. <u>Rationale:</u> The benefit commencement ages are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future benefit commencement age patterns and circumstances of the employer will not differ significantly from the period studied.								
• Spouse assumptions	<table> <tr> <th data-bbox="672 1014 889 1041">Male participants</th><th data-bbox="1078 1014 1328 1041">Female participants</th></tr> <tr> <td data-bbox="168 1056 448 1083">— Percentage married</td><td data-bbox="753 1056 808 1083">80%</td></tr> <tr> <td data-bbox="168 1098 483 1125">— Spouse age difference</td><td data-bbox="1127 1098 1279 1125">2 years older</td></tr> <tr> <td data-bbox="168 1140 188 1167">—</td><td data-bbox="615 1140 1438 1293"><u>Rationale:</u> The spouse assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.</td></tr> </table>	Male participants	Female participants	— Percentage married	80%	— Spouse age difference	2 years older	—	<u>Rationale:</u> The spouse assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.
Male participants	Female participants								
— Percentage married	80%								
— Spouse age difference	2 years older								
—	<u>Rationale:</u> The spouse assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.								
Form of payment	<table> <tr> <th data-bbox="737 1308 894 1335"><u>Life Annuity</u></th><th data-bbox="1175 1308 1300 1335"><u>100% J&S</u></th></tr> <tr> <td data-bbox="120 1350 380 1377">• Active retirements</td><td data-bbox="786 1350 846 1377">30%</td></tr> <tr> <td data-bbox="120 1392 435 1419">• Future vested deferred</td><td data-bbox="786 1392 846 1419">30%</td></tr> <tr> <td data-bbox="120 1434 448 1461">• Current vested deferred</td><td data-bbox="786 1434 846 1461">40%</td></tr> </table>	<u>Life Annuity</u>	<u>100% J&S</u>	• Active retirements	30%	• Future vested deferred	30%	• Current vested deferred	40%
<u>Life Annuity</u>	<u>100% J&S</u>								
• Active retirements	30%								
• Future vested deferred	30%								
• Current vested deferred	40%								
• Future Deaths	<ul style="list-style-type: none"> • Single participants are not eligible for death benefits. • Spouses of deceased active participants eligible for immediate retirement are entitled to 50% of accrued benefit at date of death. • Spouses of deceased active participants not eligible for immediate retirement and spouses of deceased inactive participants are entitled to a REA death benefit commencing on the first day of the month following participant's 55th birthday (or immediate if elder). 								

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

	<u>Rationale:</u> The form of payment assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future form of payment election patterns and circumstances of the employer will not differ significantly from the period studied.
Unpredictable contingent event assumptions	Not applicable

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

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

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

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

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

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

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

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

Participant methods

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

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

Minimum funding methods

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

A detailed description of the calculation follows:

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

Schedule SB, line 24 — Change in Actuarial Assumptions

- The expected investment return was changed from 3.25% to 3.24%.
- Expenses were updated from \$3,300,000 in 2022 to \$3,800,000 in 2023.

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

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

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

(A) Retirement age (x)	(B) Service	(C) Retirement Rate (%)	(D) ${}_1P_x = 1 - (C)$	(E) ${}_{x-55}P_{55} = \prod_{55}^{j < x} ({}_1P_j)$	(E) (A) * (C) * (E)
55	22	4%	0.96	1.00	2.20
56	23	4%	0.96	0.96	2.15
57	24	4%	0.96	0.92	2.10
58	25	4%	0.96	0.88	2.05
59	26	10%	0.90	0.85	5.01
60	27	10%	0.90	0.76	4.59
61	28	10%	0.90	0.69	4.20
62	29	18%	0.82	0.62	6.91
63	30	18%	0.82	0.51	5.76
64	31	18%	0.82	0.42	4.80
65	32	45%	0.55	0.34	9.99
66	33	30%	0.70	0.19	3.72
67	34	30%	0.70	0.13	2.64
68	35	30%	0.70	0.09	1.88
69	36	30%	0.70	0.06	1.33
70	37	100%	0.00	0.05	3.16
Total	(Weighted Average Retirement Age)				62.47

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

Weighted Average Retirement Age for the Plan: 62

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
2023	9,035,826	8,239,685	81,355,886	98,631,397
2024	10,369,387	9,537,199	80,322,525	100,229,111
2025	11,676,887	10,749,758	79,160,869	101,587,514
2026	13,025,143	11,959,934	77,881,692	102,866,769
2027	14,317,884	13,119,551	76,500,231	103,937,666
2028	15,550,168	14,235,709	74,977,328	104,763,205
2029	16,744,376	15,190,832	73,301,738	105,236,946
2030	17,810,468	16,169,831	71,497,351	105,477,650
2031	18,774,058	16,839,824	69,531,058	105,144,940
2032	19,591,758	17,480,211	67,409,333	104,481,302
2033	20,287,813	17,892,439	65,156,406	103,336,658
2034	20,857,145	18,163,855	62,752,490	101,773,490
2035	21,267,149	18,265,153	60,201,336	99,733,638
2036	21,547,566	18,332,130	57,511,299	97,390,995
2037	21,719,849	18,280,226	54,693,944	94,694,019
2038	21,785,914	18,146,425	51,764,048	91,696,387
2039	21,741,720	17,981,435	48,739,503	88,462,658
2040	21,617,854	17,751,925	45,641,007	85,010,786
2041	21,413,750	17,444,900	42,491,691	81,350,341
2042	21,123,040	17,078,130	39,316,651	77,517,821
2043	20,757,553	16,651,439	36,142,155	73,551,147
2044	20,327,310	16,185,040	32,995,151	69,507,501
2045	19,822,971	15,678,792	29,902,930	65,404,693
2046	19,249,396	15,128,575	26,892,432	61,270,403
2047	18,608,644	14,539,263	23,989,656	57,137,563
2048	17,901,685	13,913,155	21,218,921	53,033,761
2049	17,130,803	13,251,837	18,602,038	48,984,678
2050	16,299,499	12,557,879	16,157,627	45,015,005
2051	15,412,732	11,835,111	13,900,408	41,148,251
2052	14,478,176	11,088,456	11,840,770	37,407,402
2053	13,505,037	10,323,849	9,984,540	33,813,426
2054	12,503,878	9,548,108	8,332,836	30,384,822
2055	11,487,010	8,768,683	6,882,277	27,137,970
2056	10,467,355	7,993,439	5,625,322	24,086,116
2057	9,457,963	7,230,428	4,550,750	21,239,141
2058	8,471,571	6,487,586	3,644,495	18,603,652
2059	7,520,113	5,772,404	2,890,536	16,183,053
2060	6,614,262	5,091,657	2,271,694	13,977,613
2061	5,763,056	4,451,171	1,770,448	11,984,675
2062	4,973,568	3,855,674	1,369,643	10,198,885
2063	4,250,751	3,308,658	1,053,068	8,612,477
2064	3,597,444	2,812,267	805,888	7,215,599
2065	3,014,448	2,367,299	614,934	5,996,681
2066	2,500,715	1,973,274	468,809	4,942,798
2067	2,053,631	1,628,587	357,896	4,040,114
2068	1,669,319	1,330,696	274,258	3,274,273
2069	1,342,955	1,076,347	211,487	2,630,789
2070	1,069,120	861,787	164,503	2,095,410
2071	842,089	682,971	129,349	1,654,409
2072	656,091	535,739	102,997	1,294,827

◆ 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 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 NOV 2023 AUD / USD EX.RATE 1.5774436 WITH BNP PARIBAS	95,000.000	1 Nov 23				0.00	60,224.02	60,443.75	219.73
FX DEAL TRANSACTED ON 01 NOV 2023 USD / AUD EX.RATE 0.6345916 WITH BNP PARIBAS	-95,000.000	1 Nov 23				0.00	-60,286.20	-63,042.00	-2,755.80
FX DEAL TRANSACTED ON 12 JAN 2023 AUD / USD EX.RATE 1.4336472 WITH BNP PARIBAS	1,846,000.000	12 Jan 23				0.00	1,287,625.06	1,284,539.12	-3,085.94
FX DEAL TRANSACTED ON 16 JAN 2023 AUD / USD EX.RATE 1.4338994 WITH BNP PARIBAS	1,917,000.000	16 Jan 23				0.00	1,336,913.88	1,356,373.43	19,459.55
FX DEAL TRANSACTED ON 16 JAN 2023 USD / AUD EX.RATE 0.696971 WITH BNP PARIBAS	-1,917,000.000	16 Jan 23				0.00	-1,336,093.41	-1,333,944.48	2,148.93
FX DEAL TRANSACTED ON 29 JUN 2023 AUD / USD EX.RATE 1.5085455 WITH BNP PARIBAS	259,436.000	29 Jun 23				0.00	171,977.58	171,759.61	-217.97
FX DEAL TRANSACTED ON 29 JUN 2023 USD / AUD EX.RATE 0.6623702 WITH BNP PARIBAS	-259,436.000	29 Jun 23				0.00	-171,842.68	-173,809.15	-1,966.47
FX DEAL TRANSACTED ON 29 NOV 2023 USD / AUD EX.RATE 0.661929 WITH BNP PARIBAS	-1,721,000.000	29 Nov 23				0.00	-1,139,179.81	-1,141,109.12	-1,929.31
FX DEAL TRANSACTED ON 30 NOV 2023 AUD / USD EX.RATE 1.5152305 WITH BNP PARIBAS	1,591,000.000	30 Nov 23				0.00	1,050,005.27	1,054,912.61	4,907.34
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.6608511 WITH BNP PARIBAS	-1,591,000.000	30 Nov 23				0.00	-1,051,414.10	-1,085,881.26	-34,467.16
FX DEAL TRANSACTED ON 31 JAN 2023 AUD / USD EX.RATE 1.4253258 WITH BNP PARIBAS	317,658.000	31 Jan 23				0.00	222,866.95	214,847.99	-8,018.96
FX DEAL TRANSACTED ON 31 JAN 2023 USD / AUD EX.RATE 0.7008 WITH BNP PARIBAS	-317,658.000	31 Jan 23				0.00	-222,614.73	-224,758.93	-2,144.20
FX DEAL TRANSACTED ON 31 MAR 2023 AUD / USD EX.RATE 1.4958812 WITH BNP PARIBAS	2,397,482.000	31 Mar 23				0.00	1,602,722.23	1,593,726.20	-8,996.03

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 MAR 2023 USD / AUD EX.RATE 0.66783 WITH BNP PARIBAS	-2,397,482.000	31 Mar 23				0.00	-1,601,110.40	-1,626,092.17	-24,981.77
Brazilian real - BRL									
FX DEAL TRANSACTED ON 02 FEB 2023 USD / BRL EX.RATE 0.1989489 WITH BNP PARIBAS	-904,754.900	2 Feb 23				0.00	-180,000.00	-174,188.96	5,811.04
FX DEAL TRANSACTED ON 28 FEB 2023 BRL / USD EX.RATE 5.2078 WITH BNP PARIBAS	904,754.900	28 Feb 23				0.00	173,730.73	174,188.96	458.23
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 MAY 2023 GBP / USD EX.RATE 0.7983688 WITH BNP PARIBAS	1,606,000.000	1 May 23				0.00	2,011,601.72	2,010,792.42	-809.30
FX DEAL TRANSACTED ON 01 MAY 2023 USD / GBP EX.RATE 1.2534077 WITH BNP PARIBAS	-1,606,000.000	1 May 23				0.00	-2,012,972.77	-2,010,712.11	2,260.66
FX DEAL TRANSACTED ON 02 OCT 2023 GBP / USD EX.RATE 0.8225558 WITH BNP PARIBAS	659,000.000	2 Oct 23				0.00	801,161.46	798,773.94	-2,387.52
FX DEAL TRANSACTED ON 02 OCT 2023 USD / GBP EX.RATE 1.2159363 WITH BNP PARIBAS	-659,000.000	2 Oct 23				0.00	-801,302.02	-798,971.69	2,330.33
FX DEAL TRANSACTED ON 29 NOV 2023 GBP / USD EX.RATE 0.7886494 WITH BNP PARIBAS	243,003.000	29 Nov 23				0.00	308,125.50	306,985.70	-1,139.80
FX DEAL TRANSACTED ON 29 NOV 2023 USD / GBP EX.RATE 1.2684305 WITH BNP PARIBAS	-243,003.000	29 Nov 23				0.00	-308,232.42	-309,792.89	-1,560.47
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 13 NOV 2023 CAD / USD EX.RATE 1.3818922 WITH BNP PARIBAS	5,266,162.190	13 Nov 23				0.00	3,810,834.30	3,836,353.31	25,519.01
FX DEAL TRANSACTED ON 13 NOV 2023 USD / CAD EX.RATE 0.7238189 WITH BNP PARIBAS	-5,264,900.430	13 Nov 23				0.00	-3,810,834.30	-3,895,021.40	-84,187.10

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 SEP 2023 USD / CAD EX.RATE 0.7418249 WITH BNP PARIBAS	-3,511,610.340	18 Sep 23				0.00	-2,605,000.00	-2,617,967.23	-12,967.23
FX DEAL TRANSACTED ON 19 SEP 2023 CAD / USD EX.RATE 1.34401 WITH BNP PARIBAS	3,512,000.000	19 Sep 23				0.00	2,613,075.80	2,618,257.73	5,181.93
FX DEAL TRANSACTED ON 19 SEP 2023 USD / CAD EX.RATE 0.7446282 WITH BNP PARIBAS	-3,512,000.000	19 Sep 23				0.00	-2,615,134.23	-2,558,461.43	56,672.80
Chilean peso - CLP									
FX DEAL TRANSACTED ON 16 MAY 2023 USD / CLP EX.RATE 0.0012554 WITH BNP PARIBAS	-79,658.000	16 May 23				0.00	-100.00	-99.05	0.95
FX DEAL TRANSACTED ON 19 JUN 2023 CLP / USD EX.RATE 793.35 WITH BNP PARIBAS	79,658.000	19 Jun 23				0.00	100.41	99.05	-1.36
Colombian peso - COP									
FX DEAL TRANSACTED ON 09 MAR 2023 USD / COP EX.RATE 0.0002106 WITH BNP PARIBAS	-4,180,941,485.840	9 Mar 23				0.00	-880,455.86	-886,213.26	-5,757.40
FX DEAL TRANSACTED ON 12 SEP 2023 COP / USD EX.RATE 3984.03 WITH BNP PARIBAS	4,318,948,813.140	12 Sep 23				0.00	1,084,065.33	1,092,351.13	8,285.80
FX DEAL TRANSACTED ON 12 SEP 2023 USD / COP EX.RATE 0.0002512 WITH BNP PARIBAS	-4,318,948,813.140	12 Sep 23				0.00	-1,084,923.14	-1,104,700.68	-19,777.54
FX DEAL TRANSACTED ON 13 SEP 2023 COP / USD EX.RATE 3986.63 WITH BNP PARIBAS	4,318,948,813.140	13 Sep 23				0.00	1,083,358.33	1,026,219.84	-57,138.49
FX DEAL TRANSACTED ON 13 SEP 2023 USD / COP EX.RATE 0.0002532 WITH BNP PARIBAS	-4,318,948,813.140	13 Sep 23				0.00	-1,093,451.82	-1,092,351.13	1,100.69
FX DEAL TRANSACTED ON 17 OCT 2023 COP / USD EX.RATE 4248.8 WITH BNP PARIBAS	4,318,948,813.140	17 Oct 23				0.00	1,016,510.26	1,059,542.33	43,032.07
FX DEAL TRANSACTED ON 17 OCT 2023 USD / COP EX.RATE 0.0002375 WITH BNP PARIBAS	-4,318,948,813.140	17 Oct 23				0.00	-1,025,634.96	-1,026,219.84	-584.88
FX DEAL TRANSACTED ON 19 DEC 2023 COP / USD EX.RATE 3932.59 WITH BNP PARIBAS	799,327,500.000	19 Dec 23				0.00	203,257.27	203,900.71	643.44

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 19 SEP 2023 COP / USD EX.RATE 3905.95 WITH BNP PARIBAS	4,318,948,813.140	19 Sep 23				0.00	1,105,735.82	1,104,700.68	-1,035.14
FX DEAL TRANSACTED ON 21 NOV 2023 USD / COP EX.RATE 0.0002479 WITH BNP PARIBAS	-4,318,948,813.140	21 Nov 23				0.00	-1,070,681.91	-1,059,542.33	11,139.58
FX DEAL TRANSACTED ON 30 NOV 2023 USD / COP EX.RATE 0.0002465 WITH BNP PARIBAS	-799,327,500.000	30 Nov 23				0.00	-197,000.00	-203,900.71	-6,900.71
Euro - EUR									
FX DEAL TRANSACTED ON 01 AUG 2023 EUR / USD EX.RATE 0.9111548 WITH BNP PARIBAS	1,350,000.000	1 Aug 23				0.00	1,481,636.34	1,482,232.64	596.30
FX DEAL TRANSACTED ON 01 AUG 2023 USD / EUR EX.RATE 1.0992915 WITH BNP PARIBAS	-1,350,000.000	1 Aug 23				0.00	-1,484,043.53	-1,456,042.56	28,000.97
FX DEAL TRANSACTED ON 01 DEC 2023 EUR / USD EX.RATE 0.9180392 WITH BNP PARIBAS	4,090,000.000	1 Dec 23				0.00	4,455,147.43	4,431,719.71	-23,427.72
FX DEAL TRANSACTED ON 01 DEC 2023 USD / EUR EX.RATE 1.0910854 WITH BNP PARIBAS	-4,090,000.000	1 Dec 23				0.00	-4,462,539.29	-4,519,332.52	-56,793.23
FX DEAL TRANSACTED ON 01 MAY 2023 EUR / USD EX.RATE 0.9089475 WITH BNP PARIBAS	1,397,000.000	1 May 23				0.00	1,536,942.52	1,533,975.92	-2,966.60
FX DEAL TRANSACTED ON 01 MAY 2023 USD / EUR EX.RATE 1.1021313 WITH BNP PARIBAS	-1,397,000.000	1 May 23				0.00	-1,539,677.43	-1,499,190.68	40,486.75
FX DEAL TRANSACTED ON 01 SEP 2023 EUR / USD EX.RATE 0.9218969 WITH BNP PARIBAS	890,000.000	1 Sep 23				0.00	965,400.80	959,909.54	-5,491.26
FX DEAL TRANSACTED ON 01 SEP 2023 USD / EUR EX.RATE 1.0861926 WITH BNP PARIBAS	-890,000.000	1 Sep 23				0.00	-966,711.41	-934,233.04	32,478.37
FX DEAL TRANSACTED ON 02 JAN 2023 EUR / USD EX.RATE 0.9361718 WITH BNP PARIBAS	1,059,000.000	2 Jan 23				0.00	1,131,202.62	1,117,827.46	-13,375.16
FX DEAL TRANSACTED ON 02 JAN 2023 USD / EUR EX.RATE 1.068106 WITH BNP PARIBAS	-1,059,000.000	2 Jan 23				0.00	-1,131,124.25	-1,130,217.85	906.40
FX DEAL TRANSACTED ON 03 JUL 2023 EUR / USD EX.RATE 0.9173807 WITH BNP PARIBAS	1,448,000.000	3 Jul 23				0.00	1,578,406.88	1,578,609.75	202.87

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 JUL 2023 USD / EUR EX.RATE 1.0915464 WITH BNP PARIBAS	-1,448,000.000	3 Jul 23				0.00	-1,580,559.19	-1,589,831.75	-9,272.56
FX DEAL TRANSACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9269911 WITH BNP PARIBAS	146,000.000	6 Dec 23				0.00	157,498.81	157,548.61	49.80
FX DEAL TRANSACTED ON 06 DEC 2023 USD / EUR EX.RATE 1.0803608 WITH BNP PARIBAS	-146,000.000	6 Dec 23				0.00	-157,732.68	-161,325.81	-3,593.13
FX DEAL TRANSACTED ON 08 MAR 2023 EUR / USD EX.RATE 0.9485904 WITH BNP PARIBAS	101,000.000	8 Mar 23				0.00	106,473.78	106,580.25	106.47
FX DEAL TRANSACTED ON 08 MAR 2023 USD / EUR EX.RATE 1.0558728 WITH BNP PARIBAS	-101,000.000	8 Mar 23				0.00	-106,643.15	-109,973.86	-3,330.71
FX DEAL TRANSACTED ON 11 JAN 2023 EUR / USD EX.RATE 0.9293974 WITH BNP PARIBAS	1,034,231.790	11 Jan 23				0.00	1,112,798.24	1,117,125.52	4,327.28
FX DEAL TRANSACTED ON 11 JAN 2023 USD / EUR EX.RATE 1.082421 WITH BNP PARIBAS	-1,034,231.790	11 Jan 23				0.00	-1,119,474.21	-1,128,967.52	-9,493.31
FX DEAL TRANSACTED ON 12 OCT 2023 EUR / USD EX.RATE 0.9473589 WITH BNP PARIBAS	1,034,231.790	12 Oct 23				0.00	1,091,700.14	1,093,027.95	1,327.81
FX DEAL TRANSACTED ON 12 OCT 2023 USD / EUR EX.RATE 1.0602012 WITH BNP PARIBAS	-1,034,231.790	12 Oct 23				0.00	-1,096,493.81	-1,143,271.29	-46,777.48
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9164241 WITH BNP PARIBAS	211,000.000	18 Dec 23				0.00	230,242.76	230,306.50	63.74
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0922842 WITH BNP PARIBAS	-211,000.000	18 Dec 23				0.00	-230,471.97	-233,148.94	-2,676.97
FX DEAL TRANSACTED ON 19 SEP 2023 USD / EUR EX.RATE 1.068007 WITH BNP PARIBAS	-1,254,000.000	19 Sep 23				0.00	-1,339,280.78	-1,344,225.35	-4,944.57
FX DEAL TRANSACTED ON 26 SEP 2023 EUR / USD EX.RATE 0.9436633 WITH BNP PARIBAS	1,937,000.000	26 Sep 23				0.00	2,052,638.90	2,033,268.98	-19,369.92
FX DEAL TRANSACTED ON 26 SEP 2023 USD / EUR EX.RATE 1.060999 WITH BNP PARIBAS	-1,937,000.000	26 Sep 23				0.00	-2,055,155.06	-2,041,113.96	14,041.10
FX DEAL TRANSACTED ON 30 AUG 2023 EUR / USD EX.RATE 0.9183835 WITH BNP PARIBAS	455,000.000	30 Aug 23				0.00	495,435.71	490,740.27	-4,695.44

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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 AUG 2023 USD / EUR EX.RATE 1.0886135 WITH BNP PARIBAS	-455,000.000	30 Aug 23				0.00	-495,319.14	-497,246.78	-1,927.64
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 10 FEB 2023 HUF / USD EX.RATE 364.3256 WITH BNP PARIBAS	92,525,867.000	10 Feb 23				0.00	253,964.77	257,199.02	3,234.25
FX DEAL TRANSACTED ON 10 FEB 2023 USD / HUF EX.RATE 0.0027185 WITH BNP PARIBAS	-93,419,823.000	10 Feb 23				0.00	-253,964.77	-249,284.59	4,680.18
FX DEAL TRANSACTED ON 17 AUG 2023 HUF / USD EX.RATE 355.8512 WITH BNP PARIBAS	16,063,123.000	17 Aug 23				0.00	45,140.00	45,591.05	451.05
FX DEAL TRANSACTED ON 17 AUG 2023 USD / HUF EX.RATE 0.0027905 WITH BNP PARIBAS	-16,176,244.000	17 Aug 23				0.00	-45,140.00	-44,454.43	685.57
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 06 MAR 2023 IDR / USD EX.RATE 15338.0 WITH BNP PARIBAS	33,514,450.000	6 Mar 23				0.00	2,185.06	2,181.22	-3.84
FX DEAL TRANSACTED ON 06 MAR 2023 USD / IDR EX.RATE 0.0000651 WITH BNP PARIBAS	-33,564,707.000	6 Mar 23				0.00	-2,185.06	-2,238.77	-53.71
FX DEAL TRANSACTED ON 08 SEP 2023 IDR / USD EX.RATE 15413.3 WITH BNP PARIBAS	1,184,940,595.000	8 Sep 23				0.00	76,877.80	76,838.90	-38.90
FX DEAL TRANSACTED ON 08 SEP 2023 USD / IDR EX.RATE 0.0000651 WITH BNP PARIBAS	-1,180,712,316.000	8 Sep 23				0.00	-76,877.80	-76,794.30	83.50
FX DEAL TRANSACTED ON 10 MAR 2023 IDR / USD EX.RATE 15468.0 WITH BNP PARIBAS	543,657,840.000	10 Mar 23				0.00	35,147.26	35,382.87	235.61
FX DEAL TRANSACTED ON 10 MAR 2023 USD / IDR EX.RATE 0.0000646 WITH BNP PARIBAS	-33,514,450.000	10 Mar 23				0.00	-2,166.70	-2,181.22	-14.52
FX DEAL TRANSACTED ON 11 MAY 2023 IDR / USD EX.RATE 14775.4845 WITH BNP PARIBAS	4,033,707,269.000	11 May 23				0.00	273,000.00	269,993.79	-3,006.21
FX DEAL TRANSACTED ON 19 JUN 2023 IDR / USD EX.RATE 15027.5 WITH BNP PARIBAS	2,030,694,026.000	19 Jun 23				0.00	135,131.86	132,077.66	-3,054.20

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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 19 JUN 2023 USD / IDR EX.RATE 0.0000666 WITH BNP PARIBAS	-2,027,707,612.000	19 Jun 23				0.00	-135,131.86	-135,045.46	86.40
FX DEAL TRANSACTED ON 19 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH BNP PARIBAS	-544,166,040.000	19 Jun 23				0.00	-36,292.25	-36,277.74	14.51
FX DEAL TRANSACTED ON 20 SEP 2023 USD / IDR EX.RATE 0.000065 WITH BNP PARIBAS	-849,981,710.000	20 Sep 23				0.00	-55,207.96	-55,283.36	-75.40
FX DEAL TRANSACTED ON 21 FEB 2023 USD / IDR EX.RATE 0.0000659 WITH BNP PARIBAS	-903,527,679.000	21 Feb 23				0.00	-59,524.85	-59,436.75	88.10
FX DEAL TRANSACTED ON 21 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH BNP PARIBAS	-4,033,707,269.000	21 Jun 23				0.00	-269,236.90	-269,993.79	-756.89
FX DEAL TRANSACTED ON 23 JUN 2023 IDR / USD EX.RATE 14998.0 WITH BNP PARIBAS	2,027,707,612.000	23 Jun 23				0.00	135,198.53	135,045.46	-153.07
FX DEAL TRANSACTED ON 26 JUN 2023 IDR / USD EX.RATE 15026.0 WITH BNP PARIBAS	33,564,707.000	26 Jun 23				0.00	2,233.78	2,238.77	4.99
FX DEAL TRANSACTED ON 27 JAN 2023 IDR / USD EX.RATE 14990.8 WITH BNP PARIBAS	544,166,040.000	27 Jan 23				0.00	36,300.00	36,277.74	-22.26
FX DEAL TRANSACTED ON 27 JAN 2023 USD / IDR EX.RATE 0.0000668 WITH BNP PARIBAS	-543,657,840.000	27 Jan 23				0.00	-36,300.00	-35,382.87	917.13
FX DEAL TRANSACTED ON 31 OCT 2023 USD / IDR EX.RATE 0.0000626 WITH BNP PARIBAS	-788,261,000.000	31 Oct 23				0.00	-49,341.25	-51,115.73	-1,774.48
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 DEC 2023 JPY / USD EX.RATE 147.20205 WITH BNP PARIBAS	108,200,000.000	1 Dec 23				0.00	735,044.11	768,326.02	33,281.91
FX DEAL TRANSACTED ON 01 DEC 2023 USD / JPY EX.RATE 0.0067532 WITH BNP PARIBAS	-108,200,000.000	1 Dec 23				0.00	-730,696.72	-732,764.46	-2,067.74
FX DEAL TRANSACTED ON 01 MAY 2023 JPY / USD EX.RATE 136.10491 WITH BNP PARIBAS	345,600,000.000	1 May 23				0.00	2,539,217.73	2,487,315.13	-51,902.60
FX DEAL TRANSACTED ON 01 MAY 2023 USD / JPY EX.RATE 0.0073138 WITH BNP PARIBAS	-345,600,000.000	1 May 23				0.00	-2,527,649.83	-2,517,024.14	10,625.69

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 NOV 2023 JPY / USD EX.RATE 151.33265 WITH BNP PARIBAS	90,300,000.000	1 Nov 23				0.00	596,698.73	598,092.46	1,393.73
FX DEAL TRANSACTED ON 01 NOV 2023 USD / JPY EX.RATE 0.0066414 WITH BNP PARIBAS	-90,300,000.000	1 Nov 23				0.00	-599,718.99	-611,540.02	-11,821.03
FX DEAL TRANSACTED ON 07 MAR 2023 JPY / USD EX.RATE 137.155747 WITH BNP PARIBAS	328,785,000.000	7 Mar 23				0.00	2,397,165.32	2,401,555.82	4,390.50
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.0067404 WITH BNP PARIBAS	-110,008,742.000	20 Nov 23				0.00	-741,500.00	-744,333.31	-2,833.31
FX DEAL TRANSACTED ON 25 MAY 2023 JPY / USD EX.RATE 139.637173 WITH BNP PARIBAS	390,146,261.000	25 May 23				0.00	2,794,000.00	2,780,998.37	-13,001.63
FX DEAL TRANSACTED ON 29 MAY 2023 JPY / USD EX.RATE 140.19941 WITH BNP PARIBAS	390,200,000.000	29 May 23				0.00	2,783,178.62	2,808,305.45	25,126.83
FX DEAL TRANSACTED ON 29 MAY 2023 USD / JPY EX.RATE 0.0071295 WITH BNP PARIBAS	-390,200,000.000	29 May 23				0.00	-2,781,922.78	-2,781,381.42	541.36
FX DEAL TRANSACTED ON 30 JUN 2023 JPY / USD EX.RATE 143.9250773 WITH BNP PARIBAS	479,809,915.000	30 Jun 23				0.00	3,333,747.84	3,348,873.95	15,126.11
FX DEAL TRANSACTED ON 30 JUN 2023 USD / JPY EX.RATE 0.0069187 WITH BNP PARIBAS	-481,843,244.000	30 Jun 23				0.00	-3,333,747.84	-3,336,980.12	-3,232.28
FX DEAL TRANSACTED ON 31 MAY 2023 JPY / USD EX.RATE 138.9981399 WITH BNP PARIBAS	732,312,984.000	31 May 23				0.00	5,268,509.24	5,071,595.17	-196,914.07
FX DEAL TRANSACTED ON 31 MAY 2023 USD / JPY EX.RATE 0.0071574 WITH BNP PARIBAS	-736,089,768.000	31 May 23				0.00	-5,268,509.24	-5,297,706.06	-29,196.82
Mexican peso - MXN									
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0575015 WITH BNP PARIBAS	-14,139,007.000	5 Dec 23				0.00	-813,014.56	-818,750.77	-5,736.21
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584644 WITH BNP PARIBAS	-26,512,857.010	20 Nov 23				0.00	-1,550,058.00	-1,539,744.30	10,313.70
FX DEAL TRANSACTED ON 20 OCT 2023 MXN / USD EX.RATE 18.31476 WITH BNP PARIBAS	1,237,000.000	20 Oct 23				0.00	67,541.15	67,634.44	93.29

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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 20 OCT 2023 USD / MXN EX.RATE 0.054518 WITH BNP PARIBAS	-1,237,000.000	20 Oct 23				0.00	-67,438.79	-68,520.47	-1,081.68
FX DEAL TRANSACTED ON 22 FEB 2023 MXN / USD EX.RATE 18.3572566 WITH BNP PARIBAS	1,610,000.000	22 Feb 23				0.00	87,703.74	87,576.15	-127.59
FX DEAL TRANSACTED ON 22 FEB 2023 USD / MXN EX.RATE 0.0542542 WITH BNP PARIBAS	-1,610,000.000	22 Feb 23				0.00	-87,349.24	-85,983.60	1,365.64
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 17 MAY 2023 ILS / USD EX.RATE 3.6494551 WITH BNP PARIBAS	154,000.000	17 May 23				0.00	42,198.08	42,607.94	409.86
FX DEAL TRANSACTED ON 17 MAY 2023 USD / ILS EX.RATE 0.2737188 WITH BNP PARIBAS	-154,000.000	17 May 23				0.00	-42,152.69	-42,231.12	-78.43
South African rand - ZAR									
FX DEAL TRANSACTED ON 04 MAY 2023 USD / ZAR EX.RATE 0.0544769 WITH BNP PARIBAS	-277,111.520	4 May 23				0.00	-15,096.18	-14,676.55	419.63
FX DEAL TRANSACTED ON 04 MAY 2023 ZAR / USD EX.RATE 18.19 WITH BNP PARIBAS PARIS	274,599.510	4 May 23				0.00	15,096.18	14,348.28	-747.90
FX DEAL TRANSACTED ON 09 FEB 2023 USD / ZAR EX.RATE 0.0563019 WITH BNP PARIBAS	-6,586,123.920	9 Feb 23				0.00	-370,811.08	-362,148.54	8,662.54
FX DEAL TRANSACTED ON 09 FEB 2023 ZAR / USD EX.RATE 17.7135 WITH BNP PARIBAS	6,568,362.070	9 Feb 23				0.00	370,811.08	366,269.29	-4,541.79
FX DEAL TRANSACTED ON 09 MAY 2023 USD / ZAR EX.RATE 0.0537351 WITH BNP PARIBAS	-7,575,521.060	9 May 23				0.00	-407,071.60	-397,013.88	10,057.72
FX DEAL TRANSACTED ON 09 MAY 2023 ZAR / USD EX.RATE 18.448 WITH BNP PARIBAS	7,509,656.880	9 May 23				0.00	407,071.60	388,346.83	-18,724.77
FX DEAL TRANSACTED ON 11 APR 2023 USD / ZAR EX.RATE 0.0536478 WITH BNP PARIBAS	-2,430,967.280	11 Apr 23				0.00	-130,416.00	-129,647.09	768.91
FX DEAL TRANSACTED ON 11 APR 2023 ZAR / USD EX.RATE 18.323 WITH BNP PARIBAS	2,389,612.370	11 Apr 23				0.00	130,416.00	131,822.50	1,406.50

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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 13 APR 2023 USD / ZAR EX.RATE 0.0538668 WITH BNP PARIBAS	-1,205,761.500	13 Apr 23				0.00	-64,950.55	-64,305.05	645.50
FX DEAL TRANSACTED ON 13 APR 2023 ZAR / USD EX.RATE 18.245 WITH BNP PARIBAS	1,185,022.780	13 Apr 23				0.00	64,950.55	65,371.55	421.00
FX DEAL TRANSACTED ON 14 AUG 2023 USD / ZAR EX.RATE 0.0524764 WITH BNP PARIBAS	-6,702,710.330	14 Aug 23				0.00	-351,733.91	-351,663.71	70.20
FX DEAL TRANSACTED ON 14 AUG 2023 ZAR / USD EX.RATE 18.94663 WITH BNP PARIBAS	6,664,172.250	14 Aug 23				0.00	351,733.91	349,664.71	-2,069.20
FX DEAL TRANSACTED ON 15 FEB 2023 USD / ZAR EX.RATE 0.0552535 WITH BNP PARIBAS	-3,578,980.320	15 Feb 23				0.00	-197,751.20	-197,433.75	317.45
FX DEAL TRANSACTED ON 15 FEB 2023 ZAR / USD EX.RATE 18.0 WITH BNP PARIBAS PARIS	3,559,521.600	15 Feb 23				0.00	197,751.20	196,022.39	-1,728.81
FX DEAL TRANSACTED ON 17 NOV 2023 USD / ZAR EX.RATE 0.0544801 WITH BNP PARIBAS	-20,780,000.000	17 Nov 23				0.00	-1,132,096.25	-1,133,815.31	-1,719.06
FX DEAL TRANSACTED ON 17 NOV 2023 ZAR / USD EX.RATE 18.3104087 WITH BNP PARIBAS	20,780,000.000	17 Nov 23				0.00	1,134,873.63	1,131,731.23	-3,142.40
FX DEAL TRANSACTED ON 19 DEC 2023 USD / ZAR EX.RATE 0.0539422 WITH BNP PARIBAS	-34,618,211.360	19 Dec 23				0.00	-1,867,381.92	-1,890,133.01	-22,751.09
FX DEAL TRANSACTED ON 19 DEC 2023 ZAR / USD EX.RATE 18.4894 WITH BNP PARIBAS	34,526,771.270	19 Dec 23				0.00	1,867,381.92	1,883,877.85	16,495.93
Swiss franc - CHF									
FX DEAL TRANSACTED ON 11 APR 2023 CHF / USD EX.RATE 0.9043519 WITH BNP PARIBAS	938,000.000	11 Apr 23				0.00	1,037,206.87	1,037,782.82	575.95
FX DEAL TRANSACTED ON 11 APR 2023 USD / CHF EX.RATE 1.1098761 WITH BNP PARIBAS	-938,000.000	11 Apr 23				0.00	-1,041,063.75	-1,047,401.04	-6,337.29
Thai baht - THB									
FX DEAL TRANSACTED ON 13 SEP 2023 THB / USD EX.RATE 35.637 WITH BNP PARIBAS	23,406,809.240	13 Sep 23				0.00	656,812.00	641,897.96	-14,914.04

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BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 13 SEP 2023 USD / THB EX.RATE 0.0280034 WITH BNP PARIBAS	-23,454,756.520	13 Sep 23				0.00	-656,812.00	-652,495.23	4,316.77
FX DEAL TRANSACTED ON 18 OCT 2023 THB / USD EX.RATE 36.1505 WITH BNP PARIBAS	10,035,253.720	18 Oct 23				0.00	277,596.54	286,803.48	9,206.94
FX DEAL TRANSACTED ON 18 OCT 2023 USD / THB EX.RATE 0.0275383 WITH BNP PARIBAS	-10,080,363.160	18 Oct 23				0.00	-277,596.54	-276,439.41	1,157.13
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2023 EUR / USD EX.RATE 0.9111548 WITH BNP PARIBAS	-1,481,636.340	1 Aug 23				0.00	-1,481,636.34	-1,481,636.34	0.00
FX DEAL TRANSACTED ON 01 AUG 2023 USD / EUR EX.RATE 1.0992915 WITH BNP PARIBAS	1,484,043.530	1 Aug 23				0.00	1,484,043.53	1,484,043.53	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 EUR / USD EX.RATE 0.9180392 WITH BNP PARIBAS	-4,455,147.430	1 Dec 23				0.00	-4,455,147.43	-4,455,147.43	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 JPY / USD EX.RATE 147.20205 WITH BNP PARIBAS	-735,044.110	1 Dec 23				0.00	-735,044.11	-735,044.11	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 USD / EUR EX.RATE 1.0910854 WITH BNP PARIBAS	4,462,539.290	1 Dec 23				0.00	4,462,539.29	4,462,539.29	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 USD / JPY EX.RATE 0.0067532 WITH BNP PARIBAS	730,696.720	1 Dec 23				0.00	730,696.72	730,696.72	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 EUR / USD EX.RATE 0.9089475 WITH BNP PARIBAS	-1,536,942.520	1 May 23				0.00	-1,536,942.52	-1,536,942.52	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 GBP / USD EX.RATE 0.7983688 WITH BNP PARIBAS	-2,011,601.720	1 May 23				0.00	-2,011,601.72	-2,011,601.72	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 JPY / USD EX.RATE 136.10491 WITH BNP PARIBAS	-2,539,217.730	1 May 23				0.00	-2,539,217.73	-2,539,217.73	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 USD / EUR EX.RATE 1.1021313 WITH BNP PARIBAS	1,539,677.430	1 May 23				0.00	1,539,677.43	1,539,677.43	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 USD / GBP EX.RATE 1.2534077 WITH BNP PARIBAS	2,012,972.770	1 May 23				0.00	2,012,972.77	2,012,972.77	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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 MAY 2023 USD / JPY EX.RATE 0.0073138 WITH BNP PARIBAS	2,527,649.830	1 May 23				0.00	2,527,649.83	2,527,649.83	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 AUD / USD EX.RATE 1.5774436 WITH BNP PARIBAS	-60,224.020	1 Nov 23				0.00	-60,224.02	-60,224.02	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 JPY / USD EX.RATE 151.33265 WITH BNP PARIBAS	-596,698.730	1 Nov 23				0.00	-596,698.73	-596,698.73	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / AUD EX.RATE 0.6345916 WITH BNP PARIBAS	60,286.200	1 Nov 23				0.00	60,286.20	60,286.20	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / JPY EX.RATE 0.0066414 WITH BNP PARIBAS	599,718.990	1 Nov 23				0.00	599,718.99	599,718.99	0.00
FX DEAL TRANSACTED ON 01 SEP 2023 EUR / USD EX.RATE 0.9218969 WITH BNP PARIBAS	-965,400.800	1 Sep 23				0.00	-965,400.80	-965,400.80	0.00
FX DEAL TRANSACTED ON 01 SEP 2023 USD / EUR EX.RATE 1.0861926 WITH BNP PARIBAS	966,711.410	1 Sep 23				0.00	966,711.41	966,711.41	0.00
FX DEAL TRANSACTED ON 02 FEB 2023 USD / BRL EX.RATE 0.1989489 WITH BNP PARIBAS	180,000.000	2 Feb 23				0.00	180,000.00	180,000.00	0.00
FX DEAL TRANSACTED ON 02 JAN 2023 EUR / USD EX.RATE 0.9361718 WITH BNP PARIBAS	-1,131,202.620	2 Jan 23				0.00	-1,131,202.62	-1,131,202.62	0.00
FX DEAL TRANSACTED ON 02 JAN 2023 USD / EUR EX.RATE 1.068106 WITH BNP PARIBAS	1,131,124.250	2 Jan 23				0.00	1,131,124.25	1,131,124.25	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 GBP / USD EX.RATE 0.8225558 WITH BNP PARIBAS	-801,161.460	2 Oct 23				0.00	-801,161.46	-801,161.46	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 USD / GBP EX.RATE 1.2159363 WITH BNP PARIBAS	801,302.020	2 Oct 23				0.00	801,302.02	801,302.02	0.00
FX DEAL TRANSACTED ON 03 JUL 2023 EUR / USD EX.RATE 0.9173807 WITH BNP PARIBAS	-1,578,406.880	3 Jul 23				0.00	-1,578,406.88	-1,578,406.88	0.00
FX DEAL TRANSACTED ON 03 JUL 2023 USD / EUR EX.RATE 1.0915464 WITH BNP PARIBAS	1,580,559.190	3 Jul 23				0.00	1,580,559.19	1,580,559.19	0.00
FX DEAL TRANSACTED ON 04 MAY 2023 USD / ZAR EX.RATE 0.0544769 WITH BNP PARIBAS	15,096.180	4 May 23				0.00	15,096.18	15,096.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 MAY 2023 ZAR / USD EX.RATE 18.19 WITH BNP PARIBAS PARIS	-15,096.180	4 May 23				0.00	-15,096.18	-15,096.18	0.00
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0575015 WITH BNP PARIBAS	813,014.560	5 Dec 23				0.00	813,014.56	813,014.56	0.00
FX DEAL TRANSACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9269911 WITH BNP PARIBAS	-157,498.810	6 Dec 23				0.00	-157,498.81	-157,498.81	0.00
FX DEAL TRANSACTED ON 06 DEC 2023 USD / EUR EX.RATE 1.0803608 WITH BNP PARIBAS	157,732.680	6 Dec 23				0.00	157,732.68	157,732.68	0.00
FX DEAL TRANSACTED ON 06 MAR 2023 IDR / USD EX.RATE 15338.0 WITH BNP PARIBAS	-2,185.060	6 Mar 23				0.00	-2,185.06	-2,185.06	0.00
FX DEAL TRANSACTED ON 06 MAR 2023 USD / IDR EX.RATE 0.0000651 WITH BNP PARIBAS	2,185.060	6 Mar 23				0.00	2,185.06	2,185.06	0.00
FX DEAL TRANSACTED ON 07 MAR 2023 JPY / USD EX.RATE 137.155747 WITH BNP PARIBAS	-2,397,165.320	7 Mar 23				0.00	-2,397,165.32	-2,397,165.32	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 EUR / USD EX.RATE 0.9485904 WITH BNP PARIBAS	-106,473.780	8 Mar 23				0.00	-106,473.78	-106,473.78	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 USD / EUR EX.RATE 1.0558728 WITH BNP PARIBAS	106,643.150	8 Mar 23				0.00	106,643.15	106,643.15	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 IDR / USD EX.RATE 15413.3 WITH BNP PARIBAS	-76,877.800	8 Sep 23				0.00	-76,877.80	-76,877.80	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 USD / IDR EX.RATE 0.0000651 WITH BNP PARIBAS	76,877.800	8 Sep 23				0.00	76,877.80	76,877.80	0.00
FX DEAL TRANSACTED ON 09 FEB 2023 USD / ZAR EX.RATE 0.0563019 WITH BNP PARIBAS	370,811.080	9 Feb 23				0.00	370,811.08	370,811.08	0.00
FX DEAL TRANSACTED ON 09 FEB 2023 ZAR / USD EX.RATE 17.7135 WITH BNP PARIBAS	-370,811.080	9 Feb 23				0.00	-370,811.08	-370,811.08	0.00
FX DEAL TRANSACTED ON 09 MAR 2023 USD / COP EX.RATE 0.0002106 WITH BNP PARIBAS	880,455.860	9 Mar 23				0.00	880,455.86	880,455.86	0.00
FX DEAL TRANSACTED ON 09 MAY 2023 USD / ZAR EX.RATE 0.0537351 WITH BNP PARIBAS	407,071.600	9 May 23				0.00	407,071.60	407,071.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 09 MAY 2023 ZAR / USD EX.RATE 18.448 WITH BNP PARIBAS	-407,071.600	9 May 23				0.00	-407,071.60	-407,071.60	0.00
FX DEAL TRANACTED ON 10 FEB 2023 HUF / USD EX.RATE 364.3256 WITH BNP PARIBAS	-253,964.770	10 Feb 23				0.00	-253,964.77	-253,964.77	0.00
FX DEAL TRANACTED ON 10 FEB 2023 USD / HUF EX.RATE 0.0027185 WITH BNP PARIBAS	253,964.770	10 Feb 23				0.00	253,964.77	253,964.77	0.00
FX DEAL TRANACTED ON 10 MAR 2023 IDR / USD EX.RATE 15468.0 WITH BNP PARIBAS	-35,147.260	10 Mar 23				0.00	-35,147.26	-35,147.26	0.00
FX DEAL TRANACTED ON 10 MAR 2023 USD / IDR EX.RATE 0.0000646 WITH BNP PARIBAS	2,166.700	10 Mar 23				0.00	2,166.70	2,166.70	0.00
FX DEAL TRANACTED ON 11 APR 2023 CHF / USD EX.RATE 0.9043519 WITH BNP PARIBAS	-1,037,206.870	11 Apr 23				0.00	-1,037,206.87	-1,037,206.87	0.00
FX DEAL TRANACTED ON 11 APR 2023 USD / CHF EX.RATE 1.1098761 WITH BNP PARIBAS	1,041,063.750	11 Apr 23				0.00	1,041,063.75	1,041,063.75	0.00
FX DEAL TRANACTED ON 11 APR 2023 USD / ZAR EX.RATE 0.0536478 WITH BNP PARIBAS	130,416.000	11 Apr 23				0.00	130,416.00	130,416.00	0.00
FX DEAL TRANACTED ON 11 APR 2023 ZAR / USD EX.RATE 18.323 WITH BNP PARIBAS	-130,416.000	11 Apr 23				0.00	-130,416.00	-130,416.00	0.00
FX DEAL TRANACTED ON 11 JAN 2023 EUR / USD EX.RATE 0.9293974 WITH BNP PARIBAS	-1,112,798.240	11 Jan 23				0.00	-1,112,798.24	-1,112,798.24	0.00
FX DEAL TRANACTED ON 11 JAN 2023 USD / EUR EX.RATE 1.082421 WITH BNP PARIBAS	1,119,474.210	11 Jan 23				0.00	1,119,474.21	1,119,474.21	0.00
FX DEAL TRANACTED ON 11 MAY 2023 IDR / USD EX.RATE 14775.4845 WITH BNP PARIBAS	-273,000.000	11 May 23				0.00	-273,000.00	-273,000.00	0.00
FX DEAL TRANACTED ON 12 JAN 2023 AUD / USD EX.RATE 1.4336472 WITH BNP PARIBAS	-1,287,625.060	12 Jan 23				0.00	-1,287,625.06	-1,287,625.06	0.00
FX DEAL TRANACTED ON 12 OCT 2023 EUR / USD EX.RATE 0.9473589 WITH BNP PARIBAS	-1,091,700.140	12 Oct 23				0.00	-1,091,700.14	-1,091,700.14	0.00
FX DEAL TRANACTED ON 12 OCT 2023 USD / EUR EX.RATE 1.0602012 WITH BNP PARIBAS	1,096,493.810	12 Oct 23				0.00	1,096,493.81	1,096,493.81	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 12 SEP 2023 COP / USD EX.RATE 3984.03 WITH BNP PARIBAS	-1,084,065.330	12 Sep 23				0.00	-1,084,065.33	-1,084,065.33	0.00
FX DEAL TRANSACTED ON 12 SEP 2023 USD / COP EX.RATE 0.0002512 WITH BNP PARIBAS	1,084,923.140	12 Sep 23				0.00	1,084,923.14	1,084,923.14	0.00
FX DEAL TRANSACTED ON 13 APR 2023 USD / ZAR EX.RATE 0.0538668 WITH BNP PARIBAS	64,950.550	13 Apr 23				0.00	64,950.55	64,950.55	0.00
FX DEAL TRANSACTED ON 13 APR 2023 ZAR / USD EX.RATE 18.245 WITH BNP PARIBAS	-64,950.550	13 Apr 23				0.00	-64,950.55	-64,950.55	0.00
FX DEAL TRANSACTED ON 13 NOV 2023 CAD / USD EX.RATE 1.3818922 WITH BNP PARIBAS	-3,810,834.300	13 Nov 23				0.00	-3,810,834.30	-3,810,834.30	0.00
FX DEAL TRANSACTED ON 13 NOV 2023 USD / CAD EX.RATE 0.7238189 WITH BNP PARIBAS	3,810,834.300	13 Nov 23				0.00	3,810,834.30	3,810,834.30	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 COP / USD EX.RATE 3986.63 WITH BNP PARIBAS	-1,083,358.330	13 Sep 23				0.00	-1,083,358.33	-1,083,358.33	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 THB / USD EX.RATE 35.637 WITH BNP PARIBAS	-656,812.000	13 Sep 23				0.00	-656,812.00	-656,812.00	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / COP EX.RATE 0.0002532 WITH BNP PARIBAS	1,093,451.820	13 Sep 23				0.00	1,093,451.82	1,093,451.82	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / THB EX.RATE 0.0280034 WITH BNP PARIBAS	656,812.000	13 Sep 23				0.00	656,812.00	656,812.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2023 USD / ZAR EX.RATE 0.0524764 WITH BNP PARIBAS	351,733.910	14 Aug 23				0.00	351,733.91	351,733.91	0.00
FX DEAL TRANSACTED ON 14 AUG 2023 ZAR / USD EX.RATE 18.94663 WITH BNP PARIBAS	-351,733.910	14 Aug 23				0.00	-351,733.91	-351,733.91	0.00
FX DEAL TRANSACTED ON 15 FEB 2023 USD / ZAR EX.RATE 0.0552535 WITH BNP PARIBAS	197,751.200	15 Feb 23				0.00	197,751.20	197,751.20	0.00
FX DEAL TRANSACTED ON 15 FEB 2023 ZAR / USD EX.RATE 18.0 WITH BNP PARIBAS PARIS	-197,751.200	15 Feb 23				0.00	-197,751.20	-197,751.20	0.00
FX DEAL TRANSACTED ON 16 JAN 2023 AUD / USD EX.RATE 1.4338994 WITH BNP PARIBAS	-1,336,913.880	16 Jan 23				0.00	-1,336,913.88	-1,336,913.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 JAN 2023 USD / AUD EX.RATE 0.696971 WITH BNP PARIBAS	1,336,093.410	16 Jan 23				0.00	1,336,093.41	1,336,093.41	0.00
FX DEAL TRANSACTED ON 16 MAY 2023 USD / CLP EX.RATE 0.0012554 WITH BNP PARIBAS	100.000	16 May 23				0.00	100.00	100.00	0.00
FX DEAL TRANSACTED ON 17 AUG 2023 HUF / USD EX.RATE 355.8512 WITH BNP PARIBAS	-45,140.000	17 Aug 23				0.00	-45,140.00	-45,140.00	0.00
FX DEAL TRANSACTED ON 17 AUG 2023 USD / HUF EX.RATE 0.0027905 WITH BNP PARIBAS	45,140.000	17 Aug 23				0.00	45,140.00	45,140.00	0.00
FX DEAL TRANSACTED ON 17 MAY 2023 ILS / USD EX.RATE 3.6494551 WITH BNP PARIBAS	-42,198.080	17 May 23				0.00	-42,198.08	-42,198.08	0.00
FX DEAL TRANSACTED ON 17 MAY 2023 USD / ILS EX.RATE 0.2737188 WITH BNP PARIBAS	42,152.690	17 May 23				0.00	42,152.69	42,152.69	0.00
FX DEAL TRANSACTED ON 17 NOV 2023 USD / ZAR EX.RATE 0.0544801 WITH BNP PARIBAS	1,132,096.250	17 Nov 23				0.00	1,132,096.25	1,132,096.25	0.00
FX DEAL TRANSACTED ON 17 NOV 2023 ZAR / USD EX.RATE 18.3104087 WITH BNP PARIBAS	-1,134,873.630	17 Nov 23				0.00	-1,134,873.63	-1,134,873.63	0.00
FX DEAL TRANSACTED ON 17 OCT 2023 COP / USD EX.RATE 4248.8 WITH BNP PARIBAS	-1,016,510.260	17 Oct 23				0.00	-1,016,510.26	-1,016,510.26	0.00
FX DEAL TRANSACTED ON 17 OCT 2023 USD / COP EX.RATE 0.0002375 WITH BNP PARIBAS	1,025,634.960	17 Oct 23				0.00	1,025,634.96	1,025,634.96	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9164241 WITH BNP PARIBAS	-230,242.760	18 Dec 23				0.00	-230,242.76	-230,242.76	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0922842 WITH BNP PARIBAS	230,471.970	18 Dec 23				0.00	230,471.97	230,471.97	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 THB / USD EX.RATE 36.1505 WITH BNP PARIBAS	-277,596.540	18 Oct 23				0.00	-277,596.54	-277,596.54	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 USD / THB EX.RATE 0.0275383 WITH BNP PARIBAS	277,596.540	18 Oct 23				0.00	277,596.54	277,596.54	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / CAD EX.RATE 0.7418249 WITH BNP PARIBAS	2,605,000.000	18 Sep 23				0.00	2,605,000.00	2,605,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 19 DEC 2023 COP / USD EX.RATE 3932.59 WITH BNP PARIBAS	-203,257.270	19 Dec 23				0.00	-203,257.27	-203,257.27	0.00
FX DEAL TRANSACTED ON 19 DEC 2023 USD / ZAR EX.RATE 0.0539422 WITH BNP PARIBAS	1,867,381.920	19 Dec 23				0.00	1,867,381.92	1,867,381.92	0.00
FX DEAL TRANSACTED ON 19 DEC 2023 ZAR / USD EX.RATE 18.4894 WITH BNP PARIBAS	-1,867,381.920	19 Dec 23				0.00	-1,867,381.92	-1,867,381.92	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 CLP / USD EX.RATE 793.35 WITH BNP PARIBAS	-100.410	19 Jun 23				0.00	-100.41	-100.41	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 IDR / USD EX.RATE 15027.5 WITH BNP PARIBAS	-135,131.860	19 Jun 23				0.00	-135,131.86	-135,131.86	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 USD / IDR EX.RATE 0.0000666 WITH BNP PARIBAS	135,131.860	19 Jun 23				0.00	135,131.86	135,131.86	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH BNP PARIBAS	36,292.250	19 Jun 23				0.00	36,292.25	36,292.25	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 CAD / USD EX.RATE 1.34401 WITH BNP PARIBAS	-2,613,075.800	19 Sep 23				0.00	-2,613,075.80	-2,613,075.80	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 COP / USD EX.RATE 3905.95 WITH BNP PARIBAS	-1,105,735.820	19 Sep 23				0.00	-1,105,735.82	-1,105,735.82	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 USD / CAD EX.RATE 0.7446282 WITH BNP PARIBAS	2,615,134.230	19 Sep 23				0.00	2,615,134.23	2,615,134.23	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 USD / EUR EX.RATE 1.068007 WITH BNP PARIBAS	1,339,280.780	19 Sep 23				0.00	1,339,280.78	1,339,280.78	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.0067404 WITH BNP PARIBAS	741,500.000	20 Nov 23				0.00	741,500.00	741,500.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584644 WITH BNP PARIBAS	1,550,058.000	20 Nov 23				0.00	1,550,058.00	1,550,058.00	0.00
FX DEAL TRANSACTED ON 20 OCT 2023 MXN / USD EX.RATE 18.31476 WITH BNP PARIBAS	-67,541.150	20 Oct 23				0.00	-67,541.15	-67,541.15	0.00
FX DEAL TRANSACTED ON 20 OCT 2023 USD / MXN EX.RATE 0.054518 WITH BNP PARIBAS	67,438.790	20 Oct 23				0.00	67,438.79	67,438.79	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 SEP 2023 USD / IDR EX.RATE 0.000065 WITH BNP PARIBAS	55,207.960	20 Sep 23				0.00	55,207.96	55,207.96	0.00
FX DEAL TRANSACTED ON 21 FEB 2023 USD / IDR EX.RATE 0.0000659 WITH BNP PARIBAS	59,524.850	21 Feb 23				0.00	59,524.85	59,524.85	0.00
FX DEAL TRANSACTED ON 21 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH BNP PARIBAS	269,236.900	21 Jun 23				0.00	269,236.90	269,236.90	0.00
FX DEAL TRANSACTED ON 21 NOV 2023 USD / COP EX.RATE 0.0002479 WITH BNP PARIBAS	1,070,681.910	21 Nov 23				0.00	1,070,681.91	1,070,681.91	0.00
FX DEAL TRANSACTED ON 22 FEB 2023 MXN / USD EX.RATE 18.3572566 WITH BNP PARIBAS	-87,703.740	22 Feb 23				0.00	-87,703.74	-87,703.74	0.00
FX DEAL TRANSACTED ON 22 FEB 2023 USD / MXN EX.RATE 0.0542542 WITH BNP PARIBAS	87,349.240	22 Feb 23				0.00	87,349.24	87,349.24	0.00
FX DEAL TRANSACTED ON 23 JUN 2023 IDR / USD EX.RATE 14998.0 WITH BNP PARIBAS	-135,198.530	23 Jun 23				0.00	-135,198.53	-135,198.53	0.00
FX DEAL TRANSACTED ON 25 MAY 2023 JPY / USD EX.RATE 139.637173 WITH BNP PARIBAS	-2,794,000.000	25 May 23				0.00	-2,794,000.00	-2,794,000.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2023 IDR / USD EX.RATE 15026.0 WITH BNP PARIBAS	-2,233.780	26 Jun 23				0.00	-2,233.78	-2,233.78	0.00
FX DEAL TRANSACTED ON 26 SEP 2023 EUR / USD EX.RATE 0.9436633 WITH BNP PARIBAS	-2,052,638.900	26 Sep 23				0.00	-2,052,638.90	-2,052,638.90	0.00
FX DEAL TRANSACTED ON 26 SEP 2023 USD / EUR EX.RATE 1.060999 WITH BNP PARIBAS	2,055,155.060	26 Sep 23				0.00	2,055,155.06	2,055,155.06	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 IDR / USD EX.RATE 14990.8 WITH BNP PARIBAS	-36,300.000	27 Jan 23				0.00	-36,300.00	-36,300.00	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 USD / IDR EX.RATE 0.0000668 WITH BNP PARIBAS	36,300.000	27 Jan 23				0.00	36,300.00	36,300.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2023 BRL / USD EX.RATE 5.2078 WITH BNP PARIBAS	-173,730.730	28 Feb 23				0.00	-173,730.73	-173,730.73	0.00
FX DEAL TRANSACTED ON 29 JUN 2023 AUD / USD EX.RATE 1.5085455 WITH BNP PARIBAS	-171,977.580	29 Jun 23				0.00	-171,977.58	-171,977.58	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 2023 USD / AUD EX.RATE 0.6623702 WITH BNP PARIBAS	171,842.680	29 Jun 23				0.00	171,842.68	171,842.68	0.00
FX DEAL TRANSACTED ON 29 MAY 2023 JPY / USD EX.RATE 140.19941 WITH BNP PARIBAS	-2,783,178.620	29 May 23				0.00	-2,783,178.62	-2,783,178.62	0.00
FX DEAL TRANSACTED ON 29 MAY 2023 USD / JPY EX.RATE 0.0071295 WITH BNP PARIBAS	2,781,922.780	29 May 23				0.00	2,781,922.78	2,781,922.78	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 GBP / USD EX.RATE 0.7886494 WITH BNP PARIBAS	-308,125.500	29 Nov 23				0.00	-308,125.50	-308,125.50	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / AUD EX.RATE 0.661929 WITH BNP PARIBAS	1,139,179.810	29 Nov 23				0.00	1,139,179.81	1,139,179.81	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / GBP EX.RATE 1.2684305 WITH BNP PARIBAS	308,232.420	29 Nov 23				0.00	308,232.42	308,232.42	0.00
FX DEAL TRANSACTED ON 30 AUG 2023 EUR / USD EX.RATE 0.9183835 WITH BNP PARIBAS	-495,435.710	30 Aug 23				0.00	-495,435.71	-495,435.71	0.00
FX DEAL TRANSACTED ON 30 AUG 2023 USD / EUR EX.RATE 1.0886135 WITH BNP PARIBAS	495,319.140	30 Aug 23				0.00	495,319.14	495,319.14	0.00
FX DEAL TRANSACTED ON 30 JUN 2023 JPY / USD EX.RATE 143.9250773 WITH BNP PARIBAS	-3,333,747.840	30 Jun 23				0.00	-3,333,747.84	-3,333,747.84	0.00
FX DEAL TRANSACTED ON 30 JUN 2023 USD / JPY EX.RATE 0.0069187 WITH BNP PARIBAS	3,333,747.840	30 Jun 23				0.00	3,333,747.84	3,333,747.84	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 AUD / USD EX.RATE 1.5152305 WITH BNP PARIBAS	-1,050,005.270	30 Nov 23				0.00	-1,050,005.27	-1,050,005.27	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.6608511 WITH BNP PARIBAS	1,051,414.100	30 Nov 23				0.00	1,051,414.10	1,051,414.10	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / COP EX.RATE 0.0002465 WITH BNP PARIBAS	197,000.000	30 Nov 23				0.00	197,000.00	197,000.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2023 AUD / USD EX.RATE 1.4253258 WITH BNP PARIBAS	-222,866.950	31 Jan 23				0.00	-222,866.95	-222,866.95	0.00
FX DEAL TRANSACTED ON 31 JAN 2023 USD / AUD EX.RATE 0.7008 WITH BNP PARIBAS	222,614.730	31 Jan 23				0.00	222,614.73	222,614.73	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 MAR 2023 AUD / USD EX.RATE 1.4958812 WITH BNP PARIBAS	-1,602,722.230	31 Mar 23				0.00	-1,602,722.23	-1,602,722.23	0.00
FX DEAL TRANSACTED ON 31 MAR 2023 USD / AUD EX.RATE 0.66783 WITH BNP PARIBAS	1,601,110.400	31 Mar 23				0.00	1,601,110.40	1,601,110.40	0.00
FX DEAL TRANSACTED ON 31 MAY 2023 JPY / USD EX.RATE 138.9981399 WITH BNP PARIBAS	-5,268,509.240	31 May 23				0.00	-5,268,509.24	-5,268,509.24	0.00
FX DEAL TRANSACTED ON 31 MAY 2023 USD / JPY EX.RATE 0.0071574 WITH BNP PARIBAS	5,268,509.240	31 May 23				0.00	5,268,509.24	5,268,509.24	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 USD / IDR EX.RATE 0.0000626 WITH BNP PARIBAS	49,341.250	31 Oct 23				0.00	49,341.25	49,341.25	0.00
Total BNP PARIBAS PARIS							.000.00	-415,137.45	-415,137.45
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 30 JUN 2023 AUD / USD EX.RATE 1.5094814 WITH CITIBANK N.A.	41,078.000	30 Jun 23				0.00	27,213.32	27,195.69	-17.63
FX DEAL TRANSACTED ON 30 JUN 2023 USD / AUD EX.RATE 0.66196 WITH CITIBANK N.A.	-41,078.000	30 Jun 23				0.00	-27,191.99	-27,520.21	-328.22
FX DEAL TRANSACTED ON 31 OCT 2023 AUD / USD EX.RATE 1.5704839 WITH CITIBANK N.A.	26,000.000	31 Oct 23				0.00	16,555.41	16,461.90	-93.51
FX DEAL TRANSACTED ON 31 OCT 2023 USD / AUD EX.RATE 0.6374336 WITH CITIBANK N.A.	-26,000.000	31 Oct 23				0.00	-16,573.27	-17,253.60	-680.33
Brazilian real - BRL									
FX DEAL TRANSACTED ON 03 JAN 2023 USD / BRL EX.RATE 0.1916553 WITH CITIBANK N.A.	-1,221,273.980	3 Jan 23				0.00	-234,063.66	-226,365.16	7,698.50

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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.									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2023 GBP / USD EX.RATE 0.7806371 WITH CITIBANK N.A.	1,409,000.000	1 Aug 23				0.00	1,804,935.90	1,798,025.01	-6,910.89
FX DEAL TRANSACTED ON 01 AUG 2023 USD / GBP EX.RATE 1.2812153 WITH CITIBANK N.A.	-1,409,000.000	1 Aug 23				0.00	-1,805,232.36	-1,777,735.39	27,496.97
FX DEAL TRANSACTED ON 01 NOV 2023 GBP / USD EX.RATE 0.8241244 WITH CITIBANK N.A.	441,000.000	1 Nov 23				0.00	535,113.37	557,115.31	22,001.94
FX DEAL TRANSACTED ON 01 NOV 2023 USD / GBP EX.RATE 1.2131939 WITH CITIBANK N.A.	-441,000.000	1 Nov 23				0.00	-535,018.51	-534,668.46	350.05
FX DEAL TRANSACTED ON 14 MAR 2023 GBP / USD EX.RATE 0.8204613 WITH CITIBANK N.A.	110,000.000	14 Mar 23				0.00	134,070.93	133,611.50	-459.43
FX DEAL TRANSACTED ON 14 MAR 2023 USD / GBP EX.RATE 1.219382 WITH CITIBANK N.A.	-110,000.000	14 Mar 23				0.00	-134,132.02	-136,367.01	-2,234.99
FX DEAL TRANSACTED ON 24 FEB 2023 USD / GBP EX.RATE 1.1931405 WITH CITIBANK N.A.	-28,406.630	24 Feb 23				0.00	-33,893.10	-33,917.52	-24.42
FX DEAL TRANSACTED ON 29 AUG 2023 USD / GBP EX.RATE 1.25683 WITH CITIBANK N.A.	-168,108.650	29 Aug 23				0.00	-211,283.99	-213,960.30	-2,676.31
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 08 MAR 2023 USD / CAD EX.RATE 0.7262797 WITH CITIBANK N.A.	-200,539.070	8 Mar 23				0.00	-145,647.46	-145,418.27	229.19
FX DEAL TRANSACTED ON 10 MAR 2023 USD / CAD EX.RATE 0.7248741 WITH CITIBANK N.A.	-8,373.770	10 Mar 23				0.00	-6,069.93	-6,077.86	-7.93
FX DEAL TRANSACTED ON 11 MAY 2023 USD / CAD EX.RATE 0.7432016 WITH CITIBANK N.A.	-201.700	11 May 23				0.00	-149.90	-149.67	0.23
FX DEAL TRANSACTED ON 12 APR 2023 USD / CAD EX.RATE 0.7431574 WITH CITIBANK N.A.	-13,528.600	12 Apr 23				0.00	-10,053.88	-10,056.94	-3.06
FX DEAL TRANSACTED ON 15 MAR 2023 USD / CAD EX.RATE 0.7272939 WITH CITIBANK N.A.	-7,238.230	15 Mar 23				0.00	-5,264.32	-5,244.71	19.61

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 MAR 2023 USD / CAD EX.RATE 0.7283639 WITH CITIBANK N.A.	-23,659.820	16 Mar 23				0.00	-17,232.96	-17,194.01	38.95
FX DEAL TRANSACTED ON 20 SEP 2023 CAD / USD EX.RATE 1.34303 WITH CITIBANK N.A.	1,750,000.000	20 Sep 23				0.00	1,303,023.76	1,304,947.62	1,923.86
FX DEAL TRANSACTED ON 20 SEP 2023 USD / CAD EX.RATE 0.7451264 WITH CITIBANK N.A.	-1,750,000.000	20 Sep 23				0.00	-1,303,971.18	-1,274,859.77	29,111.41
FX DEAL TRANSACTED ON 27 APR 2023 USD / CAD EX.RATE 0.7339126 WITH CITIBANK N.A.	-19,493.470	27 Apr 23				0.00	-14,306.50	-14,321.85	-15.35
FX DEAL TRANSACTED ON 28 JUN 2023 USD / CAD EX.RATE 0.7546589 WITH CITIBANK N.A.	-43,982.180	28 Jun 23				0.00	-33,191.54	-33,195.35	-3.81
FX DEAL TRANSACTED ON 28 MAR 2023 USD / CAD EX.RATE 0.7323003 WITH CITIBANK N.A.	-10,043.870	28 Mar 23				0.00	-7,355.13	-7,369.21	-14.08
Chilean peso - CLP									
FX DEAL TRANSACTED ON 05 JAN 2023 CLP / USD EX.RATE 862.17001 WITH CITIBANK N.A.	279,476.000	5 Jan 23				0.00	324.15	340.00	15.85
FX DEAL TRANSACTED ON 05 JAN 2023 USD / CLP EX.RATE 0.0011496 WITH CITIBANK N.A.	-279,476.000	5 Jan 23				0.00	-321.28	-346.93	-25.65
FX DEAL TRANSACTED ON 09 FEB 2023 CLP / USD EX.RATE 806.54 WITH CITIBANK N.A.	833,294,195.000	9 Feb 23				0.00	1,033,171.57	1,043,313.13	10,141.56
FX DEAL TRANSACTED ON 09 FEB 2023 USD / CLP EX.RATE 0.0012572 WITH CITIBANK N.A.	-833,294,195.000	9 Feb 23				0.00	-1,047,588.99	-1,047,509.99	79.00
FX DEAL TRANSACTED ON 14 MAR 2023 CLP / USD EX.RATE 803.14 WITH CITIBANK N.A.	279,476.000	14 Mar 23				0.00	347.98	346.93	-1.05
FX DEAL TRANSACTED ON 19 JUN 2023 USD / CLP EX.RATE 0.0012605 WITH CITIBANK N.A.	-830,318,774.000	19 Jun 23				0.00	-1,046,598.32	-1,032,413.77	14,184.55
FX DEAL TRANSACTED ON 23 MAY 2023 CLP / USD EX.RATE 800.24 WITH CITIBANK N.A.	3,230,144.000	23 May 23				0.00	4,036.47	4,044.25	7.78
FX DEAL TRANSACTED ON 25 MAY 2023 CLP / USD EX.RATE 812.94 WITH CITIBANK N.A.	830,318,774.000	25 May 23				0.00	1,021,377.68	1,032,413.77	11,036.09

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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 25 MAY 2023 USD / CLP EX.RATE 0.0012182 WITH CITIBANK N.A.	-830,318,774.000	25 May 23				0.00	-1,011,523.01	-969,658.73	41,864.28
FX DEAL TRANSACTED ON 26 APR 2023 CLP / USD EX.RATE 818.2 WITH CITIBANK N.A.	847,084,424.000	26 Apr 23				0.00	1,035,302.40	989,237.91	-46,064.49
FX DEAL TRANSACTED ON 26 APR 2023 USD / CLP EX.RATE 0.0012376 WITH CITIBANK N.A.	-836,524,339.000	26 Apr 23				0.00	-1,035,302.40	-1,047,357.38	-12,054.98
FX DEAL TRANSACTED ON 26 MAY 2023 USD / CLP EX.RATE 0.001223 WITH CITIBANK N.A.	-16,765,650.000	26 May 23				0.00	-20,504.93	-19,579.18	925.75
Colombian peso - COP									
FX DEAL TRANSACTED ON 02 AUG 2023 COP / USD EX.RATE 4117.0 WITH CITIBANK N.A.	4,318,948,813.140	2 Aug 23				0.00	1,049,052.42	1,104,700.68	55,648.26
FX DEAL TRANSACTED ON 02 AUG 2023 USD / COP EX.RATE 0.0002454 WITH CITIBANK N.A.	-4,274,888,611.500	2 Aug 23				0.00	-1,049,052.42	-1,038,470.53	10,581.89
FX DEAL TRANSACTED ON 08 MAR 2023 COP / USD EX.RATE 4878.75 WITH CITIBANK N.A.	4,180,941,485.840	8 Mar 23				0.00	856,969.82	1,007,787.26	150,817.44
FX DEAL TRANSACTED ON 08 MAR 2023 USD / COP EX.RATE 0.000209 WITH CITIBANK N.A.	-4,180,941,485.840	8 Mar 23				0.00	-873,896.95	-878,875.27	-4,978.32
FX DEAL TRANSACTED ON 14 MAR 2023 COP / USD EX.RATE 4769.76 WITH CITIBANK N.A.	4,180,941,485.840	14 Mar 23				0.00	876,551.75	878,875.27	2,323.52
FX DEAL TRANSACTED ON 14 NOV 2023 COP / USD EX.RATE 3998.14 WITH CITIBANK N.A.	4,318,948,813.140	14 Nov 23				0.00	1,080,239.51	1,101,722.07	21,482.56
FX DEAL TRANSACTED ON 14 NOV 2023 USD / COP EX.RATE 0.0002517 WITH CITIBANK N.A.	-4,318,948,813.140	14 Nov 23				0.00	-1,087,170.73	-1,059,542.33	27,628.40
FX DEAL TRANSACTED ON 15 AUG 2023 COP / USD EX.RATE 4029.95 WITH CITIBANK N.A.	4,274,888,611.500	15 Aug 23				0.00	1,060,779.57	1,038,470.53	-22,309.04
FX DEAL TRANSACTED ON 19 DEC 2023 USD / COP EX.RATE 0.0002543 WITH CITIBANK N.A.	-4,318,948,813.140	19 Dec 23				0.00	-1,098,245.38	-1,101,722.07	-3,476.69
FX DEAL TRANSACTED ON 19 JUN 2023 USD / COP EX.RATE 0.0002412 WITH CITIBANK N.A.	-4,180,941,485.840	19 Jun 23				0.00	-1,008,495.87	-1,007,787.26	708.61

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 SEP 2023 USD / COP EX.RATE 0.000256 WITH CITIBANK N.A.	-4,318,948,813.140	19 Sep 23				0.00	-1,105,735.82	-1,104,700.68	1,035.14
FX DEAL TRANSACTED ON 21 NOV 2023 COP / USD EX.RATE 4033.83 WITH CITIBANK N.A.	4,318,948,813.140	21 Nov 23				0.00	1,070,681.91	1,059,542.33	-11,139.58
Danish krone - DKK									
FX DEAL TRANSACTED ON 29 JUN 2023 USD / DKK EX.RATE 0.1460003 WITH CITIBANK N.A.	-181,671.630	29 Jun 23				0.00	-26,524.12	-26,619.14	-95.02
Euro - EUR									
FX DEAL TRANSACTED ON 01 FEB 2023 EUR / USD EX.RATE 0.918021 WITH CITIBANK N.A.	1,487,000.000	1 Feb 23				0.00	1,619,788.65	1,624,027.13	4,238.48
FX DEAL TRANSACTED ON 01 FEB 2023 USD / EUR EX.RATE 1.091264 WITH CITIBANK N.A.	-1,487,000.000	1 Feb 23				0.00	-1,622,709.57	-1,586,852.20	35,857.37
FX DEAL TRANSACTED ON 01 JUN 2023 EUR / USD EX.RATE 0.9336566 WITH CITIBANK N.A.	1,519,000.000	1 Jun 23				0.00	1,626,936.49	1,630,115.00	3,178.51
FX DEAL TRANSACTED ON 01 JUN 2023 USD / EUR EX.RATE 1.073075 WITH CITIBANK N.A.	-1,519,000.000	1 Jun 23				0.00	-1,630,000.93	-1,656,013.96	-26,013.03
FX DEAL TRANSACTED ON 01 MAR 2023 EUR / USD EX.RATE 0.9378752 WITH CITIBANK N.A.	13,296.950	1 Mar 23				0.00	14,177.74	14,108.73	-69.01
FX DEAL TRANSACTED ON 01 NOV 2023 EUR / USD EX.RATE 0.9484884 WITH CITIBANK N.A.	1,769,000.000	1 Nov 23				0.00	1,865,072.80	1,864,083.94	-988.86
FX DEAL TRANSACTED ON 01 NOV 2023 USD / EUR EX.RATE 1.0556546 WITH CITIBANK N.A.	-1,769,000.000	1 Nov 23				0.00	-1,867,452.99	-1,916,800.04	-49,347.05
FX DEAL TRANSACTED ON 06 JUL 2023 EUR / USD EX.RATE 0.9187377 WITH CITIBANK N.A.	79,239.040	6 Jul 23				0.00	86,247.73	86,762.79	515.06
FX DEAL TRANSACTED ON 06 MAR 2023 EUR / USD EX.RATE 0.9367594 WITH CITIBANK N.A.	15,182.990	6 Mar 23				0.00	16,207.99	16,071.96	-136.03
FX DEAL TRANSACTED ON 06 NOV 2023 EUR / USD EX.RATE 0.9301563 WITH CITIBANK N.A.	2,360,000.000	6 Nov 23				0.00	2,537,207.92	2,535,702.10	-1,505.82

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 NOV 2023 USD / EUR EX.RATE 1.0762381 WITH CITIBANK N.A.	-2,360,000.000	6 Nov 23				0.00	-2,539,921.92	-2,557,178.12	-17,256.20
FX DEAL TRANSACTED ON 09 MAY 2023 EUR / USD EX.RATE 0.9129169 WITH CITIBANK N.A.	32,656.960	9 May 23				0.00	35,772.11	35,831.22	59.11
FX DEAL TRANSACTED ON 10 MAY 2023 EUR / USD EX.RATE 0.9103571 WITH CITIBANK N.A.	21,265.330	10 May 23				0.00	23,359.33	23,217.49	-141.84
FX DEAL TRANSACTED ON 10 MAY 2023 EUR / USD EX.RATE 0.9118098 WITH CITIBANK N.A.	34,399.400	10 May 23				0.00	37,726.51	37,557.27	-169.24
FX DEAL TRANSACTED ON 14 SEP 2023 EUR / USD EX.RATE 0.9380131 WITH CITIBANK N.A.	225,885.000	14 Sep 23				0.00	240,812.20	237,439.02	-3,373.18
FX DEAL TRANSACTED ON 15 NOV 2023 USD / EUR EX.RATE 1.08438 WITH CITIBANK N.A.	-16,688.260	15 Nov 23				0.00	-18,096.42	-18,152.66	-56.24
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9155078 WITH CITIBANK N.A.	2,357,516.130	18 Dec 23				0.00	2,575,091.29	2,599,515.42	24,424.13
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.096435 WITH CITIBANK N.A.	-2,357,516.130	18 Dec 23				0.00	-2,584,863.20	-2,613,050.81	-28,187.61
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.0711161 WITH CITIBANK N.A.	-633,507.000	18 Sep 23				0.00	-678,559.55	-680,671.62	-2,112.07
FX DEAL TRANSACTED ON 19 JAN 2023 EUR / USD EX.RATE 0.9238686 WITH CITIBANK N.A.	78,000.000	19 Jan 23				0.00	84,427.59	84,158.10	-269.49
FX DEAL TRANSACTED ON 19 JAN 2023 USD / EUR EX.RATE 1.0833506 WITH CITIBANK N.A.	-78,000.000	19 Jan 23				0.00	-84,501.35	-85,187.70	-686.35
FX DEAL TRANSACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9162124 WITH CITIBANK N.A.	2,583,401.130	20 Jun 23				0.00	2,819,653.16	2,816,036.43	-3,616.73
FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.0965 WITH CITIBANK N.A.	-2,583,401.130	20 Jun 23				0.00	-2,832,699.34	-2,715,542.13	117,157.21
FX DEAL TRANSACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9324531 WITH CITIBANK N.A.	2,583,401.130	20 Mar 23				0.00	2,770,542.71	2,798,727.68	28,184.97
FX DEAL TRANSACTED ON 20 MAR 2023 USD / EUR EX.RATE 1.078215 WITH CITIBANK N.A.	-2,583,401.130	20 Mar 23				0.00	-2,785,461.85	-2,816,036.43	-30,574.58

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9381831 WITH CITIBANK N.A.	2,357,516.130	21 Sep 23				0.00	2,512,852.87	2,478,103.11	-34,749.76
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.070026 WITH CITIBANK N.A.	-2,357,516.130	21 Sep 23				0.00	-2,522,603.55	-2,599,515.42	-76,911.87
FX DEAL TRANSACTED ON 23 NOV 2023 USD / EUR EX.RATE 1.09043 WITH CITIBANK N.A.	-64,016.400	23 Nov 23				0.00	-69,805.40	-70,033.95	-228.55
FX DEAL TRANSACTED ON 28 JUN 2023 USD / EUR EX.RATE 1.091 WITH CITIBANK N.A.	-284,742.110	28 Jun 23				0.00	-310,653.64	-310,041.46	612.18
FX DEAL TRANSACTED ON 28 MAR 2023 USD / EUR EX.RATE 1.08426 WITH CITIBANK N.A.	-48,140.080	28 Mar 23				0.00	-52,196.36	-52,140.53	55.83
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 10 MAR 2023 IDR / USD EX.RATE 15468.0 WITH CITIBANK N.A.	281,193,592.000	10 Mar 23				0.00	18,179.05	18,300.92	121.87
FX DEAL TRANSACTED ON 19 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH CITIBANK N.A.	-281,456,358.000	19 Jun 23				0.00	-18,771.27	-18,763.76	7.51
FX DEAL TRANSACTED ON 27 JAN 2023 IDR / USD EX.RATE 14995.81 WITH CITIBANK N.A.	281,456,358.000	27 Jan 23				0.00	18,769.00	18,763.76	-5.24
FX DEAL TRANSACTED ON 27 JAN 2023 USD / IDR EX.RATE 0.0000667 WITH CITIBANK N.A.	-281,193,592.000	27 Jan 23				0.00	-18,769.00	-18,300.92	468.08
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 MAY 2023 USD / JPY EX.RATE 0.007272 WITH CITIBANK N.A.	-7,032,597.000	2 May 23				0.00	-51,140.95	-52,139.66	-998.71
FX DEAL TRANSACTED ON 06 JUN 2023 JPY / USD EX.RATE 139.689 WITH CITIBANK N.A.	5,105,058.000	6 Jun 23				0.00	36,545.88	36,533.85	-12.03
FX DEAL TRANSACTED ON 07 JUN 2023 JPY / USD EX.RATE 139.578 WITH CITIBANK N.A.	4,512,707.000	7 Jun 23				0.00	32,331.08	32,469.02	137.94
FX DEAL TRANSACTED ON 08 FEB 2023 USD / JPY EX.RATE 0.0076665 WITH CITIBANK N.A.	-44,822,352.000	8 Feb 23				0.00	-343,629.40	-342,246.80	1,382.60

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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 09 MAY 2023 USD / JPY EX.RATE 0.007392 WITH CITIBANK N.A.	-6,884,322.000	9 May 23				0.00	-50,889.05	-51,213.11	-324.06
FX DEAL TRANSACTED ON 12 JUL 2023 JPY / USD EX.RATE 139.57091 WITH CITIBANK N.A.	449,100,000.000	12 Jul 23				0.00	3,217,719.22	3,244,473.34	26,754.12
FX DEAL TRANSACTED ON 12 JUL 2023 USD / JPY EX.RATE 0.0071862 WITH CITIBANK N.A.	-449,100,000.000	12 Jul 23				0.00	-3,227,315.32	-3,134,531.50	92,783.82
FX DEAL TRANSACTED ON 14 SEP 2023 JPY / USD EX.RATE 147.15951 WITH CITIBANK N.A.	36,012,613.000	14 Sep 23				0.00	244,718.22	240,927.33	-3,790.89
FX DEAL TRANSACTED ON 16 FEB 2023 USD / JPY EX.RATE 0.0074459 WITH CITIBANK N.A.	-8,249,819.000	16 Feb 23				0.00	-61,427.37	-61,538.26	-110.89
FX DEAL TRANSACTED ON 16 NOV 2023 JPY / USD EX.RATE 150.861 WITH CITIBANK N.A.	16,439,419.000	16 Nov 23				0.00	108,970.64	109,907.53	936.89
FX DEAL TRANSACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.847 WITH CITIBANK N.A.	356,520,292.000	18 Dec 23				0.00	2,495,819.25	2,500,142.30	4,323.05
FX DEAL TRANSACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071019 WITH CITIBANK N.A.	-356,520,292.000	18 Dec 23				0.00	-2,531,956.89	-2,562,103.58	-30,146.69
FX DEAL TRANSACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.453 WITH CITIBANK N.A.	444,323,591.000	20 Jun 23				0.00	3,141,139.40	3,073,946.46	-67,192.94
FX DEAL TRANSACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.0071702 WITH CITIBANK N.A.	-444,323,591.000	20 Jun 23				0.00	-3,185,868.99	-2,972,561.24	213,307.75
FX DEAL TRANSACTED ON 20 MAR 2023 JPY / USD EX.RATE 131.462 WITH CITIBANK N.A.	444,323,591.000	20 Mar 23				0.00	3,379,863.31	3,392,689.58	12,826.27
FX DEAL TRANSACTED ON 20 MAR 2023 USD / JPY EX.RATE 0.0077094 WITH CITIBANK N.A.	-444,323,591.000	20 Mar 23				0.00	-3,425,462.49	-3,073,946.46	351,516.03
FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 147.35 WITH CITIBANK N.A.	408,310,978.000	21 Sep 23				0.00	2,771,028.01	2,731,633.91	-39,394.10
FX DEAL TRANSACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0068844 WITH CITIBANK N.A.	-408,310,978.000	21 Sep 23				0.00	-2,810,994.31	-2,863,330.84	-52,336.53
FX DEAL TRANSACTED ON 25 APR 2023 USD / JPY EX.RATE 0.0074696 WITH CITIBANK N.A.	-2,662,251.000	25 Apr 23				0.00	-19,885.95	-19,965.14	-79.19

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 28 SEP 2023 JPY / USD EX.RATE 147.31028 WITH CITIBANK N.A.	51,790,686.000	28 Sep 23				0.00	351,575.50	363,188.54	11,613.04
FX DEAL TRANSACTED ON 31 OCT 2023 JPY / USD EX.RATE 149.8683 WITH CITIBANK N.A.	685,796,619.000	31 Oct 23				0.00	4,575,995.19	4,644,430.58	68,435.39
FX DEAL TRANSACTED ON 31 OCT 2023 USD / JPY EX.RATE 0.0066388 WITH CITIBANK N.A.	-689,282,155.000	31 Oct 23				0.00	-4,575,995.19	-4,565,387.17	10,608.02
Mexican peso - MXN									
FX DEAL TRANSACTED ON 02 OCT 2023 MXN / USD EX.RATE 17.806842 WITH CITIBANK N.A.	48,894,412.930	2 Oct 23				0.00	2,745,821.69	2,805,509.12	59,687.43
FX DEAL TRANSACTED ON 02 OCT 2023 USD / MXN EX.RATE 0.0568298 WITH CITIBANK N.A.	-48,894,412.930	2 Oct 23				0.00	-2,778,660.01	-2,743,409.34	35,250.67
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0574838 WITH CITIBANK N.A.	-6,151,200.000	5 Dec 23				0.00	-353,594.16	-356,198.97	-2,604.81
FX DEAL TRANSACTED ON 10 MAR 2023 MXN / USD EX.RATE 18.374356 WITH CITIBANK N.A.	1,610,000.000	10 Mar 23				0.00	87,622.12	85,983.60	-1,638.52
FX DEAL TRANSACTED ON 10 MAR 2023 USD / MXN EX.RATE 0.0534356 WITH CITIBANK N.A.	-1,610,000.000	10 Mar 23				0.00	-86,031.34	-93,854.29	-7,822.95
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 17.9545 WITH CITIBANK N.A.	6,057,448.270	12 Oct 23				0.00	337,377.72	337,133.62	-244.10
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 18.19568 WITH CITIBANK N.A.	28,710.810	12 Oct 23				0.00	1,577.89	1,647.40	69.51
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0551297 WITH CITIBANK N.A.	-6,119,706.950	12 Oct 23				0.00	-337,377.72	-351,142.24	-13,764.52
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0555244 WITH CITIBANK N.A.	-28,710.810	12 Oct 23				0.00	-1,594.15	-1,597.93	-3.78
FX DEAL TRANSACTED ON 13 SEP 2023 MXN / USD EX.RATE 17.1514069 WITH CITIBANK	1,328,000.000	13 Sep 23				0.00	77,428.05	77,676.72	248.67
FX DEAL TRANSACTED ON 13 SEP 2023 USD / MXN EX.RATE 0.0582481 WITH CITIBANK N.A.	-1,328,000.000	13 Sep 23				0.00	-77,353.42	-77,703.99	-350.57

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 14 NOV 2023 MXN / USD EX.RATE 17.405591 WITH CITIBANK N.A.	2,101,104.600	14 Nov 23				0.00	120,714.35	121,753.76	1,039.41
FX DEAL TRANSACTED ON 14 NOV 2023 USD / MXN EX.RATE 0.05672 WITH CITIBANK N.A.	-2,128,248.550	14 Nov 23				0.00	-120,714.35	-125,037.09	-4,322.74
FX DEAL TRANSACTED ON 20 NOV 2023 MXN / USD EX.RATE 17.13704 WITH CITIBANK N.A.	3,934,000.000	20 Nov 23				0.00	229,561.23	228,468.55	-1,092.68
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0576849 WITH CITIBANK N.A.	-3,934,000.000	20 Nov 23				0.00	-226,932.35	-231,127.09	-4,194.74
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584211 WITH CITIBANK N.A.	-889,096.410	20 Nov 23				0.00	-51,942.00	-51,634.61	307.39
FX DEAL TRANSACTED ON 29 NOV 2023 MXN / USD EX.RATE 17.2367 WITH CITIBANK N.A.	27,449,775.520	29 Nov 23				0.00	1,592,519.19	1,580,161.50	-12,357.69
FX DEAL TRANSACTED ON 29 NOV 2023 USD / MXN EX.RATE 0.0574429 WITH CITIBANK N.A.	-27,723,492.940	29 Nov 23				0.00	-1,592,519.19	-1,628,787.57	-36,268.38
FX DEAL TRANSACTED ON 29 SEP 2023 MXN / USD EX.RATE 17.3676619 WITH CITIBANK	399,500.000	29 Sep 23				0.00	23,002.52	22,988.18	-14.34
FX DEAL TRANSACTED ON 29 SEP 2023 MXN / USD EX.RATE 17.3733619 WITH CITIBANK	399,500.000	29 Sep 23				0.00	22,994.97	22,988.18	-6.79
FX DEAL TRANSACTED ON 29 SEP 2023 USD / MXN EX.RATE 0.0574252 WITH CITIBANK N.A.	-399,500.000	29 Sep 23				0.00	-22,941.35	-22,234.59	706.76
FX DEAL TRANSACTED ON 29 SEP 2023 USD / MXN EX.RATE 0.057444 WITH CITIBANK N.A.	-399,500.000	29 Sep 23				0.00	-22,948.86	-22,234.59	714.27
FX DEAL TRANSACTED ON 30 OCT 2023 MXN / USD EX.RATE 18.0888 WITH CITIBANK N.A.	8,561,336.060	30 Oct 23				0.00	473,294.86	474,233.43	938.57
FX DEAL TRANSACTED ON 30 OCT 2023 USD / MXN EX.RATE 0.0544377 WITH CITIBANK N.A.	-8,694,244.360	30 Oct 23				0.00	-473,294.86	-510,797.01	-37,502.15
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 28 JUN 2023 USD / ILS EX.RATE 0.2723868 WITH CITIBANK N.A.	-50,972.730	28 Jun 23				0.00	-13,884.30	-13,735.76	148.54

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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.									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 10 MAY 2023 NOK / USD EX.RATE 10.431214 WITH CITIBANK N.A.	4,687,798.000	10 May 23				0.00	449,401.00	446,942.20	-2,458.80
FX DEAL TRANSACTED ON 10 MAY 2023 USD / NOK EX.RATE 0.0954696 WITH CITIBANK N.A.	-4,707,268.300	10 May 23				0.00	-449,401.00	-442,793.22	6,607.78
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 08 MAY 2023 PEN / USD EX.RATE 3.7046 WITH CITIBANK N.A.	1,203,694.950	8 May 23				0.00	324,919.01	324,883.93	-35.08
FX DEAL TRANSACTED ON 10 MAR 2023 PEN / USD EX.RATE 3.7882 WITH CITIBANK N.A.	144,838.240	10 Mar 23				0.00	38,234.05	38,565.94	331.89
FX DEAL TRANSACTED ON 10 MAR 2023 USD / PEN EX.RATE 0.2640613 WITH CITIBANK N.A.	-144,838.240	10 Mar 23				0.00	-38,246.17	-38,435.45	-189.28
FX DEAL TRANSACTED ON 16 JUN 2023 USD / PEN EX.RATE 0.2752395 WITH CITIBANK N.A.	-1,203,694.950	16 Jun 23				0.00	-331,304.35	-330,272.59	1,031.76
FX DEAL TRANSACTED ON 23 JAN 2023 PEN / USD EX.RATE 3.8747 WITH CITIBANK N.A.	1,111,369.600	23 Jan 23				0.00	286,827.26	286,088.91	-738.35
FX DEAL TRANSACTED ON 25 APR 2023 PEN / USD EX.RATE 3.7647 WITH CITIBANK N.A.	1,203,694.950	25 Apr 23				0.00	319,731.97	330,272.59	10,540.62
FX DEAL TRANSACTED ON 25 APR 2023 USD / PEN EX.RATE 0.2662407 WITH CITIBANK N.A.	-1,203,694.950	25 Apr 23				0.00	-320,472.56	-324,883.93	-4,411.37
FX DEAL TRANSACTED ON 29 MAR 2023 USD / PEN EX.RATE 0.2663541 WITH CITIBANK N.A.	-144,838.240	29 Mar 23				0.00	-38,578.27	-38,565.94	12.33
South African rand - ZAR									
FX DEAL TRANSACTED ON 10 MAR 2023 USD / ZAR EX.RATE 0.0543419 WITH CITIBANK N.A.	-1,598,121.950	10 Mar 23				0.00	-86,845.00	-82,643.67	4,201.33

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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 MAR 2023 USD / ZAR EX.RATE 0.0544799 WITH CITIBANK N.A.	-1,436,495.900	10 Mar 23				0.00	-78,260.13	-78,977.16	-717.03
FX DEAL TRANSACTED ON 10 MAR 2023 ZAR / USD EX.RATE 18.306243 WITH CITIBANK N.A.	1,589,805.670	10 Mar 23				0.00	86,845.00	87,286.02	441.02
FX DEAL TRANSACTED ON 10 MAR 2023 ZAR / USD EX.RATE 18.353942 WITH CITIBANK N.A.	1,436,495.900	10 Mar 23				0.00	78,266.34	78,868.76	602.42
FX DEAL TRANSACTED ON 16 OCT 2023 USD / ZAR EX.RATE 0.0525666 WITH CITIBANK N.A.	-3,656,352.650	16 Oct 23				0.00	-192,201.89	-199,670.16	-7,468.27
FX DEAL TRANSACTED ON 16 OCT 2023 ZAR / USD EX.RATE 18.875 WITH CITIBANK N.A.	3,627,810.670	16 Oct 23				0.00	192,201.89	193,476.53	1,274.64
Swedish krona - SEK									
FX DEAL TRANSACTED ON 14 SEP 2023 SEK / USD EX.RATE 11.188969 WITH CITIBANK N.A.	2,611,677.000	14 Sep 23				0.00	233,415.34	237,181.53	3,766.19
FX DEAL TRANSACTED ON 18 DEC 2023 SEK / USD EX.RATE 10.21496 WITH CITIBANK N.A.	7,054,348.000	18 Dec 23				0.00	690,589.88	702,697.79	12,107.91
FX DEAL TRANSACTED ON 18 DEC 2023 USD / SEK EX.RATE 0.098245 WITH CITIBANK N.A.	-7,054,348.000	18 Dec 23				0.00	-693,054.76	-702,281.35	-9,226.59
FX DEAL TRANSACTED ON 20 JUN 2023 SEK / USD EX.RATE 10.79883 WITH CITIBANK N.A.	9,666,025.000	20 Jun 23				0.00	895,099.28	893,769.24	-1,330.04
FX DEAL TRANSACTED ON 20 JUN 2023 USD / SEK EX.RATE 0.0929988 WITH CITIBANK N.A.	-9,666,025.000	20 Jun 23				0.00	-898,928.47	-877,827.78	21,100.69
FX DEAL TRANSACTED ON 20 MAR 2023 SEK / USD EX.RATE 10.37426 WITH CITIBANK N.A.	9,666,025.000	20 Mar 23				0.00	931,731.52	933,680.91	1,949.39
FX DEAL TRANSACTED ON 20 MAR 2023 USD / SEK EX.RATE 0.0968287 WITH CITIBANK N.A.	-9,666,025.000	20 Mar 23				0.00	-935,948.59	-893,769.24	42,179.35
FX DEAL TRANSACTED ON 21 SEP 2023 SEK / USD EX.RATE 11.1859 WITH CITIBANK N.A.	7,054,348.000	21 Sep 23				0.00	630,646.44	640,646.25	9,999.81
FX DEAL TRANSACTED ON 21 SEP 2023 USD / SEK EX.RATE 0.0897279 WITH CITIBANK N.A.	-7,054,348.000	21 Sep 23				0.00	-632,972.15	-702,697.79	-69,725.64

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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.									
Thai baht - THB									
FX DEAL TRANSACTED ON 28 JUL 2023 THB / USD EX.RATE 34.27108 WITH CITIBANK N.A.	36,738,597.760	28 Jul 23				0.00	1,072,000.00	1,022,042.57	-49,957.43
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2023 GBP / USD EX.RATE 0.7806371 WITH CITIBANK N.A.	-1,804,935.900	1 Aug 23				0.00	-1,804,935.90	-1,804,935.90	0.00
FX DEAL TRANSACTED ON 01 AUG 2023 USD / GBP EX.RATE 1.2812153 WITH CITIBANK N.A.	1,805,232.360	1 Aug 23				0.00	1,805,232.36	1,805,232.36	0.00
FX DEAL TRANSACTED ON 01 FEB 2023 EUR / USD EX.RATE 0.918021 WITH CITIBANK N.A.	-1,619,788.650	1 Feb 23				0.00	-1,619,788.65	-1,619,788.65	0.00
FX DEAL TRANSACTED ON 01 FEB 2023 USD / EUR EX.RATE 1.091264 WITH CITIBANK N.A.	1,622,709.570	1 Feb 23				0.00	1,622,709.57	1,622,709.57	0.00
FX DEAL TRANSACTED ON 01 JUN 2023 EUR / USD EX.RATE 0.9336566 WITH CITIBANK N.A.	-1,626,936.490	1 Jun 23				0.00	-1,626,936.49	-1,626,936.49	0.00
FX DEAL TRANSACTED ON 01 JUN 2023 USD / EUR EX.RATE 1.073075 WITH CITIBANK N.A.	1,630,000.930	1 Jun 23				0.00	1,630,000.93	1,630,000.93	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 EUR / USD EX.RATE 0.9378752 WITH CITIBANK N.A.	-14,177.740	1 Mar 23				0.00	-14,177.74	-14,177.74	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 EUR / USD EX.RATE 0.9484884 WITH CITIBANK N.A.	-1,865,072.800	1 Nov 23				0.00	-1,865,072.80	-1,865,072.80	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 GBP / USD EX.RATE 0.8241244 WITH CITIBANK N.A.	-535,113.370	1 Nov 23				0.00	-535,113.37	-535,113.37	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / EUR EX.RATE 1.0556546 WITH CITIBANK N.A.	1,867,452.990	1 Nov 23				0.00	1,867,452.99	1,867,452.99	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / GBP EX.RATE 1.2131939 WITH CITIBANK N.A.	535,018.510	1 Nov 23				0.00	535,018.51	535,018.51	0.00
FX DEAL TRANSACTED ON 02 AUG 2023 COP / USD EX.RATE 4117.0 WITH CITIBANK N.A.	-1,049,052.420	2 Aug 23				0.00	-1,049,052.42	-1,049,052.42	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 02 AUG 2023 USD / COP EX.RATE 0.0002454 WITH CITIBANK N.A.	1,049,052.420	2 Aug 23				0.00	1,049,052.42	1,049,052.42	0.00
FX DEAL TRANSACTED ON 02 MAY 2023 USD / JPY EX.RATE 0.007272 WITH CITIBANK N.A.	51,140.950	2 May 23				0.00	51,140.95	51,140.95	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 MXN / USD EX.RATE 17.806842 WITH CITIBANK N.A.	-2,745,821.690	2 Oct 23				0.00	-2,745,821.69	-2,745,821.69	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 USD / MXN EX.RATE 0.0568298 WITH CITIBANK N.A.	2,778,660.010	2 Oct 23				0.00	2,778,660.01	2,778,660.01	0.00
FX DEAL TRANSACTED ON 03 JAN 2023 USD / BRL EX.RATE 0.1916553 WITH CITIBANK N.A.	234,063.660	3 Jan 23				0.00	234,063.66	234,063.66	0.00
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0574838 WITH CITIBANK N.A.	353,594.160	5 Dec 23				0.00	353,594.16	353,594.16	0.00
FX DEAL TRANSACTED ON 05 JAN 2023 CLP / USD EX.RATE 862.17001 WITH CITIBANK N.A.	-324.150	5 Jan 23				0.00	-324.15	-324.15	0.00
FX DEAL TRANSACTED ON 05 JAN 2023 USD / CLP EX.RATE 0.0011496 WITH CITIBANK N.A.	321.280	5 Jan 23				0.00	321.28	321.28	0.00
FX DEAL TRANSACTED ON 06 JUL 2023 EUR / USD EX.RATE 0.9187377 WITH CITIBANK N.A.	-86,247.730	6 Jul 23				0.00	-86,247.73	-86,247.73	0.00
FX DEAL TRANSACTED ON 06 JUN 2023 JPY / USD EX.RATE 139.689 WITH CITIBANK N.A.	-36,545.880	6 Jun 23				0.00	-36,545.88	-36,545.88	0.00
FX DEAL TRANSACTED ON 06 MAR 2023 EUR / USD EX.RATE 0.9367594 WITH CITIBANK N.A.	-16,207.990	6 Mar 23				0.00	-16,207.99	-16,207.99	0.00
FX DEAL TRANSACTED ON 06 NOV 2023 EUR / USD EX.RATE 0.9301563 WITH CITIBANK N.A.	-2,537,207.920	6 Nov 23				0.00	-2,537,207.92	-2,537,207.92	0.00
FX DEAL TRANSACTED ON 06 NOV 2023 USD / EUR EX.RATE 1.0762381 WITH CITIBANK N.A.	2,539,921.920	6 Nov 23				0.00	2,539,921.92	2,539,921.92	0.00
FX DEAL TRANSACTED ON 07 JUN 2023 JPY / USD EX.RATE 139.578 WITH CITIBANK N.A.	-32,331.080	7 Jun 23				0.00	-32,331.08	-32,331.08	0.00
FX DEAL TRANSACTED ON 08 FEB 2023 USD / JPY EX.RATE 0.0076665 WITH CITIBANK N.A.	343,629.400	8 Feb 23				0.00	343,629.40	343,629.40	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 08 MAR 2023 COP / USD EX.RATE 4878.75 WITH CITIBANK N.A.	-856,969.820	8 Mar 23				0.00	-856,969.82	-856,969.82	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 USD / CAD EX.RATE 0.7262797 WITH CITIBANK N.A.	145,647.460	8 Mar 23				0.00	145,647.46	145,647.46	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 USD / COP EX.RATE 0.000209 WITH CITIBANK N.A.	873,896.950	8 Mar 23				0.00	873,896.95	873,896.95	0.00
FX DEAL TRANSACTED ON 08 MAY 2023 PEN / USD EX.RATE 3.7046 WITH CITIBANK N.A.	-324,919.010	8 May 23				0.00	-324,919.01	-324,919.01	0.00
FX DEAL TRANSACTED ON 09 FEB 2023 CLP / USD EX.RATE 806.54 WITH CITIBANK N.A.	-1,033,171.570	9 Feb 23				0.00	-1,033,171.57	-1,033,171.57	0.00
FX DEAL TRANSACTED ON 09 FEB 2023 USD / CLP EX.RATE 0.0012572 WITH CITIBANK N.A.	1,047,588.990	9 Feb 23				0.00	1,047,588.99	1,047,588.99	0.00
FX DEAL TRANSACTED ON 09 MAY 2023 EUR / USD EX.RATE 0.9129169 WITH CITIBANK N.A.	-35,772.110	9 May 23				0.00	-35,772.11	-35,772.11	0.00
FX DEAL TRANSACTED ON 09 MAY 2023 USD / JPY EX.RATE 0.007392 WITH CITIBANK N.A.	50,889.050	9 May 23				0.00	50,889.05	50,889.05	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 IDR / USD EX.RATE 15468.0 WITH CITIBANK N.A.	-18,179.050	10 Mar 23				0.00	-18,179.05	-18,179.05	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 MXN / USD EX.RATE 18.374356 WITH CITIBANK N.A.	-87,622.120	10 Mar 23				0.00	-87,622.12	-87,622.12	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 PEN / USD EX.RATE 3.7882 WITH CITIBANK N.A.	-38,234.050	10 Mar 23				0.00	-38,234.05	-38,234.05	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 USD / CAD EX.RATE 0.7248741 WITH CITIBANK N.A.	6,069.930	10 Mar 23				0.00	6,069.93	6,069.93	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 USD / MXN EX.RATE 0.0534356 WITH CITIBANK N.A.	86,031.340	10 Mar 23				0.00	86,031.34	86,031.34	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 USD / PEN EX.RATE 0.2640613 WITH CITIBANK N.A.	38,246.170	10 Mar 23				0.00	38,246.17	38,246.17	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 USD / ZAR EX.RATE 0.0543419 WITH CITIBANK N.A.	86,845.000	10 Mar 23				0.00	86,845.00	86,845.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 MAR 2023 USD / ZAR EX.RATE 0.0544799 WITH CITIBANK N.A.	78,260.130	10 Mar 23				0.00	78,260.13	78,260.13	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 ZAR / USD EX.RATE 18.306243 WITH CITIBANK N.A.	-86,845.000	10 Mar 23				0.00	-86,845.00	-86,845.00	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 ZAR / USD EX.RATE 18.353942 WITH CITIBANK N.A.	-78,266.340	10 Mar 23				0.00	-78,266.34	-78,266.34	0.00
FX DEAL TRANSACTED ON 10 MAY 2023 EUR / USD EX.RATE 0.9103571 WITH CITIBANK N.A.	-23,359.330	10 May 23				0.00	-23,359.33	-23,359.33	0.00
FX DEAL TRANSACTED ON 10 MAY 2023 EUR / USD EX.RATE 0.9118098 WITH CITIBANK N.A.	-37,726.510	10 May 23				0.00	-37,726.51	-37,726.51	0.00
FX DEAL TRANSACTED ON 10 MAY 2023 NOK / USD EX.RATE 10.431214 WITH CITIBANK N.A.	-449,401.000	10 May 23				0.00	-449,401.00	-449,401.00	0.00
FX DEAL TRANSACTED ON 10 MAY 2023 USD / NOK EX.RATE 0.0954696 WITH CITIBANK N.A.	449,401.000	10 May 23				0.00	449,401.00	449,401.00	0.00
FX DEAL TRANSACTED ON 11 MAY 2023 USD / CAD EX.RATE 0.7432016 WITH CITIBANK N.A.	149.900	11 May 23				0.00	149.90	149.90	0.00
FX DEAL TRANSACTED ON 12 APR 2023 USD / CAD EX.RATE 0.7431574 WITH CITIBANK N.A.	10,053.880	12 Apr 23				0.00	10,053.88	10,053.88	0.00
FX DEAL TRANSACTED ON 12 JUL 2023 JPY / USD EX.RATE 139.57091 WITH CITIBANK N.A.	-3,217,719.220	12 Jul 23				0.00	-3,217,719.22	-3,217,719.22	0.00
FX DEAL TRANSACTED ON 12 JUL 2023 USD / JPY EX.RATE 0.0071862 WITH CITIBANK N.A.	3,227,315.320	12 Jul 23				0.00	3,227,315.32	3,227,315.32	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 17.9545 WITH CITIBANK N.A.	-337,377.720	12 Oct 23				0.00	-337,377.72	-337,377.72	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 18.19568 WITH CITIBANK N.A.	-1,577.890	12 Oct 23				0.00	-1,577.89	-1,577.89	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0551297 WITH CITIBANK N.A.	337,377.720	12 Oct 23				0.00	337,377.72	337,377.72	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0555244 WITH CITIBANK N.A.	1,594.150	12 Oct 23				0.00	1,594.15	1,594.15	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 SEP 2023 MXN / USD EX.RATE 17.1514069 WITH CITIBANK	-77,428.050	13 Sep 23				0.00	-77,428.05	-77,428.05	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / MXN EX.RATE 0.0582481 WITH CITIBANK N.A.	77,353.420	13 Sep 23				0.00	77,353.42	77,353.42	0.00
FX DEAL TRANSACTED ON 14 MAR 2023 CLP / USD EX.RATE 803.14 WITH CITIBANK N.A.	-347.980	14 Mar 23				0.00	-347.98	-347.98	0.00
FX DEAL TRANSACTED ON 14 MAR 2023 COP / USD EX.RATE 4769.76 WITH CITIBANK N.A.	-876,551.750	14 Mar 23				0.00	-876,551.75	-876,551.75	0.00
FX DEAL TRANSACTED ON 14 MAR 2023 GBP / USD EX.RATE 0.8204613 WITH CITIBANK N.A.	-134,070.930	14 Mar 23				0.00	-134,070.93	-134,070.93	0.00
FX DEAL TRANSACTED ON 14 MAR 2023 USD / GBP EX.RATE 1.219382 WITH CITIBANK N.A.	134,132.020	14 Mar 23				0.00	134,132.02	134,132.02	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 COP / USD EX.RATE 3998.14 WITH CITIBANK N.A.	-1,080,239.510	14 Nov 23				0.00	-1,080,239.51	-1,080,239.51	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 MXN / USD EX.RATE 17.405591 WITH CITIBANK N.A.	-120,714.350	14 Nov 23				0.00	-120,714.35	-120,714.35	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 USD / COP EX.RATE 0.0002517 WITH CITIBANK N.A.	1,087,170.730	14 Nov 23				0.00	1,087,170.73	1,087,170.73	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 USD / MXN EX.RATE 0.05672 WITH CITIBANK N.A.	120,714.350	14 Nov 23				0.00	120,714.35	120,714.35	0.00
FX DEAL TRANSACTED ON 14 SEP 2023 EUR / USD EX.RATE 0.9380131 WITH CITIBANK N.A.	-240,812.200	14 Sep 23				0.00	-240,812.20	-240,812.20	0.00
FX DEAL TRANSACTED ON 14 SEP 2023 JPY / USD EX.RATE 147.15951 WITH CITIBANK N.A.	-244,718.220	14 Sep 23				0.00	-244,718.22	-244,718.22	0.00
FX DEAL TRANSACTED ON 14 SEP 2023 SEK / USD EX.RATE 11.188969 WITH CITIBANK N.A.	-233,415.340	14 Sep 23				0.00	-233,415.34	-233,415.34	0.00
FX DEAL TRANSACTED ON 15 AUG 2023 COP / USD EX.RATE 4029.95 WITH CITIBANK N.A.	-1,060,779.570	15 Aug 23				0.00	-1,060,779.57	-1,060,779.57	0.00
FX DEAL TRANSACTED ON 15 MAR 2023 USD / CAD EX.RATE 0.7272939 WITH CITIBANK N.A.	5,264.320	15 Mar 23				0.00	5,264.32	5,264.32	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 15 NOV 2023 USD / EUR EX.RATE 1.08438 WITH CITIBANK N.A.	18,096.420	15 Nov 23				0.00	18,096.42	18,096.42	0.00
FX DEAL TRANSACTED ON 16 FEB 2023 USD / JPY EX.RATE 0.0074459 WITH CITIBANK N.A.	61,427.370	16 Feb 23				0.00	61,427.37	61,427.37	0.00
FX DEAL TRANSACTED ON 16 JUN 2023 USD / PEN EX.RATE 0.2752395 WITH CITIBANK N.A.	331,304.350	16 Jun 23				0.00	331,304.35	331,304.35	0.00
FX DEAL TRANSACTED ON 16 MAR 2023 USD / CAD EX.RATE 0.7283639 WITH CITIBANK N.A.	17,232.960	16 Mar 23				0.00	17,232.96	17,232.96	0.00
FX DEAL TRANSACTED ON 16 NOV 2023 JPY / USD EX.RATE 150.861 WITH CITIBANK N.A.	-108,970.640	16 Nov 23				0.00	-108,970.64	-108,970.64	0.00
FX DEAL TRANSACTED ON 16 OCT 2023 USD / ZAR EX.RATE 0.0525666 WITH CITIBANK N.A.	192,201.890	16 Oct 23				0.00	192,201.89	192,201.89	0.00
FX DEAL TRANSACTED ON 16 OCT 2023 ZAR / USD EX.RATE 18.875 WITH CITIBANK N.A.	-192,201.890	16 Oct 23				0.00	-192,201.89	-192,201.89	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9155078 WITH CITIBANK N.A.	-2,575,091.290	18 Dec 23				0.00	-2,575,091.29	-2,575,091.29	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.847 WITH CITIBANK N.A.	-2,495,819.250	18 Dec 23				0.00	-2,495,819.25	-2,495,819.25	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 SEK / USD EX.RATE 10.21496 WITH CITIBANK N.A.	-690,589.880	18 Dec 23				0.00	-690,589.88	-690,589.88	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.096435 WITH CITIBANK N.A.	2,584,863.200	18 Dec 23				0.00	2,584,863.20	2,584,863.20	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071019 WITH CITIBANK N.A.	2,531,956.890	18 Dec 23				0.00	2,531,956.89	2,531,956.89	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / SEK EX.RATE 0.098245 WITH CITIBANK N.A.	693,054.760	18 Dec 23				0.00	693,054.76	693,054.76	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.0711161 WITH CITIBANK N.A.	678,559.550	18 Sep 23				0.00	678,559.55	678,559.55	0.00
FX DEAL TRANSACTED ON 19 DEC 2023 USD / COP EX.RATE 0.0002543 WITH CITIBANK N.A.	1,098,245.380	19 Dec 23				0.00	1,098,245.38	1,098,245.38	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 JAN 2023 EUR / USD EX.RATE 0.9238686 WITH CITIBANK N.A.	-84,427.590	19 Jan 23				0.00	-84,427.59	-84,427.59	0.00
FX DEAL TRANSACTED ON 19 JAN 2023 USD / EUR EX.RATE 1.0833506 WITH CITIBANK N.A.	84,501.350	19 Jan 23				0.00	84,501.35	84,501.35	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 USD / CLP EX.RATE 0.0012605 WITH CITIBANK N.A.	1,046,598.320	19 Jun 23				0.00	1,046,598.32	1,046,598.32	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 USD / COP EX.RATE 0.0002412 WITH CITIBANK N.A.	1,008,495.870	19 Jun 23				0.00	1,008,495.87	1,008,495.87	0.00
FX DEAL TRANSACTED ON 19 JUN 2023 USD / IDR EX.RATE 0.0000667 WITH CITIBANK N.A.	18,771.270	19 Jun 23				0.00	18,771.27	18,771.27	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 USD / COP EX.RATE 0.000256 WITH CITIBANK N.A.	1,105,735.820	19 Sep 23				0.00	1,105,735.82	1,105,735.82	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9162124 WITH CITIBANK N.A.	-2,819,653.160	20 Jun 23				0.00	-2,819,653.16	-2,819,653.16	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.453 WITH CITIBANK N.A.	-3,141,139.400	20 Jun 23				0.00	-3,141,139.40	-3,141,139.40	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 SEK / USD EX.RATE 10.79883 WITH CITIBANK N.A.	-895,099.280	20 Jun 23				0.00	-895,099.28	-895,099.28	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.0965 WITH CITIBANK N.A.	2,832,699.340	20 Jun 23				0.00	2,832,699.34	2,832,699.34	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.0071702 WITH CITIBANK N.A.	3,185,868.990	20 Jun 23				0.00	3,185,868.99	3,185,868.99	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / SEK EX.RATE 0.0929988 WITH CITIBANK N.A.	898,928.470	20 Jun 23				0.00	898,928.47	898,928.47	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9324531 WITH CITIBANK N.A.	-2,770,542.710	20 Mar 23				0.00	-2,770,542.71	-2,770,542.71	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 JPY / USD EX.RATE 131.462 WITH CITIBANK N.A.	-3,379,863.310	20 Mar 23				0.00	-3,379,863.31	-3,379,863.31	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 SEK / USD EX.RATE 10.37426 WITH CITIBANK N.A.	-931,731.520	20 Mar 23				0.00	-931,731.52	-931,731.52	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 MAR 2023 USD / EUR EX.RATE 1.078215 WITH CITIBANK N.A.	2,785,461.850	20 Mar 23				0.00	2,785,461.85	2,785,461.85	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / JPY EX.RATE 0.0077094 WITH CITIBANK N.A.	3,425,462.490	20 Mar 23				0.00	3,425,462.49	3,425,462.49	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / SEK EX.RATE 0.0968287 WITH CITIBANK N.A.	935,948.590	20 Mar 23				0.00	935,948.59	935,948.59	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 MXN / USD EX.RATE 17.13704 WITH CITIBANK N.A.	-229,561.230	20 Nov 23				0.00	-229,561.23	-229,561.23	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0576849 WITH CITIBANK N.A.	226,932.350	20 Nov 23				0.00	226,932.35	226,932.35	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584211 WITH CITIBANK N.A.	51,942.000	20 Nov 23				0.00	51,942.00	51,942.00	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 CAD / USD EX.RATE 1.34303 WITH CITIBANK N.A.	-1,303,023.760	20 Sep 23				0.00	-1,303,023.76	-1,303,023.76	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 USD / CAD EX.RATE 0.7451264 WITH CITIBANK N.A.	1,303,971.180	20 Sep 23				0.00	1,303,971.18	1,303,971.18	0.00
FX DEAL TRANSACTED ON 21 NOV 2023 COP / USD EX.RATE 4033.83 WITH CITIBANK N.A.	-1,070,681.910	21 Nov 23				0.00	-1,070,681.91	-1,070,681.91	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9381831 WITH CITIBANK N.A.	-2,512,852.870	21 Sep 23				0.00	-2,512,852.87	-2,512,852.87	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 147.35 WITH CITIBANK N.A.	-2,771,028.010	21 Sep 23				0.00	-2,771,028.01	-2,771,028.01	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 SEK / USD EX.RATE 11.1859 WITH CITIBANK N.A.	-630,646.440	21 Sep 23				0.00	-630,646.44	-630,646.44	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.070026 WITH CITIBANK N.A.	2,522,603.550	21 Sep 23				0.00	2,522,603.55	2,522,603.55	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0068844 WITH CITIBANK N.A.	2,810,994.310	21 Sep 23				0.00	2,810,994.31	2,810,994.31	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / SEK EX.RATE 0.0897279 WITH CITIBANK N.A.	632,972.150	21 Sep 23				0.00	632,972.15	632,972.15	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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 JAN 2023 PEN / USD EX.RATE 3.8747 WITH CITIBANK N.A.	-286,827.260	23 Jan 23				0.00	-286,827.26	-286,827.26	0.00
FX DEAL TRANSACTED ON 23 MAY 2023 CLP / USD EX.RATE 800.24 WITH CITIBANK N.A.	-4,036.470	23 May 23				0.00	-4,036.47	-4,036.47	0.00
FX DEAL TRANSACTED ON 23 NOV 2023 USD / EUR EX.RATE 1.09043 WITH CITIBANK N.A.	69,805.400	23 Nov 23				0.00	69,805.40	69,805.40	0.00
FX DEAL TRANSACTED ON 24 FEB 2023 USD / GBP EX.RATE 1.1931405 WITH CITIBANK N.A.	33,893.100	24 Feb 23				0.00	33,893.10	33,893.10	0.00
FX DEAL TRANSACTED ON 25 APR 2023 PEN / USD EX.RATE 3.7647 WITH CITIBANK N.A.	-319,731.970	25 Apr 23				0.00	-319,731.97	-319,731.97	0.00
FX DEAL TRANSACTED ON 25 APR 2023 USD / JPY EX.RATE 0.0074696 WITH CITIBANK N.A.	19,885.950	25 Apr 23				0.00	19,885.95	19,885.95	0.00
FX DEAL TRANSACTED ON 25 APR 2023 USD / PEN EX.RATE 0.2662407 WITH CITIBANK N.A.	320,472.560	25 Apr 23				0.00	320,472.56	320,472.56	0.00
FX DEAL TRANSACTED ON 25 MAY 2023 CLP / USD EX.RATE 812.94 WITH CITIBANK N.A.	-1,021,377.680	25 May 23				0.00	-1,021,377.68	-1,021,377.68	0.00
FX DEAL TRANSACTED ON 25 MAY 2023 USD / CLP EX.RATE 0.0012182 WITH CITIBANK N.A.	1,011,523.010	25 May 23				0.00	1,011,523.01	1,011,523.01	0.00
FX DEAL TRANSACTED ON 26 APR 2023 CLP / USD EX.RATE 818.2 WITH CITIBANK N.A.	-1,035,302.400	26 Apr 23				0.00	-1,035,302.40	-1,035,302.40	0.00
FX DEAL TRANSACTED ON 26 APR 2023 USD / CLP EX.RATE 0.0012376 WITH CITIBANK N.A.	1,035,302.400	26 Apr 23				0.00	1,035,302.40	1,035,302.40	0.00
FX DEAL TRANSACTED ON 26 MAY 2023 USD / CLP EX.RATE 0.001223 WITH CITIBANK N.A.	20,504.930	26 May 23				0.00	20,504.93	20,504.93	0.00
FX DEAL TRANSACTED ON 27 APR 2023 USD / CAD EX.RATE 0.7339126 WITH CITIBANK N.A.	14,306.500	27 Apr 23				0.00	14,306.50	14,306.50	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 IDR / USD EX.RATE 14995.81 WITH CITIBANK N.A.	-18,769.000	27 Jan 23				0.00	-18,769.00	-18,769.00	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 USD / IDR EX.RATE 0.0000667 WITH CITIBANK N.A.	18,769.000	27 Jan 23				0.00	18,769.00	18,769.00	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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 JUL 2023 THB / USD EX.RATE 34.27108 WITH CITIBANK N.A.	-1,072,000.000	28 Jul 23				0.00	-1,072,000.00	-1,072,000.00	0.00
FX DEAL TRANSACTED ON 28 JUN 2023 USD / CAD EX.RATE 0.7546589 WITH CITIBANK N.A.	33,191.540	28 Jun 23				0.00	33,191.54	33,191.54	0.00
FX DEAL TRANSACTED ON 28 JUN 2023 USD / EUR EX.RATE 1.091 WITH CITIBANK N.A.	310,653.640	28 Jun 23				0.00	310,653.64	310,653.64	0.00
FX DEAL TRANSACTED ON 28 JUN 2023 USD / ILS EX.RATE 0.2723868 WITH CITIBANK N.A.	13,884.300	28 Jun 23				0.00	13,884.30	13,884.30	0.00
FX DEAL TRANSACTED ON 28 MAR 2023 USD / CAD EX.RATE 0.7323003 WITH CITIBANK N.A.	7,355.130	28 Mar 23				0.00	7,355.13	7,355.13	0.00
FX DEAL TRANSACTED ON 28 MAR 2023 USD / EUR EX.RATE 1.08426 WITH CITIBANK N.A.	52,196.360	28 Mar 23				0.00	52,196.36	52,196.36	0.00
FX DEAL TRANSACTED ON 28 SEP 2023 JPY / USD EX.RATE 147.31028 WITH CITIBANK N.A.	-351,575.500	28 Sep 23				0.00	-351,575.50	-351,575.50	0.00
FX DEAL TRANSACTED ON 29 AUG 2023 USD / GBP EX.RATE 1.25683 WITH CITIBANK N.A.	211,283.990	29 Aug 23				0.00	211,283.99	211,283.99	0.00
FX DEAL TRANSACTED ON 29 JUN 2023 USD / DKK EX.RATE 0.1460003 WITH CITIBANK N.A.	26,524.120	29 Jun 23				0.00	26,524.12	26,524.12	0.00
FX DEAL TRANSACTED ON 29 MAR 2023 USD / PEN EX.RATE 0.2663541 WITH CITIBANK N.A.	38,578.270	29 Mar 23				0.00	38,578.27	38,578.27	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 MXN / USD EX.RATE 17.2367 WITH CITIBANK N.A.	-1,592,519.190	29 Nov 23				0.00	-1,592,519.19	-1,592,519.19	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / MXN EX.RATE 0.0574429 WITH CITIBANK N.A.	1,592,519.190	29 Nov 23				0.00	1,592,519.19	1,592,519.19	0.00
FX DEAL TRANSACTED ON 29 SEP 2023 MXN / USD EX.RATE 17.3676619 WITH CITIBANK	-23,002.520	29 Sep 23				0.00	-23,002.52	-23,002.52	0.00
FX DEAL TRANSACTED ON 29 SEP 2023 MXN / USD EX.RATE 17.3733619 WITH CITIBANK	-22,994.970	29 Sep 23				0.00	-22,994.97	-22,994.97	0.00
FX DEAL TRANSACTED ON 29 SEP 2023 USD / MXN EX.RATE 0.0574252 WITH CITIBANK N.A.	22,941.350	29 Sep 23				0.00	22,941.35	22,941.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

5500 Supplemental Schedules

1 JAN 23 - 31 DEC 23

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 SEP 2023 USD / MXN EX.RATE 0.057444 WITH CITIBANK N.A.	22,948.860	29 Sep 23				0.00	22,948.86	22,948.86	0.00
FX DEAL TRANSACTED ON 30 JUN 2023 AUD / USD EX.RATE 1.5094814 WITH CITIBANK N.A.	-27,213.320	30 Jun 23				0.00	-27,213.32	-27,213.32	0.00
FX DEAL TRANSACTED ON 30 JUN 2023 USD / AUD EX.RATE 0.66196 WITH CITIBANK N.A.	27,191.990	30 Jun 23				0.00	27,191.99	27,191.99	0.00
FX DEAL TRANSACTED ON 30 OCT 2023 MXN / USD EX.RATE 18.0888 WITH CITIBANK N.A.	-473,294.860	30 Oct 23				0.00	-473,294.86	-473,294.86	0.00
FX DEAL TRANSACTED ON 30 OCT 2023 USD / MXN EX.RATE 0.0544377 WITH CITIBANK N.A.	473,294.860	30 Oct 23				0.00	473,294.86	473,294.86	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 AUD / USD EX.RATE 1.5704839 WITH CITIBANK N.A.	-16,555.410	31 Oct 23				0.00	-16,555.41	-16,555.41	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 JPY / USD EX.RATE 149.8683 WITH CITIBANK N.A.	-4,575,995.190	31 Oct 23				0.00	-4,575,995.19	-4,575,995.19	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 USD / AUD EX.RATE 0.6374336 WITH CITIBANK N.A.	16,573.270	31 Oct 23				0.00	16,573.27	16,573.27	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 USD / JPY EX.RATE 0.0066388 WITH CITIBANK N.A.	4,575,995.190	31 Oct 23				0.00	4,575,995.19	4,575,995.19	0.00
Total CITIBANK N.A.							.000.00	809,268.77	809,268.77

HSBC BANK PLC

Cash and Cash Equivalents

Australian dollar - AUD

FX DEAL TRANSACTED ON 01 AUG 2023 AUD / USD EX.RATE 1.506263 WITH HSBC BANK PLC	851,000.000	1 Aug 23				0.00	564,974.39	549,533.26	-15,441.13
FX DEAL TRANSACTED ON 01 AUG 2023 USD / AUD EX.RATE 0.6630843 WITH HSBC BANK PLC	-851,000.000	1 Aug 23				0.00	-564,284.74	-563,404.56	880.18

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 2023 AUD / USD EX.RATE 1.5081478 WITH HSBC BANK PLC	563,739.000	28 Nov 23				0.00	373,795.60	384,760.29	10,964.69
FX DEAL TRANSACTED ON 28 NOV 2023 USD / AUD EX.RATE 0.6623 WITH HSBC BANK PLC	-563,739.000	28 Nov 23				0.00	-373,364.34	-374,097.22	-732.88
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 FEB 2023 GBP / USD EX.RATE 0.8113111 WITH HSBC BANK PLC	1,703,000.000	1 Feb 23				0.00	2,099,071.48	2,099,032.68	-38.80
FX DEAL TRANSACTED ON 01 FEB 2023 USD / GBP EX.RATE 1.233323 WITH HSBC BANK PLC	-1,703,000.000	1 Feb 23				0.00	-2,100,349.07	-2,044,707.17	55,641.90
FX DEAL TRANSACTED ON 01 MAR 2023 GBP / USD EX.RATE 0.8286111 WITH HSBC BANK PLC	1,668,000.000	1 Mar 23				0.00	2,013,007.12	2,002,684.41	-10,322.71
FX DEAL TRANSACTED ON 01 MAR 2023 USD / GBP EX.RATE 1.2075877 WITH HSBC BANK PLC	-1,668,000.000	1 Mar 23				0.00	-2,014,256.28	-2,067,819.78	-53,563.50
FX DEAL TRANSACTED ON 09 JAN 2023 GBP / USD EX.RATE 0.8235142 WITH HSBC BANK PLC	1,720,000.000	9 Jan 23				0.00	2,088,610.10	2,096,938.03	8,327.93
FX DEAL TRANSACTED ON 09 JAN 2023 USD / GBP EX.RATE 1.2150468 WITH HSBC BANK PLC	-1,720,000.000	9 Jan 23				0.00	-2,089,880.50	-2,119,986.03	-30,105.53
FX DEAL TRANSACTED ON 26 MAY 2023 GBP / USD EX.RATE 0.8084074 WITH HSBC BANK PLC	1,606,000.000	26 May 23				0.00	1,986,622.00	2,010,712.11	24,090.11
FX DEAL TRANSACTED ON 26 MAY 2023 USD / GBP EX.RATE 1.237862 WITH HSBC BANK PLC	-1,606,000.000	26 May 23				0.00	-1,988,006.37	-2,043,715.40	-55,709.03
FX DEAL TRANSACTED ON 29 AUG 2023 GBP / USD EX.RATE 0.7950166 WITH HSBC BANK PLC	1,409,000.000	29 Aug 23				0.00	1,772,290.08	1,777,735.39	5,445.31
FX DEAL TRANSACTED ON 29 AUG 2023 USD / GBP EX.RATE 1.2580063 WITH HSBC BANK PLC	-1,409,000.000	29 Aug 23				0.00	-1,772,530.88	-1,707,848.98	64,681.90
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 DEC 2023 USD / CAD EX.RATE 0.7389385 WITH HSBC BANK PLC	-5,212,000.000	1 Dec 23				0.00	-3,851,347.45	-3,953,074.31	-101,726.86

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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									
Euro - EUR									
FX DEAL TRANSACTED ON 01 MAR 2023 EUR / USD EX.RATE 0.9359293 WITH HSBC BANK PLC	1,365,000.000	1 Mar 23				0.00	1,458,443.53	1,456,659.89	-1,783.64
FX DEAL TRANSACTED ON 01 MAR 2023 USD / EUR EX.RATE 1.0705538 WITH HSBC BANK PLC	-1,365,000.000	1 Mar 23				0.00	-1,461,305.94	-1,486,280.33	-24,974.39
FX DEAL TRANSACTED ON 02 MAY 2023 EUR / USD EX.RATE 0.9114379 WITH HSBC BANK PLC	91,000.000	2 May 23				0.00	99,842.24	99,908.91	66.67
FX DEAL TRANSACTED ON 02 MAY 2023 USD / EUR EX.RATE 1.0990551 WITH HSBC BANK PLC	-91,000.000	2 May 23				0.00	-100,014.01	-97,656.66	2,357.35
FX DEAL TRANSACTED ON 03 JAN 2023 EUR / USD EX.RATE 0.9497736 WITH HSBC BANK PLC	1,016,000.000	3 Jan 23				0.00	1,069,728.62	1,091,336.49	21,607.87
FX DEAL TRANSACTED ON 03 JAN 2023 USD / EUR EX.RATE 1.0524472 WITH HSBC BANK PLC	-1,016,000.000	3 Jan 23				0.00	-1,069,286.36	-1,072,438.81	-3,152.45
FX DEAL TRANSACTED ON 09 JAN 2023 EUR / USD EX.RATE 0.9354645 WITH HSBC BANK PLC	1,475,000.000	9 Jan 23				0.00	1,576,756.71	1,584,371.37	7,614.66
FX DEAL TRANSACTED ON 09 JAN 2023 USD / EUR EX.RATE 1.0706835 WITH HSBC BANK PLC	-1,475,000.000	9 Jan 23				0.00	-1,579,258.16	-1,610,921.33	-31,663.17
FX DEAL TRANSACTED ON 09 MAR 2023 EUR / USD EX.RATE 0.9469964 WITH HSBC BANK PLC	65,000.000	9 Mar 23				0.00	68,638.06	68,698.50	60.44
FX DEAL TRANSACTED ON 14 MAR 2023 EUR / USD EX.RATE 0.9328742 WITH HSBC BANK PLC	113,000.000	14 Mar 23				0.00	121,131.02	121,175.56	44.54
FX DEAL TRANSACTED ON 14 MAR 2023 USD / EUR EX.RATE 1.0733419 WITH HSBC BANK PLC	-113,000.000	14 Mar 23				0.00	-121,287.63	-123,040.06	-1,752.43
FX DEAL TRANSACTED ON 20 SEP 2023 EUR / USD EX.RATE 0.934477 WITH HSBC BANK PLC	1,047,000.000	20 Sep 23				0.00	1,120,412.81	1,122,331.69	1,918.88
FX DEAL TRANSACTED ON 20 SEP 2023 USD / EUR EX.RATE 1.0706673 WITH HSBC BANK PLC	-1,047,000.000	20 Sep 23				0.00	-1,120,988.66	-1,099,035.95	21,952.71

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 08 MAR 2023 JPY / USD EX.RATE 137.01152 WITH HSBC BANK PLC	346,900,000.000	8 Mar 23				0.00	2,531,903.89	2,621,377.57	89,473.68
FX DEAL TRANSACTED ON 08 MAR 2023 USD / JPY EX.RATE 0.0072717 WITH HSBC BANK PLC	-346,900,000.000	8 Mar 23				0.00	-2,522,555.57	-2,533,873.85	-11,318.28
FX DEAL TRANSACTED ON 18 JUL 2023 JPY / USD EX.RATE 137.94877 WITH HSBC BANK PLC	414,500,000.000	18 Jul 23				0.00	3,004,738.64	2,893,037.86	-111,700.78
FX DEAL TRANSACTED ON 18 JUL 2023 USD / JPY EX.RATE 0.0072339 WITH HSBC BANK PLC	-414,500,000.000	18 Jul 23				0.00	-2,998,432.86	-2,990,081.15	8,351.71
FX DEAL TRANSACTED ON 21 DEC 2023 JPY / USD EX.RATE 142.96769 WITH HSBC BANK PLC	14,600,000.000	21 Dec 23				0.00	102,120.98	102,690.35	569.37
FX DEAL TRANSACTED ON 21 DEC 2023 USD / JPY EX.RATE 0.0070167 WITH HSBC BANK PLC	-14,600,000.000	21 Dec 23				0.00	-102,443.28	-103,674.31	-1,231.03
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 12 JAN 2023 ILS / USD EX.RATE 3.4233 WITH HSBC BANK PLC	153,733.560	12 Jan 23				0.00	44,908.00	42,022.65	-2,885.35
FX DEAL TRANSACTED ON 12 JAN 2023 USD / ILS EX.RATE 0.2909091 WITH HSBC BANK PLC	-154,371.250	12 Jan 23				0.00	-44,908.00	-45,726.08	-818.08
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 13 FEB 2023 NOK / USD EX.RATE 10.095297 WITH HSBC BANK PLC	12,945,007.730	13 Feb 23				0.00	1,282,281.02	1,217,683.23	-64,597.79
FX DEAL TRANSACTED ON 13 FEB 2023 USD / NOK EX.RATE 0.0986281 WITH HSBC BANK PLC	-13,001,171.640	13 Feb 23				0.00	-1,282,281.02	-1,271,446.06	10,834.96

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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									
South African rand - ZAR									
FX DEAL TRANSACTED ON 08 SEP 2023 USD / ZAR EX.RATE 0.0520915 WITH HSBC BANK PLC	-20,630,155.680	8 Sep 23				0.00	-1,074,655.19	-1,123,570.33	-48,915.14
FX DEAL TRANSACTED ON 08 SEP 2023 ZAR / USD EX.RATE 19.0835 WITH HSBC BANK PLC	20,508,182.320	8 Sep 23				0.00	1,074,655.19	1,085,697.92	11,042.73
FX DEAL TRANSACTED ON 09 MAR 2023 USD / ZAR EX.RATE 0.0534525 WITH HSBC BANK PLC	-2,400,729.770	9 Mar 23				0.00	-128,325.00	-125,882.14	2,442.86
FX DEAL TRANSACTED ON 09 MAR 2023 ZAR / USD EX.RATE 18.611 WITH HSBC BANK PLC	2,388,256.580	9 Mar 23				0.00	128,325.00	131,322.10	2,997.10
FX DEAL TRANSACTED ON 12 JAN 2023 USD / ZAR EX.RATE 0.0590099 WITH HSBC BANK PLC	-2,968,534.210	12 Jan 23				0.00	-175,173.00	-163,476.79	11,696.21
FX DEAL TRANSACTED ON 12 JAN 2023 ZAR / USD EX.RATE 16.9052 WITH HSBC BANK PLC	2,961,334.600	12 Jan 23				0.00	175,173.00	173,196.20	-1,976.80
FX DEAL TRANSACTED ON 13 OCT 2023 USD / ZAR EX.RATE 0.0523245 WITH HSBC BANK PLC	-15,101,485.700	13 Oct 23				0.00	-790,177.94	-824,678.69	-34,500.75
FX DEAL TRANSACTED ON 13 OCT 2023 ZAR / USD EX.RATE 18.96 WITH HSBC BANK PLC	14,981,773.740	13 Oct 23				0.00	790,177.94	796,743.93	6,565.99
Swiss franc - CHF									
FX DEAL TRANSACTED ON 15 MAY 2023 CHF / USD EX.RATE 0.8969941 WITH HSBC BANK PLC	3,000.000	15 May 23				0.00	3,344.50	3,349.90	5.40
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2023 AUD / USD EX.RATE 1.506263 WITH HSBC BANK PLC	-564,974.390	1 Aug 23				0.00	-564,974.39	-564,974.39	0.00
FX DEAL TRANSACTED ON 01 AUG 2023 USD / AUD EX.RATE 0.6630843 WITH HSBC BANK PLC	564,284.740	1 Aug 23				0.00	564,284.74	564,284.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

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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 PLC									
FX DEAL TRANSACTED ON 01 DEC 2023 USD / CAD EX.RATE 0.7389385 WITH HSBC BANK PLC	3,851,347.450	1 Dec 23				0.00	3,851,347.45	3,851,347.45	0.00
FX DEAL TRANSACTED ON 01 FEB 2023 GBP / USD EX.RATE 0.8113111 WITH HSBC BANK PLC	-2,099,071.480	1 Feb 23				0.00	-2,099,071.48	-2,099,071.48	0.00
FX DEAL TRANSACTED ON 01 FEB 2023 USD / GBP EX.RATE 1.233323 WITH HSBC BANK PLC	2,100,349.070	1 Feb 23				0.00	2,100,349.07	2,100,349.07	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 EUR / USD EX.RATE 0.9359293 WITH HSBC BANK PLC	-1,458,443.530	1 Mar 23				0.00	-1,458,443.53	-1,458,443.53	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 GBP / USD EX.RATE 0.8286111 WITH HSBC BANK PLC	-2,013,007.120	1 Mar 23				0.00	-2,013,007.12	-2,013,007.12	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 USD / EUR EX.RATE 1.0705538 WITH HSBC BANK PLC	1,461,305.940	1 Mar 23				0.00	1,461,305.94	1,461,305.94	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 USD / GBP EX.RATE 1.2075877 WITH HSBC BANK PLC	2,014,256.280	1 Mar 23				0.00	2,014,256.28	2,014,256.28	0.00
FX DEAL TRANSACTED ON 02 MAY 2023 EUR / USD EX.RATE 0.9114379 WITH HSBC BANK PLC	-99,842.240	2 May 23				0.00	-99,842.24	-99,842.24	0.00
FX DEAL TRANSACTED ON 02 MAY 2023 USD / EUR EX.RATE 1.0990551 WITH HSBC BANK PLC	100,014.010	2 May 23				0.00	100,014.01	100,014.01	0.00
FX DEAL TRANSACTED ON 03 JAN 2023 EUR / USD EX.RATE 0.9497736 WITH HSBC BANK PLC	-1,069,728.620	3 Jan 23				0.00	-1,069,728.62	-1,069,728.62	0.00
FX DEAL TRANSACTED ON 03 JAN 2023 USD / EUR EX.RATE 1.0524472 WITH HSBC BANK PLC	1,069,286.360	3 Jan 23				0.00	1,069,286.36	1,069,286.36	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 JPY / USD EX.RATE 137.01152 WITH HSBC BANK PLC	-2,531,903.890	8 Mar 23				0.00	-2,531,903.89	-2,531,903.89	0.00
FX DEAL TRANSACTED ON 08 MAR 2023 USD / JPY EX.RATE 0.0072717 WITH HSBC BANK PLC	2,522,555.570	8 Mar 23				0.00	2,522,555.57	2,522,555.57	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 USD / ZAR EX.RATE 0.0520915 WITH HSBC BANK PLC	1,074,655.190	8 Sep 23				0.00	1,074,655.19	1,074,655.19	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 ZAR / USD EX.RATE 19.0835 WITH HSBC BANK PLC	-1,074,655.190	8 Sep 23				0.00	-1,074,655.19	-1,074,655.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

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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 PLC									
FX DEAL TRANSACTED ON 09 JAN 2023 EUR / USD EX.RATE 0.9354645 WITH HSBC BANK PLC	-1,576,756.710	9 Jan 23				0.00	-1,576,756.71	-1,576,756.71	0.00
FX DEAL TRANSACTED ON 09 JAN 2023 GBP / USD EX.RATE 0.8235142 WITH HSBC BANK PLC	-2,088,610.100	9 Jan 23				0.00	-2,088,610.10	-2,088,610.10	0.00
FX DEAL TRANSACTED ON 09 JAN 2023 USD / EUR EX.RATE 1.0706835 WITH HSBC BANK PLC	1,579,258.160	9 Jan 23				0.00	1,579,258.16	1,579,258.16	0.00
FX DEAL TRANSACTED ON 09 JAN 2023 USD / GBP EX.RATE 1.2150468 WITH HSBC BANK PLC	2,089,880.500	9 Jan 23				0.00	2,089,880.50	2,089,880.50	0.00
FX DEAL TRANSACTED ON 09 MAR 2023 EUR / USD EX.RATE 0.9469964 WITH HSBC BANK PLC	-68,638.060	9 Mar 23				0.00	-68,638.06	-68,638.06	0.00
FX DEAL TRANSACTED ON 09 MAR 2023 USD / ZAR EX.RATE 0.0534525 WITH HSBC BANK PLC	128,325.000	9 Mar 23				0.00	128,325.00	128,325.00	0.00
FX DEAL TRANSACTED ON 09 MAR 2023 ZAR / USD EX.RATE 18.611 WITH HSBC BANK PLC	-128,325.000	9 Mar 23				0.00	-128,325.00	-128,325.00	0.00
FX DEAL TRANSACTED ON 12 JAN 2023 ILS / USD EX.RATE 3.4233 WITH HSBC BANK PLC	-44,908.000	12 Jan 23				0.00	-44,908.00	-44,908.00	0.00
FX DEAL TRANSACTED ON 12 JAN 2023 USD / ILS EX.RATE 0.2909091 WITH HSBC BANK PLC	44,908.000	12 Jan 23				0.00	44,908.00	44,908.00	0.00
FX DEAL TRANSACTED ON 12 JAN 2023 USD / ZAR EX.RATE 0.0590099 WITH HSBC BANK PLC	175,173.000	12 Jan 23				0.00	175,173.00	175,173.00	0.00
FX DEAL TRANSACTED ON 12 JAN 2023 ZAR / USD EX.RATE 16.9052 WITH HSBC BANK PLC	-175,173.000	12 Jan 23				0.00	-175,173.00	-175,173.00	0.00
FX DEAL TRANSACTED ON 13 FEB 2023 NOK / USD EX.RATE 10.095297 WITH HSBC BANK PLC	-1,282,281.020	13 Feb 23				0.00	-1,282,281.02	-1,282,281.02	0.00
FX DEAL TRANSACTED ON 13 FEB 2023 USD / NOK EX.RATE 0.0986281 WITH HSBC BANK PLC	1,282,281.020	13 Feb 23				0.00	1,282,281.02	1,282,281.02	0.00
FX DEAL TRANSACTED ON 13 OCT 2023 USD / ZAR EX.RATE 0.0523245 WITH HSBC BANK PLC	790,177.940	13 Oct 23				0.00	790,177.94	790,177.94	0.00
FX DEAL TRANSACTED ON 13 OCT 2023 ZAR / USD EX.RATE 18.96 WITH HSBC BANK PLC	-790,177.940	13 Oct 23				0.00	-790,177.94	-790,177.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

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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
HSBC BANK PLC									
FX DEAL TRANSACTED ON 14 MAR 2023 EUR / USD EX.RATE 0.9328742 WITH HSBC BANK PLC	-121,131.020	14 Mar 23				0.00	-121,131.02	-121,131.02	0.00
FX DEAL TRANSACTED ON 14 MAR 2023 USD / EUR EX.RATE 1.0733419 WITH HSBC BANK PLC	121,287.630	14 Mar 23				0.00	121,287.63	121,287.63	0.00
FX DEAL TRANSACTED ON 15 MAY 2023 CHF / USD EX.RATE 0.8969941 WITH HSBC BANK PLC	-3,344.500	15 May 23				0.00	-3,344.50	-3,344.50	0.00
FX DEAL TRANSACTED ON 18 JUL 2023 JPY / USD EX.RATE 137.94877 WITH HSBC BANK PLC	-3,004,738.640	18 Jul 23				0.00	-3,004,738.64	-3,004,738.64	0.00
FX DEAL TRANSACTED ON 18 JUL 2023 USD / JPY EX.RATE 0.0072339 WITH HSBC BANK PLC	2,998,432.860	18 Jul 23				0.00	2,998,432.86	2,998,432.86	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 EUR / USD EX.RATE 0.934477 WITH HSBC BANK PLC	-1,120,412.810	20 Sep 23				0.00	-1,120,412.81	-1,120,412.81	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 USD / EUR EX.RATE 1.0706673 WITH HSBC BANK PLC	1,120,988.660	20 Sep 23				0.00	1,120,988.66	1,120,988.66	0.00
FX DEAL TRANSACTED ON 21 DEC 2023 JPY / USD EX.RATE 142.96769 WITH HSBC BANK PLC	-102,120.980	21 Dec 23				0.00	-102,120.98	-102,120.98	0.00
FX DEAL TRANSACTED ON 21 DEC 2023 USD / JPY EX.RATE 0.0070167 WITH HSBC BANK PLC	102,443.280	21 Dec 23				0.00	102,443.28	102,443.28	0.00
FX DEAL TRANSACTED ON 26 MAY 2023 GBP / USD EX.RATE 0.8084074 WITH HSBC BANK PLC	-1,986,622.000	26 May 23				0.00	-1,986,622.00	-1,986,622.00	0.00
FX DEAL TRANSACTED ON 26 MAY 2023 USD / GBP EX.RATE 1.237862 WITH HSBC BANK PLC	1,988,006.370	26 May 23				0.00	1,988,006.37	1,988,006.37	0.00
FX DEAL TRANSACTED ON 28 NOV 2023 AUD / USD EX.RATE 1.5081478 WITH HSBC BANK PLC	-373,795.600	28 Nov 23				0.00	-373,795.60	-373,795.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security 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 2023 USD / AUD EX.RATE 0.6623 WITH HSBC BANK PLC	373,364.340	28 Nov 23				0.00	373,364.34	373,364.34	0.00
FX DEAL TRANSACTED ON 29 AUG 2023 GBP / USD EX.RATE 0.7950166 WITH HSBC BANK PLC	-1,772,290.080	29 Aug 23				0.00	-1,772,290.08	-1,772,290.08	0.00
FX DEAL TRANSACTED ON 29 AUG 2023 USD / GBP EX.RATE 1.2580063 WITH HSBC BANK PLC	1,772,530.880	29 Aug 23				0.00	1,772,530.88	1,772,530.88	0.00
Total HSBC BANK PLC							.000.00	-239,275.37	-239,275.37

HSBC BANK USA, N.A.**Cash and Cash Equivalents****British pound sterling - GBP**

FX DEAL TRANSACTED ON 18 DEC 2023 GBP / USD EX.RATE 0.7907326 WITH HSBC BANK	278,310.000	18 Dec 23				0.00	351,964.74	353,592.90	1,628.16
FX DEAL TRANSACTED ON 18 DEC 2023 USD / GBP EX.RATE 1.26533 WITH HSBC BANK USA,	-278,310.000	18 Dec 23				0.00	-352,153.99	-354,934.87	-2,780.88
FX DEAL TRANSACTED ON 20 JUN 2023 GBP / USD EX.RATE 0.7833921 WITH HSBC BANK	278,310.000	20 Jun 23				0.00	355,262.72	350,990.70	-4,272.02
FX DEAL TRANSACTED ON 20 JUN 2023 USD / GBP EX.RATE 1.27763 WITH HSBC BANK USA,	-278,310.000	20 Jun 23				0.00	-355,577.21	-337,729.20	17,848.01
FX DEAL TRANSACTED ON 21 SEP 2023 GBP / USD EX.RATE 0.8134049 WITH HSBC BANK	278,310.000	21 Sep 23				0.00	342,154.31	337,729.20	-4,425.11
FX DEAL TRANSACTED ON 21 SEP 2023 USD / GBP EX.RATE 1.229905 WITH HSBC BANK USA,	-278,310.000	21 Sep 23				0.00	-342,294.86	-353,592.90	-11,298.04
FX DEAL TRANSACTED ON 25 APR 2023 USD / GBP EX.RATE 1.2412245 WITH HSBC BANK	-278,310.000	25 Apr 23				0.00	-345,445.19	-350,990.70	-5,545.51

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 18 DEC 2023 CAD / USD EX.RATE 1.33915 WITH HSBC BANK USA,	1,106,408.000	18 Dec 23				0.00	826,201.70	837,902.23	11,700.53
FX DEAL TRANSACTED ON 18 DEC 2023 USD / CAD EX.RATE 0.7476999 WITH HSBC BANK	-1,106,408.000	18 Dec 23				0.00	-827,261.14	-840,033.53	-12,772.39
FX DEAL TRANSACTED ON 20 JUN 2023 CAD / USD EX.RATE 1.32295 WITH HSBC BANK USA,	1,552,274.000	20 Jun 23				0.00	1,173,342.91	1,170,246.90	-3,096.01
FX DEAL TRANSACTED ON 20 JUN 2023 USD / CAD EX.RATE 0.7568991 WITH HSBC BANK	-1,552,274.000	20 Jun 23				0.00	-1,174,914.85	-1,148,344.00	26,570.85
FX DEAL TRANSACTED ON 20 MAR 2023 CAD / USD EX.RATE 1.36637 WITH HSBC BANK USA,	1,999,837.000	20 Mar 23				0.00	1,463,613.08	1,467,285.67	3,672.59
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CAD EX.RATE 0.732859 WITH HSBC BANK USA,	-1,999,837.000	20 Mar 23				0.00	-1,465,598.61	-1,507,661.05	-42,062.44
FX DEAL TRANSACTED ON 21 APR 2023 CAD / USD EX.RATE 1.353404 WITH HSBC BANK USA,	447,563.000	21 Apr 23				0.00	330,694.31	337,414.15	6,719.84
FX DEAL TRANSACTED ON 21 SEP 2023 CAD / USD EX.RATE 1.3479 WITH HSBC BANK USA,	1,106,408.000	21 Sep 23				0.00	820,838.34	818,500.46	-2,337.88
FX DEAL TRANSACTED ON 21 SEP 2023 USD / CAD EX.RATE 0.742782 WITH HSBC BANK USA,	-1,106,408.000	21 Sep 23				0.00	-821,819.96	-837,902.23	-16,082.27
FX DEAL TRANSACTED ON 28 JUL 2023 CAD / USD EX.RATE 1.322413 WITH HSBC BANK USA,	445,866.000	28 Jul 23				0.00	337,160.93	329,843.54	-7,317.39
Danish krone - DKK									
FX DEAL TRANSACTED ON 05 OCT 2023 DKK / USD EX.RATE 7.0593214 WITH HSBC BANK	1,459,086.000	5 Oct 23				0.00	206,689.27	215,813.99	9,124.72
FX DEAL TRANSACTED ON 18 DEC 2023 DKK / USD EX.RATE 6.8226 WITH HSBC BANK USA,	2,307,846.000	18 Dec 23				0.00	338,264.88	341,354.42	3,089.54
FX DEAL TRANSACTED ON 18 DEC 2023 USD / DKK EX.RATE 0.1472559 WITH HSBC BANK	-2,307,846.000	18 Dec 23				0.00	-339,843.91	-343,458.11	-3,614.20

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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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 JUN 2023 DKK / USD EX.RATE 6.8215 WITH HSBC BANK USA,	5,927,749.000	20 Jun 23				0.00	868,980.28	867,632.06	-1,348.22
FX DEAL TRANSACTED ON 20 JUN 2023 USD / DKK EX.RATE 0.1474274 WITH HSBC BANK	-5,927,749.000	20 Jun 23				0.00	-873,912.58	-835,694.61	38,217.97
FX DEAL TRANSACTED ON 20 MAR 2023 DKK / USD EX.RATE 6.9446 WITH HSBC BANK USA,	5,927,749.000	20 Mar 23				0.00	853,576.74	861,885.82	8,309.08
FX DEAL TRANSACTED ON 20 MAR 2023 USD / DKK EX.RATE 0.1448963 WITH HSBC BANK	-5,927,749.000	20 Mar 23				0.00	-858,908.65	-867,632.06	-8,723.41
FX DEAL TRANSACTED ON 21 SEP 2023 DKK / USD EX.RATE 6.991 WITH HSBC BANK USA,	3,766,932.000	21 Sep 23				0.00	538,825.92	531,062.43	-7,763.49
FX DEAL TRANSACTED ON 21 SEP 2023 USD / DKK EX.RATE 0.1437391 WITH HSBC BANK	-3,766,932.000	21 Sep 23				0.00	-541,455.36	-557,168.40	-15,713.04
FX DEAL TRANSACTED ON 28 JUL 2023 DKK / USD EX.RATE 6.732944 WITH HSBC BANK USA,	2,160,817.000	28 Jul 23				0.00	320,931.97	304,632.18	-16,299.79
Euro - EUR									
FX DEAL TRANSACTED ON 06 MAR 2023 USD / EUR EX.RATE 1.0688245 WITH HSBC BANK	-357,406.000	6 Mar 23				0.00	-382,004.29	-387,195.80	-5,191.51
FX DEAL TRANSACTED ON 09 JAN 2023 USD / EUR EX.RATE 1.0774108 WITH HSBC BANK	-351,463.000	9 Jan 23				0.00	-378,670.03	-380,757.45	-2,087.42
FX DEAL TRANSACTED ON 14 AUG 2023 EUR / USD EX.RATE 0.9146413 WITH HSBC BANK	271,176.000	14 Aug 23				0.00	296,483.45	285,046.66	-11,436.79
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9152899 WITH HSBC BANK	2,752,238.400	18 Dec 23				0.00	3,006,958.06	3,034,755.97	27,797.91
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.09673 WITH HSBC BANK USA,	-2,752,238.400	18 Dec 23				0.00	-3,018,462.42	-3,050,557.62	-32,095.20
FX DEAL TRANSACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9158767 WITH HSBC BANK	3,023,414.400	20 Jun 23				0.00	3,301,115.01	3,295,672.91	-5,442.10
FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.096915 WITH HSBC BANK USA,	-3,023,414.400	20 Jun 23				0.00	-3,316,428.61	-3,178,062.08	138,366.53

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9324879 WITH HSBC BANK	3,361,943.400	20 Mar 23				0.00	3,605,348.10	3,642,161.47	36,813.37
FX DEAL TRANSACTED ON 20 MAR 2023 USD / EUR EX.RATE 1.0782084 WITH HSBC BANK	-3,361,943.400	20 Mar 23				0.00	-3,624,875.61	-3,664,686.45	-39,810.84
FX DEAL TRANSACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9379983 WITH HSBC BANK	2,752,238.400	21 Sep 23				0.00	2,934,161.36	2,893,015.42	-41,145.94
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.07024 WITH HSBC BANK USA,	-2,752,238.400	21 Sep 23				0.00	-2,945,555.63	-3,034,755.97	-89,200.34
FX DEAL TRANSACTED ON 26 MAY 2023 EUR / USD EX.RATE 0.9325477 WITH HSBC BANK	338,529.000	26 May 23				0.00	363,015.21	369,013.54	5,998.33
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 18 DEC 2023 HKD / USD EX.RATE 7.79632 WITH HSBC BANK USA,	4,234,681.000	18 Dec 23				0.00	543,164.08	542,160.61	-1,003.47
FX DEAL TRANSACTED ON 18 DEC 2023 USD / HKD EX.RATE 0.1284081 WITH HSBC BANK	-4,234,681.000	18 Dec 23				0.00	-543,767.39	-543,356.47	410.92
FX DEAL TRANSACTED ON 20 JUN 2023 HKD / USD EX.RATE 7.8261 WITH HSBC BANK USA,	4,234,681.000	20 Jun 23				0.00	541,097.23	540,575.72	-521.51
FX DEAL TRANSACTED ON 20 JUN 2023 USD / HKD EX.RATE 0.1280492 WITH HSBC BANK	-4,234,681.000	20 Jun 23				0.00	-542,247.39	-541,446.61	800.78
FX DEAL TRANSACTED ON 21 APR 2023 USD / HKD EX.RATE 0.1278177 WITH HSBC BANK	-4,234,681.000	21 Apr 23				0.00	-541,267.09	-540,575.72	691.37
FX DEAL TRANSACTED ON 21 SEP 2023 HKD / USD EX.RATE 7.8203 WITH HSBC BANK USA,	4,234,681.000	21 Sep 23				0.00	541,498.54	541,446.61	-51.93
FX DEAL TRANSACTED ON 21 SEP 2023 USD / HKD EX.RATE 0.1280972 WITH HSBC BANK	-4,234,681.000	21 Sep 23				0.00	-542,450.91	-542,160.61	290.30
Japanese yen - JPY									
FX DEAL TRANSACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.7 WITH HSBC BANK USA,	188,183,752.000	18 Dec 23				0.00	1,318,736.87	1,319,661.66	924.79

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071093 WITH HSBC BANK	-188,183,752.000	18 Dec 23				0.00	-1,337,848.32	-1,352,366.96	-14,518.64
FX DEAL TRANSACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.29 WITH HSBC BANK USA,	144,004,467.000	20 Jun 23				0.00	1,019,212.02	996,260.45	-22,951.57
FX DEAL TRANSACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.0071786 WITH HSBC BANK	-144,004,467.000	20 Jun 23				0.00	-1,033,749.93	-963,401.69	70,348.24
FX DEAL TRANSACTED ON 20 MAR 2023 JPY / USD EX.RATE 131.454 WITH HSBC BANK USA,	144,004,467.000	20 Mar 23				0.00	1,095,474.21	1,099,564.52	4,090.31
FX DEAL TRANSACTED ON 20 MAR 2023 USD / JPY EX.RATE 0.0077101 WITH HSBC BANK	-144,004,467.000	20 Mar 23				0.00	-1,110,284.59	-996,260.45	114,024.14
FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 147.28 WITH HSBC BANK USA,	144,004,467.000	21 Sep 23				0.00	977,759.82	963,401.69	-14,358.13
FX DEAL TRANSACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0068876 WITH HSBC BANK	-144,004,467.000	21 Sep 23				0.00	-991,848.27	-1,009,849.00	-18,000.73
FX DEAL TRANSACTED ON 24 NOV 2023 USD / JPY EX.RATE 0.0067161 WITH HSBC BANK	-44,179,285.000	24 Nov 23				0.00	-296,710.48	-309,812.66	-13,102.18
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 03 NOV 2023 ILS / USD EX.RATE 3.955329 WITH HSBC BANK USA,	736,813.000	3 Nov 23				0.00	186,283.62	203,040.32	16,756.70
FX DEAL TRANSACTED ON 13 OCT 2023 ILS / USD EX.RATE 3.95801 WITH HSBC BANK USA,	1,041,351.000	13 Oct 23				0.00	263,099.64	286,960.51	23,860.87
FX DEAL TRANSACTED ON 20 JUN 2023 ILS / USD EX.RATE 3.6145 WITH HSBC BANK USA,	1,778,164.000	20 Jun 23				0.00	491,952.97	483,735.68	-8,217.29
FX DEAL TRANSACTED ON 20 JUN 2023 USD / ILS EX.RATE 0.2777006 WITH HSBC BANK	-1,778,164.000	20 Jun 23				0.00	-493,797.28	-462,967.09	30,830.19
FX DEAL TRANSACTED ON 20 MAR 2023 ILS / USD EX.RATE 3.6647 WITH HSBC BANK USA,	1,778,164.000	20 Mar 23				0.00	485,214.07	501,781.75	16,567.68
FX DEAL TRANSACTED ON 20 MAR 2023 USD / ILS EX.RATE 0.2740804 WITH HSBC BANK	-1,778,164.000	20 Mar 23				0.00	-487,359.83	-483,735.68	3,624.15

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2023 ILS / USD EX.RATE 3.8155 WITH HSBC BANK USA,	1,778,164.000	21 Sep 23				0.00	466,036.95	462,967.09	-3,069.86
FX DEAL TRANSACTED ON 21 SEP 2023 USD / ILS EX.RATE 0.2631492 WITH HSBC BANK	-1,778,164.000	21 Sep 23				0.00	-467,922.50	-490,000.83	-22,078.33
United States dollar - USD									
FX DEAL TRANSACTED ON 03 NOV 2023 ILS / USD EX.RATE 3.955329 WITH HSBC BANK USA,	-186,283.620	3 Nov 23				0.00	-186,283.62	-186,283.62	0.00
FX DEAL TRANSACTED ON 05 OCT 2023 DKK / USD EX.RATE 7.0593214 WITH HSBC BANK	-206,689.270	5 Oct 23				0.00	-206,689.27	-206,689.27	0.00
FX DEAL TRANSACTED ON 06 MAR 2023 USD / EUR EX.RATE 1.0688245 WITH HSBC BANK	382,004.290	6 Mar 23				0.00	382,004.29	382,004.29	0.00
FX DEAL TRANSACTED ON 09 JAN 2023 USD / EUR EX.RATE 1.0774108 WITH HSBC BANK	378,670.030	9 Jan 23				0.00	378,670.03	378,670.03	0.00
FX DEAL TRANSACTED ON 13 OCT 2023 ILS / USD EX.RATE 3.95801 WITH HSBC BANK USA,	-263,099.640	13 Oct 23				0.00	-263,099.64	-263,099.64	0.00
FX DEAL TRANSACTED ON 14 AUG 2023 EUR / USD EX.RATE 0.9146413 WITH HSBC BANK	-296,483.450	14 Aug 23				0.00	-296,483.45	-296,483.45	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 CAD / USD EX.RATE 1.33915 WITH HSBC BANK USA,	-826,201.700	18 Dec 23				0.00	-826,201.70	-826,201.70	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 DKK / USD EX.RATE 6.8226 WITH HSBC BANK USA,	-338,264.880	18 Dec 23				0.00	-338,264.88	-338,264.88	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9152899 WITH HSBC BANK	-3,006,958.060	18 Dec 23				0.00	-3,006,958.06	-3,006,958.06	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 GBP / USD EX.RATE 0.7907326 WITH HSBC BANK	-351,964.740	18 Dec 23				0.00	-351,964.74	-351,964.74	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 HKD / USD EX.RATE 7.79632 WITH HSBC BANK USA,	-543,164.080	18 Dec 23				0.00	-543,164.08	-543,164.08	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.7 WITH HSBC BANK USA,	-1,318,736.870	18 Dec 23				0.00	-1,318,736.87	-1,318,736.87	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 18 DEC 2023 USD / CAD EX.RATE 0.7476999 WITH HSBC BANK	827,261.140	18 Dec 23				0.00	827,261.14	827,261.14	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / DKK EX.RATE 0.1472559 WITH HSBC BANK	339,843.910	18 Dec 23				0.00	339,843.91	339,843.91	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.09673 WITH HSBC BANK USA,	3,018,462.420	18 Dec 23				0.00	3,018,462.42	3,018,462.42	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / GBP EX.RATE 1.26533 WITH HSBC BANK USA,	352,153.990	18 Dec 23				0.00	352,153.99	352,153.99	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / HKD EX.RATE 0.1284081 WITH HSBC BANK	543,767.390	18 Dec 23				0.00	543,767.39	543,767.39	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071093 WITH HSBC BANK	1,337,848.320	18 Dec 23				0.00	1,337,848.32	1,337,848.32	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 CAD / USD EX.RATE 1.32295 WITH HSBC BANK USA,	-1,173,342.910	20 Jun 23				0.00	-1,173,342.91	-1,173,342.91	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 DKK / USD EX.RATE 6.8215 WITH HSBC BANK USA,	-868,980.280	20 Jun 23				0.00	-868,980.28	-868,980.28	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9158767 WITH HSBC BANK	-3,301,115.010	20 Jun 23				0.00	-3,301,115.01	-3,301,115.01	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 GBP / USD EX.RATE 0.7833921 WITH HSBC BANK	-355,262.720	20 Jun 23				0.00	-355,262.72	-355,262.72	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 HKD / USD EX.RATE 7.8261 WITH HSBC BANK USA,	-541,097.230	20 Jun 23				0.00	-541,097.23	-541,097.23	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 ILS / USD EX.RATE 3.6145 WITH HSBC BANK USA,	-491,952.970	20 Jun 23				0.00	-491,952.97	-491,952.97	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.29 WITH HSBC BANK USA,	-1,019,212.020	20 Jun 23				0.00	-1,019,212.02	-1,019,212.02	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / CAD EX.RATE 0.7568991 WITH HSBC BANK	1,174,914.850	20 Jun 23				0.00	1,174,914.85	1,174,914.85	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / DKK EX.RATE 0.1474274 WITH HSBC BANK	873,912.580	20 Jun 23				0.00	873,912.58	873,912.58	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.096915 WITH HSBC BANK USA,	3,316,428.610	20 Jun 23				0.00	3,316,428.61	3,316,428.61	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / GBP EX.RATE 1.27763 WITH HSBC BANK USA,	355,577.210	20 Jun 23				0.00	355,577.21	355,577.21	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / HKD EX.RATE 0.1280492 WITH HSBC BANK	542,247.390	20 Jun 23				0.00	542,247.39	542,247.39	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / ILS EX.RATE 0.2777006 WITH HSBC BANK	493,797.280	20 Jun 23				0.00	493,797.28	493,797.28	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.0071786 WITH HSBC BANK	1,033,749.930	20 Jun 23				0.00	1,033,749.93	1,033,749.93	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 CAD / USD EX.RATE 1.36637 WITH HSBC BANK USA,	-1,463,613.080	20 Mar 23				0.00	-1,463,613.08	-1,463,613.08	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 DKK / USD EX.RATE 6.9446 WITH HSBC BANK USA,	-853,576.740	20 Mar 23				0.00	-853,576.74	-853,576.74	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9324879 WITH HSBC BANK	-3,605,348.100	20 Mar 23				0.00	-3,605,348.10	-3,605,348.10	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 ILS / USD EX.RATE 3.6647 WITH HSBC BANK USA,	-485,214.070	20 Mar 23				0.00	-485,214.07	-485,214.07	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 JPY / USD EX.RATE 131.454 WITH HSBC BANK USA,	-1,095,474.210	20 Mar 23				0.00	-1,095,474.21	-1,095,474.21	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CAD EX.RATE 0.732859 WITH HSBC BANK USA,	1,465,598.610	20 Mar 23				0.00	1,465,598.61	1,465,598.61	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / DKK EX.RATE 0.1448963 WITH HSBC BANK	858,908.650	20 Mar 23				0.00	858,908.65	858,908.65	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / EUR EX.RATE 1.0782084 WITH HSBC BANK	3,624,875.610	20 Mar 23				0.00	3,624,875.61	3,624,875.61	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / ILS EX.RATE 0.2740804 WITH HSBC BANK	487,359.830	20 Mar 23				0.00	487,359.83	487,359.83	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / JPY EX.RATE 0.0077101 WITH HSBC BANK	1,110,284.590	20 Mar 23				0.00	1,110,284.59	1,110,284.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 21 APR 2023 CAD / USD EX.RATE 1.353404 WITH HSBC BANK USA,	-330,694.310	21 Apr 23				0.00	-330,694.31	-330,694.31	0.00
FX DEAL TRANSACTED ON 21 APR 2023 USD / HKD EX.RATE 0.1278177 WITH HSBC BANK	541,267.090	21 Apr 23				0.00	541,267.09	541,267.09	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 CAD / USD EX.RATE 1.3479 WITH HSBC BANK USA,	-820,838.340	21 Sep 23				0.00	-820,838.34	-820,838.34	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 DKK / USD EX.RATE 6.991 WITH HSBC BANK USA,	-538,825.920	21 Sep 23				0.00	-538,825.92	-538,825.92	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9379983 WITH HSBC BANK	-2,934,161.360	21 Sep 23				0.00	-2,934,161.36	-2,934,161.36	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 GBP / USD EX.RATE 0.8134049 WITH HSBC BANK	-342,154.310	21 Sep 23				0.00	-342,154.31	-342,154.31	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 HKD / USD EX.RATE 7.8203 WITH HSBC BANK USA,	-541,498.540	21 Sep 23				0.00	-541,498.54	-541,498.54	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 ILS / USD EX.RATE 3.8155 WITH HSBC BANK USA,	-466,036.950	21 Sep 23				0.00	-466,036.95	-466,036.95	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 147.28 WITH HSBC BANK USA,	-977,759.820	21 Sep 23				0.00	-977,759.82	-977,759.82	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / CAD EX.RATE 0.742782 WITH HSBC BANK USA,	821,819.960	21 Sep 23				0.00	821,819.96	821,819.96	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / DKK EX.RATE 0.1437391 WITH HSBC BANK	541,455.360	21 Sep 23				0.00	541,455.36	541,455.36	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.07024 WITH HSBC BANK USA,	2,945,555.630	21 Sep 23				0.00	2,945,555.63	2,945,555.63	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / GBP EX.RATE 1.229905 WITH HSBC BANK USA,	342,294.860	21 Sep 23				0.00	342,294.86	342,294.86	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / HKD EX.RATE 0.1280972 WITH HSBC BANK	542,450.910	21 Sep 23				0.00	542,450.91	542,450.91	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / ILS EX.RATE 0.2631492 WITH HSBC BANK	467,922.500	21 Sep 23				0.00	467,922.50	467,922.50	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0068876 WITH HSBC BANK	991,848.270	21 Sep 23				0.00	991,848.27	991,848.27	0.00
FX DEAL TRANSACTED ON 24 NOV 2023 USD / JPY EX.RATE 0.0067161 WITH HSBC BANK	296,710.480	24 Nov 23				0.00	296,710.48	296,710.48	0.00
FX DEAL TRANSACTED ON 25 APR 2023 USD / GBP EX.RATE 1.2412245 WITH HSBC BANK	345,445.190	25 Apr 23				0.00	345,445.19	345,445.19	0.00
FX DEAL TRANSACTED ON 26 MAY 2023 EUR / USD EX.RATE 0.9325477 WITH HSBC BANK	-363,015.210	26 May 23				0.00	-363,015.21	-363,015.21	0.00
FX DEAL TRANSACTED ON 28 JUL 2023 CAD / USD EX.RATE 1.322413 WITH HSBC BANK USA,	-337,160.930	28 Jul 23				0.00	-337,160.93	-337,160.93	0.00
FX DEAL TRANSACTED ON 28 JUL 2023 DKK / USD EX.RATE 6.732944 WITH HSBC BANK USA,	-320,931.970	28 Jul 23				0.00	-320,931.97	-320,931.97	0.00
Total HSBC BANK USA, N.A.							.000.00	109,342.00	109,342.00
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 18 OCT 2023 USD / BRL EX.RATE 0.1977535 WITH JPMORGAN	-3,507,847.000	18 Oct 23				0.00	-693,689.09	-693,483.38	205.71
FX DEAL TRANSACTED ON 23 AUG 2023 BRL / USD EX.RATE 4.92363 WITH JPMORGAN CHASE	3,507,847.000	23 Aug 23				0.00	712,451.38	693,483.38	-18,968.00
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 MAR 2023 USD / GBP EX.RATE 1.202418 WITH JPMORGAN CHASE	-34,713.010	1 Mar 23				0.00	-41,739.55	-41,678.18	61.37
FX DEAL TRANSACTED ON 02 FEB 2023 USD / GBP EX.RATE 1.22388 WITH JPMORGAN CHASE	-1,025.610	2 Feb 23				0.00	-1,255.22	-1,241.71	13.51

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 03 FEB 2023 USD / GBP EX.RATE 1.20498 WITH JPMORGAN CHASE	-1,083.760	3 Feb 23				0.00	-1,305.91	-1,301.87	4.04
FX DEAL TRANSACTED ON 04 DEC 2023 USD / GBP EX.RATE 1.2619229 WITH JPMORGAN	-59,389.920	4 Dec 23				0.00	-74,945.50	-74,893.67	51.83
FX DEAL TRANSACTED ON 06 FEB 2023 USD / GBP EX.RATE 1.20245 WITH JPMORGAN CHASE	-1,026.150	6 Feb 23				0.00	-1,233.89	-1,232.41	1.48
FX DEAL TRANSACTED ON 08 SEP 2023 GBP / USD EX.RATE 0.8029936 WITH JPMORGAN	65,037.880	8 Sep 23				0.00	80,994.27	81,482.71	488.44
FX DEAL TRANSACTED ON 09 FEB 2023 USD / GBP EX.RATE 1.21144 WITH JPMORGAN CHASE	-238.220	9 Feb 23				0.00	-288.59	-287.70	0.89
FX DEAL TRANSACTED ON 10 AUG 2023 GBP / USD EX.RATE 0.7861079 WITH JPMORGAN	101,265.790	10 Aug 23				0.00	128,819.20	128,744.27	-74.93
FX DEAL TRANSACTED ON 10 MAR 2023 USD / GBP EX.RATE 1.20226 WITH JPMORGAN CHASE	-49,525.870	10 Mar 23				0.00	-59,542.97	-60,211.08	-668.11
FX DEAL TRANSACTED ON 13 MAR 2023 GBP / USD EX.RATE 0.8224394 WITH JPMORGAN	362,351.000	13 Mar 23				0.00	440,580.77	446,688.24	6,107.47
FX DEAL TRANSACTED ON 13 SEP 2023 USD / GBP EX.RATE 1.249117 WITH JPMORGAN CHASE	-240,776.000	13 Sep 23				0.00	-300,757.39	-292,181.69	8,575.70
FX DEAL TRANSACTED ON 14 FEB 2023 USD / GBP EX.RATE 1.21737 WITH JPMORGAN CHASE	-1,337.870	14 Feb 23				0.00	-1,628.68	-1,605.71	22.97
FX DEAL TRANSACTED ON 14 MAR 2023 USD / GBP EX.RATE 1.21769 WITH JPMORGAN CHASE	-91,800.710	14 Mar 23				0.00	-111,784.81	-110,445.44	1,339.37
FX DEAL TRANSACTED ON 15 JUN 2023 GBP / USD EX.RATE 0.7824763 WITH JPMORGAN	20,500.800	15 Jun 23				0.00	26,199.90	26,129.30	-70.60
FX DEAL TRANSACTED ON 15 MAR 2023 USD / GBP EX.RATE 1.20517 WITH JPMORGAN CHASE	-206,820.260	15 Mar 23				0.00	-249,253.57	-250,490.38	-1,236.81
FX DEAL TRANSACTED ON 16 MAR 2023 GBP / USD EX.RATE 0.8282671 WITH JPMORGAN	485,335.000	16 Mar 23				0.00	585,964.36	598,296.78	12,332.42
FX DEAL TRANSACTED ON 18 DEC 2023 GBP / USD EX.RATE 0.7907639 WITH JPMORGAN	2,612,730.000	18 Dec 23				0.00	3,304,058.36	3,319,473.87	15,415.51

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 18 DEC 2023 USD / GBP EX.RATE 1.2652755 WITH JPMORGAN	-2,612,730.000	18 Dec 23				0.00	-3,305,823.26	-3,332,072.04	-26,248.78
FX DEAL TRANSACTED ON 20 JUN 2023 GBP / USD EX.RATE 0.7835026 WITH JPMORGAN	2,301,053.000	20 Jun 23				0.00	2,936,879.96	2,901,973.32	-34,906.64
FX DEAL TRANSACTED ON 20 JUN 2023 USD / GBP EX.RATE 1.277369 WITH JPMORGAN CHASE	-2,301,053.000	20 Jun 23				0.00	-2,939,293.77	-2,792,327.91	146,965.86
FX DEAL TRANSACTED ON 20 MAR 2023 GBP / USD EX.RATE 0.8146308 WITH JPMORGAN	2,301,053.000	20 Mar 23				0.00	2,824,657.61	2,836,623.38	11,965.77
FX DEAL TRANSACTED ON 20 MAR 2023 USD / GBP EX.RATE 1.230024 WITH JPMORGAN CHASE	-2,301,053.000	20 Mar 23				0.00	-2,830,350.42	-2,901,973.32	-71,622.90
FX DEAL TRANSACTED ON 21 APR 2023 GBP / USD EX.RATE 0.8038973 WITH JPMORGAN	35,626.120	21 Apr 23				0.00	44,316.76	44,400.84	84.08
FX DEAL TRANSACTED ON 21 SEP 2023 GBP / USD EX.RATE 0.8133718 WITH JPMORGAN	2,291,349.000	21 Sep 23				0.00	2,817,099.03	2,780,552.11	-36,546.92
FX DEAL TRANSACTED ON 21 SEP 2023 USD / GBP EX.RATE 1.229947 WITH JPMORGAN CHASE	-2,291,349.000	21 Sep 23				0.00	-2,818,237.83	-2,911,159.26	-92,921.43
FX DEAL TRANSACTED ON 22 MAR 2023 USD / GBP EX.RATE 1.22373 WITH JPMORGAN CHASE	-63,170.940	22 Mar 23				0.00	-77,304.17	-77,836.08	-531.91
FX DEAL TRANSACTED ON 22 NOV 2023 GBP / USD EX.RATE 0.8011087 WITH JPMORGAN	13,604.340	22 Nov 23				0.00	16,981.89	17,057.80	75.91
FX DEAL TRANSACTED ON 23 OCT 2023 GBP / USD EX.RATE 0.81688 WITH JPMORGAN CHASE	156,011.130	23 Oct 23				0.00	190,984.15	189,998.17	-985.98
FX DEAL TRANSACTED ON 25 APR 2023 GBP / USD EX.RATE 0.806855 WITH JPMORGAN CHASE	2,098.840	25 Apr 23				0.00	2,601.26	2,617.04	15.78
FX DEAL TRANSACTED ON 26 APR 2023 GBP / USD EX.RATE 0.8012821 WITH JPMORGAN	5,588.960	26 Apr 23				0.00	6,975.02	6,968.60	-6.42
FX DEAL TRANSACTED ON 26 OCT 2023 USD / GBP EX.RATE 1.211823 WITH JPMORGAN CHASE	-321,381.000	26 Oct 23				0.00	-389,456.89	-408,314.61	-18,857.72
FX DEAL TRANSACTED ON 27 MAR 2023 GBP / USD EX.RATE 0.8161436 WITH JPMORGAN	59,000.000	27 Mar 23				0.00	72,291.20	72,410.70	119.50

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 FEB 2023 USD / GBP EX.RATE 1.211512 WITH JPMORGAN CHASE	-104,807.890	28 Feb 23				0.00	-126,976.02	-126,885.68	90.34
FX DEAL TRANSACTED ON 31 AUG 2023 GBP / USD EX.RATE 0.7885658 WITH JPMORGAN	250,480.000	31 Aug 23				0.00	317,639.95	303,957.49	-13,682.46
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 MAY 2023 USD / CAD EX.RATE 0.7354564 WITH JPMORGAN	-22,787.580	2 May 23				0.00	-16,759.27	-16,724.22	35.05
FX DEAL TRANSACTED ON 03 MAR 2023 USD / CAD EX.RATE 0.7331862 WITH JPMORGAN	-2,704.780	3 Mar 23				0.00	-1,983.11	-1,985.09	-1.98
FX DEAL TRANSACTED ON 04 MAY 2023 USD / CAD EX.RATE 0.7355267 WITH JPMORGAN	-24,324.720	4 May 23				0.00	-17,891.48	-17,901.62	-10.14
FX DEAL TRANSACTED ON 06 MAR 2023 USD / CAD EX.RATE 0.734085 WITH JPMORGAN CHASE	-10,718.100	6 Mar 23				0.00	-7,868.00	-7,872.85	-4.85
FX DEAL TRANSACTED ON 07 MAR 2023 USD / CAD EX.RATE 0.7302682 WITH JPMORGAN	-23,714.670	7 Mar 23				0.00	-17,318.07	-17,281.60	36.47
FX DEAL TRANSACTED ON 12 MAY 2023 USD / CAD EX.RATE 0.7413668 WITH JPMORGAN	-1,979.510	12 May 23				0.00	-1,467.54	-1,462.94	4.60
FX DEAL TRANSACTED ON 15 MAY 2023 USD / CAD EX.RATE 0.7401158 WITH JPMORGAN	-19,288.880	15 May 23				0.00	-14,276.00	-14,297.06	-21.06
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CAD EX.RATE 0.7301882 WITH JPMORGAN	-14,037.930	20 Mar 23				0.00	-10,250.33	-10,257.15	-6.82
FX DEAL TRANSACTED ON 21 MAR 2023 USD / CAD EX.RATE 0.7321931 WITH JPMORGAN	-1,893.200	21 Mar 23				0.00	-1,386.19	-1,378.78	7.41
FX DEAL TRANSACTED ON 28 APR 2023 USD / CAD EX.RATE 0.7330895 WITH JPMORGAN	-19,482.640	28 Apr 23				0.00	-14,282.52	-14,364.55	-82.03
Danish krone - DKK									
FX DEAL TRANSACTED ON 28 JUN 2023 USD / DKK EX.RATE 0.146445 WITH JPMORGAN CHASE	-476,444.620	28 Jun 23				0.00	-69,772.95	-69,662.78	110.17

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUN 2023 EUR / USD EX.RATE 0.9296099 WITH JPMORGAN	43,296.480	1 Jun 23				0.00	46,574.89	46,437.64	-137.25
FX DEAL TRANSACTED ON 03 FEB 2023 EUR / USD EX.RATE 0.9230712 WITH JPMORGAN	35,440.960	3 Feb 23				0.00	38,394.61	38,033.47	-361.14
FX DEAL TRANSACTED ON 03 FEB 2023 USD / EUR EX.RATE 1.07954 WITH JPMORGAN CHASE	-167,428.470	3 Feb 23				0.00	-180,745.73	-179,675.88	1,069.85
FX DEAL TRANSACTED ON 05 JUL 2023 EUR / USD EX.RATE 0.9211496 WITH JPMORGAN	26,090.060	5 Jul 23				0.00	28,323.37	28,353.37	30.00
FX DEAL TRANSACTED ON 06 FEB 2023 USD / EUR EX.RATE 1.07256 WITH JPMORGAN CHASE	-36,935.310	6 Feb 23				0.00	-39,615.34	-39,493.08	122.26
FX DEAL TRANSACTED ON 07 FEB 2023 USD / EUR EX.RATE 1.07249 WITH JPMORGAN CHASE	-58,747.400	7 Feb 23				0.00	-63,006.00	-63,003.65	2.35
FX DEAL TRANSACTED ON 07 JUL 2023 EUR / USD EX.RATE 0.9116934 WITH JPMORGAN	128,592.670	7 Jul 23				0.00	141,048.16	141,149.75	101.59
FX DEAL TRANSACTED ON 07 MAR 2023 USD / EUR EX.RATE 1.05516 WITH JPMORGAN CHASE	-39,000.000	7 Mar 23				0.00	-41,151.24	-41,154.75	-3.51
FX DEAL TRANSACTED ON 08 MAY 2023 EUR / USD EX.RATE 0.9058956 WITH JPMORGAN	99,880.700	8 May 23				0.00	110,256.31	109,424.31	-832.00
FX DEAL TRANSACTED ON 08 NOV 2023 USD / EUR EX.RATE 1.07253 WITH JPMORGAN CHASE	-302,880.000	8 Nov 23				0.00	-324,847.89	-333,970.67	-9,122.78
FX DEAL TRANSACTED ON 09 FEB 2023 USD / EUR EX.RATE 1.07349 WITH JPMORGAN CHASE	-8,860.070	9 Feb 23				0.00	-9,511.20	-9,459.45	51.75
FX DEAL TRANSACTED ON 10 FEB 2023 USD / EUR EX.RATE 1.06799 WITH JPMORGAN CHASE	-2,240.870	10 Feb 23				0.00	-2,393.23	-2,402.10	-8.87
FX DEAL TRANSACTED ON 10 NOV 2023 EUR / USD EX.RATE 0.9376465 WITH JPMORGAN	23,291.120	10 Nov 23				0.00	24,839.98	24,899.37	59.39
FX DEAL TRANSACTED ON 11 DEC 2023 EUR / USD EX.RATE 0.9301374 WITH JPMORGAN	45,968.020	11 Dec 23				0.00	49,420.68	49,560.42	139.74

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 13 FEB 2023 USD / EUR EX.RATE 1.07203 WITH JPMORGAN CHASE	-29,182.720	13 Feb 23				0.00	-31,284.75	-31,279.50	5.25
FX DEAL TRANACTED ON 13 JUL 2023 USD / EUR EX.RATE 1.12306 WITH JPMORGAN CHASE	-383,769.000	13 Jul 23				0.00	-430,995.61	-403,398.79	27,596.82
FX DEAL TRANACTED ON 14 JUL 2023 EUR / USD EX.RATE 0.8896813 WITH JPMORGAN	79,093.910	14 Jul 23				0.00	88,901.40	88,921.34	19.94
FX DEAL TRANACTED ON 14 JUN 2023 EUR / USD EX.RATE 0.9230712 WITH JPMORGAN	27,848.760	14 Jun 23				0.00	30,169.68	30,228.44	58.76
FX DEAL TRANACTED ON 14 JUN 2023 EUR / USD EX.RATE 0.9231224 WITH JPMORGAN	4,515.080	14 Jun 23				0.00	4,891.10	4,926.63	35.53
FX DEAL TRANACTED ON 14 JUN 2023 USD / EUR EX.RATE 1.08333 WITH JPMORGAN CHASE	-325,453.000	14 Jun 23				0.00	-352,573.00	-354,760.05	-2,187.05
FX DEAL TRANACTED ON 15 FEB 2023 USD / EUR EX.RATE 1.06826 WITH JPMORGAN CHASE	-155,567.590	15 Feb 23				0.00	-166,186.63	-166,037.31	149.32
FX DEAL TRANACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9154659 WITH JPMORGAN	38,838.120	18 Dec 23				0.00	42,424.43	42,669.50	245.07
FX DEAL TRANACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9154994 WITH JPMORGAN	2,418,885.000	18 Dec 23				0.00	2,642,148.09	2,667,183.81	25,035.72
FX DEAL TRANACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0964558 WITH JPMORGAN	-2,418,885.000	18 Dec 23				0.00	-2,652,200.49	-2,681,071.54	-28,871.05
FX DEAL TRANACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.071314 WITH JPMORGAN CHASE	-2,197,108.000	18 Sep 23				0.00	-2,353,792.56	-2,360,682.78	-6,890.22
FX DEAL TRANACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.071506 WITH JPMORGAN CHASE	-64,385.000	18 Sep 23				0.00	-68,988.91	-69,178.47	-189.56
FX DEAL TRANACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9161452 WITH JPMORGAN	3,067,726.000	20 Jun 23				0.00	3,348,514.96	3,343,974.77	-4,540.19
FX DEAL TRANACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.096666 WITH JPMORGAN CHASE	-3,067,726.000	20 Jun 23				0.00	-3,364,270.80	-3,224,640.22	139,630.58
FX DEAL TRANACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9325053 WITH JPMORGAN	2,376,705.000	20 Mar 23				0.00	2,548,730.91	2,574,803.42	26,072.51

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 20 MAR 2023 USD / EUR EX.RATE 1.078201 WITH JPMORGAN CHASE	-2,376,705.000	20 Mar 23				0.00	-2,562,565.71	-2,590,727.32	-28,161.61
FX DEAL TRANACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9382359 WITH JPMORGAN	2,471,879.000	21 Sep 23				0.00	2,634,602.79	2,598,315.64	-36,287.15
FX DEAL TRANACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.06571 WITH JPMORGAN CHASE	-69,478.490	21 Sep 23				0.00	-74,043.92	-74,050.18	-6.26
FX DEAL TRANACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.06996 WITH JPMORGAN CHASE	-2,471,879.000	21 Sep 23				0.00	-2,644,811.65	-2,725,617.65	-80,806.00
FX DEAL TRANACTED ON 22 MAR 2023 EUR / USD EX.RATE 0.9192528 WITH JPMORGAN	219,089.310	22 Mar 23				0.00	238,334.11	238,588.27	254.16
FX DEAL TRANACTED ON 23 MAR 2023 EUR / USD EX.RATE 0.9193788 WITH JPMORGAN	16,176.440	23 Mar 23				0.00	17,594.97	17,616.14	21.17
FX DEAL TRANACTED ON 23 MAY 2023 USD / EUR EX.RATE 1.07683 WITH JPMORGAN CHASE	-80,052.330	23 May 23				0.00	-86,202.75	-86,156.33	46.42
FX DEAL TRANACTED ON 24 FEB 2023 EUR / USD EX.RATE 0.9478403 WITH JPMORGAN	69,295.720	24 Feb 23				0.00	73,109.06	73,463.86	354.80
FX DEAL TRANACTED ON 24 MAR 2023 EUR / USD EX.RATE 0.9293421 WITH JPMORGAN	81,529.700	24 Mar 23				0.00	87,728.40	87,901.25	172.85
FX DEAL TRANACTED ON 26 MAY 2023 USD / EUR EX.RATE 1.07278 WITH JPMORGAN CHASE	-14,135.880	26 May 23				0.00	-15,164.69	-15,138.11	26.58
FX DEAL TRANACTED ON 27 FEB 2023 EUR / USD EX.RATE 0.942987 WITH JPMORGAN CHASE	54,956.010	27 Feb 23				0.00	58,278.65	58,280.85	2.20
FX DEAL TRANACTED ON 27 SEP 2023 EUR / USD EX.RATE 0.9477173 WITH JPMORGAN	355,874.000	27 Sep 23				0.00	375,506.50	392,404.51	16,898.01
FX DEAL TRANACTED ON 28 JUL 2023 EUR / USD EX.RATE 0.9040251 WITH JPMORGAN	492,358.000	28 Jul 23				0.00	544,628.69	517,542.12	-27,086.57
FX DEAL TRANACTED ON 30 AUG 2023 EUR / USD EX.RATE 0.9128194 WITH JPMORGAN	487,258.000	30 Aug 23				0.00	533,794.55	512,181.25	-21,613.30
FX DEAL TRANACTED ON 30 JAN 2023 EUR / USD EX.RATE 0.9205475 WITH JPMORGAN	97,273.090	30 Jan 23				0.00	105,668.73	105,643.44	-25.29

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 30 NOV 2023 EUR / USD EX.RATE 0.916497 WITH JPMORGAN CHASE	114,000.000	30 Nov 23				0.00	124,386.65	123,524.71	-861.94
FX DEAL TRANSACTED ON 31 MAR 2023 USD / EUR EX.RATE 1.092056 WITH JPMORGAN CHASE	-365,568.000	31 Mar 23				0.00	-399,220.73	-398,487.40	733.33
FX DEAL TRANSACTED ON 31 MAY 2023 EUR / USD EX.RATE 0.9364436 WITH JPMORGAN	47,600.460	31 May 23				0.00	50,831.10	51,082.44	251.34
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 23 MAR 2023 HKD / USD EX.RATE 7.84973 WITH JPMORGAN CHASE	437,381.990	23 Mar 23				0.00	55,719.37	55,719.58	0.21
FX DEAL TRANSACTED ON 23 MAR 2023 HKD / USD EX.RATE 7.851589 WITH JPMORGAN CHASE	499,690.940	23 Mar 23				0.00	63,642.01	63,657.33	15.32
FX DEAL TRANSACTED ON 27 JAN 2023 USD / HKD EX.RATE 0.1277439 WITH JPMORGAN	-141,964.620	27 Jan 23				0.00	-18,135.12	-18,122.64	12.48
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAR 2023 JPY / USD EX.RATE 135.818 WITH JPMORGAN CHASE	2,086,144.000	1 Mar 23				0.00	15,359.85	15,261.30	-98.55
FX DEAL TRANSACTED ON 01 MAY 2023 USD / JPY EX.RATE 0.0073123 WITH JPMORGAN	-3,355,722.000	1 May 23				0.00	-24,538.02	-24,876.55	-338.53
FX DEAL TRANSACTED ON 02 MAR 2023 JPY / USD EX.RATE 136.874 WITH JPMORGAN CHASE	1,918,019.000	2 Mar 23				0.00	14,013.03	14,067.91	54.88
FX DEAL TRANSACTED ON 03 FEB 2023 JPY / USD EX.RATE 130.278 WITH JPMORGAN CHASE	8,578,798.000	3 Feb 23				0.00	65,849.94	64,570.21	-1,279.73
FX DEAL TRANSACTED ON 04 AUG 2023 JPY / USD EX.RATE 140.5226 WITH JPMORGAN CHASE	51,010,273.000	4 Aug 23				0.00	363,004.05	341,262.91	-21,741.14
FX DEAL TRANSACTED ON 07 FEB 2023 JPY / USD EX.RATE 131.868 WITH JPMORGAN CHASE	8,182,131.000	7 Feb 23				0.00	62,047.89	62,242.83	194.94
FX DEAL TRANSACTED ON 08 FEB 2023 JPY / USD EX.RATE 131.154 WITH JPMORGAN CHASE	3,528,377.000	8 Feb 23				0.00	26,902.55	26,948.58	46.03

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 08 MAY 2023 USD / JPY EX.RATE 0.0074069 WITH JPMORGAN	-5,831,925.000	8 May 23				0.00	-43,196.56	-43,181.85	14.71
FX DEAL TRANACTED ON 10 JAN 2023 JPY / USD EX.RATE 131.828 WITH JPMORGAN CHASE	6,316,921.000	10 Jan 23				0.00	47,917.90	47,644.31	-273.59
FX DEAL TRANACTED ON 10 JUL 2023 JPY / USD EX.RATE 140.7428 WITH JPMORGAN CHASE	70,715,100.000	10 Jul 23				0.00	502,442.04	473,089.81	-29,352.23
FX DEAL TRANACTED ON 11 JUL 2023 USD / JPY EX.RATE 0.0071217 WITH JPMORGAN	-5,882,686.000	11 Jul 23				0.00	-41,894.70	-42,498.82	-604.12
FX DEAL TRANACTED ON 13 FEB 2023 USD / JPY EX.RATE 0.0075342 WITH JPMORGAN	-8,242,311.000	13 Feb 23				0.00	-62,099.26	-62,058.59	40.67
FX DEAL TRANACTED ON 13 JAN 2023 JPY / USD EX.RATE 126.134 WITH JPMORGAN CHASE	230,698,974.000	13 Jan 23				0.00	1,828,999.11	1,714,660.33	-114,338.78
FX DEAL TRANACTED ON 13 JUN 2023 USD / JPY EX.RATE 0.0071995 WITH JPMORGAN	-49,711,132.000	13 Jun 23				0.00	-357,894.10	-343,914.57	13,979.53
FX DEAL TRANACTED ON 14 FEB 2023 USD / JPY EX.RATE 0.0075401 WITH JPMORGAN	-6,945,171.000	14 Feb 23				0.00	-52,367.38	-51,715.78	651.60
FX DEAL TRANACTED ON 14 JUL 2023 JPY / USD EX.RATE 138.836 WITH JPMORGAN CHASE	29,391,424.000	14 Jul 23				0.00	211,698.87	212,021.09	322.22
FX DEAL TRANACTED ON 15 FEB 2023 JPY / USD EX.RATE 134.054 WITH JPMORGAN CHASE	14,029,727.000	15 Feb 23				0.00	104,657.28	104,539.53	-117.75
FX DEAL TRANACTED ON 15 MAY 2023 JPY / USD EX.RATE 135.967 WITH JPMORGAN CHASE	9,071,036.000	15 May 23				0.00	66,714.98	66,452.04	-262.94
FX DEAL TRANACTED ON 16 MAY 2023 JPY / USD EX.RATE 136.134 WITH JPMORGAN CHASE	4,939,471.000	16 May 23				0.00	36,283.89	35,943.03	-340.86
FX DEAL TRANACTED ON 17 FEB 2023 USD / JPY EX.RATE 0.0074339 WITH JPMORGAN	-6,767,064.000	17 Feb 23				0.00	-50,306.01	-50,477.88	-171.87
FX DEAL TRANACTED ON 17 NOV 2023 USD / JPY EX.RATE 0.0067218 WITH JPMORGAN	-70,999,631.000	17 Nov 23				0.00	-477,245.08	-497,893.63	-20,648.55
FX DEAL TRANACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.859 WITH JPMORGAN CHASE	63,489,385.000	18 Dec 23				0.00	444,419.92	445,227.10	807.18

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071013 WITH JPMORGAN	-63,489,385.000	18 Dec 23				0.00	-450,857.22	-456,261.21	-5,403.99
FX DEAL TRANACTED ON 18 MAY 2023 JPY / USD EX.RATE 138.241 WITH JPMORGAN CHASE	8,139,222.000	18 May 23				0.00	58,877.05	58,764.82	-112.23
FX DEAL TRANACTED ON 19 APR 2023 USD / JPY EX.RATE 0.0074185 WITH JPMORGAN	-2,212,908.000	19 Apr 23				0.00	-16,416.48	-16,507.46	-90.98
FX DEAL TRANACTED ON 20 APR 2023 USD / JPY EX.RATE 0.0074472 WITH JPMORGAN	-2,695,614.000	20 Apr 23				0.00	-20,074.73	-20,051.43	23.30
FX DEAL TRANACTED ON 20 FEB 2023 USD / JPY EX.RATE 0.0074614 WITH JPMORGAN	-5,358,810.000	20 Feb 23				0.00	-39,984.26	-39,778.87	205.39
FX DEAL TRANACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.454 WITH JPMORGAN CHASE	114,215,127.000	20 Jun 23				0.00	807,436.53	790,170.03	-17,266.50
FX DEAL TRANACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.00717 WITH JPMORGAN CHASE	-114,215,127.000	20 Jun 23				0.00	-818,926.07	-764,108.56	54,817.51
FX DEAL TRANACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.00674 WITH JPMORGAN CHASE	-47,023,700.000	20 Nov 23				0.00	-316,939.00	-318,168.41	-1,229.41
FX DEAL TRANACTED ON 21 APR 2023 USD / JPY EX.RATE 0.0074818 WITH JPMORGAN	-1,452,306.000	21 Apr 23				0.00	-10,865.92	-10,803.04	62.88
FX DEAL TRANACTED ON 21 SEP 2023 JPY / USD EX.RATE 145.241 WITH JPMORGAN CHASE	7,510,246.000	21 Sep 23				0.00	51,708.86	52,666.52	957.66
FX DEAL TRANACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0067871 WITH JPMORGAN	-7,510,246.000	21 Sep 23				0.00	-50,972.91	-50,244.16	728.75
FX DEAL TRANACTED ON 22 JUN 2023 USD / JPY EX.RATE 0.007023 WITH JPMORGAN CHASE	-24,558,242.000	22 Jun 23				0.00	-172,472.89	-170,845.89	1,627.00
FX DEAL TRANACTED ON 23 JUN 2023 USD / JPY EX.RATE 0.0069865 WITH JPMORGAN	-6,709,517.000	23 Jun 23				0.00	-46,876.10	-46,741.56	134.54
FX DEAL TRANACTED ON 26 JUN 2023 JPY / USD EX.RATE 142.4023 WITH JPMORGAN CHASE	248,326,542.000	26 Jun 23				0.00	1,743,838.00	1,733,216.14	-10,621.86
FX DEAL TRANACTED ON 26 JUN 2023 USD / JPY EX.RATE 0.0069925 WITH JPMORGAN	-249,386,272.000	26 Jun 23				0.00	-1,743,838.00	-1,727,111.55	16,726.45

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 26 MAY 2023 JPY / USD EX.RATE 140.144 WITH JPMORGAN CHASE	37,032,421.000	26 May 23				0.00	264,245.50	263,970.50	-275.00
FX DEAL TRANSACTED ON 27 APR 2023 USD / JPY EX.RATE 0.0074625 WITH JPMORGAN	-1,167,775.000	27 Apr 23				0.00	-8,714.48	-8,576.18	138.30
FX DEAL TRANSACTED ON 27 JUL 2023 USD / JPY EX.RATE 0.0071089 WITH JPMORGAN	-68,289,277.000	27 Jul 23				0.00	-485,464.19	-486,702.85	-1,238.66
FX DEAL TRANSACTED ON 27 SEP 2023 USD / JPY EX.RATE 0.0066962 WITH JPMORGAN	-7,356,264.000	27 Sep 23				0.00	-49,259.16	-49,240.36	18.80
FX DEAL TRANSACTED ON 28 FEB 2023 JPY / USD EX.RATE 136.798 WITH JPMORGAN CHASE	5,299,394.000	28 Feb 23				0.00	38,738.83	38,930.35	191.52
FX DEAL TRANSACTED ON 28 JUN 2023 USD / JPY EX.RATE 0.0069281 WITH JPMORGAN	-24,647,746.000	28 Jun 23				0.00	-170,761.72	-170,425.21	336.51
FX DEAL TRANSACTED ON 30 MAY 2023 USD / JPY EX.RATE 0.0071933 WITH JPMORGAN	-64,503,995.000	30 May 23				0.00	-463,994.43	-446,255.46	17,738.97
Mexican peso - MXN									
FX DEAL TRANSACTED ON 10 OCT 2023 MXN / USD EX.RATE 18.3522 WITH JPMORGAN CHASE	27,760,000.000	10 Oct 23				0.00	1,512,625.19	1,634,366.81	121,741.62
FX DEAL TRANSACTED ON 10 OCT 2023 USD / MXN EX.RATE 0.0553403 WITH JPMORGAN	-27,760,000.000	10 Oct 23				0.00	-1,536,247.92	-1,512,724.10	23,523.82
FX DEAL TRANSACTED ON 14 AUG 2023 MXN / USD EX.RATE 17.06 WITH JPMORGAN CHASE	60,460.640	14 Aug 23				0.00	3,544.00	3,527.46	-16.54
FX DEAL TRANSACTED ON 14 AUG 2023 USD / MXN EX.RATE 0.0576186 WITH JPMORGAN	-61,507.890	14 Aug 23				0.00	-3,544.00	-3,564.23	-20.23
FX DEAL TRANSACTED ON 20 JUN 2023 MXN / USD EX.RATE 17.14248 WITH JPMORGAN CHASE	46,000.000	20 Jun 23				0.00	2,683.39	2,681.55	-1.84
FX DEAL TRANSACTED ON 20 JUN 2023 USD / MXN EX.RATE 0.0580743 WITH JPMORGAN	-46,000.000	20 Jun 23				0.00	-2,671.42	-2,715.87	-44.45
FX DEAL TRANSACTED ON 23 JUN 2023 MXN / USD EX.RATE 17.335448 WITH JPMORGAN	2,154,000.000	23 Jun 23				0.00	124,254.07	125,670.95	1,416.88

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 23 JUN 2023 USD / MXN EX.RATE 0.0582697 WITH JPMORGAN	-2,154,000.000	23 Jun 23				0.00	-125,512.99	-125,250.76	262.23
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 12 OCT 2023 USD / ILS EX.RATE 0.2522195 WITH JPMORGAN	-275,462.640	12 Oct 23				0.00	-69,477.06	-69,263.93	213.13
FX DEAL TRANSACTED ON 13 JUN 2023 ILS / USD EX.RATE 3.5522 WITH JPMORGAN CHASE	52,775.040	13 Jun 23				0.00	14,857.00	13,850.63	-1,006.37
FX DEAL TRANSACTED ON 13 JUN 2023 USD / ILS EX.RATE 0.2805049 WITH JPMORGAN	-52,965.210	13 Jun 23				0.00	-14,857.00	-14,654.15	202.85
FX DEAL TRANSACTED ON 23 OCT 2023 USD / ILS EX.RATE 0.2461902 WITH JPMORGAN	-153,447.520	23 Oct 23				0.00	-37,777.28	-37,807.99	-30.71
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 09 AUG 2023 NOK / USD EX.RATE 10.1766608 WITH JPMORGAN	12,857,777.700	9 Aug 23				0.00	1,263,457.43	1,176,466.40	-86,991.03
FX DEAL TRANSACTED ON 09 AUG 2023 USD / NOK EX.RATE 0.0980256 WITH JPMORGAN	-12,889,050.670	9 Aug 23				0.00	-1,263,457.43	-1,228,862.83	34,594.60
FX DEAL TRANSACTED ON 12 MAY 2023 NOK / USD EX.RATE 10.6076222 WITH JPMORGAN	773,051.680	12 May 23				0.00	72,877.00	73,703.99	826.99
FX DEAL TRANSACTED ON 12 MAY 2023 USD / NOK EX.RATE 0.0938656 WITH JPMORGAN	-776,397.310	12 May 23				0.00	-72,877.00	-73,032.48	-155.48
FX DEAL TRANSACTED ON 27 JAN 2023 NOK / USD EX.RATE 9.882766 WITH JPMORGAN CHASE	3,487,789.000	27 Jan 23				0.00	352,916.28	335,493.36	-17,422.92
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 05 OCT 2023 SGD / USD EX.RATE 1.3648761 WITH JPMORGAN	336,705.000	5 Oct 23				0.00	246,692.72	254,299.31	7,606.59

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

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 18 DEC 2023 SGD / USD EX.RATE 1.33293 WITH JPMORGAN CHASE	333,302.000	18 Dec 23				0.00	250,052.14	251,729.16	1,677.02
FX DEAL TRANSACTED ON 18 DEC 2023 USD / SGD EX.RATE 0.7531674 WITH JPMORGAN	-333,302.000	18 Dec 23				0.00	-251,032.22	-253,648.24	-2,616.02
FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.34336 WITH JPMORGAN CHASE	670,007.000	20 Jun 23				0.00	498,754.62	494,433.62	-4,321.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / SGD EX.RATE 0.7470224 WITH JPMORGAN	-670,007.000	20 Jun 23				0.00	-500,510.22	-488,574.76	11,935.46
FX DEAL TRANSACTED ON 20 MAR 2023 SGD / USD EX.RATE 1.33722 WITH JPMORGAN CHASE	670,007.000	20 Mar 23				0.00	501,044.70	504,599.34	3,554.64
FX DEAL TRANSACTED ON 20 MAR 2023 USD / SGD EX.RATE 0.7501814 WITH JPMORGAN	-670,007.000	20 Mar 23				0.00	-502,626.76	-494,433.62	8,193.14
FX DEAL TRANSACTED ON 21 SEP 2023 SGD / USD EX.RATE 1.36675 WITH JPMORGAN CHASE	670,007.000	21 Sep 23				0.00	490,219.13	488,574.76	-1,644.37
FX DEAL TRANSACTED ON 21 SEP 2023 USD / SGD EX.RATE 0.7346659 WITH JPMORGAN	-670,007.000	21 Sep 23				0.00	-492,231.28	-506,028.47	-13,797.19
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 MAR 2023 USD / ZAR EX.RATE 0.0546738 WITH JPMORGAN	-2,705,053.060	13 Mar 23				0.00	-147,895.50	-141,839.32	6,056.18
FX DEAL TRANSACTED ON 13 MAR 2023 ZAR / USD EX.RATE 18.1923 WITH JPMORGAN CHASE	2,690,559.300	13 Mar 23				0.00	147,895.50	147,944.70	49.20
FX DEAL TRANSACTED ON 18 SEP 2023 USD / ZAR EX.RATE 0.0522389 WITH JPMORGAN	-2,228,474.100	18 Sep 23				0.00	-116,413.04	-120,523.21	-4,110.17
FX DEAL TRANSACTED ON 18 SEP 2023 ZAR / USD EX.RATE 19.042665 WITH JPMORGAN	2,216,814.520	18 Sep 23				0.00	116,413.04	117,361.63	948.59
FX DEAL TRANSACTED ON 20 JUN 2023 USD / ZAR EX.RATE 0.0549417 WITH JPMORGAN	-277,687.810	20 Jun 23				0.00	-15,256.65	-15,119.46	137.19
FX DEAL TRANSACTED ON 20 JUN 2023 ZAR / USD EX.RATE 18.3017 WITH JPMORGAN CHASE	279,222.630	20 Jun 23				0.00	15,256.65	14,788.36	-468.29

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JPMORGAN CHASE BANK, N.A.									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 04 OCT 2023 USD / SEK EX.RATE 0.0904789 WITH JPMORGAN	-115,476.690	4 Oct 23				0.00	-10,448.20	-10,481.16	-32.96
FX DEAL TRANSACTED ON 27 JAN 2023 USD / SEK EX.RATE 0.0968795 WITH JPMORGAN	-332,576.490	27 Jan 23				0.00	-32,219.85	-32,070.09	149.76
FX DEAL TRANSACTED ON 28 JUN 2023 USD / SEK EX.RATE 0.0926252 WITH JPMORGAN	-259,439.360	28 Jun 23				0.00	-24,030.62	-23,904.41	126.21
FX DEAL TRANSACTED ON 30 JUN 2023 SEK / USD EX.RATE 10.785484 WITH JPMORGAN	855,951.070	30 Jun 23				0.00	79,361.40	79,245.19	-116.21
Swiss franc - CHF									
FX DEAL TRANSACTED ON 05 OCT 2023 CHF / USD EX.RATE 0.9070176 WITH JPMORGAN	209,434.000	5 Oct 23				0.00	230,904.01	244,851.82	13,947.81
FX DEAL TRANSACTED ON 10 MAY 2023 CHF / USD EX.RATE 0.8884005 WITH JPMORGAN	5,722.190	10 May 23				0.00	6,441.00	6,389.58	-51.42
FX DEAL TRANSACTED ON 10 MAY 2023 USD / CHF EX.RATE 1.137088 WITH JPMORGAN CHASE	-5,664.470	10 May 23				0.00	-6,441.00	-6,466.66	-25.66
FX DEAL TRANSACTED ON 18 DEC 2023 CHF / USD EX.RATE 0.86816 WITH JPMORGAN CHASE	746,529.000	18 Dec 23				0.00	859,897.95	872,776.06	12,878.11
FX DEAL TRANSACTED ON 18 DEC 2023 USD / CHF EX.RATE 1.1628273 WITH JPMORGAN	-746,529.000	18 Dec 23				0.00	-868,084.33	-894,646.17	-26,561.84
FX DEAL TRANSACTED ON 20 JUN 2023 CHF / USD EX.RATE 0.89805 WITH JPMORGAN CHASE	955,963.000	20 Jun 23				0.00	1,064,487.50	1,065,317.88	830.38
FX DEAL TRANSACTED ON 20 JUN 2023 USD / CHF EX.RATE 1.1239567 WITH JPMORGAN	-955,963.000	20 Jun 23				0.00	-1,074,461.01	-1,039,259.66	35,201.35
FX DEAL TRANSACTED ON 20 MAR 2023 CHF / USD EX.RATE 0.9289 WITH JPMORGAN CHASE	955,963.000	20 Mar 23				0.00	1,029,134.46	1,038,018.35	8,883.89
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CHF EX.RATE 1.0880967 WITH JPMORGAN	-955,963.000	20 Mar 23				0.00	-1,040,180.15	-1,065,317.88	-25,137.73

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2023 CHF / USD EX.RATE 0.90294 WITH JPMORGAN CHASE	955,963.000	21 Sep 23				0.00	1,058,722.62	1,039,259.66	-19,462.96
FX DEAL TRANSACTED ON 21 SEP 2023 USD / CHF EX.RATE 1.1182443 WITH JPMORGAN	-955,963.000	21 Sep 23				0.00	-1,069,000.14	-1,117,627.87	-48,627.73
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUN 2023 EUR / USD EX.RATE 0.9296099 WITH JPMORGAN	-46,574.890	1 Jun 23				0.00	-46,574.89	-46,574.89	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 JPY / USD EX.RATE 135.818 WITH JPMORGAN CHASE	-15,359.850	1 Mar 23				0.00	-15,359.85	-15,359.85	0.00
FX DEAL TRANSACTED ON 01 MAR 2023 USD / GBP EX.RATE 1.202418 WITH JPMORGAN CHASE	41,739.550	1 Mar 23				0.00	41,739.55	41,739.55	0.00
FX DEAL TRANSACTED ON 01 MAY 2023 USD / JPY EX.RATE 0.0073123 WITH JPMORGAN	24,538.020	1 May 23				0.00	24,538.02	24,538.02	0.00
FX DEAL TRANSACTED ON 02 FEB 2023 USD / GBP EX.RATE 1.22388 WITH JPMORGAN CHASE	1,255.220	2 Feb 23				0.00	1,255.22	1,255.22	0.00
FX DEAL TRANSACTED ON 02 MAR 2023 JPY / USD EX.RATE 136.874 WITH JPMORGAN CHASE	-14,013.030	2 Mar 23				0.00	-14,013.03	-14,013.03	0.00
FX DEAL TRANSACTED ON 02 MAY 2023 USD / CAD EX.RATE 0.7354564 WITH JPMORGAN	16,759.270	2 May 23				0.00	16,759.27	16,759.27	0.00
FX DEAL TRANSACTED ON 03 FEB 2023 EUR / USD EX.RATE 0.9230712 WITH JPMORGAN	-38,394.610	3 Feb 23				0.00	-38,394.61	-38,394.61	0.00
FX DEAL TRANSACTED ON 03 FEB 2023 JPY / USD EX.RATE 130.278 WITH JPMORGAN CHASE	-65,849.940	3 Feb 23				0.00	-65,849.94	-65,849.94	0.00
FX DEAL TRANSACTED ON 03 FEB 2023 USD / EUR EX.RATE 1.07954 WITH JPMORGAN CHASE	180,745.730	3 Feb 23				0.00	180,745.73	180,745.73	0.00
FX DEAL TRANSACTED ON 03 FEB 2023 USD / GBP EX.RATE 1.20498 WITH JPMORGAN CHASE	1,305.910	3 Feb 23				0.00	1,305.91	1,305.91	0.00
FX DEAL TRANSACTED ON 03 MAR 2023 USD / CAD EX.RATE 0.7331862 WITH JPMORGAN	1,983.110	3 Mar 23				0.00	1,983.11	1,983.11	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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 04 AUG 2023 JPY / USD EX.RATE 140.5226 WITH JPMORGAN CHASE	-363,004.050	4 Aug 23				0.00	-363,004.05	-363,004.05	0.00
FX DEAL TRANSACTED ON 04 DEC 2023 USD / GBP EX.RATE 1.2619229 WITH JPMORGAN	74,945.500	4 Dec 23				0.00	74,945.50	74,945.50	0.00
FX DEAL TRANSACTED ON 04 MAY 2023 USD / CAD EX.RATE 0.7355267 WITH JPMORGAN	17,891.480	4 May 23				0.00	17,891.48	17,891.48	0.00
FX DEAL TRANSACTED ON 04 OCT 2023 USD / SEK EX.RATE 0.0904789 WITH JPMORGAN	10,448.200	4 Oct 23				0.00	10,448.20	10,448.20	0.00
FX DEAL TRANSACTED ON 05 JUL 2023 EUR / USD EX.RATE 0.9211496 WITH JPMORGAN	-28,323.370	5 Jul 23				0.00	-28,323.37	-28,323.37	0.00
FX DEAL TRANSACTED ON 05 OCT 2023 CHF / USD EX.RATE 0.9070176 WITH JPMORGAN	-230,904.010	5 Oct 23				0.00	-230,904.01	-230,904.01	0.00
FX DEAL TRANSACTED ON 05 OCT 2023 SGD / USD EX.RATE 1.3648761 WITH JPMORGAN	-246,692.720	5 Oct 23				0.00	-246,692.72	-246,692.72	0.00
FX DEAL TRANSACTED ON 06 FEB 2023 USD / EUR EX.RATE 1.07256 WITH JPMORGAN CHASE	39,615.340	6 Feb 23				0.00	39,615.34	39,615.34	0.00
FX DEAL TRANSACTED ON 06 FEB 2023 USD / GBP EX.RATE 1.20245 WITH JPMORGAN CHASE	1,233.890	6 Feb 23				0.00	1,233.89	1,233.89	0.00
FX DEAL TRANSACTED ON 06 MAR 2023 USD / CAD EX.RATE 0.734085 WITH JPMORGAN CHASE	7,868.000	6 Mar 23				0.00	7,868.00	7,868.00	0.00
FX DEAL TRANSACTED ON 07 FEB 2023 JPY / USD EX.RATE 131.868 WITH JPMORGAN CHASE	-62,047.890	7 Feb 23				0.00	-62,047.89	-62,047.89	0.00
FX DEAL TRANSACTED ON 07 FEB 2023 USD / EUR EX.RATE 1.07249 WITH JPMORGAN CHASE	63,006.000	7 Feb 23				0.00	63,006.00	63,006.00	0.00
FX DEAL TRANSACTED ON 07 JUL 2023 EUR / USD EX.RATE 0.9116934 WITH JPMORGAN	-141,048.160	7 Jul 23				0.00	-141,048.16	-141,048.16	0.00
FX DEAL TRANSACTED ON 07 MAR 2023 USD / CAD EX.RATE 0.7302682 WITH JPMORGAN	17,318.070	7 Mar 23				0.00	17,318.07	17,318.07	0.00
FX DEAL TRANSACTED ON 07 MAR 2023 USD / EUR EX.RATE 1.05516 WITH JPMORGAN CHASE	41,151.240	7 Mar 23				0.00	41,151.24	41,151.24	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 08 FEB 2023 JPY / USD EX.RATE 131.154 WITH JPMORGAN CHASE	-26,902.550	8 Feb 23				0.00	-26,902.55	-26,902.55	0.00
FX DEAL TRANSACTED ON 08 MAY 2023 EUR / USD EX.RATE 0.9058956 WITH JPMORGAN	-110,256.310	8 May 23				0.00	-110,256.31	-110,256.31	0.00
FX DEAL TRANSACTED ON 08 MAY 2023 USD / JPY EX.RATE 0.0074069 WITH JPMORGAN	43,196.560	8 May 23				0.00	43,196.56	43,196.56	0.00
FX DEAL TRANSACTED ON 08 NOV 2023 USD / EUR EX.RATE 1.07253 WITH JPMORGAN CHASE	324,847.890	8 Nov 23				0.00	324,847.89	324,847.89	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 GBP / USD EX.RATE 0.8029936 WITH JPMORGAN	-80,994.270	8 Sep 23				0.00	-80,994.27	-80,994.27	0.00
FX DEAL TRANSACTED ON 09 AUG 2023 NOK / USD EX.RATE 10.1766608 WITH JPMORGAN	-1,263,457.430	9 Aug 23				0.00	-1,263,457.43	-1,263,457.43	0.00
FX DEAL TRANSACTED ON 09 AUG 2023 USD / NOK EX.RATE 0.0980256 WITH JPMORGAN	1,263,457.430	9 Aug 23				0.00	1,263,457.43	1,263,457.43	0.00
FX DEAL TRANSACTED ON 09 FEB 2023 USD / EUR EX.RATE 1.07349 WITH JPMORGAN CHASE	9,511.200	9 Feb 23				0.00	9,511.20	9,511.20	0.00
FX DEAL TRANSACTED ON 09 FEB 2023 USD / GBP EX.RATE 1.21144 WITH JPMORGAN CHASE	288.590	9 Feb 23				0.00	288.59	288.59	0.00
FX DEAL TRANSACTED ON 10 AUG 2023 GBP / USD EX.RATE 0.7861079 WITH JPMORGAN	-128,819.200	10 Aug 23				0.00	-128,819.20	-128,819.20	0.00
FX DEAL TRANSACTED ON 10 FEB 2023 USD / EUR EX.RATE 1.06799 WITH JPMORGAN CHASE	2,393.230	10 Feb 23				0.00	2,393.23	2,393.23	0.00
FX DEAL TRANSACTED ON 10 JAN 2023 JPY / USD EX.RATE 131.828 WITH JPMORGAN CHASE	-47,917.900	10 Jan 23				0.00	-47,917.90	-47,917.90	0.00
FX DEAL TRANSACTED ON 10 JUL 2023 JPY / USD EX.RATE 140.7428 WITH JPMORGAN CHASE	-502,442.040	10 Jul 23				0.00	-502,442.04	-502,442.04	0.00
FX DEAL TRANSACTED ON 10 MAR 2023 USD / GBP EX.RATE 1.20226 WITH JPMORGAN CHASE	59,542.970	10 Mar 23				0.00	59,542.97	59,542.97	0.00
FX DEAL TRANSACTED ON 10 MAY 2023 CHF / USD EX.RATE 0.8884005 WITH JPMORGAN	-6,441.000	10 May 23				0.00	-6,441.00	-6,441.00	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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 10 MAY 2023 USD / CHF EX.RATE 1.137088 WITH JPMORGAN CHASE	6,441.000	10 May 23				0.00	6,441.00	6,441.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2023 EUR / USD EX.RATE 0.9376465 WITH JPMORGAN	-24,839.980	10 Nov 23				0.00	-24,839.98	-24,839.98	0.00
FX DEAL TRANSACTED ON 10 OCT 2023 MXN / USD EX.RATE 18.3522 WITH JPMORGAN CHASE	-1,512,625.190	10 Oct 23				0.00	-1,512,625.19	-1,512,625.19	0.00
FX DEAL TRANSACTED ON 10 OCT 2023 USD / MXN EX.RATE 0.0553403 WITH JPMORGAN	1,536,247.920	10 Oct 23				0.00	1,536,247.92	1,536,247.92	0.00
FX DEAL TRANSACTED ON 11 DEC 2023 EUR / USD EX.RATE 0.9301374 WITH JPMORGAN	-49,420.680	11 Dec 23				0.00	-49,420.68	-49,420.68	0.00
FX DEAL TRANSACTED ON 11 JUL 2023 USD / JPY EX.RATE 0.0071217 WITH JPMORGAN	41,894.700	11 Jul 23				0.00	41,894.70	41,894.70	0.00
FX DEAL TRANSACTED ON 12 MAY 2023 NOK / USD EX.RATE 10.6076222 WITH JPMORGAN	-72,877.000	12 May 23				0.00	-72,877.00	-72,877.00	0.00
FX DEAL TRANSACTED ON 12 MAY 2023 USD / CAD EX.RATE 0.7413668 WITH JPMORGAN	1,467.540	12 May 23				0.00	1,467.54	1,467.54	0.00
FX DEAL TRANSACTED ON 12 MAY 2023 USD / NOK EX.RATE 0.0938656 WITH JPMORGAN	72,877.000	12 May 23				0.00	72,877.00	72,877.00	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 USD / ILS EX.RATE 0.2522195 WITH JPMORGAN	69,477.060	12 Oct 23				0.00	69,477.06	69,477.06	0.00
FX DEAL TRANSACTED ON 13 FEB 2023 USD / EUR EX.RATE 1.07203 WITH JPMORGAN CHASE	31,284.750	13 Feb 23				0.00	31,284.75	31,284.75	0.00
FX DEAL TRANSACTED ON 13 FEB 2023 USD / JPY EX.RATE 0.0075342 WITH JPMORGAN	62,099.260	13 Feb 23				0.00	62,099.26	62,099.26	0.00
FX DEAL TRANSACTED ON 13 JAN 2023 JPY / USD EX.RATE 126.134 WITH JPMORGAN CHASE	-1,828,999.110	13 Jan 23				0.00	-1,828,999.11	-1,828,999.11	0.00
FX DEAL TRANSACTED ON 13 JUL 2023 USD / EUR EX.RATE 1.12306 WITH JPMORGAN CHASE	430,995.610	13 Jul 23				0.00	430,995.61	430,995.61	0.00
FX DEAL TRANSACTED ON 13 JUN 2023 ILS / USD EX.RATE 3.5522 WITH JPMORGAN CHASE	-14,857.000	13 Jun 23				0.00	-14,857.00	-14,857.00	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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 13 JUN 2023 USD / ILS EX.RATE 0.2805049 WITH JPMORGAN	14,857.000	13 Jun 23				0.00	14,857.00	14,857.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2023 USD / JPY EX.RATE 0.0071995 WITH JPMORGAN	357,894.100	13 Jun 23				0.00	357,894.10	357,894.10	0.00
FX DEAL TRANSACTED ON 13 MAR 2023 GBP / USD EX.RATE 0.8224394 WITH JPMORGAN	-440,580.770	13 Mar 23				0.00	-440,580.77	-440,580.77	0.00
FX DEAL TRANSACTED ON 13 MAR 2023 USD / ZAR EX.RATE 0.0546738 WITH JPMORGAN	147,895.500	13 Mar 23				0.00	147,895.50	147,895.50	0.00
FX DEAL TRANSACTED ON 13 MAR 2023 ZAR / USD EX.RATE 18.1923 WITH JPMORGAN CHASE	-147,895.500	13 Mar 23				0.00	-147,895.50	-147,895.50	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / GBP EX.RATE 1.249117 WITH JPMORGAN CHASE	300,757.390	13 Sep 23				0.00	300,757.39	300,757.39	0.00
FX DEAL TRANSACTED ON 14 AUG 2023 MXN / USD EX.RATE 17.06 WITH JPMORGAN CHASE	-3,544.000	14 Aug 23				0.00	-3,544.00	-3,544.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2023 USD / MXN EX.RATE 0.0576186 WITH JPMORGAN	3,544.000	14 Aug 23				0.00	3,544.00	3,544.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2023 USD / GBP EX.RATE 1.21737 WITH JPMORGAN CHASE	1,628.680	14 Feb 23				0.00	1,628.68	1,628.68	0.00
FX DEAL TRANSACTED ON 14 FEB 2023 USD / JPY EX.RATE 0.0075401 WITH JPMORGAN	52,367.380	14 Feb 23				0.00	52,367.38	52,367.38	0.00
FX DEAL TRANSACTED ON 14 JUL 2023 EUR / USD EX.RATE 0.8896813 WITH JPMORGAN	-88,901.400	14 Jul 23				0.00	-88,901.40	-88,901.40	0.00
FX DEAL TRANSACTED ON 14 JUL 2023 JPY / USD EX.RATE 138.836 WITH JPMORGAN CHASE	-211,698.870	14 Jul 23				0.00	-211,698.87	-211,698.87	0.00
FX DEAL TRANSACTED ON 14 JUN 2023 EUR / USD EX.RATE 0.9230712 WITH JPMORGAN	-30,169.680	14 Jun 23				0.00	-30,169.68	-30,169.68	0.00
FX DEAL TRANSACTED ON 14 JUN 2023 EUR / USD EX.RATE 0.9231224 WITH JPMORGAN	-4,891.100	14 Jun 23				0.00	-4,891.10	-4,891.10	0.00
FX DEAL TRANSACTED ON 14 JUN 2023 USD / EUR EX.RATE 1.08333 WITH JPMORGAN CHASE	352,573.000	14 Jun 23				0.00	352,573.00	352,573.00	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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 14 MAR 2023 USD / GBP EX.RATE 1.21769 WITH JPMORGAN CHASE	111,784.810	14 Mar 23				0.00	111,784.81	111,784.81	0.00
FX DEAL TRANSACTED ON 15 FEB 2023 JPY / USD EX.RATE 134.054 WITH JPMORGAN CHASE	-104,657.280	15 Feb 23				0.00	-104,657.28	-104,657.28	0.00
FX DEAL TRANSACTED ON 15 FEB 2023 USD / EUR EX.RATE 1.06826 WITH JPMORGAN CHASE	166,186.630	15 Feb 23				0.00	166,186.63	166,186.63	0.00
FX DEAL TRANSACTED ON 15 JUN 2023 GBP / USD EX.RATE 0.7824763 WITH JPMORGAN	-26,199.900	15 Jun 23				0.00	-26,199.90	-26,199.90	0.00
FX DEAL TRANSACTED ON 15 MAR 2023 USD / GBP EX.RATE 1.20517 WITH JPMORGAN CHASE	249,253.570	15 Mar 23				0.00	249,253.57	249,253.57	0.00
FX DEAL TRANSACTED ON 15 MAY 2023 JPY / USD EX.RATE 135.967 WITH JPMORGAN CHASE	-66,714.980	15 May 23				0.00	-66,714.98	-66,714.98	0.00
FX DEAL TRANSACTED ON 15 MAY 2023 USD / CAD EX.RATE 0.7401158 WITH JPMORGAN	14,276.000	15 May 23				0.00	14,276.00	14,276.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2023 GBP / USD EX.RATE 0.8282671 WITH JPMORGAN	-585,964.360	16 Mar 23				0.00	-585,964.36	-585,964.36	0.00
FX DEAL TRANSACTED ON 16 MAY 2023 JPY / USD EX.RATE 136.134 WITH JPMORGAN CHASE	-36,283.890	16 May 23				0.00	-36,283.89	-36,283.89	0.00
FX DEAL TRANSACTED ON 17 FEB 2023 USD / JPY EX.RATE 0.0074339 WITH JPMORGAN	50,306.010	17 Feb 23				0.00	50,306.01	50,306.01	0.00
FX DEAL TRANSACTED ON 17 NOV 2023 USD / JPY EX.RATE 0.0067218 WITH JPMORGAN	477,245.080	17 Nov 23				0.00	477,245.08	477,245.08	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 CHF / USD EX.RATE 0.86816 WITH JPMORGAN CHASE	-859,897.950	18 Dec 23				0.00	-859,897.95	-859,897.95	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9154659 WITH JPMORGAN	-42,424.430	18 Dec 23				0.00	-42,424.43	-42,424.43	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9154994 WITH JPMORGAN	-2,642,148.090	18 Dec 23				0.00	-2,642,148.09	-2,642,148.09	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 GBP / USD EX.RATE 0.7907639 WITH JPMORGAN	-3,304,058.360	18 Dec 23				0.00	-3,304,058.36	-3,304,058.36	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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 18 DEC 2023 JPY / USD EX.RATE 142.859 WITH JPMORGAN CHASE	-444,419.920	18 Dec 23				0.00	-444,419.92	-444,419.92	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 SGD / USD EX.RATE 1.33293 WITH JPMORGAN CHASE	-250,052.140	18 Dec 23				0.00	-250,052.14	-250,052.14	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / CHF EX.RATE 1.1628273 WITH JPMORGAN	868,084.330	18 Dec 23				0.00	868,084.33	868,084.33	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0964558 WITH JPMORGAN	2,652,200.490	18 Dec 23				0.00	2,652,200.49	2,652,200.49	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / GBP EX.RATE 1.2652755 WITH JPMORGAN	3,305,823.260	18 Dec 23				0.00	3,305,823.26	3,305,823.26	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / JPY EX.RATE 0.0071013 WITH JPMORGAN	450,857.220	18 Dec 23				0.00	450,857.22	450,857.22	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / SGD EX.RATE 0.7531674 WITH JPMORGAN	251,032.220	18 Dec 23				0.00	251,032.22	251,032.22	0.00
FX DEAL TRANSACTED ON 18 MAY 2023 JPY / USD EX.RATE 138.241 WITH JPMORGAN CHASE	-58,877.050	18 May 23				0.00	-58,877.05	-58,877.05	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 USD / BRL EX.RATE 0.1977535 WITH JPMORGAN	693,689.090	18 Oct 23				0.00	693,689.09	693,689.09	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.071314 WITH JPMORGAN CHASE	2,353,792.560	18 Sep 23				0.00	2,353,792.56	2,353,792.56	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.071506 WITH JPMORGAN CHASE	68,988.910	18 Sep 23				0.00	68,988.91	68,988.91	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / ZAR EX.RATE 0.0522389 WITH JPMORGAN	116,413.040	18 Sep 23				0.00	116,413.04	116,413.04	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 ZAR / USD EX.RATE 19.042665 WITH JPMORGAN	-116,413.040	18 Sep 23				0.00	-116,413.04	-116,413.04	0.00
FX DEAL TRANSACTED ON 19 APR 2023 USD / JPY EX.RATE 0.0074185 WITH JPMORGAN	16,416.480	19 Apr 23				0.00	16,416.48	16,416.48	0.00
FX DEAL TRANSACTED ON 20 APR 2023 USD / JPY EX.RATE 0.0074472 WITH JPMORGAN	20,074.730	20 Apr 23				0.00	20,074.73	20,074.73	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 FEB 2023 USD / JPY EX.RATE 0.0074614 WITH JPMORGAN	39,984.260	20 Feb 23				0.00	39,984.26	39,984.26	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 CHF / USD EX.RATE 0.89805 WITH JPMORGAN CHASE	-1,064,487.500	20 Jun 23				0.00	-1,064,487.50	-1,064,487.50	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 EUR / USD EX.RATE 0.9161452 WITH JPMORGAN	-3,348,514.960	20 Jun 23				0.00	-3,348,514.96	-3,348,514.96	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 GBP / USD EX.RATE 0.7835026 WITH JPMORGAN	-2,936,879.960	20 Jun 23				0.00	-2,936,879.96	-2,936,879.96	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 JPY / USD EX.RATE 141.454 WITH JPMORGAN CHASE	-807,436.530	20 Jun 23				0.00	-807,436.53	-807,436.53	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 MXN / USD EX.RATE 17.14248 WITH JPMORGAN CHASE	-2,683.390	20 Jun 23				0.00	-2,683.39	-2,683.39	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.34336 WITH JPMORGAN CHASE	-498,754.620	20 Jun 23				0.00	-498,754.62	-498,754.62	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / CHF EX.RATE 1.1239567 WITH JPMORGAN	1,074,461.010	20 Jun 23				0.00	1,074,461.01	1,074,461.01	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.096666 WITH JPMORGAN CHASE	3,364,270.800	20 Jun 23				0.00	3,364,270.80	3,364,270.80	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / GBP EX.RATE 1.277369 WITH JPMORGAN CHASE	2,939,293.770	20 Jun 23				0.00	2,939,293.77	2,939,293.77	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / JPY EX.RATE 0.00717 WITH JPMORGAN CHASE	818,926.070	20 Jun 23				0.00	818,926.07	818,926.07	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / MXN EX.RATE 0.0580743 WITH JPMORGAN	2,671.420	20 Jun 23				0.00	2,671.42	2,671.42	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / SGD EX.RATE 0.7470224 WITH JPMORGAN	500,510.220	20 Jun 23				0.00	500,510.22	500,510.22	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 USD / ZAR EX.RATE 0.0549417 WITH JPMORGAN	15,256.650	20 Jun 23				0.00	15,256.65	15,256.65	0.00
FX DEAL TRANSACTED ON 20 JUN 2023 ZAR / USD EX.RATE 18.3017 WITH JPMORGAN CHASE	-15,256.650	20 Jun 23				0.00	-15,256.65	-15,256.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2023 CHF / USD EX.RATE 0.9289 WITH JPMORGAN CHASE	-1,029,134.460	20 Mar 23				0.00	-1,029,134.46	-1,029,134.46	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 EUR / USD EX.RATE 0.9325053 WITH JPMORGAN	-2,548,730.910	20 Mar 23				0.00	-2,548,730.91	-2,548,730.91	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 GBP / USD EX.RATE 0.8146308 WITH JPMORGAN	-2,824,657.610	20 Mar 23				0.00	-2,824,657.61	-2,824,657.61	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 SGD / USD EX.RATE 1.33722 WITH JPMORGAN CHASE	-501,044.700	20 Mar 23				0.00	-501,044.70	-501,044.70	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CAD EX.RATE 0.7301882 WITH JPMORGAN	10,250.330	20 Mar 23				0.00	10,250.33	10,250.33	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / CHF EX.RATE 1.0880967 WITH JPMORGAN	1,040,180.150	20 Mar 23				0.00	1,040,180.15	1,040,180.15	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / EUR EX.RATE 1.078201 WITH JPMORGAN CHASE	2,562,565.710	20 Mar 23				0.00	2,562,565.71	2,562,565.71	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / GBP EX.RATE 1.230024 WITH JPMORGAN CHASE	2,830,350.420	20 Mar 23				0.00	2,830,350.42	2,830,350.42	0.00
FX DEAL TRANSACTED ON 20 MAR 2023 USD / SGD EX.RATE 0.7501814 WITH JPMORGAN	502,626.760	20 Mar 23				0.00	502,626.76	502,626.76	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.00674 WITH JPMORGAN CHASE	316,939.000	20 Nov 23				0.00	316,939.00	316,939.00	0.00
FX DEAL TRANSACTED ON 21 APR 2023 GBP / USD EX.RATE 0.8038973 WITH JPMORGAN	-44,316.760	21 Apr 23				0.00	-44,316.76	-44,316.76	0.00
FX DEAL TRANSACTED ON 21 APR 2023 USD / JPY EX.RATE 0.0074818 WITH JPMORGAN	10,865.920	21 Apr 23				0.00	10,865.92	10,865.92	0.00
FX DEAL TRANSACTED ON 21 MAR 2023 USD / CAD EX.RATE 0.7321931 WITH JPMORGAN	1,386.190	21 Mar 23				0.00	1,386.19	1,386.19	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 CHF / USD EX.RATE 0.90294 WITH JPMORGAN CHASE	-1,058,722.620	21 Sep 23				0.00	-1,058,722.62	-1,058,722.62	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 EUR / USD EX.RATE 0.9382359 WITH JPMORGAN	-2,634,602.790	21 Sep 23				0.00	-2,634,602.79	-2,634,602.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 SEP 2023 GBP / USD EX.RATE 0.8133718 WITH JPMORGAN	-2,817,099.030	21 Sep 23				0.00	-2,817,099.03	-2,817,099.03	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 145.241 WITH JPMORGAN CHASE	-51,708.860	21 Sep 23				0.00	-51,708.86	-51,708.86	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 SGD / USD EX.RATE 1.36675 WITH JPMORGAN CHASE	-490,219.130	21 Sep 23				0.00	-490,219.13	-490,219.13	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / CHF EX.RATE 1.1182443 WITH JPMORGAN	1,069,000.140	21 Sep 23				0.00	1,069,000.14	1,069,000.14	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.06571 WITH JPMORGAN CHASE	74,043.920	21 Sep 23				0.00	74,043.92	74,043.92	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.06996 WITH JPMORGAN CHASE	2,644,811.650	21 Sep 23				0.00	2,644,811.65	2,644,811.65	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / GBP EX.RATE 1.229947 WITH JPMORGAN CHASE	2,818,237.830	21 Sep 23				0.00	2,818,237.83	2,818,237.83	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / JPY EX.RATE 0.0067871 WITH JPMORGAN	50,972.910	21 Sep 23				0.00	50,972.91	50,972.91	0.00
FX DEAL TRANSACTED ON 21 SEP 2023 USD / SGD EX.RATE 0.7346659 WITH JPMORGAN	492,231.280	21 Sep 23				0.00	492,231.28	492,231.28	0.00
FX DEAL TRANSACTED ON 22 JUN 2023 USD / JPY EX.RATE 0.007023 WITH JPMORGAN CHASE	172,472.890	22 Jun 23				0.00	172,472.89	172,472.89	0.00
FX DEAL TRANSACTED ON 22 MAR 2023 EUR / USD EX.RATE 0.9192528 WITH JPMORGAN	-238,334.110	22 Mar 23				0.00	-238,334.11	-238,334.11	0.00
FX DEAL TRANSACTED ON 22 MAR 2023 USD / GBP EX.RATE 1.22373 WITH JPMORGAN CHASE	77,304.170	22 Mar 23				0.00	77,304.17	77,304.17	0.00
FX DEAL TRANSACTED ON 22 NOV 2023 GBP / USD EX.RATE 0.8011087 WITH JPMORGAN	-16,981.890	22 Nov 23				0.00	-16,981.89	-16,981.89	0.00
FX DEAL TRANSACTED ON 23 AUG 2023 BRL / USD EX.RATE 4.92363 WITH JPMORGAN CHASE	-712,451.380	23 Aug 23				0.00	-712,451.38	-712,451.38	0.00
FX DEAL TRANSACTED ON 23 JUN 2023 MXN / USD EX.RATE 17.335448 WITH JPMORGAN	-124,254.070	23 Jun 23				0.00	-124,254.07	-124,254.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 23 JUN 2023 USD / JPY EX.RATE 0.0069865 WITH JPMORGAN	46,876.100	23 Jun 23				0.00	46,876.10	46,876.10	0.00
FX DEAL TRANSACTED ON 23 JUN 2023 USD / MXN EX.RATE 0.0582697 WITH JPMORGAN	125,512.990	23 Jun 23				0.00	125,512.99	125,512.99	0.00
FX DEAL TRANSACTED ON 23 MAR 2023 EUR / USD EX.RATE 0.9193788 WITH JPMORGAN	-17,594.970	23 Mar 23				0.00	-17,594.97	-17,594.97	0.00
FX DEAL TRANSACTED ON 23 MAR 2023 HKD / USD EX.RATE 7.84973 WITH JPMORGAN CHASE	-55,719.370	23 Mar 23				0.00	-55,719.37	-55,719.37	0.00
FX DEAL TRANSACTED ON 23 MAR 2023 HKD / USD EX.RATE 7.851589 WITH JPMORGAN CHASE	-63,642.010	23 Mar 23				0.00	-63,642.01	-63,642.01	0.00
FX DEAL TRANSACTED ON 23 MAY 2023 USD / EUR EX.RATE 1.07683 WITH JPMORGAN CHASE	86,202.750	23 May 23				0.00	86,202.75	86,202.75	0.00
FX DEAL TRANSACTED ON 23 OCT 2023 GBP / USD EX.RATE 0.81688 WITH JPMORGAN CHASE	-190,984.150	23 Oct 23				0.00	-190,984.15	-190,984.15	0.00
FX DEAL TRANSACTED ON 23 OCT 2023 USD / ILS EX.RATE 0.2461902 WITH JPMORGAN	37,777.280	23 Oct 23				0.00	37,777.28	37,777.28	0.00
FX DEAL TRANSACTED ON 24 FEB 2023 EUR / USD EX.RATE 0.9478403 WITH JPMORGAN	-73,109.060	24 Feb 23				0.00	-73,109.06	-73,109.06	0.00
FX DEAL TRANSACTED ON 24 MAR 2023 EUR / USD EX.RATE 0.9293421 WITH JPMORGAN	-87,728.400	24 Mar 23				0.00	-87,728.40	-87,728.40	0.00
FX DEAL TRANSACTED ON 25 APR 2023 GBP / USD EX.RATE 0.806855 WITH JPMORGAN CHASE	-2,601.260	25 Apr 23				0.00	-2,601.26	-2,601.26	0.00
FX DEAL TRANSACTED ON 26 APR 2023 GBP / USD EX.RATE 0.8012821 WITH JPMORGAN	-6,975.020	26 Apr 23				0.00	-6,975.02	-6,975.02	0.00
FX DEAL TRANSACTED ON 26 JUN 2023 JPY / USD EX.RATE 142.4023 WITH JPMORGAN CHASE	-1,743,838.000	26 Jun 23				0.00	-1,743,838.00	-1,743,838.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2023 USD / JPY EX.RATE 0.0069925 WITH JPMORGAN	1,743,838.000	26 Jun 23				0.00	1,743,838.00	1,743,838.00	0.00
FX DEAL TRANSACTED ON 26 MAY 2023 JPY / USD EX.RATE 140.144 WITH JPMORGAN CHASE	-264,245.500	26 May 23				0.00	-264,245.50	-264,245.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 26 MAY 2023 USD / EUR EX.RATE 1.07278 WITH JPMORGAN CHASE	15,164.690	26 May 23				0.00	15,164.69	15,164.69	0.00
FX DEAL TRANSACTED ON 26 OCT 2023 USD / GBP EX.RATE 1.211823 WITH JPMORGAN CHASE	389,456.890	26 Oct 23				0.00	389,456.89	389,456.89	0.00
FX DEAL TRANSACTED ON 27 APR 2023 USD / JPY EX.RATE 0.0074625 WITH JPMORGAN	8,714.480	27 Apr 23				0.00	8,714.48	8,714.48	0.00
FX DEAL TRANSACTED ON 27 FEB 2023 EUR / USD EX.RATE 0.942987 WITH JPMORGAN CHASE	-58,278.650	27 Feb 23				0.00	-58,278.65	-58,278.65	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 NOK / USD EX.RATE 9.882766 WITH JPMORGAN CHASE	-352,916.280	27 Jan 23				0.00	-352,916.28	-352,916.28	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 USD / HKD EX.RATE 0.1277439 WITH JPMORGAN	18,135.120	27 Jan 23				0.00	18,135.12	18,135.12	0.00
FX DEAL TRANSACTED ON 27 JAN 2023 USD / SEK EX.RATE 0.0968795 WITH JPMORGAN	32,219.850	27 Jan 23				0.00	32,219.85	32,219.85	0.00
FX DEAL TRANSACTED ON 27 JUL 2023 USD / JPY EX.RATE 0.0071089 WITH JPMORGAN	485,464.190	27 Jul 23				0.00	485,464.19	485,464.19	0.00
FX DEAL TRANSACTED ON 27 MAR 2023 GBP / USD EX.RATE 0.8161436 WITH JPMORGAN	-72,291.200	27 Mar 23				0.00	-72,291.20	-72,291.20	0.00
FX DEAL TRANSACTED ON 27 SEP 2023 EUR / USD EX.RATE 0.9477173 WITH JPMORGAN	-375,506.500	27 Sep 23				0.00	-375,506.50	-375,506.50	0.00
FX DEAL TRANSACTED ON 27 SEP 2023 USD / JPY EX.RATE 0.0066962 WITH JPMORGAN	49,259.160	27 Sep 23				0.00	49,259.16	49,259.16	0.00
FX DEAL TRANSACTED ON 28 APR 2023 USD / CAD EX.RATE 0.7330895 WITH JPMORGAN	14,282.520	28 Apr 23				0.00	14,282.52	14,282.52	0.00
FX DEAL TRANSACTED ON 28 FEB 2023 JPY / USD EX.RATE 136.798 WITH JPMORGAN CHASE	-38,738.830	28 Feb 23				0.00	-38,738.83	-38,738.83	0.00
FX DEAL TRANSACTED ON 28 FEB 2023 USD / GBP EX.RATE 1.211512 WITH JPMORGAN CHASE	126,976.020	28 Feb 23				0.00	126,976.02	126,976.02	0.00
FX DEAL TRANSACTED ON 28 JUL 2023 EUR / USD EX.RATE 0.9040251 WITH JPMORGAN	-544,628.690	28 Jul 23				0.00	-544,628.69	-544,628.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 JUN 2023 USD / DKK EX.RATE 0.146445 WITH JPMORGAN CHASE	69,772.950	28 Jun 23				0.00	69,772.95	69,772.95	0.00
FX DEAL TRANSACTED ON 28 JUN 2023 USD / JPY EX.RATE 0.0069281 WITH JPMORGAN	170,761.720	28 Jun 23				0.00	170,761.72	170,761.72	0.00
FX DEAL TRANSACTED ON 28 JUN 2023 USD / SEK EX.RATE 0.0926252 WITH JPMORGAN	24,030.620	28 Jun 23				0.00	24,030.62	24,030.62	0.00
FX DEAL TRANSACTED ON 30 AUG 2023 EUR / USD EX.RATE 0.9128194 WITH JPMORGAN	-533,794.550	30 Aug 23				0.00	-533,794.55	-533,794.55	0.00
FX DEAL TRANSACTED ON 30 JAN 2023 EUR / USD EX.RATE 0.9205475 WITH JPMORGAN	-105,668.730	30 Jan 23				0.00	-105,668.73	-105,668.73	0.00
FX DEAL TRANSACTED ON 30 JUN 2023 SEK / USD EX.RATE 10.785484 WITH JPMORGAN	-79,361.400	30 Jun 23				0.00	-79,361.40	-79,361.40	0.00
FX DEAL TRANSACTED ON 30 MAY 2023 USD / JPY EX.RATE 0.0071933 WITH JPMORGAN	463,994.430	30 May 23				0.00	463,994.43	463,994.43	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 EUR / USD EX.RATE 0.916497 WITH JPMORGAN CHASE	-124,386.650	30 Nov 23				0.00	-124,386.65	-124,386.65	0.00
FX DEAL TRANSACTED ON 31 AUG 2023 GBP / USD EX.RATE 0.7885658 WITH JPMORGAN	-317,639.950	31 Aug 23				0.00	-317,639.95	-317,639.95	0.00
FX DEAL TRANSACTED ON 31 MAR 2023 USD / EUR EX.RATE 1.092056 WITH JPMORGAN CHASE	399,220.730	31 Mar 23				0.00	399,220.73	399,220.73	0.00
FX DEAL TRANSACTED ON 31 MAY 2023 EUR / USD EX.RATE 0.9364436 WITH JPMORGAN	-50,831.100	31 May 23				0.00	-50,831.10	-50,831.10	0.00
Total JPMORGAN CHASE BANK, N.A.							.000.00	-195,794.69	-195,794.69

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

5500 Supplemental Schedules

1 JAN 23 - 31 DEC 23

Account Name XPO PENSION ONLY ACCOUNTS
Account number XPOPEN

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	163	188,256,236.43			0.00	188,256,236.43	188,256.236.43
	Total dispositions	95		217,300,000.00		0.00	217,267,504.47	217,300.000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	945	412,477,079.11			0.00	412,477,079.11	412,477.079.11
	Total dispositions	712		407,231,484.93		0.00	407,231,484.93	407,231.484.93

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

◆ 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 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,512,116,369.62

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 2023 This Form is Open to Public Inspection
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For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

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

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

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

Part I	Basic Information
1 Enter the valuation date: Month 01 Day 01 Year 2023	
2 Assets:	
a Market value.....	2a 1,474,479,726
b Actuarial value	2b 1,621,927,698
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment	(1) Number of participants 12,596 (2) Vested Funding Target 935,117,322 (3) Total Funding Target 935,117,322
b For terminated vested participants.....	5,277 238,503,827 238,503,827
c For active participants.....	4,840 267,220,726 278,432,856
d Total	22,713 1,440,841,875 1,452,054,005
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 5.23%
6 Target normal cost	
a Present value of current plan year accruals.....	6a 0
b Expected plan-related expenses	6b 3,800,000
c Target normal cost.....	6c 3,800,000

Statement by Enrolled Actuary

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

SIGN HERE		8/20/2024
	Signature of actuary	Date
BRYAN KOZLAK FSA EA	Type or print name of actuary	2308399
MERCER	Firm name	Most recent enrollment number
		203-229-6000
601 MERRITT 7		Telephone number (including area code)
NORWALK CT 06856	Address of the firm	

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

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

Schedule SB (Form 5500) 2023
v. 230728

Part II	Beginning of Year Carryover and Prefunding Balances	(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of <u>-22.59</u> %	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.40</u> %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III	Funding Percentages		
14	Funding target attainment percentage	14	111.69 %
15	Adjusted funding target attainment percentage	15	111.69 %
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	136.98 %
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
	Totals ▶	18(b)	18(c)
		0	0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date.	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	19c	0
20	Quarterly contributions and liquidity shortfalls:		
	a Did the plan have a "funding shortfall" for the prior year?	☐ Yes ☒ No	
	b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☐ Yes ☐ No	
	c If line 20a is "Yes," see instructions and complete the following table as applicable:		
	Liquidity shortfall as of end of quarter of this plan year		
	(1) 1st	(2) 2nd	(3) 3rd

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost		
21	Discount rate:		
a	Segment rates:	<div style="display: flex; justify-content: space-around;"> <div style="border: 1px solid black; padding: 2px; text-align: center;">1st segment: 4.75 %</div> <div style="border: 1px solid black; padding: 2px; text-align: center;">2nd segment: 5.00 %</div> <div style="border: 1px solid black; padding: 2px; text-align: center;">3rd segment: 5.74 %</div> </div>	☐ N/A, full yield curve used
b	Applicable month (enter code).....		21b 4
22	Weighted average retirement age		22 62
23	Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute		
Part VI	Miscellaneous Items		
24	Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No		
25	Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No		
26	Demographic and benefit information		
a	Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
b	Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...		☒ Yes ☐ No
27	If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment		27
Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years		
28	Unpaid minimum required contributions for all prior years.....		28 0
29	Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)		29 0
30	Remaining amount of unpaid minimum required contributions (line 28 minus line 29)		30 0
Part VIII	Minimum Required Contribution For Current Year		
31	Target normal cost and excess assets (see instructions):		
a	Target normal cost (line 6c).....		31a 3,800,000
b	Excess assets, if applicable, but not greater than line 31a		31b 3,800,000
32	Amortization installments:		
a	Net shortfall amortization installment	Outstanding Balance 0	Installment 0
b	Waiver amortization installment	0	0
33	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....		34 0
	Carryover balance	Prefunding balance	Total balance
35	Balances elected for use to offset funding requirement.....		0
36	Additional cash requirement (line 34 minus line 35)		36 0
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37 0
38	Present value of excess contributions for current year (see instructions)		
a	Total (excess, if any, of line 37 over line 36)		38a 0
b	Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b
39	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39 0
40	Unpaid minimum required contributions for all years.....		40 0
Part IX	Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)		
41	If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021		