# Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

# Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

**2023**

**This Form is Open to Public Inspection**

## 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:
- ☐ a multiemployer plan
- ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- ☐ a single-employer plan
- ☒ a DFE (specify) M

**B** This return/report is:
- ☐ the first return/report
- ☐ the final return/report
- ☐ an amended return/report
- ☐ a short plan year return/report (less than 12 months)

**C** If the plan is a collectively-bargained plan, check here. . . . . ▶ ☐

**D** Check box if filing under:
- ☐ Form 5558
- ☐ automatic extension
- ☐ the DFVC program
- ☐ special extension (enter description)

**E** If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ ☐

## Part II Basic Plan Information—enter all requested information

**1a** Name of plan
ROBERT BOSCH LLC MASTER TRUST RETIREMENT TRUST

**1b** Three-digit plan number (PN) ▶ 100

**1c** Effective date of plan

**2a** Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
ROBERT BOSCH LLC

38000 HILLS TECH DRIVE
FARMINGTON HILLS, MI 48331

**2b** Employer Identification Number (EIN)
36-2903176

**2c** Plan Sponsor's telephone number
248-553-9000

**2d** Business code (see instructions)

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

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

| | | | |
|---|---|---|---|
| **SIGN HERE** | | | |
| | **Signature of plan administrator** | Date | Enter name of individual signing as plan administrator |
| **SIGN HERE** | | | |
| | **Signature of employer/plan sponsor** | Date | Enter name of individual signing as employer or plan sponsor |
| **SIGN HERE** | Filed with authorized/valid electronic signature. | 10/15/2024 | KIMBERLY MARTINEZ |
| | **Signature of DFE** | Date | Enter name of individual signing as DFE |

**3a** Plan administrator's name and address [X] Same as Plan Sponsor

**3b** Administrator's EIN

**3c** Administrator's telephone number

**4** If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:

**a** Sponsor's name

**4b** EIN

**c** Plan Name

**4d** PN

| | | | |
|---|---|---|---|
| **5** | Total number of participants at the beginning of the plan year | **5** | |
| **6** | Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**). | | |
| **a(1)** | Total number of active participants at the beginning of the plan year | **6a(1)** | |
| **a(2)** | Total number of active participants at the end of the plan year | **6a(2)** | |
| **b** | Retired or separated participants receiving benefits | **6b** | |
| **c** | Other retired or separated participants entitled to future benefits | **6c** | |
| **d** | Subtotal. Add lines **6a(2)**, **6b**, and **6c**. | **6d** | |
| **e** | Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. | **6e** | |
| **f** | Total. Add lines **6d** and **6e**. | **6f** | |
| **g(1)** | Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) | **6g(1)** | |
| **g(2)** | Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) | **6g(2)** | |
| **h** | Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested | **6h** | |
| **7** | Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) | **7** | |

**8a** If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

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

**9a** Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [ ] Trust
- **(4)** [ ] General assets of the sponsor

**9b** Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [ ] Trust
- **(4)** [ ] General assets of the sponsor

**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

**a Pension Schedules**

- **(1)** [ ] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- **(4)** [ ] **DCG** (Individual Plan Information) – Number Attached _____
- **(5)** [ ] **MEP** (Multiple-Employer Retirement Plan Information)

**b General Schedules**

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] **A** (Insurance Information) – Number Attached 0
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **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_____

| SCHEDULE C (Form 5500) | Service Provider Information | OMB No. 1210-0110 |
|---|---|---|
| Department of the Treasury<br>Internal Revenue Service<br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br>▶ **File as an attachment to Form 5500.** | **2023**<br>**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
ROBERT BOSCH LLC MASTER TRUST RETIREMENT TRUST

**B** Three-digit plan number (PN) ▶ 100

**C** Plan sponsor's name as shown on line 2a of Form 5500
ROBERT BOSCH LLC

**D** Employer Identification Number (EIN)
36-2903176

## 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).. . . . . [X] Yes [ ] No

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

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

NORTHERN TRUST CORPORATION

36-2723087

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

SMITH GRAHAM & CO INV ADV, L.P.

76-0301817

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

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

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

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

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

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

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

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

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

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

**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)

TELUS HEALTH (US) LTD

52-1883918

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 15 64 50 | NONE | 4572491 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

WILLIS TOWERS WATSON

53-0181291

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 15 17 50 | NONE | 3112567 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

METLIFE INVESTMENT MANAGEMENT

82-2405817

| (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 50 51 | NONE | 2873381 | Yes [ ] No [X] | 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)

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 50 51 52 68 | NONE | 2799481 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [ ] |

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

THE 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? |
|---|---|---|---|---|---|---|
| 19 21 50 62 | NONE | 2486307 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [ ] |

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

AON CONSULTING INC

22-2232264

| (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 15 17 50 | NONE | 690345 | Yes [ ] No [X] | 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 INVESTMENTS LLC

30-0282430

| (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? |
|---|---|---|---|---|---|---|
| 27 50 | NONE | 568547 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

PLANTE & MORAN PLLC

38-1357951

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 10 50 | NONE | 470400 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

PYRFORD INTERNATIONAL

98-0651721

| (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 50 51 | NONE | 166120 | Yes [ ] No [X] | 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)

DODGE AND COX INC

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 50 51 68 | NONE | 154190 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [ ] |

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

SMITH, GRAHAM AND CO. INV ADVR, LP.

76-0301817

| (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 50 51 56 68 | NONE | 112869 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [ ] |

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

JENNISON ASSOCIATES LLC

22-2540245

| (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? |
|---|---|---|---|---|---|---|
| 27 28 50 51 68 | NONE | 105936 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [ ] |

## Part I Service Provider Information (continued)

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

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

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

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

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

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

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

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

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

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

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

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

## Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

# SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

## DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

**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
ROBERT BOSCH LLC MASTER TRUST RETIREMENT TRUST

**B** Three-digit plan number (PN) ▶ 100

**C** Plan or DFE sponsor's name as shown on line 2a of Form 5500
ROBERT BOSCH LLC

**D** Employer Identification Number (EIN)
36-2903176

**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: NT COL 1-10 YR. INTERMEDIATE GOVT B

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

| **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) |
|---|---|---|
| 45-6138589-056 | C | 290272993 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COLL LT GOV BOND INDEX NL

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

| **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) |
|---|---|---|
| 45-6138589-060 | C | 126157755 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE SHORT-TERM INVESTMENT FD

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

| **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) |
|---|---|---|
| 45-6138589-084 | C | 36604293 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COL ST GOV BOND IND NONLEND

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

| **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) |
|---|---|---|
| 45-6138589-092 | C | 0 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NTCC EMERGING MARKETS FUND FEBT

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

| **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) |
|---|---|---|
| 82-6192524-012 | C | 0 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COL RUSSELL 1000 GTH IND NON LND

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

| **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) |
|---|---|---|
| 45-6138589-099 | C | 0 |

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

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

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

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

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

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

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

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

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

**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 | BOSCH BRAKING SYSTEMS PENSION PLAN FOR HOURLY EMPLOYEES | | |
| **b** Name of plan sponsor | ROBERT BOSCH LLC | **c** EIN-PN | 36-2903176-006 |
| **a** Plan name | BOSCH PENSION PLAN | | |
| **b** Name of plan sponsor | ROBERT BOSCH LLC | **c** EIN-PN | 36-2903176-001 |
| **a** Plan name | PENSION PLAN FOR DISCONTINUED OPERATIONS OF ROBERT BOSCH | | |
| **b** Name of plan sponsor | ROBERT BOSCH LLC | **c** EIN-PN | 36-2903176-010 |
| **a** Plan name | ROBERT BOSCH FUEL SYSTEMS LLC HOURLY-RATED EMPLOYEES' PENSION PLAN | | |
| **b** Name of plan sponsor | ROBERT BOSCH FUEL SYSTEMS LLC | **c** EIN-PN | 36-3818702-002 |
| **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
ROBERT BOSCH LLC MASTER TRUST RETIREMENT TRUST

**B** Three-digit plan number (PN) ▶ 100

**C** Plan sponsor's name as shown on line 2a of Form 5500
ROBERT BOSCH LLC

**D** Employer Identification Number (EIN)
36-2903176

## Part I Asset and Liability Statement

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

| Assets | | (a) Beginning of Year | (b) End of Year |
|---|---|---|---|
| **a** Total noninterest-bearing cash | 1a | | |
| **b** Receivables (less allowance for doubtful accounts): | | | |
| **(1)** Employer contributions | 1b(1) | | |
| **(2)** Participant contributions | 1b(2) | | |
| **(3)** Other | 1b(3) | 38120540 | 46536105 |
| **c** General investments: | | | |
| **(1)** Interest-bearing cash (include money market accounts & certificates of deposit) | 1c(1) | 754712 | 759504 |
| **(2)** U.S. Government securities | 1c(2) | 130557793 | 296860338 |
| **(3)** Corporate debt instruments (other than employer securities): | | | |
| **(A)** Preferred | 1c(3)(A) | 21182190 | 26372235 |
| **(B)** All other | 1c(3)(B) | 528475972 | 496827966 |
| **(4)** Corporate stocks (other than employer securities): | | | |
| **(A)** Preferred | 1c(4)(A) | 775463 | 0 |
| **(B)** Common | 1c(4)(B) | 103227977 | 0 |
| **(5)** Partnership/joint venture interests | 1c(5) | 236204 | 0 |
| **(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) | 464004622 | 453035041 |
| **(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) | 305249996 | 280171822 |
| **(14)** Value of funds held in insurance company general account (unallocated contracts) | 1c(14) | | |
| **(15)** Other | 1c(15) | 23691516 | 10781156 |

| | | | (a) Beginning of Year | (b) End of Year |
|---|---|---|---|---|
| **1d** | Employer-related investments: | | | |
| | **(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 | 1616276985 | 1611344167 |
| | **Liabilities** | | | |
| **g** | Benefit claims payable | 1g | | |
| **h** | Operating payables | 1h | | |
| **i** | Acquisition indebtedness | 1i | | |
| **j** | Other liabilities | 1j | 80809255 | 65056736 |
| **k** | Total liabilities (add all amounts in lines 1g through1j) | 1k | 80809255 | 65056736 |
| | **Net Assets** | | | |
| **l** | Net assets (subtract line 1k from line 1f) | 1l | 1535467730 | 1546287431 |

## Part II Income and Expense Statement

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

| | | | (a) Amount | (b) Total |
|---|---|---|---|---|
| | **Income** | | | |
| **a** | **Contributions:** | | | |
| | **(1)** Received or receivable in cash from: **(A)** Employers | 2a(1)(A) | | |
| | **(B)** Participants | 2a(1)(B) | | |
| | **(C)** Others (including rollovers) | 2a(1)(C) | | |
| | **(2)** Noncash contributions | 2a(2) | | |
| | **(3)** Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)** | 2a(3) | | 0 |
| **b** | **Earnings on investments:** | | | |
| | **(1)** Interest: | | | |
| | **(A)** Interest-bearing cash (including money market accounts and certificates of deposit) | 2b(1)(A) | 346602 | |
| | **(B)** U.S. Government securities | 2b(1)(B) | 4589959 | |
| | **(C)** Corporate debt instruments | 2b(1)(C) | 29756311 | |
| | **(D)** Loans (other than to participants) | 2b(1)(D) | | |
| | **(E)** Participant loans | 2b(1)(E) | | |
| | **(F)** Other | 2b(1)(F) | 1162614 | |
| | **(G)** Total interest. Add lines **2b(1)(A)** through **(F)** | 2b(1)(G) | | 35855486 |
| | **(2)** Dividends: **(A)** Preferred stock | 2b(2)(A) | 16744 | |
| | **(B)** Common stock | 2b(2)(B) | 2110173 | |
| | **(C)** Registered investment company shares (e.g. mutual funds) | 2b(2)(C) | 14116861 | |
| | **(D)** Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)** | 2b(2)(D) | | 16243778 |
| | **(3)** Rents | 2b(3) | | |
| | **(4)** Net gain (loss) on sale of assets: **(A)** Aggregate proceeds | 2b(4)(A) | 3374328735 | |
| | **(B)** Aggregate carrying amount (see instructions) | 2b(4)(B) | 3393244685 | |
| | **(C)** Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result | 2b(4)(C) | | -18915950 |
| | **(5)** Unrealized appreciation (depreciation) of assets: **(A)** Real estate | 2b(5)(A) | | |
| | **(B)** Other | 2b(5)(B) | 46316861 | |
| | **(C)** Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)** | 2b(5)(C) | | 46316861 |

| | | (a) Amount | (b) Total |
|---|---|---|---|
| **(6)** Net investment gain (loss) from common/collective trusts | 2b(6) | | 33872489 |
| **(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) | | 13378760 |
| **c** Other income | 2c | | 1093611 |
| **d** Total income. Add all **income** amounts in column (b) and enter total | 2d | | 127845035 |
| **Expenses** | | | |
| **e** Benefit payment and payments to provide benefits: | | | |
| **(1)** Directly to participants or beneficiaries, including direct rollovers | 2e(1) | | |
| **(2)** To insurance carriers for the provision of benefits | 2e(2) | | |
| **(3)** Other | 2e(3) | | |
| **(4)** Total benefit payments. Add lines **2e(1)** through **(3)** | 2e(4) | | 0 |
| **f** Corrective distributions (see instructions) | 2f | | |
| **g** Certain deemed distributions of participant loans (see instructions) | 2g | | |
| **h** Interest expense | 2h | | |
| **i** Administrative expenses: | | | |
| **(1)** Salaries and allowances | 2i(1) | | |
| **(2)** Contract administrator fees | 2i(2) | | |
| **(3)** Recordkeeping fees | 2i(3) | 4572491 | |
| **(4)** IQPA audit fees | 2i(4) | 470400 | |
| **(5)** Investment advisory and investment management fees | 2i(5) | 6780525 | |
| **(6)** Bank or trust company trustee/custodial fees | 2i(6) | 2486307 | |
| **(7)** Actuarial fees | 2i(7) | 3802912 | |
| **(8)** Legal fees | 2i(8) | | |
| **(9)** Valuation/appraisal fees | 2i(9) | | |
| **(10)** Other trustee fees and expenses | 2i(10) | | |
| **(11)** Other expenses | 2i(11) | 5623001 | |
| **(12)** Total administrative expenses. Add lines **2i(1)** through **(11)** | 2i(12) | | 23735636 |
| **j** Total expenses. Add all **expense** amounts in column (b) and enter total | 2j | | 23735636 |
| **Net Income and Reconciliation** | | | |
| **k** Net income (loss). Subtract line **2j** from line **2d** | 2k | | 104109399 |
| **l** Transfers of assets: | | | |
| **(1)** To this plan | 2l(1) | | 902881579 |
| **(2)** From this plan | 2l(2) | | 996171277 |

## Part III Accountant's Opinion

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

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

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

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

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

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

**(1)** Name: **(2)** EIN:

**d** The opinion of an independent qualified public accountant is **not attached** 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.) | **4a** | | | |
| **b** Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.) | **4b** | | X | |
| **c** Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) | **4c** | | X | |
| **d** Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.) | **4d** | | X | |
| **e** Was this plan covered by a fidelity bond? | **4e** | | | |
| **f** Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? | **4f** | | | |
| **g** Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser? | **4g** | | | |
| **h** Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser? | **4h** | | | |
| **i** Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) | **4i** | X | | |
| **j** Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.) | **4j** | X | | |
| **k** Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? | **4k** | | | |
| **l** Has the plan failed to provide any benefit when due under the plan? | **4l** | | | |
| **m** If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) | **4m** | | | |
| **n** If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3. | **4n** | | | |

**5a** Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☐ No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

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

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

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

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

# ◆ 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 |
|---|---|---|---|---|---|---|---|---|---|
| **Value of Interest in Common/Collective Trusts** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| MFB NT COLLECTIVE LONG-TERM GOVT BD INDEX FUND-NON-LENDING CUSIP: 664997AA1 | 1,801,419.940 | 26 May 23 | 47.1850 | | | 0.00 | 85,000,000.00 | 85,000,000.00 | 0.00 |
| MFB NT COLLECTIVE 1-10 YR.INTERMEDIATE GOVT BOND INDEX FD-NON-LENDING CUSIP: 004000964 | 8,247,889.510 | 13 Oct 23 | 30.9170 | | | 0.00 | 255,000,000.00 | 255,000,000.00 | 0.00 |
| NORTHERN TRUST COLLECTIVE SHORT TERM GOVERNMENT BOND INDEX FUND - NON-LENDIN CUSIP: 66586W326 | -830,718.110 | 26 May 23 | | 108.3400 | | 0.00 | 91,099,686.23 | 90,000,000.00 | -1,099,686.23 |
| NORTHERN TRUST COLLECTIVE SHORT TERM GOVERNMENT BOND INDEX FUND - NON-LENDIN CUSIP: 66586W326 | -2,474,726.380 | 13 Oct 23 | | 109.1800 | | 0.00 | 271,144,331.20 | 270,190,627.81 | -953,703.39 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Australian dollar - AUD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 APR 2023 USD / AUD EX.RATE 0.667866 WITH NORTHERN TRUST | -47,515.260 | 5 Apr 23 | | | | 0.00 | -31,733.83 | -31,889.87 | -156.04 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | -310,474.810 | 9 Oct 23 | | | | 0.00 | -197,334.99 | -197,334.99 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | -811,447.050 | 9 Oct 23 | | | | 0.00 | -515,748.44 | -515,748.44 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | -1,102,008.020 | 9 Oct 23 | | | | 0.00 | -700,426.38 | -700,426.38 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | -1,024,255.890 | 9 Oct 23 | | | | 0.00 | -651,007.83 | -651,007.83 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | -965,466.880 | 9 Oct 23 | | | | 0.00 | -613,642.06 | -613,642.06 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | -568,841.660 | 9 Oct 23 | | | | 0.00 | -361,550.64 | -361,550.64 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | -774,339.230 | 9 Oct 23 | | | | 0.00 | -492,163.05 | -492,163.05 | 0.00 |
| FX DEAL TRANSACTED ON 13 OCT 2023 USD / AUD EX.RATE 0.631195 WITH NORTHERN TRUST | -5,982.120 | 13 Oct 23 | | | | 0.00 | -3,775.88 | -3,792.96 | -17.08 |
| FX DEAL TRANSACTED ON 13 OCT 2023 USD / AUD EX.RATE 0.631195 WITH NORTHERN TRUST | -11,110.770 | 13 Oct 23 | | | | 0.00 | -7,013.06 | -7,044.78 | -31.72 |
| FX DEAL TRANSACTED ON 14 APR 2023 USD / AUD EX.RATE 0.677258 WITH NORTHERN TRUST | -11,172.650 | 14 Apr 23 | | | | 0.00 | -7,566.77 | -7,561.09 | 5.68 |
| FX DEAL TRANSACTED ON 14 APR 2023 USD / AUD EX.RATE 0.677258 WITH NORTHERN TRUST | -6,009.310 | 14 Apr 23 | | | | 0.00 | -4,069.85 | -4,066.80 | 3.05 |
| FX DEAL TRANSACTED ON 14 APR 2023 USD / AUD EX.RATE 0.677258 WITH NORTHERN TRUST | -13,529.520 | 14 Apr 23 | | | | 0.00 | -9,162.98 | -9,156.10 | 6.88 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 APR 2023 USD / AUD EX.RATE 0.670763 WITH NORTHERN TRUST | -1,582.140 | 17 Apr 23 | | | | 0.00 | -1,061.24 | -1,062.64 | -1.40 |
| FX DEAL TRANSACTED ON 17 APR 2023 USD / AUD EX.RATE 0.670763 WITH NORTHERN TRUST | -14,239.260 | 17 Apr 23 | | | | 0.00 | -9,551.17 | -9,563.80 | -12.63 |
| FX DEAL TRANSACTED ON 19 SEP 2023 USD / AUD EX.RATE 0.642518 WITH NORTHERN TRUST | -16,072.400 | 19 Sep 23 | | | | 0.00 | -10,326.81 | -10,334.55 | -7.74 |
| FX DEAL TRANSACTED ON 20 MAR 2023 USD / AUD EX.RATE 0.668365 WITH NORTHERN TRUST | -8,526.520 | 20 Mar 23 | | | | 0.00 | -5,698.83 | -5,721.72 | -22.89 |
| FX DEAL TRANSACTED ON 21 APR 2023 USD / AUD EX.RATE 0.668365 WITH NORTHERN TRUST | -16,363.680 | 21 Apr 23 | | | | 0.00 | -10,936.91 | -11,072.48 | -135.57 |
| FX DEAL TRANSACTED ON 21 MAR 2023 USD / AUD EX.RATE 0.667566 WITH NORTHERN TRUST | -10,926.000 | 21 Mar 23 | | | | 0.00 | -7,293.83 | -7,267.43 | 26.40 |
| FX DEAL TRANSACTED ON 22 SEP 2023 USD / AUD EX.RATE 0.641786 WITH NORTHERN TRUST | -13,075.810 | 22 Sep 23 | | | | 0.00 | -8,391.87 | -8,394.02 | -2.15 |
| FX DEAL TRANSACTED ON 25 SEP 2023 USD / AUD EX.RATE 0.641386 WITH NORTHERN TRUST | -6,644.990 | 25 Sep 23 | | | | 0.00 | -4,262.00 | -4,293.00 | -31.00 |
| FX DEAL TRANSACTED ON 25 SEP 2023 USD / AUD EX.RATE 0.641386 WITH NORTHERN TRUST | -738.330 | 25 Sep 23 | | | | 0.00 | -473.55 | -477.00 | -3.45 |
| FX DEAL TRANSACTED ON 26 MAY 2023 USD / AUD EX.RATE 0.652826 WITH NORTHERN TRUST | -114,772.110 | 26 May 23 | | | | 0.00 | -74,926.22 | -74,926.22 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / AUD EX.RATE 0.664268 WITH NORTHERN TRUST | -146,049.130 | 27 Mar 23 | | | | 0.00 | -97,015.76 | -97,015.76 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / AUD EX.RATE 0.664268 WITH NORTHERN TRUST | -132,729.720 | 27 Mar 23 | | | | 0.00 | -88,168.11 | -88,168.11 | 0.00 |
| FX DEAL TRANSACTED ON 27 SEP 2023 USD / AUD EX.RATE 0.636618 WITH NORTHERN TRUST | -15,009.240 | 27 Sep 23 | | | | 0.00 | -9,555.15 | -9,571.39 | -16.24 |
| FX DEAL TRANSACTED ON 27 SEP 2023 USD / AUD EX.RATE 0.636618 WITH NORTHERN TRUST | -4,471.950 | 27 Sep 23 | | | | 0.00 | -2,846.92 | -2,851.76 | -4.84 |
| FX DEAL TRANSACTED ON 28 FEB 2023 AUD / USD EX.RATE 1.4888995 WITH NORTHERN | 93,965.510 | 28 Feb 23 | | | | 0.00 | 63,110.71 | 63,110.71 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 FEB 2023 USD / AUD EX.RATE 0.671063 WITH NORTHERN TRUST | -137,572.640 | 28 Feb 23 | | | | 0.00 | -92,319.91 | -92,319.91 | 0.00 |
| FX DEAL TRANSACTED ON 28 SEP 2023 USD / AUD EX.RATE 0.638589 WITH NORTHERN TRUST | -27,414.120 | 28 Sep 23 | | | | 0.00 | -17,506.36 | -17,576.56 | -70.20 |
| **British pound sterling - GBP** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 JAN 2023 USD / GBP EX.RATE 1.206034 WITH NORTHERN TRUST | -9,708.150 | 2 Jan 23 | | | | 0.00 | -11,708.36 | -11,677.94 | 30.42 |
| FX DEAL TRANSACTED ON 02 OCT 2023 USD / GBP EX.RATE 1.219224 WITH NORTHERN TRUST | -4,250.640 | 2 Oct 23 | | | | 0.00 | -5,182.48 | -5,188.12 | -5.64 |
| FX DEAL TRANSACTED ON 03 APR 2023 USD / GBP EX.RATE 1.227917 WITH NORTHERN TRUST | -3,261.760 | 3 Apr 23 | | | | 0.00 | -4,005.17 | -4,033.00 | -27.83 |
| FX DEAL TRANSACTED ON 03 APR 2023 USD / GBP EX.RATE 1.227917 WITH NORTHERN TRUST | -9,710.120 | 3 Apr 23 | | | | 0.00 | -11,923.22 | -12,006.08 | -82.86 |
| FX DEAL TRANSACTED ON 03 FEB 2023 USD / GBP EX.RATE 1.218424 WITH NORTHERN TRUST | -8,881.880 | 3 Feb 23 | | | | 0.00 | -10,821.90 | -10,920.27 | -98.37 |
| FX DEAL TRANSACTED ON 03 JUL 2023 USD / GBP EX.RATE 1.267366 WITH NORTHERN TRUST | -4,250.640 | 3 Jul 23 | | | | 0.00 | -5,387.12 | -5,404.05 | -16.93 |
| FX DEAL TRANSACTED ON 03 NOV 2023 USD / GBP EX.RATE 1.23711 WITH NORTHERN TRUST | -9,415.290 | 3 Nov 23 | | | | 0.00 | -11,647.75 | -11,649.54 | -1.79 |
| FX DEAL TRANSACTED ON 04 MAY 2023 USD / GBP EX.RATE 1.256394 WITH NORTHERN TRUST | -9,415.290 | 4 May 23 | | | | 0.00 | -11,829.31 | -11,799.71 | 29.60 |
| FX DEAL TRANSACTED ON 05 JAN 2023 USD / GBP EX.RATE 1.201338 WITH NORTHERN TRUST | -2,246.060 | 5 Jan 23 | | | | 0.00 | -2,698.28 | -2,704.93 | -6.65 |
| FX DEAL TRANSACTED ON 05 JUL 2023 USD / GBP EX.RATE 1.269665 WITH NORTHERN TRUST | -4,598.570 | 5 Jul 23 | | | | 0.00 | -5,838.64 | -5,851.91 | -13.27 |
| FX DEAL TRANSACTED ON 06 FEB 2023 USD / GBP EX.RATE 1.204636 WITH NORTHERN TRUST | -17,694.810 | 6 Feb 23 | | | | 0.00 | -21,315.81 | -21,423.11 | -107.30 |
| FX DEAL TRANSACTED ON 06 JUN 2023 USD / GBP EX.RATE 1.243005 WITH NORTHERN TRUST | -30,403.060 | 6 Jun 23 | | | | 0.00 | -37,791.16 | -37,728.68 | 62.48 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / GBP EX.RATE 1.216092 WITH NORTHERN TRUST | -628.360 | 6 Oct 23 | | | | 0.00 | -764.14 | -764.05 | 0.09 |
| FX DEAL TRANSACTED ON 07 AUG 2023 USD / GBP EX.RATE 1.271373 WITH NORTHERN TRUST | -17,268.030 | 7 Aug 23 | | | | 0.00 | -21,954.11 | -22,027.97 | -73.86 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.21607 WITH NORTHERN TRUST | -215,831.430 | 9 Oct 23 | | | | 0.00 | -262,466.13 | -262,466.13 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.216126 WITH NORTHERN TRUST | -118,257.120 | 9 Oct 23 | | | | 0.00 | -143,815.56 | -143,815.56 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.216126 WITH NORTHERN TRUST | -323,032.000 | 9 Oct 23 | | | | 0.00 | -392,847.61 | -392,847.61 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.216126 WITH NORTHERN TRUST | -268,694.310 | 9 Oct 23 | | | | 0.00 | -326,766.14 | -326,766.14 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.217925 WITH NORTHERN TRUST | -327,956.170 | 9 Oct 23 | | | | 0.00 | -399,426.02 | -399,426.02 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.217925 WITH NORTHERN TRUST | -201,166.360 | 9 Oct 23 | | | | 0.00 | -245,005.54 | -245,005.54 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.217925 WITH NORTHERN TRUST | -255,434.900 | 9 Oct 23 | | | | 0.00 | -311,100.55 | -311,100.55 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.217925 WITH NORTHERN TRUST | -299,303.650 | 9 Oct 23 | | | | 0.00 | -364,529.40 | -364,529.40 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.219524 WITH NORTHERN TRUST | -377,844.710 | 9 Oct 23 | | | | 0.00 | -460,790.69 | -460,790.69 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.219524 WITH NORTHERN TRUST | -422,879.300 | 9 Oct 23 | | | | 0.00 | -515,711.46 | -515,711.46 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.219524 WITH NORTHERN TRUST | -433,946.740 | 9 Oct 23 | | | | 0.00 | -529,208.46 | -529,208.46 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.219524 WITH NORTHERN TRUST | -336,308.990 | 9 Oct 23 | | | | 0.00 | -410,136.88 | -410,136.88 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.219923 WITH NORTHERN TRUST | -407,482.330 | 9 Oct 23 | | | | 0.00 | -497,097.07 | -497,097.07 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 AUG 2023 USD / GBP EX.RATE 1.271582 WITH NORTHERN TRUST | -17,250.500 | 10 Aug 23 | | | | 0.00 | -21,935.43 | -21,963.34 | -27.91 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / GBP EX.RATE 1.215227 WITH NORTHERN TRUST | -57,265.640 | 10 Jan 23 | | | | 0.00 | -69,590.75 | -69,590.75 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / GBP EX.RATE 1.215227 WITH NORTHERN TRUST | -89,863.040 | 10 Jan 23 | | | | 0.00 | -109,203.99 | -109,203.99 | 0.00 |
| FX DEAL TRANSACTED ON 12 JAN 2023 USD / GBP EX.RATE 1.213428 WITH NORTHERN TRUST | -10,250.860 | 12 Jan 23 | | | | 0.00 | -12,438.68 | -12,429.17 | 9.51 |
| FX DEAL TRANSACTED ON 13 JAN 2023 USD / GBP EX.RATE 1.219424 WITH NORTHERN TRUST | -3,839.960 | 13 Jan 23 | | | | 0.00 | -4,682.54 | -4,667.66 | 14.88 |
| FX DEAL TRANSACTED ON 13 OCT 2023 USD / GBP EX.RATE 1.218424 WITH NORTHERN TRUST | -3,909.780 | 13 Oct 23 | | | | 0.00 | -4,763.77 | -4,775.60 | -11.83 |
| FX DEAL TRANSACTED ON 14 APR 2023 USD / GBP EX.RATE 1.252197 WITH NORTHERN TRUST | -3,839.960 | 14 Apr 23 | | | | 0.00 | -4,808.39 | -4,803.98 | 4.41 |
| FX DEAL TRANSACTED ON 14 JUL 2023 USD / GBP EX.RATE 1.309252 WITH NORTHERN TRUST | -3,909.780 | 14 Jul 23 | | | | 0.00 | -5,118.89 | -5,126.50 | -7.61 |
| FX DEAL TRANSACTED ON 15 MAY 2023 USD / GBP EX.RATE 1.245703 WITH NORTHERN TRUST | -2,856.380 | 15 May 23 | | | | 0.00 | -3,558.20 | -3,562.05 | -3.85 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / GBP EX.RATE 1.238309 WITH NORTHERN TRUST | -1,188.550 | 18 Sep 23 | | | | 0.00 | -1,471.79 | -1,473.33 | -1.54 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / GBP EX.RATE 1.238309 WITH NORTHERN TRUST | -5,001.980 | 18 Sep 23 | | | | 0.00 | -6,194.00 | -6,200.46 | -6.46 |
| FX DEAL TRANSACTED ON 19 SEP 2023 USD / GBP EX.RATE 1.236843 WITH NORTHERN TRUST | -3,184.290 | 19 Sep 23 | | | | 0.00 | -3,938.47 | -3,942.15 | -3.68 |
| FX DEAL TRANSACTED ON 21 AUG 2023 USD / GBP EX.RATE 1.271882 WITH NORTHERN TRUST | -9,415.290 | 21 Aug 23 | | | | 0.00 | -11,975.14 | -11,984.25 | -9.11 |
| FX DEAL TRANSACTED ON 24 JAN 2023 USD / GBP EX.RATE 1.226118 WITH NORTHERN TRUST | -9.610 | 24 Jan 23 | | | | 0.00 | -11.78 | -11.89 | -0.11 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / GBP EX.RATE 1.220423 WITH NORTHERN TRUST | -55,841.720 | 24 Mar 23 | | | | 0.00 | -68,150.52 | -68,150.52 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / GBP EX.RATE 1.221722 WITH NORTHERN TRUST | -74,400.170 | 24 Mar 23 | | | | 0.00 | -90,896.32 | -90,896.32 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / GBP EX.RATE 1.221722 WITH NORTHERN TRUST | -87,020.920 | 24 Mar 23 | | | | 0.00 | -106,315.37 | -106,315.37 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAY 2023 USD / GBP EX.RATE 1.23621 WITH NORTHERN TRUST | -46,519.900 | 24 May 23 | | | | 0.00 | -57,508.37 | -57,508.37 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAY 2023 USD / GBP EX.RATE 1.23621 WITH NORTHERN TRUST | -48,942.010 | 24 May 23 | | | | 0.00 | -60,502.60 | -60,502.60 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAY 2023 USD / GBP EX.RATE 1.23621 WITH NORTHERN TRUST | -34,212.550 | 24 May 23 | | | | 0.00 | -42,293.90 | -42,293.90 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAY 2023 USD / GBP EX.RATE 1.23621 WITH NORTHERN TRUST | -64,718.570 | 24 May 23 | | | | 0.00 | -80,005.74 | -80,005.74 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / GBP EX.RATE 1.235011 WITH NORTHERN TRUST | -53,197.000 | 25 May 23 | | | | 0.00 | -65,698.88 | -65,698.88 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / GBP EX.RATE 1.235011 WITH NORTHERN TRUST | -8,008.880 | 25 May 23 | | | | 0.00 | -9,891.05 | -9,903.38 | -12.33 |
| FX DEAL TRANSACTED ON 25 SEP 2023 USD / GBP EX.RATE 1.222621 WITH NORTHERN TRUST | -2,962.930 | 25 Sep 23 | | | | 0.00 | -3,622.54 | -3,634.18 | -11.64 |
| FX DEAL TRANSACTED ON 26 JUN 2023 USD / GBP EX.RATE 1.270964 WITH NORTHERN TRUST | -3,119.670 | 26 Jun 23 | | | | 0.00 | -3,964.99 | -3,964.95 | 0.04 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / GBP EX.RATE 1.27348 WITH NORTHERN TRUST | -3,425.510 | 27 Jun 23 | | | | 0.00 | -4,362.32 | -4,353.82 | 8.50 |
| FX DEAL TRANSACTED ON 27 SEP 2023 USD / GBP EX.RATE 1.213728 WITH NORTHERN TRUST | -12,462.420 | 27 Sep 23 | | | | 0.00 | -15,125.99 | -15,165.52 | -39.53 |
| FX DEAL TRANSACTED ON 28 APR 2023 USD / GBP EX.RATE 1.2465 WITH NORTHERN TRUST | -837.820 | 28 Apr 23 | | | | 0.00 | -1,044.34 | -1,044.64 | -0.30 |
| FX DEAL TRANSACTED ON 28 MAR 2023 USD / GBP EX.RATE 1.230914 WITH NORTHERN TRUST | -3,592.390 | 28 Mar 23 | | | | 0.00 | -4,421.92 | -4,408.94 | 12.98 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 JUN 2023 USD / EUR EX.RATE 1.066946 WITH NORTHERN TRUST | -20,743.060 | 1 Jun 23 | | | | 0.00 | -22,131.72 | -22,114.18 | 17.54 |
| FX DEAL TRANSACTED ON 01 SEP 2023 USD / EUR EX.RATE 1.082633 WITH NORTHERN TRUST | -5,486.940 | 1 Sep 23 | | | | 0.00 | -5,940.34 | -5,955.25 | -14.91 |
| FX DEAL TRANSACTED ON 02 JUN 2023 USD / EUR EX.RATE 1.075639 WITH NORTHERN TRUST | -11.600 | 2 Jun 23 | | | | 0.00 | -12.48 | -12.45 | 0.03 |
| FX DEAL TRANSACTED ON 02 JUN 2023 USD / EUR EX.RATE 1.076338 WITH NORTHERN TRUST | -14,308.530 | 2 Jun 23 | | | | 0.00 | -15,400.81 | -15,355.20 | 45.61 |
| FX DEAL TRANSACTED ON 04 MAY 2023 USD / EUR EX.RATE 1.106414 WITH NORTHERN TRUST | -3,442.480 | 4 May 23 | | | | 0.00 | -3,808.81 | -3,804.97 | 3.84 |
| FX DEAL TRANSACTED ON 05 MAY 2023 USD / EUR EX.RATE 1.100649 WITH NORTHERN TRUST | -13,052.260 | 5 May 23 | | | | 0.00 | -14,365.96 | -14,365.97 | -0.01 |
| FX DEAL TRANSACTED ON 05 SEP 2023 EUR / USD EX.RATE 0.9279356 WITH NORTHERN | 67,064.920 | 5 Sep 23 | | | | 0.00 | 72,273.25 | 72,273.25 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / EUR EX.RATE 1.071342 WITH NORTHERN TRUST | -52,543.170 | 5 Sep 23 | | | | 0.00 | -56,291.70 | -56,291.70 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / EUR EX.RATE 1.074031 WITH NORTHERN TRUST | -1,093.430 | 5 Sep 23 | | | | 0.00 | -1,174.38 | -1,174.38 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / EUR EX.RATE 1.074031 WITH NORTHERN TRUST | -1,061.690 | 5 Sep 23 | | | | 0.00 | -1,140.29 | -1,140.29 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / EUR EX.RATE 1.074031 WITH NORTHERN TRUST | -14,086.520 | 5 Sep 23 | | | | 0.00 | -15,129.36 | -15,129.36 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / EUR EX.RATE 1.074031 WITH NORTHERN TRUST | -52,626.500 | 5 Sep 23 | | | | 0.00 | -56,522.49 | -56,522.49 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2023 USD / EUR EX.RATE 1.068345 WITH NORTHERN TRUST | -3,629.860 | 6 Jun 23 | | | | 0.00 | -3,877.94 | -3,880.50 | -2.56 |
| FX DEAL TRANSACTED ON 06 SEP 2023 EUR / USD EX.RATE 0.9308742 WITH NORTHERN | 147,132.990 | 6 Sep 23 | | | | 0.00 | 158,058.94 | 158,058.94 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 SEP 2023 USD / EUR EX.RATE 1.074259 WITH NORTHERN TRUST | -31,833.550 | 6 Sep 23 | | | | 0.00 | -34,197.48 | -34,197.48 | 0.00 |
| FX DEAL TRANSACTED ON 06 SEP 2023 USD / EUR EX.RATE 1.074259 WITH NORTHERN TRUST | -11,182.640 | 6 Sep 23 | | | | 0.00 | -12,013.05 | -12,013.05 | 0.00 |
| FX DEAL TRANSACTED ON 06 SEP 2023 USD / EUR EX.RATE 1.074259 WITH NORTHERN TRUST | -2,401.190 | 6 Sep 23 | | | | 0.00 | -2,579.50 | -2,579.50 | 0.00 |
| FX DEAL TRANSACTED ON 07 JUL 2023 USD / EUR EX.RATE 1.088329 WITH NORTHERN TRUST | -8,978.390 | 7 Jul 23 | | | | 0.00 | -9,771.44 | -9,757.27 | 14.17 |
| FX DEAL TRANSACTED ON 07 JUN 2023 USD / EUR EX.RATE 1.066606 WITH NORTHERN TRUST | -7,659.370 | 7 Jun 23 | | | | 0.00 | -8,169.53 | -8,188.25 | -18.72 |
| FX DEAL TRANSACTED ON 07 SEP 2023 EUR / USD EX.RATE 0.9319161 WITH NORTHERN | 100,014.830 | 7 Sep 23 | | | | 0.00 | 107,321.71 | 107,321.71 | 0.00 |
| FX DEAL TRANSACTED ON 07 SEP 2023 USD / EUR EX.RATE 1.073058 WITH NORTHERN TRUST | -482.050 | 7 Sep 23 | | | | 0.00 | -517.27 | -517.27 | 0.00 |
| FX DEAL TRANSACTED ON 07 SEP 2023 USD / EUR EX.RATE 1.073058 WITH NORTHERN TRUST | -19,042.050 | 7 Sep 23 | | | | 0.00 | -20,433.22 | -20,433.22 | 0.00 |
| FX DEAL TRANSACTED ON 07 SEP 2023 USD / EUR EX.RATE 1.073058 WITH NORTHERN TRUST | -6,775.370 | 7 Sep 23 | | | | 0.00 | -7,270.36 | -7,270.36 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2023 USD / EUR EX.RATE 1.102917 WITH NORTHERN TRUST | -11,727.790 | 8 May 23 | | | | 0.00 | -12,934.78 | -12,916.99 | 17.79 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / EUR EX.RATE 1.070843 WITH NORTHERN TRUST | -905.310 | 8 Sep 23 | | | | 0.00 | -969.44 | -969.44 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / EUR EX.RATE 1.070843 WITH NORTHERN TRUST | -7,815.130 | 8 Sep 23 | | | | 0.00 | -8,368.78 | -8,368.78 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / EUR EX.RATE 1.070843 WITH NORTHERN TRUST | -16,454.950 | 8 Sep 23 | | | | 0.00 | -17,620.67 | -17,620.67 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAR 2023 USD / EUR EX.RATE 1.055155 WITH NORTHERN TRUST | -8,616.560 | 9 Mar 23 | | | | 0.00 | -9,091.81 | -9,106.84 | -15.03 |
| FX DEAL TRANSACTED ON 09 MAY 2023 USD / EUR EX.RATE 1.095752 WITH NORTHERN TRUST | -18,524.050 | 9 May 23 | | | | 0.00 | -20,297.76 | -20,294.02 | 3.74 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.053157 WITH NORTHERN TRUST | -98,893.210 | 9 Oct 23 | | | | 0.00 | -104,150.08 | -104,150.08 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.053157 WITH NORTHERN TRUST | -533,339.850 | 9 Oct 23 | | | | 0.00 | -561,690.60 | -561,690.60 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.053357 WITH NORTHERN TRUST | -225,573.490 | 9 Oct 23 | | | | 0.00 | -237,609.41 | -237,609.41 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.053357 WITH NORTHERN TRUST | -524,355.610 | 9 Oct 23 | | | | 0.00 | -552,333.65 | -552,333.65 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.053357 WITH NORTHERN TRUST | -585,141.490 | 9 Oct 23 | | | | 0.00 | -616,362.88 | -616,362.88 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.054256 WITH NORTHERN TRUST | -549,246.290 | 9 Oct 23 | | | | 0.00 | -579,046.20 | -579,046.20 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.054256 WITH NORTHERN TRUST | -42,148.540 | 9 Oct 23 | | | | 0.00 | -44,435.35 | -44,435.35 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.072242 WITH NORTHERN TRUST | -36,654.540 | 10 Jan 23 | | | | 0.00 | -39,302.54 | -39,302.54 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | -122,983.140 | 10 Jan 23 | | | | 0.00 | -131,990.55 | -131,990.55 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | -50,017.000 | 10 Jan 23 | | | | 0.00 | -53,680.30 | -53,680.30 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | -100,462.440 | 10 Jan 23 | | | | 0.00 | -107,820.41 | -107,820.41 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | -64,523.600 | 10 Jan 23 | | | | 0.00 | -69,249.37 | -69,249.37 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | -110,599.380 | 10 Jan 23 | | | | 0.00 | -118,699.79 | -118,699.79 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | -93,636.570 | 10 Jan 23 | | | | 0.00 | -100,494.61 | -100,494.61 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | -158,555.300 | 10 Jan 23 | | | | 0.00 | -170,168.05 | -170,168.05 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | -38,236.980 | 10 Jan 23 | | | | 0.00 | -41,037.49 | -41,037.49 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -523,831.850 | 10 Oct 23 | | | | 0.00 | -552,807.61 | -552,807.61 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -458,120.900 | 10 Oct 23 | | | | 0.00 | -483,461.86 | -483,461.86 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -291,247.050 | 10 Oct 23 | | | | 0.00 | -307,357.38 | -307,357.38 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -216,482.810 | 10 Oct 23 | | | | 0.00 | -228,457.56 | -228,457.56 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -342,115.800 | 10 Oct 23 | | | | 0.00 | -361,039.94 | -361,039.94 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -198,366.430 | 10 Oct 23 | | | | 0.00 | -209,339.07 | -209,339.07 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -460,440.740 | 10 Oct 23 | | | | 0.00 | -485,910.02 | -485,910.02 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -362,787.650 | 10 Oct 23 | | | | 0.00 | -382,855.25 | -382,855.25 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -250,326.710 | 10 Oct 23 | | | | 0.00 | -264,173.53 | -264,173.53 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -520,614.970 | 10 Oct 23 | | | | 0.00 | -549,412.79 | -549,412.79 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -241,719.450 | 10 Oct 23 | | | | 0.00 | -255,090.16 | -255,090.16 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -615,831.260 | 10 Oct 23 | | | | 0.00 | -649,895.97 | -649,895.97 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -288,187.250 | 10 Oct 23 | | | | 0.00 | -304,128.33 | -304,128.33 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | -124,447.100 | 10 Oct 23 | | | | 0.00 | -131,330.89 | -131,330.89 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 JAN 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | -161,564.440 | 11 Jan 23 | | | | 0.00 | -173,462.05 | -173,462.05 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 USD / EUR EX.RATE 1.072242 WITH NORTHERN TRUST | -4,423.470 | 11 Sep 23 | | | | 0.00 | -4,743.03 | -4,743.03 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 USD / EUR EX.RATE 1.072242 WITH NORTHERN TRUST | -730.100 | 11 Sep 23 | | | | 0.00 | -782.84 | -782.84 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2023 USD / EUR EX.RATE 1.085366 WITH NORTHERN TRUST | -3,556.960 | 12 May 23 | | | | 0.00 | -3,860.60 | -3,863.75 | -3.15 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / EUR EX.RATE 1.072871 WITH NORTHERN TRUST | -2,053.660 | 12 Sep 23 | | | | 0.00 | -2,203.31 | -2,203.31 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / EUR EX.RATE 1.072871 WITH NORTHERN TRUST | -5,410.450 | 12 Sep 23 | | | | 0.00 | -5,804.71 | -5,804.71 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / EUR EX.RATE 1.072871 WITH NORTHERN TRUST | -984.290 | 12 Sep 23 | | | | 0.00 | -1,056.02 | -1,056.02 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / EUR EX.RATE 1.073356 WITH NORTHERN TRUST | -2,559.430 | 13 Sep 23 | | | | 0.00 | -2,747.18 | -2,747.18 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / EUR EX.RATE 1.073356 WITH NORTHERN TRUST | -8,433.190 | 13 Sep 23 | | | | 0.00 | -9,051.82 | -9,051.82 | 0.00 |
| FX DEAL TRANSACTED ON 14 SEP 2023 USD / EUR EX.RATE 1.073341 WITH NORTHERN TRUST | -3,885.870 | 14 Sep 23 | | | | 0.00 | -4,170.86 | -4,170.86 | 0.00 |
| FX DEAL TRANSACTED ON 14 SEP 2023 USD / EUR EX.RATE 1.073341 WITH NORTHERN TRUST | -10,551.300 | 14 Sep 23 | | | | 0.00 | -11,325.14 | -11,325.14 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | -11,368.740 | 15 Sep 23 | | | | 0.00 | -12,115.06 | -12,115.06 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | -8,605.800 | 15 Sep 23 | | | | 0.00 | -9,170.74 | -9,170.74 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUN 2023 USD / EUR EX.RATE 1.093924 WITH NORTHERN TRUST | -13,447.140 | 16 Jun 23 | | | | 0.00 | -14,710.15 | -14,672.85 | 37.30 |
| FX DEAL TRANSACTED ON 16 JUN 2023 USD / EUR EX.RATE 1.093924 WITH NORTHERN TRUST | -6,168.540 | 16 Jun 23 | | | | 0.00 | -6,747.91 | -6,730.80 | 17.11 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 MAY 2023 USD / EUR EX.RATE 1.084831 WITH NORTHERN TRUST | -8,520.070 | 17 May 23 | | | | 0.00 | -9,242.84 | -9,258.33 | -15.49 |
| FX DEAL TRANSACTED ON 18 JUL 2023 USD / EUR EX.RATE 1.124799 WITH NORTHERN TRUST | -3,636.150 | 18 Jul 23 | | | | 0.00 | -4,089.94 | -4,085.76 | 4.18 |
| FX DEAL TRANSACTED ON 18 MAY 2023 USD / EUR EX.RATE 1.082034 WITH NORTHERN TRUST | -9,591.190 | 18 May 23 | | | | 0.00 | -10,377.99 | -10,378.15 | -0.16 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | -1,631.220 | 18 Sep 23 | | | | 0.00 | -1,738.30 | -1,739.94 | -1.64 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | -1,189.330 | 18 Sep 23 | | | | 0.00 | -1,267.41 | -1,267.41 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | -7,566.710 | 18 Sep 23 | | | | 0.00 | -8,063.44 | -8,063.44 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | -903.600 | 18 Sep 23 | | | | 0.00 | -962.92 | -963.83 | -0.91 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | -2,717.680 | 18 Sep 23 | | | | 0.00 | -2,896.09 | -2,898.81 | -2.72 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | -4,155.450 | 18 Sep 23 | | | | 0.00 | -4,428.24 | -4,428.24 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | -1,932.970 | 18 Sep 23 | | | | 0.00 | -2,059.86 | -2,061.80 | -1.94 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | -902.890 | 18 Sep 23 | | | | 0.00 | -962.16 | -963.07 | -0.91 |
| FX DEAL TRANSACTED ON 19 SEP 2023 USD / EUR EX.RATE 1.067146 WITH NORTHERN TRUST | -2,611.190 | 19 Sep 23 | | | | 0.00 | -2,786.52 | -2,786.52 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2023 USD / EUR EX.RATE 1.067146 WITH NORTHERN TRUST | -5,087.440 | 19 Sep 23 | | | | 0.00 | -5,429.04 | -5,429.04 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.092226 WITH NORTHERN TRUST | -3,780.630 | 20 Jun 23 | | | | 0.00 | -4,129.30 | -4,121.64 | 7.66 |
| FX DEAL TRANSACTED ON 20 SEP 2023 USD / EUR EX.RATE 1.0693 WITH NORTHERN TRUST | -6,590.060 | 20 Sep 23 | | | | 0.00 | -7,046.75 | -7,046.75 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.062949 WITH NORTHERN TRUST | -1,770.520 | 21 Sep 23 | | | | 0.00 | -1,881.97 | -1,887.37 | -5.40 |
| FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.063548 WITH NORTHERN TRUST | -335.830 | 21 Sep 23 | | | | 0.00 | -357.17 | -357.17 | 0.00 |
| FX DEAL TRANSACTED ON 22 MAR 2023 USD / EUR EX.RATE 1.075892 WITH NORTHERN TRUST | -6,168.540 | 22 Mar 23 | | | | 0.00 | -6,636.68 | -6,643.83 | -7.15 |
| FX DEAL TRANSACTED ON 22 SEP 2023 USD / EUR EX.RATE 1.065047 WITH NORTHERN TRUST | -11,208.470 | 22 Sep 23 | | | | 0.00 | -11,937.55 | -11,937.55 | 0.00 |
| FX DEAL TRANSACTED ON 24 JAN 2023 USD / EUR EX.RATE 1.085431 WITH NORTHERN TRUST | -201.560 | 24 Jan 23 | | | | 0.00 | -218.78 | -219.00 | -0.22 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | -136,870.230 | 24 Mar 23 | | | | 0.00 | -146,949.35 | -146,949.35 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | -76,924.730 | 24 Mar 23 | | | | 0.00 | -82,589.47 | -82,589.47 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | -62,508.100 | 24 Mar 23 | | | | 0.00 | -67,111.20 | -67,111.20 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | -72,716.240 | 24 Mar 23 | | | | 0.00 | -78,071.06 | -78,071.06 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | -109,208.230 | 24 Mar 23 | | | | 0.00 | -117,250.32 | -117,250.32 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07474 WITH NORTHERN TRUST | -114,263.630 | 24 Mar 23 | | | | 0.00 | -122,803.69 | -122,803.69 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07474 WITH NORTHERN TRUST | -54,539.570 | 24 Mar 23 | | | | 0.00 | -58,615.86 | -58,615.86 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071279 WITH NORTHERN TRUST | -76,903.010 | 25 May 23 | | | | 0.00 | -82,384.58 | -82,384.58 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071279 WITH NORTHERN TRUST | -76,450.170 | 25 May 23 | | | | 0.00 | -81,899.46 | -81,899.46 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071279 WITH NORTHERN TRUST | -69,563.400 | 25 May 23 | | | | 0.00 | -74,521.81 | -74,521.81 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071279 WITH NORTHERN TRUST | -51,988.160 | 25 May 23 | | | | 0.00 | -55,693.82 | -55,693.82 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071542 WITH NORTHERN TRUST | -63,634.200 | 25 May 23 | | | | 0.00 | -68,186.72 | -68,186.72 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071542 WITH NORTHERN TRUST | -53,857.090 | 25 May 23 | | | | 0.00 | -57,710.13 | -57,710.13 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071542 WITH NORTHERN TRUST | -56,883.390 | 25 May 23 | | | | 0.00 | -60,952.94 | -60,952.94 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.072042 WITH NORTHERN TRUST | -91,844.310 | 25 May 23 | | | | 0.00 | -98,460.96 | -98,460.96 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.072042 WITH NORTHERN TRUST | -97,934.930 | 25 May 23 | | | | 0.00 | -104,990.36 | -104,990.36 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAY 2023 USD / EUR EX.RATE 1.072541 WITH NORTHERN TRUST | -76,527.940 | 26 May 23 | | | | 0.00 | -82,079.35 | -82,079.35 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAY 2023 USD / EUR EX.RATE 1.072541 WITH NORTHERN TRUST | -117,142.840 | 26 May 23 | | | | 0.00 | -125,640.50 | -125,640.50 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAY 2023 USD / EUR EX.RATE 1.07424 WITH NORTHERN TRUST | -1,317.960 | 26 May 23 | | | | 0.00 | -1,415.81 | -1,411.40 | 4.41 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | -6,488.240 | 27 Jun 23 | | | | 0.00 | -7,095.05 | -7,104.62 | -9.57 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | -7,467.690 | 27 Jun 23 | | | | 0.00 | -8,166.10 | -8,177.12 | -11.02 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | -3,453.260 | 27 Jun 23 | | | | 0.00 | -3,776.22 | -3,781.32 | -5.10 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | -9,933.380 | 27 Jun 23 | | | | 0.00 | -10,862.39 | -10,877.05 | -14.66 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | -3,124.100 | 27 Jun 23 | | | | 0.00 | -3,416.28 | -3,420.89 | -4.61 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | -3,351.690 | 27 Jun 23 | | | | 0.00 | -3,665.15 | -3,670.10 | -4.95 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / EUR EX.RATE 1.07487 WITH NORTHERN TRUST | -99,320.380 | 27 Mar 23 | | | | 0.00 | -106,756.50 | -106,756.50 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUN 2023 USD / EUR EX.RATE 1.092381 WITH NORTHERN TRUST | -11,701.020 | 28 Jun 23 | | | | 0.00 | -12,781.97 | -12,812.62 | -30.65 |
| **Hong Kong dollar - HKD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 AUG 2023 USD / HKD EX.RATE 0.1280985 WITH NORTHERN | -221,611.950 | 3 Aug 23 | | | | 0.00 | -28,388.17 | -28,384.86 | 3.31 |
| FX DEAL TRANSACTED ON 06 JUN 2023 USD / HKD EX.RATE 0.1275106 WITH NORTHERN | -173,159.280 | 6 Jun 23 | | | | 0.00 | -22,079.65 | -22,079.46 | 0.19 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / HKD EX.RATE 0.1276881 WITH NORTHERN | -1,308,295.500 | 6 Oct 23 | | | | 0.00 | -167,053.77 | -167,053.77 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2023 USD / HKD EX.RATE 0.1275724 WITH NORTHERN | -64,638.000 | 9 Jun 23 | | | | 0.00 | -8,246.03 | -8,245.22 | 0.81 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / HKD EX.RATE 0.1276897 WITH NORTHERN | -3,840,316.890 | 9 Oct 23 | | | | 0.00 | -490,369.05 | -490,369.05 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / HKD EX.RATE 0.127693 WITH NORTHERN TRUST | -3,098,024.300 | 9 Oct 23 | | | | 0.00 | -395,596.01 | -395,596.01 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / HKD EX.RATE 0.127693 WITH NORTHERN TRUST | -2,110,720.590 | 9 Oct 23 | | | | 0.00 | -269,524.24 | -269,524.24 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / HKD EX.RATE 0.1277044 WITH NORTHERN | -654,498.100 | 9 Oct 23 | | | | 0.00 | -83,582.30 | -83,582.30 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / HKD EX.RATE 0.1278677 WITH NORTHERN | -1,141,802.300 | 10 Oct 23 | | | | 0.00 | -145,999.66 | -145,999.66 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / HKD EX.RATE 0.1278775 WITH NORTHERN | -14,316.710 | 10 Oct 23 | | | | 0.00 | -1,830.79 | -1,830.79 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / HKD EX.RATE 0.1278775 WITH NORTHERN | -2,384.800 | 10 Oct 23 | | | | 0.00 | -304.96 | -304.96 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / HKD EX.RATE 0.1277697 WITH NORTHERN | -66,207.960 | 13 Sep 23 | | | | 0.00 | -8,459.37 | -8,456.54 | 2.83 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 SEP 2023 USD / HKD EX.RATE 0.1278579 WITH NORTHERN | -24,105.300 | 26 Sep 23 | | | | 0.00 | -3,082.05 | -3,081.75 | 0.30 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / HKD EX.RATE 0.1273902 WITH NORTHERN | -479,530.270 | 27 Mar 23 | | | | 0.00 | -61,087.44 | -61,087.44 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / HKD EX.RATE 0.1273902 WITH NORTHERN | -395,681.480 | 27 Mar 23 | | | | 0.00 | -50,405.93 | -50,405.93 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / HKD EX.RATE 0.1273902 WITH NORTHERN | -438,185.210 | 27 Mar 23 | | | | 0.00 | -55,820.48 | -55,820.48 | 0.00 |
| FX DEAL TRANSACTED ON 31 AUG 2023 USD / HKD EX.RATE 0.1274749 WITH NORTHERN | -18,137.740 | 31 Aug 23 | | | | 0.00 | -2,312.11 | -2,312.97 | -0.86 |
| FX DEAL TRANSACTED ON 31 MAY 2023 USD / HKD EX.RATE 0.1276455 WITH NORTHERN | -56,494.600 | 31 May 23 | | | | 0.00 | -7,211.28 | -7,216.76 | -5.48 |
| **Japanese yen - JPY** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 MAR 2023 USD / JPY EX.RATE 0.0073573 WITH NORTHERN | -12,518,243.000 | 1 Mar 23 | | | | 0.00 | -92,101.00 | -92,101.00 | 0.00 |
| FX DEAL TRANSACTED ON 01 SEP 2023 USD / JPY EX.RATE 0.0068721 WITH NORTHERN | -4,531,270.000 | 1 Sep 23 | | | | 0.00 | -31,139.26 | -30,941.79 | 197.47 |
| FX DEAL TRANSACTED ON 02 JUN 2023 USD / JPY EX.RATE 0.0071968 WITH NORTHERN | -1,721,200.000 | 2 Jun 23 | | | | 0.00 | -12,387.09 | -12,324.22 | 62.87 |
| FX DEAL TRANSACTED ON 02 OCT 2023 JPY / USD EX.RATE 149.570248 WITH NORTHERN | 12,760,559.000 | 2 Oct 23 | | | | 0.00 | 85,314.82 | 85,314.82 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / JPY EX.RATE 0.0067907 WITH NORTHERN | -201,000.000 | 5 Sep 23 | | | | 0.00 | -1,364.93 | -1,361.01 | 3.92 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067114 WITH NORTHERN | -79,318,051.000 | 6 Oct 23 | | | | 0.00 | -532,339.11 | -532,339.11 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | -114,539,437.000 | 6 Oct 23 | | | | 0.00 | -768,774.86 | -768,774.86 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | -129,945,797.000 | 6 Oct 23 | | | | 0.00 | -872,180.48 | -872,180.48 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | -64,165,067.000 | 6 Oct 23 | | | | 0.00 | -430,668.17 | -430,668.17 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | -24,549,262.000 | 6 Oct 23 | | | | 0.00 | -164,771.68 | -164,771.68 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | -105,940,948.000 | 6 Oct 23 | | | | 0.00 | -711,062.84 | -711,062.84 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | -71,971,406.000 | 6 Oct 23 | | | | 0.00 | -483,063.38 | -483,063.38 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | -67,225,096.000 | 6 Oct 23 | | | | 0.00 | -451,206.72 | -451,206.72 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | -26,461,714.000 | 6 Oct 23 | | | | 0.00 | -177,607.83 | -177,607.83 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 JPY / USD EX.RATE 147.457872 WITH NORTHERN | 3,664,664.000 | 8 Sep 23 | | | | 0.00 | 24,852.28 | 24,852.28 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 JPY / USD EX.RATE 147.457872 WITH NORTHERN | 4,446,008.000 | 8 Sep 23 | | | | 0.00 | 30,151.04 | 30,151.04 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / JPY EX.RATE 0.0067816 WITH NORTHERN | -5,179,884.000 | 8 Sep 23 | | | | 0.00 | -35,127.89 | -35,127.89 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / JPY EX.RATE 0.0067816 WITH NORTHERN | -4,439,912.000 | 8 Sep 23 | | | | 0.00 | -30,109.70 | -30,109.70 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / JPY EX.RATE 0.0067816 WITH NORTHERN | -1,601,310.000 | 8 Sep 23 | | | | 0.00 | -10,859.44 | -10,859.44 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 JPY / USD EX.RATE 146.322848 WITH NORTHERN | 5,912,490.000 | 11 Sep 23 | | | | 0.00 | 40,407.16 | 40,407.16 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 JPY / USD EX.RATE 146.697264 WITH NORTHERN | 6,352,392.000 | 11 Sep 23 | | | | 0.00 | 43,302.73 | 43,302.73 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 USD / JPY EX.RATE 0.0068168 WITH NORTHERN | -5,489,518.000 | 11 Sep 23 | | | | 0.00 | -37,420.73 | -37,420.73 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 USD / JPY EX.RATE 0.0068168 WITH NORTHERN | -3,538,553.000 | 11 Sep 23 | | | | 0.00 | -24,121.47 | -24,121.47 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 SEP 2023 USD / JPY EX.RATE 0.0068168 WITH NORTHERN | -1,600,751.000 | 11 Sep 23 | | | | 0.00 | -10,911.93 | -10,911.93 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 JPY / USD EX.RATE 146.99 WITH NORTHERN TRUST | 4,812,227.000 | 12 Sep 23 | | | | 0.00 | 32,738.47 | 32,738.47 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 JPY / USD EX.RATE 146.99 WITH NORTHERN TRUST | 5,786,830.000 | 12 Sep 23 | | | | 0.00 | 39,368.87 | 39,368.87 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / JPY EX.RATE 0.0068032 WITH NORTHERN | -1,665,142.000 | 12 Sep 23 | | | | 0.00 | -11,328.27 | -11,328.27 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / JPY EX.RATE 0.0068032 WITH NORTHERN | -3,520,163.000 | 12 Sep 23 | | | | 0.00 | -23,948.32 | -23,948.32 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / JPY EX.RATE 0.0068032 WITH NORTHERN | -5,166,155.000 | 12 Sep 23 | | | | 0.00 | -35,146.30 | -35,146.30 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 JPY / USD EX.RATE 147.407832 WITH NORTHERN | 4,522,296.000 | 13 Sep 23 | | | | 0.00 | 30,678.80 | 30,678.80 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 JPY / USD EX.RATE 147.407832 WITH NORTHERN | 4,829,296.000 | 13 Sep 23 | | | | 0.00 | 32,761.46 | 32,761.46 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / JPY EX.RATE 0.0067839 WITH NORTHERN | -4,218,372.000 | 13 Sep 23 | | | | 0.00 | -28,617.01 | -28,617.01 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / JPY EX.RATE 0.0067839 WITH NORTHERN | -3,522,494.000 | 13 Sep 23 | | | | 0.00 | -23,896.25 | -23,896.25 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / JPY EX.RATE 0.0067839 WITH NORTHERN | -1,969,252.000 | 13 Sep 23 | | | | 0.00 | -13,359.21 | -13,359.21 | 0.00 |
| FX DEAL TRANSACTED ON 14 SEP 2023 JPY / USD EX.RATE 147.453145 WITH NORTHERN | 4,791,130.000 | 14 Sep 23 | | | | 0.00 | 32,492.56 | 32,492.56 | 0.00 |
| FX DEAL TRANSACTED ON 14 SEP 2023 USD / JPY EX.RATE 0.0067818 WITH NORTHERN | -4,473,973.000 | 14 Sep 23 | | | | 0.00 | -30,341.66 | -30,341.66 | 0.00 |
| FX DEAL TRANSACTED ON 14 SEP 2023 USD / JPY EX.RATE 0.0067823 WITH NORTHERN | -2,792,380.000 | 14 Sep 23 | | | | 0.00 | -18,938.62 | -18,938.62 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2023 USD / JPY EX.RATE 0.0067641 WITH NORTHERN | -2,794,282.000 | 15 Sep 23 | | | | 0.00 | -18,900.72 | -18,900.72 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 SEP 2023 USD / JPY EX.RATE 0.0067641 WITH NORTHERN | -6,334,019.000 | 15 Sep 23 | | | | 0.00 | -42,843.74 | -42,843.74 | 0.00 |
| FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 148.140366 WITH NORTHERN | 1,296,422.000 | 21 Sep 23 | | | | 0.00 | 8,751.31 | 8,751.31 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUN 2023 USD / JPY EX.RATE 0.007035 WITH NORTHERN TRUST | -1,771,000.000 | 22 Jun 23 | | | | 0.00 | -12,458.95 | -12,403.26 | 55.69 |
| FX DEAL TRANSACTED ON 22 SEP 2023 JPY / USD EX.RATE 148.1314 WITH NORTHERN TRUST | 4,532,568.000 | 22 Sep 23 | | | | 0.00 | 30,598.29 | 30,598.29 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / JPY EX.RATE 0.0076856 WITH NORTHERN | -858,000.000 | 24 Mar 23 | | | | 0.00 | -6,594.22 | -6,567.92 | 26.30 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / JPY EX.RATE 0.0071658 WITH NORTHERN | -10,444,195.000 | 25 May 23 | | | | 0.00 | -74,841.12 | -74,841.12 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / JPY EX.RATE 0.0071658 WITH NORTHERN | -8,282,295.000 | 25 May 23 | | | | 0.00 | -59,349.36 | -59,349.36 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / JPY EX.RATE 0.0071658 WITH NORTHERN | -17,270,239.000 | 25 May 23 | | | | 0.00 | -123,755.26 | -123,755.26 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / JPY EX.RATE 0.0071658 WITH NORTHERN | -11,095,670.000 | 25 May 23 | | | | 0.00 | -79,509.47 | -79,509.47 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / JPY EX.RATE 0.0071658 WITH NORTHERN | -14,600,066.000 | 25 May 23 | | | | 0.00 | -104,621.31 | -104,621.31 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2023 USD / JPY EX.RATE 0.0069757 WITH NORTHERN | -742,000.000 | 26 Jun 23 | | | | 0.00 | -5,175.98 | -5,169.11 | 6.87 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076066 WITH NORTHERN | -6,757,965.000 | 27 Mar 23 | | | | 0.00 | -51,405.02 | -51,385.51 | 19.51 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076217 WITH NORTHERN | -23,799,359.000 | 27 Mar 23 | | | | 0.00 | -181,390.81 | -181,390.81 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076217 WITH NORTHERN | -13,016,894.000 | 27 Mar 23 | | | | 0.00 | -99,210.44 | -99,210.44 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076217 WITH NORTHERN | -20,788,687.000 | 27 Mar 23 | | | | 0.00 | -158,444.46 | -158,444.46 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076217 WITH NORTHERN | -16,457,612.000 | 27 Mar 23 | | | | 0.00 | -125,434.45 | -125,434.45 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076217 WITH NORTHERN | -12,100,369.000 | 27 Mar 23 | | | | 0.00 | -92,224.99 | -92,224.99 | 0.00 |
| FX DEAL TRANSACTED ON 29 JUN 2023 USD / JPY EX.RATE 0.0069264 WITH NORTHERN | -873,300.000 | 29 Jun 23 | | | | 0.00 | -6,048.81 | -6,038.38 | 10.43 |
| FX DEAL TRANSACTED ON 29 MAR 2023 USD / JPY EX.RATE 0.0075428 WITH NORTHERN | -724,500.000 | 29 Mar 23 | | | | 0.00 | -5,464.79 | -5,467.72 | -2.93 |
| FX DEAL TRANSACTED ON 31 AUG 2023 USD / JPY EX.RATE 0.0068481 WITH NORTHERN | -736,000.000 | 31 Aug 23 | | | | 0.00 | -5,040.17 | -5,055.47 | -15.30 |
| FX DEAL TRANSACTED ON 31 JUL 2023 JPY / USD EX.RATE 142.488492 WITH NORTHERN | 8,441,291.000 | 31 Jul 23 | | | | 0.00 | 59,241.91 | 59,241.91 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2023 USD / JPY EX.RATE 0.0070181 WITH NORTHERN | -10,031,914.000 | 31 Jul 23 | | | | 0.00 | -70,405.08 | -70,405.08 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAY 2023 USD / JPY EX.RATE 0.0071428 WITH NORTHERN | -986,000.000 | 31 May 23 | | | | 0.00 | -7,042.76 | -7,057.22 | -14.46 |
| **Norwegian krone - NOK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / NOK EX.RATE 0.0922742 WITH NORTHERN | -7,308,303.690 | 9 Oct 23 | | | | 0.00 | -674,368.03 | -674,368.03 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / NOK EX.RATE 0.0951728 WITH NORTHERN | -895,661.050 | 24 Mar 23 | | | | 0.00 | -85,242.61 | -85,242.61 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAY 2023 USD / NOK EX.RATE 0.091158 WITH NORTHERN TRUST | -225,420.000 | 24 May 23 | | | | 0.00 | -20,548.83 | -20,612.00 | -63.17 |
| **Singapore dollar - SGD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 JUN 2023 USD / SGD EX.RATE 0.7408456 WITH NORTHERN | -4,220.000 | 6 Jun 23 | | | | 0.00 | -3,126.37 | -3,127.90 | -1.53 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / SGD EX.RATE 0.7313186 WITH NORTHERN | -592,064.260 | 6 Oct 23 | | | | 0.00 | -432,987.63 | -432,987.63 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 MAY 2023 USD / SGD EX.RATE 0.7534659 WITH NORTHERN | -4,220.000 | 9 May 23 | | | | 0.00 | -3,179.63 | -3,178.55 | 1.08 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / SGD EX.RATE 0.7297752 WITH NORTHERN | -536,453.520 | 9 Oct 23 | | | | 0.00 | -391,490.47 | -391,490.47 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / SGD EX.RATE 0.7298428 WITH NORTHERN | -1,001,865.820 | 9 Oct 23 | | | | 0.00 | -731,204.59 | -731,204.59 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / SGD EX.RATE 0.7298428 WITH NORTHERN | -1,143,805.720 | 9 Oct 23 | | | | 0.00 | -834,798.41 | -834,798.41 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / SGD EX.RATE 0.7322295 WITH NORTHERN | -652.380 | 10 Oct 23 | | | | 0.00 | -477.69 | -477.69 | 0.00 |
| FX DEAL TRANSACTED ON 11 JAN 2023 USD / SGD EX.RATE 0.7502067 WITH NORTHERN | -126,937.080 | 11 Jan 23 | | | | 0.00 | -95,229.05 | -95,229.05 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2023 USD / SGD EX.RATE 0.7467869 WITH NORTHERN | -22,817.250 | 15 May 23 | | | | 0.00 | -17,039.62 | -17,055.80 | -16.18 |
| FX DEAL TRANSACTED ON 17 AUG 2023 USD / SGD EX.RATE 0.7356798 WITH NORTHERN | -22,328.900 | 17 Aug 23 | | | | 0.00 | -16,426.92 | -16,432.20 | -5.28 |
| FX DEAL TRANSACTED ON 17 AUG 2023 USD / SGD EX.RATE 0.7356798 WITH NORTHERN | -10,532.500 | 17 Aug 23 | | | | 0.00 | -7,748.55 | -7,751.04 | -2.49 |
| FX DEAL TRANSACTED ON 18 AUG 2023 USD / SGD EX.RATE 0.7358428 WITH NORTHERN | -34,444.550 | 18 Aug 23 | | | | 0.00 | -25,345.77 | -25,402.52 | -56.75 |
| FX DEAL TRANSACTED ON 18 MAY 2023 USD / SGD EX.RATE 0.743327 WITH NORTHERN TRUST | -9,859.520 | 18 May 23 | | | | 0.00 | -7,328.85 | -7,310.12 | 18.73 |
| FX DEAL TRANSACTED ON 18 MAY 2023 USD / SGD EX.RATE 0.743327 WITH NORTHERN TRUST | -13,780.920 | 18 May 23 | | | | 0.00 | -10,243.73 | -10,217.55 | 26.18 |
| FX DEAL TRANSACTED ON 19 JUN 2023 SGD / USD EX.RATE 1.339228 WITH NORTHERN TRUST | 100,362.890 | 19 Jun 23 | | | | 0.00 | 74,940.85 | 74,940.85 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 SGD / USD EX.RATE 1.339228 WITH NORTHERN TRUST | 50,607.040 | 19 Jun 23 | | | | 0.00 | 37,788.22 | 37,788.22 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 SGD / USD EX.RATE 1.339727 WITH NORTHERN TRUST | 6,288.010 | 19 Jun 23 | | | | 0.00 | 4,693.50 | 4,693.50 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 JUN 2023 SGD / USD EX.RATE 1.339727 WITH NORTHERN TRUST | 12,397.850 | 19 Jun 23 | | | | 0.00 | 9,254.01 | 9,254.01 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 USD / SGD EX.RATE 0.7464207 WITH NORTHERN | -45,226.700 | 19 Jun 23 | | | | 0.00 | -33,758.15 | -33,758.15 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.341026 WITH NORTHERN TRUST | 7,791.070 | 20 Jun 23 | | | | 0.00 | 5,809.78 | 5,809.78 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.341026 WITH NORTHERN TRUST | 25,248.660 | 20 Jun 23 | | | | 0.00 | 18,827.87 | 18,827.87 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.341626 WITH NORTHERN TRUST | 34,256.560 | 20 Jun 23 | | | | 0.00 | 25,533.61 | 25,533.61 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.341626 WITH NORTHERN TRUST | 52,996.500 | 20 Jun 23 | | | | 0.00 | 39,501.69 | 39,501.69 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 USD / SGD EX.RATE 0.7456977 WITH NORTHERN | -69,727.210 | 20 Jun 23 | | | | 0.00 | -51,995.42 | -51,995.42 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUN 2023 SGD / USD EX.RATE 1.343424 WITH NORTHERN TRUST | 53,712.290 | 21 Jun 23 | | | | 0.00 | 39,981.64 | 39,981.64 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUN 2023 SGD / USD EX.RATE 1.343424 WITH NORTHERN TRUST | 72,851.480 | 21 Jun 23 | | | | 0.00 | 54,228.21 | 54,228.21 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUN 2023 SGD / USD EX.RATE 1.343424 WITH NORTHERN TRUST | 12,514.750 | 21 Jun 23 | | | | 0.00 | 9,315.56 | 9,315.56 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUN 2023 SGD / USD EX.RATE 1.339627 WITH NORTHERN TRUST | 22,463.790 | 22 Jun 23 | | | | 0.00 | 16,768.69 | 16,768.69 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUN 2023 SGD / USD EX.RATE 1.339627 WITH NORTHERN TRUST | 25,646.250 | 22 Jun 23 | | | | 0.00 | 19,144.32 | 19,144.32 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUN 2023 SGD / USD EX.RATE 1.339627 WITH NORTHERN TRUST | 49,327.840 | 22 Jun 23 | | | | 0.00 | 36,822.07 | 36,822.07 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUN 2023 SGD / USD EX.RATE 1.339627 WITH NORTHERN TRUST | 2,535.940 | 22 Jun 23 | | | | 0.00 | 1,893.02 | 1,893.02 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2023 SGD / USD EX.RATE 1.351618 WITH NORTHERN TRUST | 33,661.840 | 23 Jun 23 | | | | 0.00 | 24,904.85 | 24,904.85 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 23 JUN 2023 SGD / USD EX.RATE 1.351618 WITH NORTHERN TRUST | 36,226.020 | 23 Jun 23 | | | | 0.00 | 26,801.97 | 26,801.97 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / SGD EX.RATE 0.739854 WITH NORTHERN TRUST | -128,982.710 | 25 May 23 | | | | 0.00 | -95,428.38 | -95,428.38 | 0.00 |
| FX DEAL TRANSACTED ON 31 AUG 2023 USD / SGD EX.RATE 0.7396225 WITH NORTHERN | -5,640.000 | 31 Aug 23 | | | | 0.00 | -4,171.47 | -4,161.90 | 9.57 |
| FX DEAL TRANSACTED ON 31 AUG 2023 USD / SGD EX.RATE 0.7396225 WITH NORTHERN | -13,316.800 | 31 Aug 23 | | | | 0.00 | -9,849.41 | -9,826.81 | 22.60 |
| **Swedish krona - SEK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 MAY 2023 USD / SEK EX.RATE 0.0978716 WITH NORTHERN | -36,742.440 | 5 May 23 | | | | 0.00 | -3,596.04 | -3,576.06 | 19.98 |
| FX DEAL TRANSACTED ON 06 APR 2023 USD / SEK EX.RATE 0.0957355 WITH NORTHERN | -135,420.940 | 6 Apr 23 | | | | 0.00 | -12,964.59 | -13,025.50 | -60.91 |
| FX DEAL TRANSACTED ON 08 MAY 2023 USD / SEK EX.RATE 0.0983281 WITH NORTHERN | -34,590.790 | 8 May 23 | | | | 0.00 | -3,401.25 | -3,398.85 | 2.40 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / SEK EX.RATE 0.0907869 WITH NORTHERN | -2,513,510.580 | 9 Oct 23 | | | | 0.00 | -228,193.83 | -228,193.83 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / SEK EX.RATE 0.0911272 WITH NORTHERN | -2,638,410.760 | 10 Oct 23 | | | | 0.00 | -240,430.98 | -240,430.98 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / SEK EX.RATE 0.0911272 WITH NORTHERN | -2,995,146.480 | 10 Oct 23 | | | | 0.00 | -272,939.31 | -272,939.31 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 USD / SEK EX.RATE 0.0934051 WITH NORTHERN | -46,979.090 | 19 Jun 23 | | | | 0.00 | -4,388.08 | -4,388.08 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 USD / SEK EX.RATE 0.0937125 WITH NORTHERN | -1,129,487.040 | 19 Jun 23 | | | | 0.00 | -105,847.10 | -105,847.10 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 USD / SEK EX.RATE 0.0937125 WITH NORTHERN | -1,069,838.430 | 19 Jun 23 | | | | 0.00 | -100,257.28 | -100,257.28 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 USD / SEK EX.RATE 0.0937125 WITH NORTHERN | -1,094,204.510 | 19 Jun 23 | | | | 0.00 | -102,540.69 | -102,540.69 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / SEK EX.RATE 0.092486 WITH NORTHERN TRUST | -618,577.940 | 25 May 23 | | | | 0.00 | -57,209.82 | -57,209.82 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / SEK EX.RATE 0.092486 WITH NORTHERN TRUST | -1,571,016.020 | 25 May 23 | | | | 0.00 | -145,297.05 | -145,297.05 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / SEK EX.RATE 0.0926965 WITH NORTHERN | -1,688,830.650 | 25 May 23 | | | | 0.00 | -156,548.73 | -156,548.73 | 0.00 |
| **Swiss franc - CHF** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 FEB 2023 CHF / USD EX.RATE 0.915467 WITH NORTHERN TRUST | 152,434.600 | 1 Feb 23 | | | | 0.00 | 166,510.21 | 166,510.21 | 0.00 |
| FX DEAL TRANSACTED ON 01 MAY 2023 USD / CHF EX.RATE 1.119213 WITH NORTHERN TRUST | -87,461.630 | 1 May 23 | | | | 0.00 | -97,888.19 | -97,888.19 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2023 USD / CHF EX.RATE 1.0948945 WITH NORTHERN | -2,509.000 | 4 Apr 23 | | | | 0.00 | -2,747.09 | -2,748.84 | -1.75 |
| FX DEAL TRANSACTED ON 04 APR 2023 USD / CHF EX.RATE 1.0948945 WITH NORTHERN | -5,304.000 | 4 Apr 23 | | | | 0.00 | -5,807.32 | -5,811.01 | -3.69 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.0976611 WITH NORTHERN | -714,772.710 | 9 Oct 23 | | | | 0.00 | -784,578.20 | -784,578.20 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.0976611 WITH NORTHERN | -170,303.390 | 9 Oct 23 | | | | 0.00 | -186,935.41 | -186,935.41 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.0976611 WITH NORTHERN | -634,745.960 | 9 Oct 23 | | | | 0.00 | -696,735.95 | -696,735.95 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.0988685 WITH NORTHERN | -36,362.070 | 9 Oct 23 | | | | 0.00 | -39,957.13 | -39,957.13 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.1009263 WITH NORTHERN | -628,438.000 | 9 Oct 23 | | | | 0.00 | -691,863.93 | -691,863.93 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.1009263 WITH NORTHERN | -329,058.640 | 9 Oct 23 | | | | 0.00 | -362,269.32 | -362,269.32 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.1009263 WITH NORTHERN | -168,978.700 | 9 Oct 23 | | | | 0.00 | -186,033.10 | -186,033.10 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.1012901 WITH NORTHERN | -197,760.730 | 9 Oct 23 | | | | 0.00 | -217,791.92 | -217,791.92 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / CHF EX.RATE 1.0816201 WITH NORTHERN | -45,039.040 | 10 Jan 23 | | | | 0.00 | -48,715.13 | -48,715.13 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / CHF EX.RATE 1.0816201 WITH NORTHERN | -52,193.840 | 10 Jan 23 | | | | 0.00 | -56,453.91 | -56,453.91 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / CHF EX.RATE 1.1023037 WITH NORTHERN | -176,800.460 | 10 Oct 23 | | | | 0.00 | -194,887.80 | -194,887.80 | 0.00 |
| FX DEAL TRANSACTED ON 11 OCT 2023 USD / CHF EX.RATE 1.106535 WITH NORTHERN TRUST | -9.600 | 11 Oct 23 | | | | 0.00 | -10.62 | -10.60 | 0.02 |
| FX DEAL TRANSACTED ON 14 MAR 2023 USD / CHF EX.RATE 1.0934566 WITH NORTHERN | -18,237.440 | 14 Mar 23 | | | | 0.00 | -19,941.85 | -19,997.19 | -55.34 |
| FX DEAL TRANSACTED ON 17 APR 2023 USD / CHF EX.RATE 1.1175494 WITH NORTHERN | -14,118.000 | 17 Apr 23 | | | | 0.00 | -15,777.56 | -15,794.60 | -17.04 |
| FX DEAL TRANSACTED ON 21 MAR 2023 USD / CHF EX.RATE 1.0739477 WITH NORTHERN | -18,413.850 | 21 Mar 23 | | | | 0.00 | -19,775.51 | -19,866.06 | -90.55 |
| FX DEAL TRANSACTED ON 24 JAN 2023 USD / CHF EX.RATE 1.0790501 WITH NORTHERN | -44.000 | 24 Jan 23 | | | | 0.00 | -47.48 | -47.66 | -0.18 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / CHF EX.RATE 1.1034799 WITH NORTHERN | -135,926.360 | 25 May 23 | | | | 0.00 | -149,992.01 | -149,992.01 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / CHF EX.RATE 1.1034799 WITH NORTHERN | -57,137.940 | 25 May 23 | | | | 0.00 | -63,050.57 | -63,050.57 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / CHF EX.RATE 1.1034799 WITH NORTHERN | -126,080.020 | 25 May 23 | | | | 0.00 | -139,126.77 | -139,126.77 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / CHF EX.RATE 1.1034799 WITH NORTHERN | -50,198.440 | 25 May 23 | | | | 0.00 | -55,392.97 | -55,392.97 | 0.00 |
| FX DEAL TRANSACTED ON 26 APR 2023 USD / CHF EX.RATE 1.1214371 WITH NORTHERN | -3,063.060 | 26 Apr 23 | | | | 0.00 | -3,435.03 | -3,432.96 | 2.07 |
| FX DEAL TRANSACTED ON 27 APR 2023 USD / CHF EX.RATE 1.1215628 WITH NORTHERN | -15,685.150 | 27 Apr 23 | | | | 0.00 | -17,591.88 | -17,614.86 | -22.98 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 MAR 2023 USD / CHF EX.RATE 1.0885728 WITH NORTHERN | -2,613.000 | 30 Mar 23 | | | | 0.00 | -2,844.44 | -2,841.76 | 2.68 |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 FEB 2023 CHF / USD EX.RATE 0.915467 WITH NORTHERN TRUST | -166,510.210 | 1 Feb 23 | | | | 0.00 | -166,510.21 | -166,510.21 | 0.00 |
| FX DEAL TRANSACTED ON 01 JUN 2023 USD / EUR EX.RATE 1.066946 WITH NORTHERN TRUST | 22,131.720 | 1 Jun 23 | | | | 0.00 | 22,131.72 | 22,131.72 | 0.00 |
| FX DEAL TRANSACTED ON 01 MAR 2023 USD / JPY EX.RATE 0.0073573 WITH NORTHERN | 92,101.000 | 1 Mar 23 | | | | 0.00 | 92,101.00 | 92,101.00 | 0.00 |
| FX DEAL TRANSACTED ON 01 MAY 2023 USD / CHF EX.RATE 1.119213 WITH NORTHERN TRUST | 97,888.190 | 1 May 23 | | | | 0.00 | 97,888.19 | 97,888.19 | 0.00 |
| FX DEAL TRANSACTED ON 01 SEP 2023 USD / EUR EX.RATE 1.082633 WITH NORTHERN TRUST | 5,940.340 | 1 Sep 23 | | | | 0.00 | 5,940.34 | 5,940.34 | 0.00 |
| FX DEAL TRANSACTED ON 01 SEP 2023 USD / JPY EX.RATE 0.0068721 WITH NORTHERN | 31,139.260 | 1 Sep 23 | | | | 0.00 | 31,139.26 | 31,139.26 | 0.00 |
| FX DEAL TRANSACTED ON 02 JAN 2023 USD / GBP EX.RATE 1.206034 WITH NORTHERN TRUST | 11,708.360 | 2 Jan 23 | | | | 0.00 | 11,708.36 | 11,708.36 | 0.00 |
| FX DEAL TRANSACTED ON 02 JUN 2023 USD / EUR EX.RATE 1.075639 WITH NORTHERN TRUST | 12.480 | 2 Jun 23 | | | | 0.00 | 12.48 | 12.48 | 0.00 |
| FX DEAL TRANSACTED ON 02 JUN 2023 USD / EUR EX.RATE 1.076338 WITH NORTHERN TRUST | 15,400.810 | 2 Jun 23 | | | | 0.00 | 15,400.81 | 15,400.81 | 0.00 |
| FX DEAL TRANSACTED ON 02 JUN 2023 USD / JPY EX.RATE 0.0071968 WITH NORTHERN | 12,387.090 | 2 Jun 23 | | | | 0.00 | 12,387.09 | 12,387.09 | 0.00 |
| FX DEAL TRANSACTED ON 02 OCT 2023 JPY / USD EX.RATE 149.570248 WITH NORTHERN | -85,314.820 | 2 Oct 23 | | | | 0.00 | -85,314.82 | -85,314.82 | 0.00 |
| FX DEAL TRANSACTED ON 02 OCT 2023 USD / GBP EX.RATE 1.219224 WITH NORTHERN TRUST | 5,182.480 | 2 Oct 23 | | | | 0.00 | 5,182.48 | 5,182.48 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2023 USD / GBP EX.RATE 1.227917 WITH NORTHERN TRUST | 4,005.170 | 3 Apr 23 | | | | 0.00 | 4,005.17 | 4,005.17 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 APR 2023 USD / GBP EX.RATE 1.227917 WITH NORTHERN TRUST | 11,923.220 | 3 Apr 23 | | | | 0.00 | 11,923.22 | 11,923.22 | 0.00 |
| FX DEAL TRANSACTED ON 03 AUG 2023 USD / HKD EX.RATE 0.1280985 WITH NORTHERN | 28,388.170 | 3 Aug 23 | | | | 0.00 | 28,388.17 | 28,388.17 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2023 USD / GBP EX.RATE 1.218424 WITH NORTHERN TRUST | 10,821.900 | 3 Feb 23 | | | | 0.00 | 10,821.90 | 10,821.90 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUL 2023 USD / GBP EX.RATE 1.267366 WITH NORTHERN TRUST | 5,387.120 | 3 Jul 23 | | | | 0.00 | 5,387.12 | 5,387.12 | 0.00 |
| FX DEAL TRANSACTED ON 03 NOV 2023 USD / GBP EX.RATE 1.23711 WITH NORTHERN TRUST | 11,647.750 | 3 Nov 23 | | | | 0.00 | 11,647.75 | 11,647.75 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2023 USD / CHF EX.RATE 1.0948945 WITH NORTHERN | 2,747.090 | 4 Apr 23 | | | | 0.00 | 2,747.09 | 2,747.09 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2023 USD / CHF EX.RATE 1.0948945 WITH NORTHERN | 5,807.320 | 4 Apr 23 | | | | 0.00 | 5,807.32 | 5,807.32 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAY 2023 USD / EUR EX.RATE 1.106414 WITH NORTHERN TRUST | 3,808.810 | 4 May 23 | | | | 0.00 | 3,808.81 | 3,808.81 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAY 2023 USD / GBP EX.RATE 1.256394 WITH NORTHERN TRUST | 11,829.310 | 4 May 23 | | | | 0.00 | 11,829.31 | 11,829.31 | 0.00 |
| FX DEAL TRANSACTED ON 05 APR 2023 USD / AUD EX.RATE 0.667866 WITH NORTHERN TRUST | 31,733.830 | 5 Apr 23 | | | | 0.00 | 31,733.83 | 31,733.83 | 0.00 |
| FX DEAL TRANSACTED ON 05 JAN 2023 USD / GBP EX.RATE 1.201338 WITH NORTHERN TRUST | 2,698.280 | 5 Jan 23 | | | | 0.00 | 2,698.28 | 2,698.28 | 0.00 |
| FX DEAL TRANSACTED ON 05 JUL 2023 USD / GBP EX.RATE 1.269665 WITH NORTHERN TRUST | 5,838.640 | 5 Jul 23 | | | | 0.00 | 5,838.64 | 5,838.64 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAY 2023 USD / EUR EX.RATE 1.100649 WITH NORTHERN TRUST | 14,365.960 | 5 May 23 | | | | 0.00 | 14,365.96 | 14,365.96 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAY 2023 USD / SEK EX.RATE 0.0978716 WITH NORTHERN | 3,596.040 | 5 May 23 | | | | 0.00 | 3,596.04 | 3,596.04 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 EUR / USD EX.RATE 0.9279356 WITH NORTHERN | -72,273.250 | 5 Sep 23 | | | | 0.00 | -72,273.25 | -72,273.25 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / EUR EX.RATE 1.071342 WITH NORTHERN TRUST | 56,291.700 | 5 Sep 23 | | | | 0.00 | 56,291.70 | 56,291.70 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / EUR EX.RATE 1.074031 WITH NORTHERN TRUST | 1,174.380 | 5 Sep 23 | | | | 0.00 | 1,174.38 | 1,174.38 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / EUR EX.RATE 1.074031 WITH NORTHERN TRUST | 1,140.290 | 5 Sep 23 | | | | 0.00 | 1,140.29 | 1,140.29 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / EUR EX.RATE 1.074031 WITH NORTHERN TRUST | 15,129.360 | 5 Sep 23 | | | | 0.00 | 15,129.36 | 15,129.36 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / EUR EX.RATE 1.074031 WITH NORTHERN TRUST | 56,522.490 | 5 Sep 23 | | | | 0.00 | 56,522.49 | 56,522.49 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2023 USD / JPY EX.RATE 0.0067907 WITH NORTHERN | 1,364.930 | 5 Sep 23 | | | | 0.00 | 1,364.93 | 1,364.93 | 0.00 |
| FX DEAL TRANSACTED ON 06 APR 2023 USD / SEK EX.RATE 0.0957355 WITH NORTHERN | 12,964.590 | 6 Apr 23 | | | | 0.00 | 12,964.59 | 12,964.59 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2023 USD / GBP EX.RATE 1.204636 WITH NORTHERN TRUST | 21,315.810 | 6 Feb 23 | | | | 0.00 | 21,315.81 | 21,315.81 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2023 USD / EUR EX.RATE 1.068345 WITH NORTHERN TRUST | 3,877.940 | 6 Jun 23 | | | | 0.00 | 3,877.94 | 3,877.94 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2023 USD / GBP EX.RATE 1.243005 WITH NORTHERN TRUST | 37,791.160 | 6 Jun 23 | | | | 0.00 | 37,791.16 | 37,791.16 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2023 USD / HKD EX.RATE 0.1275106 WITH NORTHERN | 22,079.650 | 6 Jun 23 | | | | 0.00 | 22,079.65 | 22,079.65 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2023 USD / SGD EX.RATE 0.7408456 WITH NORTHERN | 3,126.370 | 6 Jun 23 | | | | 0.00 | 3,126.37 | 3,126.37 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / GBP EX.RATE 1.216092 WITH NORTHERN TRUST | 764.140 | 6 Oct 23 | | | | 0.00 | 764.14 | 764.14 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / HKD EX.RATE 0.1276881 WITH NORTHERN | 167,053.770 | 6 Oct 23 | | | | 0.00 | 167,053.77 | 167,053.77 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067114 WITH NORTHERN | 532,339.110 | 6 Oct 23 | | | | 0.00 | 532,339.11 | 532,339.11 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | 768,774.860 | 6 Oct 23 | | | | 0.00 | 768,774.86 | 768,774.86 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | 872,180.480 | 6 Oct 23 | | | | 0.00 | 872,180.48 | 872,180.48 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | 430,668.170 | 6 Oct 23 | | | | 0.00 | 430,668.17 | 430,668.17 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | 164,771.680 | 6 Oct 23 | | | | 0.00 | 164,771.68 | 164,771.68 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | 711,062.840 | 6 Oct 23 | | | | 0.00 | 711,062.84 | 711,062.84 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | 483,063.380 | 6 Oct 23 | | | | 0.00 | 483,063.38 | 483,063.38 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | 451,206.720 | 6 Oct 23 | | | | 0.00 | 451,206.72 | 451,206.72 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / JPY EX.RATE 0.0067119 WITH NORTHERN | 177,607.830 | 6 Oct 23 | | | | 0.00 | 177,607.83 | 177,607.83 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2023 USD / SGD EX.RATE 0.7313186 WITH NORTHERN | 432,987.630 | 6 Oct 23 | | | | 0.00 | 432,987.63 | 432,987.63 | 0.00 |
| FX DEAL TRANSACTED ON 06 SEP 2023 EUR / USD EX.RATE 0.9308742 WITH NORTHERN | -158,058.940 | 6 Sep 23 | | | | 0.00 | -158,058.94 | -158,058.94 | 0.00 |
| FX DEAL TRANSACTED ON 06 SEP 2023 USD / EUR EX.RATE 1.074259 WITH NORTHERN TRUST | 34,197.480 | 6 Sep 23 | | | | 0.00 | 34,197.48 | 34,197.48 | 0.00 |
| FX DEAL TRANSACTED ON 06 SEP 2023 USD / EUR EX.RATE 1.074259 WITH NORTHERN TRUST | 12,013.050 | 6 Sep 23 | | | | 0.00 | 12,013.05 | 12,013.05 | 0.00 |
| FX DEAL TRANSACTED ON 06 SEP 2023 USD / EUR EX.RATE 1.074259 WITH NORTHERN TRUST | 2,579.500 | 6 Sep 23 | | | | 0.00 | 2,579.50 | 2,579.50 | 0.00 |
| FX DEAL TRANSACTED ON 07 AUG 2023 USD / GBP EX.RATE 1.271373 WITH NORTHERN TRUST | 21,954.110 | 7 Aug 23 | | | | 0.00 | 21,954.11 | 21,954.11 | 0.00 |
| FX DEAL TRANSACTED ON 07 JUL 2023 USD / EUR EX.RATE 1.088329 WITH NORTHERN TRUST | 9,771.440 | 7 Jul 23 | | | | 0.00 | 9,771.44 | 9,771.44 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 07 JUN 2023 USD / EUR EX.RATE 1.066606 WITH NORTHERN TRUST | 8,169.530 | 7 Jun 23 | | | | 0.00 | 8,169.53 | 8,169.53 | 0.00 |
| FX DEAL TRANSACTED ON 07 SEP 2023 EUR / USD EX.RATE 0.9319161 WITH NORTHERN | -107,321.710 | 7 Sep 23 | | | | 0.00 | -107,321.71 | -107,321.71 | 0.00 |
| FX DEAL TRANSACTED ON 07 SEP 2023 USD / EUR EX.RATE 1.073058 WITH NORTHERN TRUST | 517.270 | 7 Sep 23 | | | | 0.00 | 517.27 | 517.27 | 0.00 |
| FX DEAL TRANSACTED ON 07 SEP 2023 USD / EUR EX.RATE 1.073058 WITH NORTHERN TRUST | 20,433.220 | 7 Sep 23 | | | | 0.00 | 20,433.22 | 20,433.22 | 0.00 |
| FX DEAL TRANSACTED ON 07 SEP 2023 USD / EUR EX.RATE 1.073058 WITH NORTHERN TRUST | 7,270.360 | 7 Sep 23 | | | | 0.00 | 7,270.36 | 7,270.36 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2023 USD / EUR EX.RATE 1.102917 WITH NORTHERN TRUST | 12,934.780 | 8 May 23 | | | | 0.00 | 12,934.78 | 12,934.78 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2023 USD / SEK EX.RATE 0.0983281 WITH NORTHERN | 3,401.250 | 8 May 23 | | | | 0.00 | 3,401.25 | 3,401.25 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 JPY / USD EX.RATE 147.457872 WITH NORTHERN | -24,852.280 | 8 Sep 23 | | | | 0.00 | -24,852.28 | -24,852.28 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 JPY / USD EX.RATE 147.457872 WITH NORTHERN | -30,151.040 | 8 Sep 23 | | | | 0.00 | -30,151.04 | -30,151.04 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / EUR EX.RATE 1.070843 WITH NORTHERN TRUST | 969.440 | 8 Sep 23 | | | | 0.00 | 969.44 | 969.44 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / EUR EX.RATE 1.070843 WITH NORTHERN TRUST | 8,368.780 | 8 Sep 23 | | | | 0.00 | 8,368.78 | 8,368.78 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / EUR EX.RATE 1.070843 WITH NORTHERN TRUST | 17,620.670 | 8 Sep 23 | | | | 0.00 | 17,620.67 | 17,620.67 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / JPY EX.RATE 0.0067816 WITH NORTHERN | 35,127.890 | 8 Sep 23 | | | | 0.00 | 35,127.89 | 35,127.89 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / JPY EX.RATE 0.0067816 WITH NORTHERN | 30,109.700 | 8 Sep 23 | | | | 0.00 | 30,109.70 | 30,109.70 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2023 USD / JPY EX.RATE 0.0067816 WITH NORTHERN | 10,859.440 | 8 Sep 23 | | | | 0.00 | 10,859.44 | 10,859.44 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 JUN 2023 USD / HKD EX.RATE 0.1275724 WITH NORTHERN | 8,246.030 | 9 Jun 23 | | | | 0.00 | 8,246.03 | 8,246.03 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAR 2023 USD / EUR EX.RATE 1.055155 WITH NORTHERN TRUST | 9,091.810 | 9 Mar 23 | | | | 0.00 | 9,091.81 | 9,091.81 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAY 2023 USD / EUR EX.RATE 1.095752 WITH NORTHERN TRUST | 20,297.760 | 9 May 23 | | | | 0.00 | 20,297.76 | 20,297.76 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAY 2023 USD / SGD EX.RATE 0.7534659 WITH NORTHERN | 3,179.630 | 9 May 23 | | | | 0.00 | 3,179.63 | 3,179.63 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | 197,334.990 | 9 Oct 23 | | | | 0.00 | 197,334.99 | 197,334.99 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | 515,748.440 | 9 Oct 23 | | | | 0.00 | 515,748.44 | 515,748.44 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | 700,426.380 | 9 Oct 23 | | | | 0.00 | 700,426.38 | 700,426.38 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | 651,007.830 | 9 Oct 23 | | | | 0.00 | 651,007.83 | 651,007.83 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | 613,642.060 | 9 Oct 23 | | | | 0.00 | 613,642.06 | 613,642.06 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | 361,550.640 | 9 Oct 23 | | | | 0.00 | 361,550.64 | 361,550.64 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / AUD EX.RATE 0.635591 WITH NORTHERN TRUST | 492,163.050 | 9 Oct 23 | | | | 0.00 | 492,163.05 | 492,163.05 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.0976611 WITH NORTHERN | 784,578.200 | 9 Oct 23 | | | | 0.00 | 784,578.20 | 784,578.20 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.0976611 WITH NORTHERN | 186,935.410 | 9 Oct 23 | | | | 0.00 | 186,935.41 | 186,935.41 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.0976611 WITH NORTHERN | 696,735.950 | 9 Oct 23 | | | | 0.00 | 696,735.95 | 696,735.95 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.0988685 WITH NORTHERN | 39,957.130 | 9 Oct 23 | | | | 0.00 | 39,957.13 | 39,957.13 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.1009263 WITH NORTHERN | 691,863.930 | 9 Oct 23 | | | | 0.00 | 691,863.93 | 691,863.93 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.1009263 WITH NORTHERN | 362,269.320 | 9 Oct 23 | | | | 0.00 | 362,269.32 | 362,269.32 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.1009263 WITH NORTHERN | 186,033.100 | 9 Oct 23 | | | | 0.00 | 186,033.10 | 186,033.10 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / CHF EX.RATE 1.1012901 WITH NORTHERN | 217,791.920 | 9 Oct 23 | | | | 0.00 | 217,791.92 | 217,791.92 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.053157 WITH NORTHERN TRUST | 104,150.080 | 9 Oct 23 | | | | 0.00 | 104,150.08 | 104,150.08 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.053157 WITH NORTHERN TRUST | 561,690.600 | 9 Oct 23 | | | | 0.00 | 561,690.60 | 561,690.60 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.053357 WITH NORTHERN TRUST | 237,609.410 | 9 Oct 23 | | | | 0.00 | 237,609.41 | 237,609.41 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.053357 WITH NORTHERN TRUST | 552,333.650 | 9 Oct 23 | | | | 0.00 | 552,333.65 | 552,333.65 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.053357 WITH NORTHERN TRUST | 616,362.880 | 9 Oct 23 | | | | 0.00 | 616,362.88 | 616,362.88 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.054256 WITH NORTHERN TRUST | 579,046.200 | 9 Oct 23 | | | | 0.00 | 579,046.20 | 579,046.20 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / EUR EX.RATE 1.054256 WITH NORTHERN TRUST | 44,435.350 | 9 Oct 23 | | | | 0.00 | 44,435.35 | 44,435.35 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.21607 WITH NORTHERN TRUST | 262,466.130 | 9 Oct 23 | | | | 0.00 | 262,466.13 | 262,466.13 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.216126 WITH NORTHERN TRUST | 143,815.560 | 9 Oct 23 | | | | 0.00 | 143,815.56 | 143,815.56 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.216126 WITH NORTHERN TRUST | 392,847.610 | 9 Oct 23 | | | | 0.00 | 392,847.61 | 392,847.61 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.216126 WITH NORTHERN TRUST | 326,766.140 | 9 Oct 23 | | | | 0.00 | 326,766.14 | 326,766.14 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.217925 WITH NORTHERN TRUST | 399,426.020 | 9 Oct 23 | | | | 0.00 | 399,426.02 | 399,426.02 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.217925 WITH NORTHERN TRUST | 245,005.540 | 9 Oct 23 | | | | 0.00 | 245,005.54 | 245,005.54 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.217925 WITH NORTHERN TRUST | 311,100.550 | 9 Oct 23 | | | | 0.00 | 311,100.55 | 311,100.55 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.217925 WITH NORTHERN TRUST | 364,529.400 | 9 Oct 23 | | | | 0.00 | 364,529.40 | 364,529.40 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.219524 WITH NORTHERN TRUST | 460,790.690 | 9 Oct 23 | | | | 0.00 | 460,790.69 | 460,790.69 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.219524 WITH NORTHERN TRUST | 515,711.460 | 9 Oct 23 | | | | 0.00 | 515,711.46 | 515,711.46 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.219524 WITH NORTHERN TRUST | 529,208.460 | 9 Oct 23 | | | | 0.00 | 529,208.46 | 529,208.46 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.219524 WITH NORTHERN TRUST | 410,136.880 | 9 Oct 23 | | | | 0.00 | 410,136.88 | 410,136.88 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / GBP EX.RATE 1.219923 WITH NORTHERN TRUST | 497,097.070 | 9 Oct 23 | | | | 0.00 | 497,097.07 | 497,097.07 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / HKD EX.RATE 0.1276897 WITH NORTHERN | 490,369.050 | 9 Oct 23 | | | | 0.00 | 490,369.05 | 490,369.05 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / HKD EX.RATE 0.127693 WITH NORTHERN TRUST | 395,596.010 | 9 Oct 23 | | | | 0.00 | 395,596.01 | 395,596.01 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / HKD EX.RATE 0.127693 WITH NORTHERN TRUST | 269,524.240 | 9 Oct 23 | | | | 0.00 | 269,524.24 | 269,524.24 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / HKD EX.RATE 0.1277044 WITH NORTHERN | 83,582.300 | 9 Oct 23 | | | | 0.00 | 83,582.30 | 83,582.30 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / NOK EX.RATE 0.0922742 WITH NORTHERN | 674,368.030 | 9 Oct 23 | | | | 0.00 | 674,368.03 | 674,368.03 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / SEK EX.RATE 0.0907869 WITH NORTHERN | 228,193.830 | 9 Oct 23 | | | | 0.00 | 228,193.83 | 228,193.83 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / SGD EX.RATE 0.7297752 WITH NORTHERN | 391,490.470 | 9 Oct 23 | | | | 0.00 | 391,490.47 | 391,490.47 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / SGD EX.RATE 0.7298428 WITH NORTHERN | 731,204.590 | 9 Oct 23 | | | | 0.00 | 731,204.59 | 731,204.59 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2023 USD / SGD EX.RATE 0.7298428 WITH NORTHERN | 834,798.410 | 9 Oct 23 | | | | 0.00 | 834,798.41 | 834,798.41 | 0.00 |
| FX DEAL TRANSACTED ON 10 AUG 2023 USD / GBP EX.RATE 1.271582 WITH NORTHERN TRUST | 21,935.430 | 10 Aug 23 | | | | 0.00 | 21,935.43 | 21,935.43 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / CHF EX.RATE 1.0816201 WITH NORTHERN | 48,715.130 | 10 Jan 23 | | | | 0.00 | 48,715.13 | 48,715.13 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / CHF EX.RATE 1.0816201 WITH NORTHERN | 56,453.910 | 10 Jan 23 | | | | 0.00 | 56,453.91 | 56,453.91 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.072242 WITH NORTHERN TRUST | 39,302.540 | 10 Jan 23 | | | | 0.00 | 39,302.54 | 39,302.54 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | 131,990.550 | 10 Jan 23 | | | | 0.00 | 131,990.55 | 131,990.55 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | 53,680.300 | 10 Jan 23 | | | | 0.00 | 53,680.30 | 53,680.30 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | 107,820.410 | 10 Jan 23 | | | | 0.00 | 107,820.41 | 107,820.41 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | 69,249.370 | 10 Jan 23 | | | | 0.00 | 69,249.37 | 69,249.37 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | 118,699.790 | 10 Jan 23 | | | | 0.00 | 118,699.79 | 118,699.79 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | 100,494.610 | 10 Jan 23 | | | | 0.00 | 100,494.61 | 100,494.61 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | 170,168.050 | 10 Jan 23 | | | | 0.00 | 170,168.05 | 170,168.05 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / EUR EX.RATE 1.073241 WITH NORTHERN TRUST | 41,037.490 | 10 Jan 23 | | | | 0.00 | 41,037.49 | 41,037.49 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / GBP EX.RATE 1.215227 WITH NORTHERN TRUST | 69,590.750 | 10 Jan 23 | | | | 0.00 | 69,590.75 | 69,590.75 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2023 USD / GBP EX.RATE 1.215227 WITH NORTHERN TRUST | 109,203.990 | 10 Jan 23 | | | | 0.00 | 109,203.99 | 109,203.99 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / CHF EX.RATE 1.1023037 WITH NORTHERN | 194,887.800 | 10 Oct 23 | | | | 0.00 | 194,887.80 | 194,887.80 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 552,807.610 | 10 Oct 23 | | | | 0.00 | 552,807.61 | 552,807.61 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 483,461.860 | 10 Oct 23 | | | | 0.00 | 483,461.86 | 483,461.86 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 307,357.380 | 10 Oct 23 | | | | 0.00 | 307,357.38 | 307,357.38 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 228,457.560 | 10 Oct 23 | | | | 0.00 | 228,457.56 | 228,457.56 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 361,039.940 | 10 Oct 23 | | | | 0.00 | 361,039.94 | 361,039.94 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 209,339.070 | 10 Oct 23 | | | | 0.00 | 209,339.07 | 209,339.07 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 485,910.020 | 10 Oct 23 | | | | 0.00 | 485,910.02 | 485,910.02 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 382,855.250 | 10 Oct 23 | | | | 0.00 | 382,855.25 | 382,855.25 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 264,173.530 | 10 Oct 23 | | | | 0.00 | 264,173.53 | 264,173.53 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 549,412.790 | 10 Oct 23 | | | | 0.00 | 549,412.79 | 549,412.79 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 255,090.160 | 10 Oct 23 | | | | 0.00 | 255,090.16 | 255,090.16 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 649,895.970 | 10 Oct 23 | | | | 0.00 | 649,895.97 | 649,895.97 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 304,128.330 | 10 Oct 23 | | | | 0.00 | 304,128.33 | 304,128.33 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / EUR EX.RATE 1.055315 WITH NORTHERN TRUST | 131,330.890 | 10 Oct 23 | | | | 0.00 | 131,330.89 | 131,330.89 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / HKD EX.RATE 0.1278677 WITH NORTHERN | 145,999.660 | 10 Oct 23 | | | | 0.00 | 145,999.66 | 145,999.66 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / HKD EX.RATE 0.1278775 WITH NORTHERN | 1,830.790 | 10 Oct 23 | | | | 0.00 | 1,830.79 | 1,830.79 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / HKD EX.RATE 0.1278775 WITH NORTHERN | 304.960 | 10 Oct 23 | | | | 0.00 | 304.96 | 304.96 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / SEK EX.RATE 0.0911272 WITH NORTHERN | 240,430.980 | 10 Oct 23 | | | | 0.00 | 240,430.98 | 240,430.98 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / SEK EX.RATE 0.0911272 WITH NORTHERN | 272,939.310 | 10 Oct 23 | | | | 0.00 | 272,939.31 | 272,939.31 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2023 USD / SGD EX.RATE 0.7322295 WITH NORTHERN | 477.690 | 10 Oct 23 | | | | 0.00 | 477.69 | 477.69 | 0.00 |
| FX DEAL TRANSACTED ON 11 JAN 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | 173,462.050 | 11 Jan 23 | | | | 0.00 | 173,462.05 | 173,462.05 | 0.00 |
| FX DEAL TRANSACTED ON 11 JAN 2023 USD / SGD EX.RATE 0.7502067 WITH NORTHERN | 95,229.050 | 11 Jan 23 | | | | 0.00 | 95,229.05 | 95,229.05 | 0.00 |
| FX DEAL TRANSACTED ON 11 OCT 2023 USD / CHF EX.RATE 1.106535 WITH NORTHERN TRUST | 10.620 | 11 Oct 23 | | | | 0.00 | 10.62 | 10.62 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 JPY / USD EX.RATE 146.322848 WITH NORTHERN | -40,407.160 | 11 Sep 23 | | | | 0.00 | -40,407.16 | -40,407.16 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 JPY / USD EX.RATE 146.697264 WITH NORTHERN | -43,302.730 | 11 Sep 23 | | | | 0.00 | -43,302.73 | -43,302.73 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 USD / EUR EX.RATE 1.072242 WITH NORTHERN TRUST | 4,743.030 | 11 Sep 23 | | | | 0.00 | 4,743.03 | 4,743.03 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 USD / EUR EX.RATE 1.072242 WITH NORTHERN TRUST | 782.840 | 11 Sep 23 | | | | 0.00 | 782.84 | 782.84 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 SEP 2023 USD / JPY EX.RATE 0.0068168 WITH NORTHERN | 37,420.730 | 11 Sep 23 | | | | 0.00 | 37,420.73 | 37,420.73 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 USD / JPY EX.RATE 0.0068168 WITH NORTHERN | 24,121.470 | 11 Sep 23 | | | | 0.00 | 24,121.47 | 24,121.47 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2023 USD / JPY EX.RATE 0.0068168 WITH NORTHERN | 10,911.930 | 11 Sep 23 | | | | 0.00 | 10,911.93 | 10,911.93 | 0.00 |
| FX DEAL TRANSACTED ON 12 JAN 2023 USD / GBP EX.RATE 1.213428 WITH NORTHERN TRUST | 12,438.680 | 12 Jan 23 | | | | 0.00 | 12,438.68 | 12,438.68 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2023 USD / EUR EX.RATE 1.085366 WITH NORTHERN TRUST | 3,860.600 | 12 May 23 | | | | 0.00 | 3,860.60 | 3,860.60 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 JPY / USD EX.RATE 146.99 WITH NORTHERN TRUST | -32,738.470 | 12 Sep 23 | | | | 0.00 | -32,738.47 | -32,738.47 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 JPY / USD EX.RATE 146.99 WITH NORTHERN TRUST | -39,368.870 | 12 Sep 23 | | | | 0.00 | -39,368.87 | -39,368.87 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / EUR EX.RATE 1.072871 WITH NORTHERN TRUST | 2,203.310 | 12 Sep 23 | | | | 0.00 | 2,203.31 | 2,203.31 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / EUR EX.RATE 1.072871 WITH NORTHERN TRUST | 5,804.710 | 12 Sep 23 | | | | 0.00 | 5,804.71 | 5,804.71 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / EUR EX.RATE 1.072871 WITH NORTHERN TRUST | 1,056.020 | 12 Sep 23 | | | | 0.00 | 1,056.02 | 1,056.02 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / JPY EX.RATE 0.0068032 WITH NORTHERN | 11,328.270 | 12 Sep 23 | | | | 0.00 | 11,328.27 | 11,328.27 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / JPY EX.RATE 0.0068032 WITH NORTHERN | 23,948.320 | 12 Sep 23 | | | | 0.00 | 23,948.32 | 23,948.32 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2023 USD / JPY EX.RATE 0.0068032 WITH NORTHERN | 35,146.300 | 12 Sep 23 | | | | 0.00 | 35,146.30 | 35,146.30 | 0.00 |
| FX DEAL TRANSACTED ON 13 JAN 2023 USD / GBP EX.RATE 1.219424 WITH NORTHERN TRUST | 4,682.540 | 13 Jan 23 | | | | 0.00 | 4,682.54 | 4,682.54 | 0.00 |
| FX DEAL TRANSACTED ON 13 OCT 2023 USD / AUD EX.RATE 0.631195 WITH NORTHERN TRUST | 3,775.880 | 13 Oct 23 | | | | 0.00 | 3,775.88 | 3,775.88 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 13 OCT 2023 USD / AUD EX.RATE 0.631195 WITH NORTHERN TRUST | 7,013.060 | 13 Oct 23 | | | | 0.00 | 7,013.06 | 7,013.06 | 0.00 |
| FX DEAL TRANSACTED ON 13 OCT 2023 USD / GBP EX.RATE 1.218424 WITH NORTHERN TRUST | 4,763.770 | 13 Oct 23 | | | | 0.00 | 4,763.77 | 4,763.77 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 JPY / USD EX.RATE 147.407832 WITH NORTHERN | -30,678.800 | 13 Sep 23 | | | | 0.00 | -30,678.80 | -30,678.80 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 JPY / USD EX.RATE 147.407832 WITH NORTHERN | -32,761.460 | 13 Sep 23 | | | | 0.00 | -32,761.46 | -32,761.46 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / EUR EX.RATE 1.073356 WITH NORTHERN TRUST | 2,747.180 | 13 Sep 23 | | | | 0.00 | 2,747.18 | 2,747.18 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / EUR EX.RATE 1.073356 WITH NORTHERN TRUST | 9,051.820 | 13 Sep 23 | | | | 0.00 | 9,051.82 | 9,051.82 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / HKD EX.RATE 0.1277697 WITH NORTHERN | 8,459.370 | 13 Sep 23 | | | | 0.00 | 8,459.37 | 8,459.37 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / JPY EX.RATE 0.0067839 WITH NORTHERN | 28,617.010 | 13 Sep 23 | | | | 0.00 | 28,617.01 | 28,617.01 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / JPY EX.RATE 0.0067839 WITH NORTHERN | 23,896.250 | 13 Sep 23 | | | | 0.00 | 23,896.25 | 23,896.25 | 0.00 |
| FX DEAL TRANSACTED ON 13 SEP 2023 USD / JPY EX.RATE 0.0067839 WITH NORTHERN | 13,359.210 | 13 Sep 23 | | | | 0.00 | 13,359.21 | 13,359.21 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2023 USD / AUD EX.RATE 0.677258 WITH NORTHERN TRUST | 7,566.770 | 14 Apr 23 | | | | 0.00 | 7,566.77 | 7,566.77 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2023 USD / AUD EX.RATE 0.677258 WITH NORTHERN TRUST | 4,069.850 | 14 Apr 23 | | | | 0.00 | 4,069.85 | 4,069.85 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2023 USD / AUD EX.RATE 0.677258 WITH NORTHERN TRUST | 9,162.980 | 14 Apr 23 | | | | 0.00 | 9,162.98 | 9,162.98 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2023 USD / GBP EX.RATE 1.252197 WITH NORTHERN TRUST | 4,808.390 | 14 Apr 23 | | | | 0.00 | 4,808.39 | 4,808.39 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2023 USD / GBP EX.RATE 1.309252 WITH NORTHERN TRUST | 5,118.890 | 14 Jul 23 | | | | 0.00 | 5,118.89 | 5,118.89 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 MAR 2023 USD / CHF EX.RATE 1.0934566 WITH NORTHERN | 19,941.850 | 14 Mar 23 | | | | 0.00 | 19,941.85 | 19,941.85 | 0.00 |
| FX DEAL TRANSACTED ON 14 SEP 2023 JPY / USD EX.RATE 147.453145 WITH NORTHERN | -32,492.560 | 14 Sep 23 | | | | 0.00 | -32,492.56 | -32,492.56 | 0.00 |
| FX DEAL TRANSACTED ON 14 SEP 2023 USD / EUR EX.RATE 1.073341 WITH NORTHERN TRUST | 4,170.860 | 14 Sep 23 | | | | 0.00 | 4,170.86 | 4,170.86 | 0.00 |
| FX DEAL TRANSACTED ON 14 SEP 2023 USD / EUR EX.RATE 1.073341 WITH NORTHERN TRUST | 11,325.140 | 14 Sep 23 | | | | 0.00 | 11,325.14 | 11,325.14 | 0.00 |
| FX DEAL TRANSACTED ON 14 SEP 2023 USD / JPY EX.RATE 0.0067818 WITH NORTHERN | 30,341.660 | 14 Sep 23 | | | | 0.00 | 30,341.66 | 30,341.66 | 0.00 |
| FX DEAL TRANSACTED ON 14 SEP 2023 USD / JPY EX.RATE 0.0067823 WITH NORTHERN | 18,938.620 | 14 Sep 23 | | | | 0.00 | 18,938.62 | 18,938.62 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2023 USD / GBP EX.RATE 1.245703 WITH NORTHERN TRUST | 3,558.200 | 15 May 23 | | | | 0.00 | 3,558.20 | 3,558.20 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2023 USD / SGD EX.RATE 0.7467869 WITH NORTHERN | 17,039.620 | 15 May 23 | | | | 0.00 | 17,039.62 | 17,039.62 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | 12,115.060 | 15 Sep 23 | | | | 0.00 | 12,115.06 | 12,115.06 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | 9,170.740 | 15 Sep 23 | | | | 0.00 | 9,170.74 | 9,170.74 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2023 USD / JPY EX.RATE 0.0067641 WITH NORTHERN | 18,900.720 | 15 Sep 23 | | | | 0.00 | 18,900.72 | 18,900.72 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2023 USD / JPY EX.RATE 0.0067641 WITH NORTHERN | 42,843.740 | 15 Sep 23 | | | | 0.00 | 42,843.74 | 42,843.74 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUN 2023 USD / EUR EX.RATE 1.093924 WITH NORTHERN TRUST | 14,710.150 | 16 Jun 23 | | | | 0.00 | 14,710.15 | 14,710.15 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUN 2023 USD / EUR EX.RATE 1.093924 WITH NORTHERN TRUST | 6,747.910 | 16 Jun 23 | | | | 0.00 | 6,747.91 | 6,747.91 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2023 USD / AUD EX.RATE 0.670763 WITH NORTHERN TRUST | 1,061.240 | 17 Apr 23 | | | | 0.00 | 1,061.24 | 1,061.24 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 APR 2023 USD / AUD EX.RATE 0.670763 WITH NORTHERN TRUST | 9,551.170 | 17 Apr 23 | | | | 0.00 | 9,551.17 | 9,551.17 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2023 USD / CHF EX.RATE 1.1175494 WITH NORTHERN | 15,777.560 | 17 Apr 23 | | | | 0.00 | 15,777.56 | 15,777.56 | 0.00 |
| FX DEAL TRANSACTED ON 17 AUG 2023 USD / SGD EX.RATE 0.7356798 WITH NORTHERN | 16,426.920 | 17 Aug 23 | | | | 0.00 | 16,426.92 | 16,426.92 | 0.00 |
| FX DEAL TRANSACTED ON 17 AUG 2023 USD / SGD EX.RATE 0.7356798 WITH NORTHERN | 7,748.550 | 17 Aug 23 | | | | 0.00 | 7,748.55 | 7,748.55 | 0.00 |
| FX DEAL TRANSACTED ON 17 MAY 2023 USD / EUR EX.RATE 1.084831 WITH NORTHERN TRUST | 9,242.840 | 17 May 23 | | | | 0.00 | 9,242.84 | 9,242.84 | 0.00 |
| FX DEAL TRANSACTED ON 18 AUG 2023 USD / SGD EX.RATE 0.7358428 WITH NORTHERN | 25,345.770 | 18 Aug 23 | | | | 0.00 | 25,345.77 | 25,345.77 | 0.00 |
| FX DEAL TRANSACTED ON 18 JUL 2023 USD / EUR EX.RATE 1.124799 WITH NORTHERN TRUST | 4,089.940 | 18 Jul 23 | | | | 0.00 | 4,089.94 | 4,089.94 | 0.00 |
| FX DEAL TRANSACTED ON 18 MAY 2023 USD / EUR EX.RATE 1.082034 WITH NORTHERN TRUST | 10,377.990 | 18 May 23 | | | | 0.00 | 10,377.99 | 10,377.99 | 0.00 |
| FX DEAL TRANSACTED ON 18 MAY 2023 USD / SGD EX.RATE 0.743327 WITH NORTHERN TRUST | 7,328.850 | 18 May 23 | | | | 0.00 | 7,328.85 | 7,328.85 | 0.00 |
| FX DEAL TRANSACTED ON 18 MAY 2023 USD / SGD EX.RATE 0.743327 WITH NORTHERN TRUST | 10,243.730 | 18 May 23 | | | | 0.00 | 10,243.73 | 10,243.73 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | 1,738.300 | 18 Sep 23 | | | | 0.00 | 1,738.30 | 1,738.30 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | 1,267.410 | 18 Sep 23 | | | | 0.00 | 1,267.41 | 1,267.41 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | 8,063.440 | 18 Sep 23 | | | | 0.00 | 8,063.44 | 8,063.44 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | 962.920 | 18 Sep 23 | | | | 0.00 | 962.92 | 962.92 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | 2,896.090 | 18 Sep 23 | | | | 0.00 | 2,896.09 | 2,896.09 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | 4,428.240 | 18 Sep 23 | | | | 0.00 | 4,428.24 | 4,428.24 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | 2,059.860 | 18 Sep 23 | | | | 0.00 | 2,059.86 | 2,059.86 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.065647 WITH NORTHERN TRUST | 962.160 | 18 Sep 23 | | | | 0.00 | 962.16 | 962.16 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / GBP EX.RATE 1.238309 WITH NORTHERN TRUST | 1,471.790 | 18 Sep 23 | | | | 0.00 | 1,471.79 | 1,471.79 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2023 USD / GBP EX.RATE 1.238309 WITH NORTHERN TRUST | 6,194.000 | 18 Sep 23 | | | | 0.00 | 6,194.00 | 6,194.00 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 SGD / USD EX.RATE 1.339228 WITH NORTHERN TRUST | -74,940.850 | 19 Jun 23 | | | | 0.00 | -74,940.85 | -74,940.85 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 SGD / USD EX.RATE 1.339228 WITH NORTHERN TRUST | -37,788.220 | 19 Jun 23 | | | | 0.00 | -37,788.22 | -37,788.22 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 SGD / USD EX.RATE 1.339727 WITH NORTHERN TRUST | -4,693.500 | 19 Jun 23 | | | | 0.00 | -4,693.50 | -4,693.50 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 SGD / USD EX.RATE 1.339727 WITH NORTHERN TRUST | -9,254.010 | 19 Jun 23 | | | | 0.00 | -9,254.01 | -9,254.01 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 USD / SEK EX.RATE 0.0934051 WITH NORTHERN | 4,388.080 | 19 Jun 23 | | | | 0.00 | 4,388.08 | 4,388.08 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 USD / SEK EX.RATE 0.0937125 WITH NORTHERN | 105,847.100 | 19 Jun 23 | | | | 0.00 | 105,847.10 | 105,847.10 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 USD / SEK EX.RATE 0.0937125 WITH NORTHERN | 100,257.280 | 19 Jun 23 | | | | 0.00 | 100,257.28 | 100,257.28 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 USD / SEK EX.RATE 0.0937125 WITH NORTHERN | 102,540.690 | 19 Jun 23 | | | | 0.00 | 102,540.69 | 102,540.69 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2023 USD / SGD EX.RATE 0.7464207 WITH NORTHERN | 33,758.150 | 19 Jun 23 | | | | 0.00 | 33,758.15 | 33,758.15 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2023 USD / AUD EX.RATE 0.642518 WITH NORTHERN TRUST | 10,326.810 | 19 Sep 23 | | | | 0.00 | 10,326.81 | 10,326.81 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 SEP 2023 USD / EUR EX.RATE 1.067146 WITH NORTHERN TRUST | 2,786.520 | 19 Sep 23 | | | | 0.00 | 2,786.52 | 2,786.52 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2023 USD / EUR EX.RATE 1.067146 WITH NORTHERN TRUST | 5,429.040 | 19 Sep 23 | | | | 0.00 | 5,429.04 | 5,429.04 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2023 USD / GBP EX.RATE 1.236843 WITH NORTHERN TRUST | 3,938.470 | 19 Sep 23 | | | | 0.00 | 3,938.47 | 3,938.47 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.341026 WITH NORTHERN TRUST | -5,809.780 | 20 Jun 23 | | | | 0.00 | -5,809.78 | -5,809.78 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.341026 WITH NORTHERN TRUST | -18,827.870 | 20 Jun 23 | | | | 0.00 | -18,827.87 | -18,827.87 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.341626 WITH NORTHERN TRUST | -25,533.610 | 20 Jun 23 | | | | 0.00 | -25,533.61 | -25,533.61 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 SGD / USD EX.RATE 1.341626 WITH NORTHERN TRUST | -39,501.690 | 20 Jun 23 | | | | 0.00 | -39,501.69 | -39,501.69 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 USD / EUR EX.RATE 1.092226 WITH NORTHERN TRUST | 4,129.300 | 20 Jun 23 | | | | 0.00 | 4,129.30 | 4,129.30 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2023 USD / SGD EX.RATE 0.7456977 WITH NORTHERN | 51,995.420 | 20 Jun 23 | | | | 0.00 | 51,995.42 | 51,995.42 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2023 USD / AUD EX.RATE 0.668365 WITH NORTHERN TRUST | 5,698.830 | 20 Mar 23 | | | | 0.00 | 5,698.83 | 5,698.83 | 0.00 |
| FX DEAL TRANSACTED ON 20 SEP 2023 USD / EUR EX.RATE 1.0693 WITH NORTHERN TRUST | 7,046.750 | 20 Sep 23 | | | | 0.00 | 7,046.75 | 7,046.75 | 0.00 |
| FX DEAL TRANSACTED ON 21 APR 2023 USD / AUD EX.RATE 0.668365 WITH NORTHERN TRUST | 10,936.910 | 21 Apr 23 | | | | 0.00 | 10,936.91 | 10,936.91 | 0.00 |
| FX DEAL TRANSACTED ON 21 AUG 2023 USD / GBP EX.RATE 1.271882 WITH NORTHERN TRUST | 11,975.140 | 21 Aug 23 | | | | 0.00 | 11,975.14 | 11,975.14 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUN 2023 SGD / USD EX.RATE 1.343424 WITH NORTHERN TRUST | -39,981.640 | 21 Jun 23 | | | | 0.00 | -39,981.64 | -39,981.64 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUN 2023 SGD / USD EX.RATE 1.343424 WITH NORTHERN TRUST | -54,228.210 | 21 Jun 23 | | | | 0.00 | -54,228.21 | -54,228.21 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 JUN 2023 SGD / USD EX.RATE 1.343424 WITH NORTHERN TRUST | -9,315.560 | 21 Jun 23 | | | | 0.00 | -9,315.56 | -9,315.56 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAR 2023 USD / AUD EX.RATE 0.667566 WITH NORTHERN TRUST | 7,293.830 | 21 Mar 23 | | | | 0.00 | 7,293.83 | 7,293.83 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAR 2023 USD / CHF EX.RATE 1.0739477 WITH NORTHERN | 19,775.510 | 21 Mar 23 | | | | 0.00 | 19,775.51 | 19,775.51 | 0.00 |
| FX DEAL TRANSACTED ON 21 SEP 2023 JPY / USD EX.RATE 148.140366 WITH NORTHERN | -8,751.310 | 21 Sep 23 | | | | 0.00 | -8,751.31 | -8,751.31 | 0.00 |
| FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.062949 WITH NORTHERN TRUST | 1,881.970 | 21 Sep 23 | | | | 0.00 | 1,881.97 | 1,881.97 | 0.00 |
| FX DEAL TRANSACTED ON 21 SEP 2023 USD / EUR EX.RATE 1.063548 WITH NORTHERN TRUST | 357.170 | 21 Sep 23 | | | | 0.00 | 357.17 | 357.17 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUN 2023 SGD / USD EX.RATE 1.339627 WITH NORTHERN TRUST | -16,768.690 | 22 Jun 23 | | | | 0.00 | -16,768.69 | -16,768.69 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUN 2023 SGD / USD EX.RATE 1.339627 WITH NORTHERN TRUST | -19,144.320 | 22 Jun 23 | | | | 0.00 | -19,144.32 | -19,144.32 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUN 2023 SGD / USD EX.RATE 1.339627 WITH NORTHERN TRUST | -36,822.070 | 22 Jun 23 | | | | 0.00 | -36,822.07 | -36,822.07 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUN 2023 SGD / USD EX.RATE 1.339627 WITH NORTHERN TRUST | -1,893.020 | 22 Jun 23 | | | | 0.00 | -1,893.02 | -1,893.02 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUN 2023 USD / JPY EX.RATE 0.007035 WITH NORTHERN TRUST | 12,458.950 | 22 Jun 23 | | | | 0.00 | 12,458.95 | 12,458.95 | 0.00 |
| FX DEAL TRANSACTED ON 22 MAR 2023 USD / EUR EX.RATE 1.075892 WITH NORTHERN TRUST | 6,636.680 | 22 Mar 23 | | | | 0.00 | 6,636.68 | 6,636.68 | 0.00 |
| FX DEAL TRANSACTED ON 22 SEP 2023 JPY / USD EX.RATE 148.1314 WITH NORTHERN TRUST | -30,598.290 | 22 Sep 23 | | | | 0.00 | -30,598.29 | -30,598.29 | 0.00 |
| FX DEAL TRANSACTED ON 22 SEP 2023 USD / AUD EX.RATE 0.641786 WITH NORTHERN TRUST | 8,391.870 | 22 Sep 23 | | | | 0.00 | 8,391.87 | 8,391.87 | 0.00 |
| FX DEAL TRANSACTED ON 22 SEP 2023 USD / EUR EX.RATE 1.065047 WITH NORTHERN TRUST | 11,937.550 | 22 Sep 23 | | | | 0.00 | 11,937.55 | 11,937.55 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 23 JUN 2023 SGD / USD EX.RATE 1.351618 WITH NORTHERN TRUST | -24,904.850 | 23 Jun 23 | | | | 0.00 | -24,904.85 | -24,904.85 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2023 SGD / USD EX.RATE 1.351618 WITH NORTHERN TRUST | -26,801.970 | 23 Jun 23 | | | | 0.00 | -26,801.97 | -26,801.97 | 0.00 |
| FX DEAL TRANSACTED ON 24 JAN 2023 USD / CHF EX.RATE 1.0790501 WITH NORTHERN | 47.480 | 24 Jan 23 | | | | 0.00 | 47.48 | 47.48 | 0.00 |
| FX DEAL TRANSACTED ON 24 JAN 2023 USD / EUR EX.RATE 1.085431 WITH NORTHERN TRUST | 218.780 | 24 Jan 23 | | | | 0.00 | 218.78 | 218.78 | 0.00 |
| FX DEAL TRANSACTED ON 24 JAN 2023 USD / GBP EX.RATE 1.226118 WITH NORTHERN TRUST | 11.780 | 24 Jan 23 | | | | 0.00 | 11.78 | 11.78 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | 146,949.350 | 24 Mar 23 | | | | 0.00 | 146,949.35 | 146,949.35 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | 82,589.470 | 24 Mar 23 | | | | 0.00 | 82,589.47 | 82,589.47 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | 67,111.200 | 24 Mar 23 | | | | 0.00 | 67,111.20 | 67,111.20 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | 78,071.060 | 24 Mar 23 | | | | 0.00 | 78,071.06 | 78,071.06 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST | 117,250.320 | 24 Mar 23 | | | | 0.00 | 117,250.32 | 117,250.32 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07474 WITH NORTHERN TRUST | 122,803.690 | 24 Mar 23 | | | | 0.00 | 122,803.69 | 122,803.69 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / EUR EX.RATE 1.07474 WITH NORTHERN TRUST | 58,615.860 | 24 Mar 23 | | | | 0.00 | 58,615.86 | 58,615.86 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / GBP EX.RATE 1.220423 WITH NORTHERN TRUST | 68,150.520 | 24 Mar 23 | | | | 0.00 | 68,150.52 | 68,150.52 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / GBP EX.RATE 1.221722 WITH NORTHERN TRUST | 90,896.320 | 24 Mar 23 | | | | 0.00 | 90,896.32 | 90,896.32 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / GBP EX.RATE 1.221722 WITH NORTHERN TRUST | 106,315.370 | 24 Mar 23 | | | | 0.00 | 106,315.37 | 106,315.37 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / JPY EX.RATE 0.0076856 WITH NORTHERN | 6,594.220 | 24 Mar 23 | | | | 0.00 | 6,594.22 | 6,594.22 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2023 USD / NOK EX.RATE 0.0951728 WITH NORTHERN | 85,242.610 | 24 Mar 23 | | | | 0.00 | 85,242.61 | 85,242.61 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAY 2023 USD / GBP EX.RATE 1.23621 WITH NORTHERN TRUST | 57,508.370 | 24 May 23 | | | | 0.00 | 57,508.37 | 57,508.37 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAY 2023 USD / GBP EX.RATE 1.23621 WITH NORTHERN TRUST | 60,502.600 | 24 May 23 | | | | 0.00 | 60,502.60 | 60,502.60 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAY 2023 USD / GBP EX.RATE 1.23621 WITH NORTHERN TRUST | 42,293.900 | 24 May 23 | | | | 0.00 | 42,293.90 | 42,293.90 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAY 2023 USD / GBP EX.RATE 1.23621 WITH NORTHERN TRUST | 80,005.740 | 24 May 23 | | | | 0.00 | 80,005.74 | 80,005.74 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAY 2023 USD / NOK EX.RATE 0.091158 WITH NORTHERN TRUST | 20,548.830 | 24 May 23 | | | | 0.00 | 20,548.83 | 20,548.83 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / CHF EX.RATE 1.1034799 WITH NORTHERN | 149,992.010 | 25 May 23 | | | | 0.00 | 149,992.01 | 149,992.01 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / CHF EX.RATE 1.1034799 WITH NORTHERN | 63,050.570 | 25 May 23 | | | | 0.00 | 63,050.57 | 63,050.57 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / CHF EX.RATE 1.1034799 WITH NORTHERN | 139,126.770 | 25 May 23 | | | | 0.00 | 139,126.77 | 139,126.77 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / CHF EX.RATE 1.1034799 WITH NORTHERN | 55,392.970 | 25 May 23 | | | | 0.00 | 55,392.97 | 55,392.97 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071279 WITH NORTHERN TRUST | 82,384.580 | 25 May 23 | | | | 0.00 | 82,384.58 | 82,384.58 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071279 WITH NORTHERN TRUST | 81,899.460 | 25 May 23 | | | | 0.00 | 81,899.46 | 81,899.46 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071279 WITH NORTHERN TRUST | 74,521.810 | 25 May 23 | | | | 0.00 | 74,521.81 | 74,521.81 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071279 WITH NORTHERN TRUST | 55,693.820 | 25 May 23 | | | | 0.00 | 55,693.82 | 55,693.82 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071542 WITH NORTHERN TRUST | 68,186.720 | 25 May 23 | | | | 0.00 | 68,186.72 | 68,186.72 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071542 WITH NORTHERN TRUST | 57,710.130 | 25 May 23 | | | | 0.00 | 57,710.13 | 57,710.13 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.071542 WITH NORTHERN TRUST | 60,952.940 | 25 May 23 | | | | 0.00 | 60,952.94 | 60,952.94 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.072042 WITH NORTHERN TRUST | 98,460.960 | 25 May 23 | | | | 0.00 | 98,460.96 | 98,460.96 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / EUR EX.RATE 1.072042 WITH NORTHERN TRUST | 104,990.360 | 25 May 23 | | | | 0.00 | 104,990.36 | 104,990.36 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / GBP EX.RATE 1.235011 WITH NORTHERN TRUST | 65,698.880 | 25 May 23 | | | | 0.00 | 65,698.88 | 65,698.88 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / GBP EX.RATE 1.235011 WITH NORTHERN TRUST | 9,891.050 | 25 May 23 | | | | 0.00 | 9,891.05 | 9,891.05 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / JPY EX.RATE 0.0071658 WITH NORTHERN | 74,841.120 | 25 May 23 | | | | 0.00 | 74,841.12 | 74,841.12 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / JPY EX.RATE 0.0071658 WITH NORTHERN | 59,349.360 | 25 May 23 | | | | 0.00 | 59,349.36 | 59,349.36 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / JPY EX.RATE 0.0071658 WITH NORTHERN | 123,755.260 | 25 May 23 | | | | 0.00 | 123,755.26 | 123,755.26 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / JPY EX.RATE 0.0071658 WITH NORTHERN | 79,509.470 | 25 May 23 | | | | 0.00 | 79,509.47 | 79,509.47 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / JPY EX.RATE 0.0071658 WITH NORTHERN | 104,621.310 | 25 May 23 | | | | 0.00 | 104,621.31 | 104,621.31 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / SEK EX.RATE 0.092486 WITH NORTHERN TRUST | 57,209.820 | 25 May 23 | | | | 0.00 | 57,209.82 | 57,209.82 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / SEK EX.RATE 0.092486 WITH NORTHERN TRUST | 145,297.050 | 25 May 23 | | | | 0.00 | 145,297.05 | 145,297.05 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / SEK EX.RATE 0.0926965 WITH NORTHERN | 156,548.730 | 25 May 23 | | | | 0.00 | 156,548.73 | 156,548.73 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 MAY 2023 USD / SGD EX.RATE 0.739854 WITH NORTHERN TRUST | 95,428.380 | 25 May 23 | | | | 0.00 | 95,428.38 | 95,428.38 | 0.00 |
| FX DEAL TRANSACTED ON 25 SEP 2023 USD / AUD EX.RATE 0.641386 WITH NORTHERN TRUST | 4,262.000 | 25 Sep 23 | | | | 0.00 | 4,262.00 | 4,262.00 | 0.00 |
| FX DEAL TRANSACTED ON 25 SEP 2023 USD / AUD EX.RATE 0.641386 WITH NORTHERN TRUST | 473.550 | 25 Sep 23 | | | | 0.00 | 473.55 | 473.55 | 0.00 |
| FX DEAL TRANSACTED ON 25 SEP 2023 USD / GBP EX.RATE 1.222621 WITH NORTHERN TRUST | 3,622.540 | 25 Sep 23 | | | | 0.00 | 3,622.54 | 3,622.54 | 0.00 |
| FX DEAL TRANSACTED ON 26 APR 2023 USD / CHF EX.RATE 1.1214371 WITH NORTHERN | 3,435.030 | 26 Apr 23 | | | | 0.00 | 3,435.03 | 3,435.03 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2023 USD / GBP EX.RATE 1.270964 WITH NORTHERN TRUST | 3,964.990 | 26 Jun 23 | | | | 0.00 | 3,964.99 | 3,964.99 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2023 USD / JPY EX.RATE 0.0069757 WITH NORTHERN | 5,175.980 | 26 Jun 23 | | | | 0.00 | 5,175.98 | 5,175.98 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAY 2023 USD / AUD EX.RATE 0.652826 WITH NORTHERN TRUST | 74,926.220 | 26 May 23 | | | | 0.00 | 74,926.22 | 74,926.22 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAY 2023 USD / EUR EX.RATE 1.072541 WITH NORTHERN TRUST | 82,079.350 | 26 May 23 | | | | 0.00 | 82,079.35 | 82,079.35 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAY 2023 USD / EUR EX.RATE 1.072541 WITH NORTHERN TRUST | 125,640.500 | 26 May 23 | | | | 0.00 | 125,640.50 | 125,640.50 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAY 2023 USD / EUR EX.RATE 1.07424 WITH NORTHERN TRUST | 1,415.810 | 26 May 23 | | | | 0.00 | 1,415.81 | 1,415.81 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2023 USD / HKD EX.RATE 0.1278579 WITH NORTHERN | 3,082.050 | 26 Sep 23 | | | | 0.00 | 3,082.05 | 3,082.05 | 0.00 |
| FX DEAL TRANSACTED ON 27 APR 2023 USD / CHF EX.RATE 1.1215628 WITH NORTHERN | 17,591.880 | 27 Apr 23 | | | | 0.00 | 17,591.88 | 17,591.88 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | 7,095.050 | 27 Jun 23 | | | | 0.00 | 7,095.05 | 7,095.05 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | 8,166.100 | 27 Jun 23 | | | | 0.00 | 8,166.10 | 8,166.10 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | 3,776.220 | 27 Jun 23 | | | | 0.00 | 3,776.22 | 3,776.22 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | 10,862.390 | 27 Jun 23 | | | | 0.00 | 10,862.39 | 10,862.39 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | 3,416.280 | 27 Jun 23 | | | | 0.00 | 3,416.28 | 3,416.28 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST | 3,665.150 | 27 Jun 23 | | | | 0.00 | 3,665.15 | 3,665.15 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2023 USD / GBP EX.RATE 1.27348 WITH NORTHERN TRUST | 4,362.320 | 27 Jun 23 | | | | 0.00 | 4,362.32 | 4,362.32 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / AUD EX.RATE 0.664268 WITH NORTHERN TRUST | 97,015.760 | 27 Mar 23 | | | | 0.00 | 97,015.76 | 97,015.76 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / AUD EX.RATE 0.664268 WITH NORTHERN TRUST | 88,168.110 | 27 Mar 23 | | | | 0.00 | 88,168.11 | 88,168.11 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / EUR EX.RATE 1.07487 WITH NORTHERN TRUST | 106,756.500 | 27 Mar 23 | | | | 0.00 | 106,756.50 | 106,756.50 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / HKD EX.RATE 0.1273902 WITH NORTHERN | 61,087.440 | 27 Mar 23 | | | | 0.00 | 61,087.44 | 61,087.44 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / HKD EX.RATE 0.1273902 WITH NORTHERN | 50,405.930 | 27 Mar 23 | | | | 0.00 | 50,405.93 | 50,405.93 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / HKD EX.RATE 0.1273902 WITH NORTHERN | 55,820.480 | 27 Mar 23 | | | | 0.00 | 55,820.48 | 55,820.48 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076066 WITH NORTHERN | 51,405.020 | 27 Mar 23 | | | | 0.00 | 51,405.02 | 51,405.02 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076217 WITH NORTHERN | 181,390.810 | 27 Mar 23 | | | | 0.00 | 181,390.81 | 181,390.81 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076217 WITH NORTHERN | 99,210.440 | 27 Mar 23 | | | | 0.00 | 99,210.44 | 99,210.44 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076217 WITH NORTHERN | 158,444.460 | 27 Mar 23 | | | | 0.00 | 158,444.46 | 158,444.46 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076217 WITH NORTHERN | 125,434.450 | 27 Mar 23 | | | | 0.00 | 125,434.45 | 125,434.45 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2023 USD / JPY EX.RATE 0.0076217 WITH NORTHERN | 92,224.990 | 27 Mar 23 | | | | 0.00 | 92,224.99 | 92,224.99 | 0.00 |
| FX DEAL TRANSACTED ON 27 SEP 2023 USD / AUD EX.RATE 0.636618 WITH NORTHERN TRUST | 9,555.150 | 27 Sep 23 | | | | 0.00 | 9,555.15 | 9,555.15 | 0.00 |
| FX DEAL TRANSACTED ON 27 SEP 2023 USD / AUD EX.RATE 0.636618 WITH NORTHERN TRUST | 2,846.920 | 27 Sep 23 | | | | 0.00 | 2,846.92 | 2,846.92 | 0.00 |
| FX DEAL TRANSACTED ON 27 SEP 2023 USD / GBP EX.RATE 1.213728 WITH NORTHERN TRUST | 15,125.990 | 27 Sep 23 | | | | 0.00 | 15,125.99 | 15,125.99 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2023 USD / GBP EX.RATE 1.2465 WITH NORTHERN TRUST | 1,044.340 | 28 Apr 23 | | | | 0.00 | 1,044.34 | 1,044.34 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2023 AUD / USD EX.RATE 1.4888995 WITH NORTHERN | -63,110.710 | 28 Feb 23 | | | | 0.00 | -63,110.71 | -63,110.71 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2023 USD / AUD EX.RATE 0.671063 WITH NORTHERN TRUST | 92,319.910 | 28 Feb 23 | | | | 0.00 | 92,319.91 | 92,319.91 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUN 2023 USD / EUR EX.RATE 1.092381 WITH NORTHERN TRUST | 12,781.970 | 28 Jun 23 | | | | 0.00 | 12,781.97 | 12,781.97 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAR 2023 USD / GBP EX.RATE 1.230914 WITH NORTHERN TRUST | 4,421.920 | 28 Mar 23 | | | | 0.00 | 4,421.92 | 4,421.92 | 0.00 |
| FX DEAL TRANSACTED ON 28 SEP 2023 USD / AUD EX.RATE 0.638589 WITH NORTHERN TRUST | 17,506.360 | 28 Sep 23 | | | | 0.00 | 17,506.36 | 17,506.36 | 0.00 |
| FX DEAL TRANSACTED ON 29 JUN 2023 USD / JPY EX.RATE 0.0069264 WITH NORTHERN | 6,048.810 | 29 Jun 23 | | | | 0.00 | 6,048.81 | 6,048.81 | 0.00 |
| FX DEAL TRANSACTED ON 29 MAR 2023 USD / JPY EX.RATE 0.0075428 WITH NORTHERN | 5,464.790 | 29 Mar 23 | | | | 0.00 | 5,464.79 | 5,464.79 | 0.00 |
| FX DEAL TRANSACTED ON 30 MAR 2023 USD / CHF EX.RATE 1.0885728 WITH NORTHERN | 2,844.440 | 30 Mar 23 | | | | 0.00 | 2,844.44 | 2,844.44 | 0.00 |
| FX DEAL TRANSACTED ON 31 AUG 2023 USD / HKD EX.RATE 0.1274749 WITH NORTHERN | 2,312.110 | 31 Aug 23 | | | | 0.00 | 2,312.11 | 2,312.11 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *NORTHERN TRUST CO LDN* | | | | | | | | | |
| FX DEAL TRANSACTED ON 31 AUG 2023 USD / JPY EX.RATE 0.0068481 WITH NORTHERN | 5,040.170 | 31 Aug 23 | | | | 0.00 | 5,040.17 | 5,040.17 | 0.00 |
| FX DEAL TRANSACTED ON 31 AUG 2023 USD / SGD EX.RATE 0.7396225 WITH NORTHERN | 4,171.470 | 31 Aug 23 | | | | 0.00 | 4,171.47 | 4,171.47 | 0.00 |
| FX DEAL TRANSACTED ON 31 AUG 2023 USD / SGD EX.RATE 0.7396225 WITH NORTHERN | 9,849.410 | 31 Aug 23 | | | | 0.00 | 9,849.41 | 9,849.41 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2023 JPY / USD EX.RATE 142.488492 WITH NORTHERN | -59,241.910 | 31 Jul 23 | | | | 0.00 | -59,241.91 | -59,241.91 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2023 USD / JPY EX.RATE 0.0070181 WITH NORTHERN | 70,405.080 | 31 Jul 23 | | | | 0.00 | 70,405.08 | 70,405.08 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAY 2023 USD / HKD EX.RATE 0.1276455 WITH NORTHERN | 7,211.280 | 31 May 23 | | | | 0.00 | 7,211.28 | 7,211.28 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAY 2023 USD / JPY EX.RATE 0.0071428 WITH NORTHERN | 7,042.760 | 31 May 23 | | | | 0.00 | 7,042.76 | 7,042.76 | 0.00 |
| **Total NORTHERN TRUST CO LDN** | | | | | | | **.000.00** | **-807.59** | **-807.59** |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part C Summary

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

| Security Description / Asset ID | | Number of Transactions | Transaction Aggregate Acquisition Price | Transaction Aggregate Disposition Price | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---|---|---|---|---|---|---|---|---|
| MFB NT COLLECTIVE LONG-TERM GOVT BD INDEX FUND-NON-LENDING CUSIP: 664997AA1 | Total acquisitions | 4 | 192,000,000.00 | | | 0.00 | 192,000,000.00 | 192,000.000.00 |
| | Total dispositions | 7 | | 76,026,096.18 | | 0.00 | 77,694,352.79 | 76,026.096.18 |
| MFB NT COLLECTIVE 1-10 YR.INTERMEDIATE GOVT BOND INDEX FD-NON-LENDING CUSIP: 004000964 | Total acquisitions | 2 | 280,000,000.00 | | | 0.00 | 280,000,000.00 | 280,000.000.00 |
| MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878 | Total acquisitions | 8 | 26,703,020.73 | | | 0.00 | 26,703,020.73 | 26,703.020.73 |
| | Total dispositions | 15 | | 71,827,670.00 | | 0.00 | 98,301,841.41 | 71,827.670.00 |
| MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613 | Total acquisitions | 90 | 150,567,714.96 | | | 0.00 | 150,567,714.96 | 150,567.714.96 |
| | Total dispositions | 61 | | 143,900,000.00 | | 0.00 | 143,895,908.48 | 143,900.000.00 |
| NORTHERN TRUST COLLECTIVE SHORT TERM GOVERNMENT BOND INDEX FUND - NON-LENDIN CUSIP: 66586W326 | Total acquisitions | 1 | 24,000,000.00 | | | 0.00 | 24,000,000.00 | 24,000.000.00 |
| | Total dispositions | 8 | | 428,311,507.51 | | 0.00 | 431,370,927.24 | 428,311.507.51 |
| NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452 | Total acquisitions | 763 | 816,468,002.45 | | | 0.00 | 816,468,002.45 | 816,468.002.45 |
| | Total dispositions | 554 | | 793,421,926.46 | | 0.00 | 793,421,926.46 | 793,421.926.46 |
| UNITED STATES OF AMER TREAS BONDS 3.375% DUE 08-15-2042 REG SEDOL: BJLVKG0 | Total acquisitions | 25 | 79,425,362.73 | | | 0.00 | 79,425,362.73 | 79,425.362.73 |
| | Total dispositions | 27 | | 84,204,176.14 | | 0.00 | 84,090,994.37 | 84,204.176.14 |
| UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SEDOL: BQYLTM5 | Total acquisitions | 58 | 86,179,885.66 | | | 0.00 | 86,179,885.66 | 86,179.885.66 |
| | Total dispositions | 49 | | 67,330,647.57 | | 0.00 | 66,747,863.65 | 67,330.647.57 |
| UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6 | Total acquisitions | 75 | 400,134,638.98 | | | 0.00 | 400,134,638.98 | 400,134.638.98 |
| | Total dispositions | 66 | | 406,722,872.18 | | 0.00 | 408,412,579.73 | 406,722.872.18 |
| UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8 | Total acquisitions | 70 | 162,474,968.05 | | | 0.00 | 162,474,968.05 | 162,474.968.05 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part C Summary

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

| Security Description / Asset ID | | Number of Transactions | Transaction Aggregate Acquisition Price | Transaction Aggregate Disposition Price | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---|---|---|---|---|---|---|---|---|
| | Total dispositions | 40 | | 147,048,001.81 | | 0.00 | 148,623,283.64 | 147,048,001.81 |
| UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2 | Total acquisitions | 56 | 562,226,074.11 | | | 0.00 | 562,226,074.11 | 562,226,074.11 |
| | Total dispositions | 68 | | 574,578,663.22 | | 0.00 | 575,600,098.35 | 574,578,663.22 |
| UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6 | Total acquisitions | 74 | 120,950,398.13 | | | 0.00 | 120,950,398.13 | 120,950,398.13 |
| | Total dispositions | 46 | | 116,142,364.26 | | 0.00 | 116,840,782.11 | 116,142,364.26 |
| UNITED STATES OF AMER TREAS NOTES 4.625% 09-30-2028 SEDOL: BMX7M72 | Total acquisitions | 5 | 69,361,441.99 | | | 0.00 | 69,361,441.99 | 69,361,441.99 |
| | Total dispositions | 18 | | 53,590,543.37 | | 0.00 | 53,431,875.58 | 53,590,543.37 |
| UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025 SEDOL: BMX7M61 | Total acquisitions | 10 | 106,386,964.25 | | | 0.00 | 106,386,964.25 | 106,386,964.25 |
| | Total dispositions | 13 | | 57,644,639.85 | | 0.00 | 57,525,200.06 | 57,644,639.85 |
| UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SEDOL: BMXHQM5 | Total acquisitions | 58 | 42,935,676.21 | | | 0.00 | 42,935,676.21 | 42,935,676.21 |
| | Total dispositions | 39 | | 41,404,534.09 | | 0.00 | 42,935,676.21 | 41,404,534.09 |
| UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3 | Total acquisitions | 95 | 41,321,059.01 | | | 0.00 | 41,321,059.01 | 41,321,059.01 |
| | Total dispositions | 103 | | 45,732,601.59 | | 0.00 | 46,043,613.12 | 45,732,601.59 |
| UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5 | Total acquisitions | 15 | 135,046,331.72 | | | 0.00 | 135,046,331.72 | 135,046,331.72 |
| | Total dispositions | 8 | | 106,704,750.00 | | 0.00 | 105,613,120.77 | 106,704,750.00 |
| UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0 | Total acquisitions | 25 | 218,084,383.15 | | | 0.00 | 218,084,383.15 | 218,084,383.15 |
| | Total dispositions | 34 | | 226,985,446.88 | | 0.00 | 231,798,337.83 | 226,985,446.88 |
| UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94 | Total acquisitions | 29 | 95,850,023.18 | | | 0.00 | 95,850,023.18 | 95,850,023.18 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# 5% Report - Part C Summary

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

| Security Description / Asset ID | | Number of Transactions | Transaction Aggregate Acquisition Price | Transaction Aggregate Disposition Price | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---|---|---|---|---|---|---|---|---|
| | Total dispositions | 29 | | 95,759,375.00 | | 0.00 | 96,472,907.38 | 95,759,375.00 |
| UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9 | Total acquisitions | 20 | 225,698,911.22 | | | 0.00 | 225,698,911.22 | 225,698,911.22 |
| | Total dispositions | 23 | | 233,603,152.93 | | 0.00 | 236,008,997.49 | 233,603,152.93 |
| WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9 | Total acquisitions | 53 | 42,288,231.20 | | | 0.00 | 42,288,231.20 | 42,288,231.20 |
| | Total dispositions | 29 | | 39,884,457.36 | | 0.00 | 42,288,231.20 | 39,884,457.36 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 1,535,467,729.66**

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Non-Interest Bearing Cash - USD* | | | |
| CAD - Canadian dollar | 76,916.670 | 76,916.67 | 76,916.67 |
| EUR - Euro | 62,920.230 | 62,920.23 | 62,920.23 |
| GBP - British pound sterling | 30,609.560 | 30,609.56 | 30,609.56 |
| JPY - Japanese yen | 0.000 | 0.00 | 0.00 |
| USD - United States dollar | 234,894.280 | 234,894.28 | 234,894.28 |
| USD - United States dollar | 0.000 | -14,833.49 | -14,833.49 |
| **Total - all currencies** | | **390,507.25** | **390,507.25** |
| **Total Non-Interest Bearing Cash - USD** | | **390,507.25** | **390,507.25** |
| *Receivables - Other - USD* | | | |
| Pending trade sales: United States dollar | 0.000 | 36,322,351.78 | 36,322,351.78 |
| **Total - all currencies** | | **36,322,351.78** | **36,322,351.78** |
| **Total Receivables - Other - USD** | | **36,322,351.78** | **36,322,351.78** |
| *U.S. Government Securities* | | | |
| **United States - USD** | | | |
| FNMA POOL #MA5038 5% 06-01-2053 BEO<br>CUSIP: 31418ES43 | 385,218.270 | 385,714.84 | 381,490.32 |
| FNMA POOL #MA5217 6.5% 12-01-2053 BEO<br>CUSIP: 31418EYP9 | 399,960.080 | 403,865.94 | 409,878.64 |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY<br>SEDOL: 2216504 | -400,000.000 | -390,234.38 | -396,156.25 |
| FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY<br>SEDOL: B8J5WD8 | 8,000,000.000 | 8,138,750.00 | 8,197,812.48 |
| FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY<br>CUSIP: 01F060626 | 6,900,000.000 | 6,992,988.28 | 7,011,316.39 |
| UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG<br>SEDOL: BJLVKG0 | 6,300,000.000 | 5,503,978.99 | 5,638,746.08 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *U.S. Government Securities* | | | |
| **United States - USD** | | | |
| UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SEDOL: BQYLTM5 | 24,515,000.000 | 19,432,022.01 | 22,775,967.19 |
| UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6 | 13,400,000.000 | 12,163,041.81 | 13,070,234.31 |
| UNITED STATES OF AMER TREAS BONDS 4.0% 08-15-2053 SEDOL: BRT3QH7 | 45,605,000.000 | 41,363,867.24 | 46,317,578.13 |
| UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8 | 14,564,000.000 | 13,851,684.41 | 14,921,273.13 |
| UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9 | 8,415,000.000 | 8,469,109.36 | 8,852,842.97 |
| UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2 | 14,672,000.000 | 14,254,651.97 | 14,941,941.91 |
| UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6 | 4,300,000.000 | 4,109,616.02 | 4,303,359.38 |
| UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 SEDOL: BMX7M72 | 16,100,000.000 | 15,929,566.41 | 16,633,941.37 |
| UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 SEDOL: BMWPXZ2 | 1,235,000.000 | 1,248,034.49 | 1,290,382.03 |
| UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 SEDOL: BMWPY04 | 1,655,000.000 | 1,656,810.16 | 1,674,200.58 |
| UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025 SEDOL: BMX7M61 | 49,000,000.000 | 48,861,764.19 | 49,509,140.38 |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0 | 2,740,000.000 | 2,034,099.23 | 1,956,852.35 |
| UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG SEDOL: BZ56WT0 | 4,400,000.000 | 3,090,999.49 | 3,315,812.50 |
| UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1 | 4,115,000.000 | 4,327,723.05 | 4,636,447.66 |
| UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5 | 28,205,000.000 | 29,433,210.95 | 30,360,038.29 |
| UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0 | 16,900,000.000 | 10,822,060.86 | 11,801,613.24 |
| UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94 | 9,800,000.000 | 7,014,820.33 | 7,493,937.50 |
| UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5 | 4,600,000.000 | 3,337,709.38 | 3,340,929.68 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *U.S. Government Securities* | | | |
| **United States - USD** | | | |
| UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030<br>SEDOL: BNTC717 | 2,600,000.000 | 2,606,500.00 | 2,677,593.75 |
| UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028<br>SEDOL: BNTC728 | 1,255,000.000 | 1,262,451.56 | 1,285,492.58 |
| UNITED STATES TREAS NTS 3.75% 12-31-2028<br>SEDOL: BRT4MG1 | 3,300,000.000 | 3,284,670.31 | 3,288,140.63 |
| UNITED STATES TREAS 2.375% DUE 02-15-2042 REG<br>SEDOL: BNYF3R9 | 14,500,000.000 | 10,290,327.17 | 11,169,531.25 |
| **Total United States - USD** | | **279,879,804.07** | **296,860,338.47** |
| **Total U.S. Government Securities** | | **279,879,804.07** | **296,860,338.47** |
| *Corporate Debt Instruments - Preferred* | | | |
| **United Kingdom - USD** | | | |
| GLAXOSMITHKLINE 3.875% DUE 05-15-2028<br>SEDOL: BF108Q5 | 2,090,000.000 | 1,962,384.60 | 2,062,162.25 |
| **Total United Kingdom - USD** | | **1,962,384.60** | **2,062,162.25** |
| **United States - USD** | | | |
| DUKE ENERGY FIXED 3.7% DUE 12-01-2047<br>SEDOL: BDRYRQ0 | 1,560,000.000 | 1,066,821.60 | 1,228,239.70 |
| DUKE ENERGY FLA 3.4% DUE 10-01-2046<br>SEDOL: BYQHNW5 | 3,316,000.000 | 3,689,662.83 | 2,491,747.78 |
| DUKE ENERGY IND 3.75% DUE 05-15-2046<br>SEDOL: BYQHP07 | 3,150,000.000 | 3,639,558.01 | 2,515,726.90 |
| DUKE ENERGY OHIO INC 5.65% 04-01-2053<br>SEDOL: BMF9RC6 | 600,000.000 | 613,578.00 | 630,949.94 |
| ENTERGY LA LLC 4.75% 09-15-2052<br>SEDOL: BM9B7L7 | 1,300,000.000 | 1,124,497.00 | 1,199,494.23 |
| ENTERGY LOUISIANA LLC 4.2% 09-01-2048<br>SEDOL: BFZJ0C8 | 1,740,000.000 | 1,289,688.00 | 1,458,732.81 |
| ENTERGY TEX INC FIXED 5% DUE 09-15-2052<br>SEDOL: BP6MJ63 | 100,000.000 | 99,426.00 | 95,350.30 |
| EVERGY KANS CENT 3.45% DUE 04-15-2050<br>SEDOL: BMC45B9 | 1,400,000.000 | 889,630.00 | 1,026,803.83 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Preferred* | | | |
| **United States - USD** | | | |
| JOHNSON & JOHNSON 5.95% DUE 08-15-2037<br>SEDOL: BG48XN5 | 2,490,000.000 | 2,610,341.70 | 2,875,515.74 |
| MERCK & CO INC NEW 3.4% DUE 03-07-2029<br>SEDOL: BJ0KX03 | 4,110,000.000 | 3,709,809.30 | 3,953,528.72 |
| MIDAMERICAN ENERGY CO 2.7% 08-01-2052<br>SEDOL: BN76669 | 500,000.000 | 496,455.00 | 324,448.92 |
| PACIFICORP 5.75% DUE 04-01-2037<br>SEDOL: B1V72T9 | 2,004,000.000 | 2,734,806.66 | 2,052,388.60 |
| PFIZER INC NT 7.2 DUE 03-15-2039<br>SEDOL: B8MJDB2 | 515,000.000 | 842,175.80 | 641,406.32 |
| SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050<br>SEDOL: BM7SRR6 | 200,000.000 | 225,014.00 | 142,944.84 |
| SAN DIEGO GAS & 4.5% DUE 08-15-2040<br>SEDOL: B65CRM3 | 1,540,000.000 | 1,869,729.40 | 1,412,683.21 |
| TRAVELERS COS INC 5.45% DUE 05-25-2053<br>SEDOL: BRJVGK4 | 500,000.000 | 498,020.00 | 541,379.69 |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045<br>SEDOL: BYTRVP1 | 1,450,000.000 | 1,815,672.00 | 1,412,869.95 |
| UNITEDHEALTH GROUP 6.625% DUE 11-15-2037<br>SEDOL: B2PPW63 | 260,000.000 | 303,240.60 | 305,860.85 |
| **Total United States - USD** | | **27,518,125.90** | **24,310,072.33** |
| **Total Corporate Debt Instruments - Preferred** | | **29,480,510.50** | **26,372,234.58** |
| *Corporate Debt Instruments - Other* | | | |
| **Australia - USD** | | | |
| BARRICK PD 5.95% DUE 10-15-2039<br>SEDOL: BG48MX8 | 325,000.000 | 450,369.60 | 348,747.79 |
| BHP BILLITON FIN USA LTD 5.25% 09-08-2033<br>SEDOL: BRJRLC9 | 1,560,000.000 | 1,493,824.80 | 1,621,408.84 |
| BHP BILLITON FIN USA LTD 5.5% 09-08-2053<br>SEDOL: BRJRLD0 | 600,000.000 | 589,194.00 | 656,196.50 |
| PVPTL SCENTRE GROUP TRUST 2 4.75% 09-24-2080<br>CUSIP: 76025LAA2 | 2,790,000.000 | 2,532,648.75 | 2,609,063.76 |
| PVTPL CSL FINANCE PLC 4.625% DUE<br>04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6 | 415,000.000 | 414,946.05 | 396,062.93 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Australia - USD** | | | |
| PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO<br>CUSIP: 12661PAE9 | 1,195,000.000 | 1,159,925.90 | 1,142,202.51 |
| PVTPL CSL FINANCE PLC 4.95% DUE<br>04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0 | 390,000.000 | 388,787.10 | 368,010.89 |
| PVTPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E<br>5.125% 09-24-2080 CUSIP: 76025LAB0 | 135,000.000 | 115,931.25 | 120,186.71 |
| **Total Australia - USD** | | **7,145,627.45** | **7,261,879.93** |
| **Belgium - USD** | | | |
| ANHEUSER BUSCH 8% DUE 11-15-2039<br>SEDOL: B3RQGZ8 | 180,000.000 | 221,731.20 | 233,142.96 |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046<br>SEDOL: BJXS2M9 | 5,740,000.000 | 7,258,607.35 | 5,629,735.98 |
| ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039<br>SEDOL: B46LC31 | 580,000.000 | 713,253.00 | 776,286.29 |
| **Total Belgium - USD** | | **8,193,591.55** | **6,639,165.23** |
| **Canada - USD** | | | |
| BARRICK N AMER FIN 5.7% DUE 05-30-2041<br>SEDOL: B4TYCN7 | 3,610,000.000 | 5,058,632.89 | 3,816,185.98 |
| BARRICK N AMER FIN 5.75% DUE 05-01-2043<br>SEDOL: BCRWZ96 | 450,000.000 | 564,279.17 | 483,011.69 |
| CDN IMPERIAL BK COMM TORONTO BRH 6.092% 10-03-2033<br>CUSIP: 13607LWW9 | 3,940,000.000 | 3,941,801.40 | 4,212,980.61 |
| CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037<br>SEDOL: BFNWDQ4 | 529,000.000 | 584,616.29 | 500,531.15 |
| CENOVUS ENERGY INC 6.75% DUE 11-15-2039<br>SEDOL: B43X0M5 | 355,000.000 | 374,741.03 | 387,928.95 |
| CI FINANCIAL CO 4.1% 06-15-2051<br>SEDOL: BNW0TL2 | 2,800,000.000 | 2,577,314.90 | 1,659,692.22 |
| PETRO-CDA 6.8% DUE 05-15-2038<br>SEDOL: B2RJ2C9 | 3,556,000.000 | 4,570,763.31 | 3,897,597.22 |
| TORONTO DOMINION BANK 5.523% 07-17-2028<br>CUSIP: 89115A2U5 | 1,010,000.000 | 990,133.30 | 1,040,554.75 |
| **Total Canada - USD** | | **18,662,282.29** | **15,998,482.57** |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Chile - USD** | | | |
| PVTPL BANCO SANTANDER CHILE 3.177% 10-26-2031 CUSIP: 05970FAD3 | 500,000.000 | 500,000.00 | 433,021.35 |
| **Total Chile - USD** | | **500,000.00** | **433,021.35** |
| **China - USD** | | | |
| PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051 CUSIP: 88032WBC9 | 200,000.000 | 199,930.00 | 150,300.81 |
| PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 144A 3.94% DUE 04-22-2061 CUSIP: 88032WBD7 | 200,000.000 | 199,920.00 | 146,543.58 |
| **Total China - USD** | | **399,850.00** | **296,844.39** |
| **France - USD** | | | |
| PVTPL BNP PARIBAS SR 2.159% 09-15-2029 CUSIP: 09659W2R4 | 2,440,000.000 | 1,999,580.00 | 2,124,216.44 |
| PVTPL BNP PARIBAS 5.894% 12-05-2034 CUSIP: 05581KAG6 | 800,000.000 | 800,000.00 | 837,302.66 |
| PVTPL SOCIETE GENERALE 7.367% 01-10-2053 CUSIP: 83368RBT8 | 3,925,000.000 | 3,920,122.73 | 4,157,474.73 |
| **Total France - USD** | | **6,719,702.73** | **7,118,993.83** |
| **Germany - USD** | | | |
| DEUTSCHE BK AG N Y BRANCH DUE 11-16-2027BEO CUSIP: 251526CN7 | 200,000.000 | 199,178.00 | 193,730.60 |
| PVTPL BAYER US FIN II LLC 3.95% DUE 04-15-2045 BEO SEDOL: BG1VP86 | 995,000.000 | 1,028,481.75 | 726,861.70 |
| PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO SEDOL: BYVPTT3 | 3,550,000.000 | 4,066,399.38 | 2,812,219.30 |
| PVTPL BMW US CAPITAL LLC 2.55% DUE 04-01-2031 BEO SEDOL: BMD2DC9 | 2,780,000.000 | 2,248,547.40 | 2,413,253.78 |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.9% 09-12-2033 SEDOL: BNT9FV4 | 1,300,000.000 | 1,298,063.00 | 1,352,205.53 |
| **Total Germany - USD** | | **8,840,669.53** | **7,498,270.91** |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Hong Kong - USD** | | | |
| PVTPL AIA GROUP LTD 5.625% 10-25-2027<br>CUSIP: 00131LAN5 | 800,000.000 | 784,144.00 | 825,954.53 |
| **Total Hong Kong - USD** | | **784,144.00** | **825,954.53** |
| **Japan - USD** | | | |
| MITSUBISHI UFJ FIN GRP BDS 3.195%<br>07-18-2029 SEDOL: BKFH1S0 | 1,520,000.000 | 1,309,100.00 | 1,398,000.29 |
| MITSUBISHI UFJ FINL GROUP INC 5.719% 02-20-2026<br>CUSIP: 606822CV4 | 3,010,000.000 | 2,991,217.60 | 3,023,260.22 |
| PVTPL NIPPON LIFE INS CO 6.25% 09-13-2053C<br>CUSIP: 654579AM3 | 1,000,000.000 | 1,000,000.00 | 1,050,397.81 |
| SUMITOMO MITSUI FINL GROUP INC 6.184% 07-13-2043<br>SEDOL: BN4BQK1 | 250,000.000 | 246,132.50 | 278,827.40 |
| **Total Japan - USD** | | **5,546,450.10** | **5,750,485.72** |
| **Mexico - USD** | | | |
| AMER MOVIL SAB DE CV 6.125% 03-30-2040<br>SEDOL: B8C3GC6 | 1,530,000.000 | 1,484,191.80 | 1,673,692.08 |
| **Total Mexico - USD** | | **1,484,191.80** | **1,673,692.08** |
| **Netherlands - USD** | | | |
| ABN AMRO BK N V 2.47% DUE 12-13-2029<br>CUSIP: 00084DAW0 | 1,300,000.000 | 1,300,875.00 | 1,144,738.97 |
| ING GROEP NV 6.114% 09-11-2034<br>SEDOL: BNSP5F7 | 2,300,000.000 | 2,141,415.00 | 2,415,600.90 |
| **Total Netherlands - USD** | | **3,442,290.00** | **3,560,339.87** |
| **Norway - USD** | | | |
| EQUINOR ASA 3.625% DUE 04-06-2040<br>SEDOL: BM8SST4 | 1,480,000.000 | 1,124,755.60 | 1,281,894.59 |
| **Total Norway - USD** | | **1,124,755.60** | **1,281,894.59** |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Singapore - USD** | | | |
| PVTPL TEMASEK FINL I LTD GLOBAL MEDIUM TERM NT 2.5% DUE 10-06-2070 CUSIP: 87973PAW4 | 250,000.000 | 248,230.00 | 165,987.50 |
| **Total Singapore - USD** | | **248,230.00** | **165,987.50** |
| **Spain - USD** | | | |
| BANCO SANTANDER SA FIXED 5.294% DUE 08-18-2027 SEDOL: BPLHS11 | 800,000.000 | 800,344.00 | 803,221.30 |
| **Total Spain - USD** | | **800,344.00** | **803,221.30** |
| **Switzerland - USD** | | | |
| PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01 | 600,000.000 | 600,000.00 | 406,070.24 |
| PVTPL ROCHE HOLDINGS INC 2.076% DUE 12-13-2031 BEO SEDOL: BPK32Z2 | 1,280,000.000 | 995,712.00 | 1,079,668.98 |
| PVTPL UBS GROUP AG 3.869% 01-12-2018 CUSIP: 225401AF5 | 2,000,000.000 | 1,788,700.00 | 1,886,836.88 |
| PVTPL UBS GROUP AG 6.246% 09-22-2029 SEDOL: BKPJSQ3 | 700,000.000 | 700,000.00 | 729,976.25 |
| PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2 | 500,000.000 | 500,000.00 | 530,698.12 |
| **Total Switzerland - USD** | | **4,584,412.00** | **4,633,250.47** |
| **Taiwan - USD** | | | |
| PVTPL TSMC GLOBAL LTD 1.375% DUE 09-28-2030/09-28-2020 BEO CUSIP: 872882AG0 | 400,000.000 | 396,332.00 | 324,935.89 |
| **Total Taiwan - USD** | | **396,332.00** | **324,935.89** |
| **United Arab Emirates - USD** | | | |
| PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040 CUSIP: 36321PAE0 | 3,499,200.000 | 2,636,647.20 | 2,879,074.40 |
| **Total United Arab Emirates - USD** | | **2,636,647.20** | **2,879,074.40** |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United Kingdom - USD** | | | |
| ASTRAZENECA PLC 6.45% DUE 09-15-2037<br>SEDOL: B7FFL50 | 2,795,000.000 | 3,654,784.50 | 3,274,995.80 |
| AXIS SPECIALTY FIN 5.15% DUE 04-01-2045<br>SEDOL: BKL56D8 | 335,000.000 | 414,220.80 | 297,441.71 |
| B A T CAP CORP 4.39% 08-15-2037<br>SEDOL: BLR99P4 | 4,740,000.000 | 5,242,080.43 | 3,981,474.15 |
| BARCLAYS PLC FIXED 6.224% 05-09-2033<br>SEDOL: BQYLTG9 | 600,000.000 | 600,000.00 | 623,530.14 |
| HSBC HLDGS PLC FLTG RT 8.113% DUE 11-03-2033<br>SEDOL: BP4X3C2 | 1,000,000.000 | 1,000,000.00 | 1,157,623.42 |
| HSBC HLDGS PLC 3.9% DUE 05-25-2026<br>SEDOL: BD0QRM9 | 2,090,000.000 | 1,974,820.10 | 2,035,242.77 |
| HSBC HLDGS PLC 6.5% DUE 09-15-2037<br>SEDOL: BFN0JF9 | 1,027,000.000 | 1,438,534.07 | 1,113,048.93 |
| LLOYDS BKG GROUP FIXED 3.87% DUE 07-09-2025<br>SEDOL: BLR6762 | 1,770,000.000 | 1,737,768.30 | 1,753,359.86 |
| NATWEST GROUP PLC 1.642% 06-14-2027<br>SEDOL: BNHV1G9 | 1,410,000.000 | 1,243,436.70 | 1,287,765.45 |
| NATWEST GROUP PLC 6.016% DUE 03-02-2034<br>SEDOL: BQMS2W9 | 1,640,000.000 | 1,621,435.88 | 1,726,472.89 |
| PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO<br>SEDOL: BP7LTG9 | 400,000.000 | 400,000.00 | 418,900.95 |
| STANDARD CHARTERED PLC NT FIXED RATE RESET 144A 1.456% 01-14-2027 CUSIP: 853254BZ2 | 1,000,000.000 | 1,000,000.00 | 915,702.00 |
| **Total United Kingdom - USD** | | **20,327,080.78** | **18,585,558.07** |
| **United States - USD** | | | |
| ABBOTT LABS 4.75% 04-15-2043<br>SEDOL: BD6NWW9 | 885,000.000 | 1,212,879.32 | 902,359.83 |
| ABBOTT LABS 6.15% DUE 11-30-2037<br>SEDOL: B922PX4 | 1,588,000.000 | 1,652,536.32 | 1,829,141.90 |
| ABBVIE INC FIXED 4.7% DUE 05-14-2045<br>SEDOL: BXDZFZ2 | 305,000.000 | 341,967.52 | 291,668.47 |
| ABBVIE INC 4.05% DUE 11-21-2039 REG<br>SEDOL: BJDRSG2 | 1,095,000.000 | 1,224,857.50 | 992,432.58 |
| ABBVIE INC 4.4% DUE 11-06-2042<br>SEDOL: BCZM189 | 1,465,000.000 | 1,686,892.95 | 1,363,380.13 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| ABBVIE INC 4.875% DUE 11-14-2048<br>SEDOL: BGQW2K5 | 381,000.000 | 495,812.88 | 372,719.49 |
| ALTRIA GROUP INC 3.4% DUE 02-04-2041<br>SEDOL: BKPSXY3 | 4,788,000.000 | 3,225,171.61 | 3,520,855.37 |
| ALTRIA GROUP INC 4.25% DUE 08-09-2042<br>SEDOL: B8K84P2 | 2,300,000.000 | 2,201,910.75 | 1,872,995.18 |
| ALTRIA GROUP INC 5.95% DUE 02-14-2049<br>SEDOL: BFZ5800 | 1,500,000.000 | 1,501,012.50 | 1,533,691.59 |
| AMAZON COM INC NT 4.1% 04-13-2062<br>SEDOL: BLPP192 | 600,000.000 | 597,192.00 | 532,648.10 |
| AMAZON COM INC 2.5% DUE 06-03-2050<br>CUSIP: 023135BT2 | 553,000.000 | 420,506.38 | 369,038.85 |
| AMERICAN EXPRESS CO SUB NT FIXED/FLTG 4.989% 05-26-2033<br>SEDOL: BQ2LV21 | 1,880,000.000 | 1,704,190.80 | 1,873,971.70 |
| AMERICAN EXPRESS CO 6.338% DUE 10-30-2026<br>SEDOL: BMHLTH9 | 1,750,000.000 | 1,750,000.00 | 1,784,767.34 |
| AMERIPRISE FINL INC 5.7% 12-15-2028<br>SEDOL: BN12KD8 | 500,000.000 | 499,165.00 | 523,522.80 |
| AMGEN INC 5.15% DUE 11-15-2041<br>SEDOL: B76M525 | 640,000.000 | 859,212.80 | 627,327.30 |
| AMGEN INC 5.25% DUE 03-01-2033<br>SEDOL: BMTY608 | 1,040,000.000 | 988,197.60 | 1,067,756.48 |
| ANALOG DEVICES INC 2.95% 10-01-2051<br>SEDOL: BPBK6M7 | 1,375,000.000 | 1,314,981.65 | 989,446.52 |
| APOLLO MGMT HLDGS 4.4% DUE 05-27-2026<br>SEDOL: BDB4ZC8 | 2,530,000.000 | 2,407,598.60 | 2,479,421.66 |
| APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO<br>SEDOL: BNRNRF6 | 1,000,000.000 | 997,370.00 | 964,333.78 |
| APPLE INC 3.85% DUE 05-04-2043<br>CUSIP: 037833AL4 | 325,000.000 | 382,261.49 | 290,342.10 |
| APPLE INC 4.65% DUE 02-23-2046<br>CUSIP: 037833BX7 | 2,917,000.000 | 4,003,624.57 | 2,886,434.39 |
| APPLE INC 4.85% 05-10-2053<br>SEDOL: BQB7DX5 | 1,500,000.000 | 1,492,485.00 | 1,534,855.80 |
| AQUA AMER INC FIXED 4.276% 05-01-2049<br>SEDOL: BK1WFG5 | 2,030,000.000 | 1,467,363.00 | 1,690,337.68 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052<br>SEDOL: BMX58W3 | 300,000.000 | 293,349.00 | 214,513.18 |
| AT&T INC FIXED 4.9% DUE 08-15-2037<br>SEDOL: BHQHNC6 | 3,370,000.000 | 4,096,307.43 | 3,263,487.11 |
| AT&T INC 3.5% DUE 09-15-2053 REG<br>CUSIP: 00206RKJ0 | 2,439,000.000 | 2,153,430.95 | 1,778,013.02 |
| AT&T INC 4.3 DUE 12-15-2042<br>SEDOL: BBP3ML5 | 380,000.000 | 409,412.00 | 331,665.08 |
| AT&T INC 6% DUE 08-15-2040<br>SEDOL: BD20MH9 | 315,000.000 | 406,932.75 | 334,759.78 |
| ATHENE HLDG LTD 6.65% 02-01-2033<br>SEDOL: BP6WL78 | 1,135,000.000 | 1,131,833.35 | 1,206,928.91 |
| ATMOS ENERGY CORP SR NT 2.85% 02-15-2052<br>SEDOL: BNM5MW9 | 600,000.000 | 596,142.00 | 408,222.90 |
| ATMOS ENERGY CORP 6.2% 11-15-2053<br>SEDOL: BS85VW1 | 1,200,000.000 | 1,197,108.00 | 1,412,530.16 |
| BANK AMER CORP .981% 09-25-2025<br>SEDOL: BM8V343 | 1,590,000.000 | 1,509,355.20 | 1,534,674.96 |
| BANK AMER CORP 2.572% DUE 10-20-2032 BEO<br>SEDOL: BMGDBJ2 | 285,000.000 | 244,530.00 | 236,745.99 |
| BANK AMER CORP 3.366% 01-23-2026<br>CUSIP: 06051GGZ6 | 7,790,000.000 | 7,466,169.70 | 7,609,074.29 |
| BANK OF AMERICA CORP 2.299% 07-21-2032<br>SEDOL: BMGDBK3 | 4,685,000.000 | 3,814,559.10 | 3,830,395.94 |
| BANK OF AMERICA CORP 4.571% 04-27-2033<br>SEDOL: BM92KT9 | 1,665,000.000 | 1,665,000.00 | 1,591,097.69 |
| BANK OF AMERICA CORPORATION 5.288% 04-25-2034<br>CUSIP: 06051GLH0 | 2,500,000.000 | 2,390,894.00 | 2,513,200.25 |
| BANK OF AMERICA CORPORATION 5.872% 09-15-2034<br>SEDOL: BNNJDR2 | 700,000.000 | 700,000.00 | 734,588.27 |
| BARRICK INTL BK 6.35% DUE 10-15-2036<br>SEDOL: B4QBSK0 | 305,000.000 | 431,218.15 | 332,901.03 |
| BB&T BRH BKG & TR 3.8% DUE 10-30-2026<br>SEDOL: BQYHBZ0 | 2,410,000.000 | 2,211,825.70 | 2,310,124.25 |
| BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053<br>SEDOL: BNC3DJ7 | 595,000.000 | 591,775.10 | 531,590.55 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| BERKSHIRE HATHAWAY ENERGY CO 3.7% 07-15-2030 SEDOL: BN6JKF6 | 200,000.000 | 181,578.00 | 189,391.71 |
| BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7 | 1,890,000.000 | 1,883,328.30 | 1,588,644.98 |
| BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051 SEDOL: BMFPWY1 | 300,000.000 | 300,000.00 | 193,643.72 |
| BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7 | 3,030,000.000 | 4,405,284.95 | 3,294,814.73 |
| BLACKSTONE HLDGS FIN CO L L C 2.85% 08-05-2051 SEDOL: BMYT266 | 700,000.000 | 698,173.00 | 445,525.91 |
| BOEING CO 3.375% DUE 06-15-2046 SEDOL: BD72429 | 255,000.000 | 176,916.45 | 188,272.73 |
| BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3 | 460,000.000 | 307,070.05 | 358,936.73 |
| BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8 | 315,000.000 | 241,816.05 | 250,222.90 |
| BOEING CO 6.125% DUE 02-15-2033 SEDOL: BG48P28 | 187,000.000 | 236,643.73 | 201,998.98 |
| BP CAP MKTS AMER INC 4.812% DUE 02-13-2033 SEDOL: BMZMHX6 | 5,115,000.000 | 4,807,286.40 | 5,167,212.28 |
| BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 SEDOL: BMWV996 | 2,750,000.000 | 2,466,612.50 | 2,611,306.47 |
| BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1 | 1,200,000.000 | 1,194,192.00 | 940,251.11 |
| BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8 | 1,230,000.000 | 893,447.40 | 1,048,524.47 |
| BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0 | 1,660,000.000 | 1,659,103.60 | 1,734,894.04 |
| CA ENDOWMENT 2.498% DUE 04-01-2051 SEDOL: BN11JL6 | 500,000.000 | 325,395.00 | 326,268.62 |
| CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0 | 600,000.000 | 595,415.00 | 618,466.93 |
| CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2 | 2,130,000.000 | 2,476,806.60 | 1,681,644.05 |
| CHASE CAP II STEP CPN 5.79914% DUE 02-01-2027 SEDOL: BD2NLB5 | 645,000.000 | 603,131.25 | 615,712.27 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| CIGNA CORP NEW CORP 4.375% 10-15-2028<br>SEDOL: BKPHS12 | 1,560,000.000 | 1,459,926.00 | 1,546,544.10 |
| CIGNA CORP NEW CORP 4.8% 08-15-2038<br>SEDOL: BKPHS23 | 235,000.000 | 287,637.87 | 227,782.86 |
| CITIGROUP INC 6.875% DUE 03-05-2038<br>SEDOL: B7HZ448 | 285,000.000 | 401,627.70 | 319,946.34 |
| CITIGROUP INC 8.125% DUE 07-15-2039<br>SEDOL: B8G0DX3 | 1,910,000.000 | 3,054,807.00 | 2,466,672.42 |
| CLAREMONT MCKENNA 3.775% DUE 01-01-2122<br>SEDOL: BN95W66 | 500,000.000 | 500,000.00 | 341,842.54 |
| CMO BANK 2018-BNK13 COML MTG PASSTHRU CTF CL A-5 4.217% DUE 08-15-2061 REG SEDOL: BG0L2G4 | 2,500,000.000 | 2,574,880.00 | 2,399,890.00 |
| COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047<br>SEDOL: BFWQ3V2 | 4,335,000.000 | 3,116,773.20 | 3,652,176.12 |
| COMCAST CORP NEW 2.65% DUE 02-01-2030<br>CUSIP: 20030NDA6 | 3,160,000.000 | 2,653,831.20 | 2,848,134.77 |
| COMCAST CORP NEW 2.887% 11-01-2051 BEO<br>SEDOL: BQ7XHB3 | 2,384,000.000 | 1,975,189.26 | 1,620,674.91 |
| COMCAST CORP NEW 2.987% 11-01-2063<br>SEDOL: BQB4RF6 | 1,519,000.000 | 1,498,580.43 | 984,647.70 |
| COMCAST CORP 5.35% 05-15-2053<br>SEDOL: BQPF818 | 545,000.000 | 542,651.05 | 566,270.75 |
| COMCAST CORP 5.5% DUE 05-15-2064<br>SEDOL: BQPF829 | 1,735,000.000 | 1,726,845.50 | 1,833,871.32 |
| COMMONSPIRIT HLTH 6.461% DUE 11-01-2052<br>SEDOL: BMD5T31 | 200,000.000 | 200,000.00 | 235,127.01 |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG<br>SEDOL: BFYRPY0 | 1,895,000.000 | 2,191,788.13 | 1,610,357.41 |
| COMPASS BK 3.875% DUE 04-10-2025<br>SEDOL: BWTXKR0 | 1,000,000.000 | 964,440.00 | 979,193.12 |
| CONNECTICUT LIGHT & POWER CO 4.9% 07-01-2033<br>SEDOL: BMDHNR9 | 200,000.000 | 199,610.00 | 201,921.39 |
| CONOCOPHILLIPS CO 5.55% 03-15-2054<br>SEDOL: BQD1VB9 | 500,000.000 | 498,725.00 | 532,862.14 |
| CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053<br>SEDOL: BQXRSK5 | 1,500,000.000 | 1,486,275.00 | 1,656,041.25 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO<br>SEDOL: BLGXL73 | 1,330,000.000 | 1,313,859.00 | 1,511,167.59 |
| CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG<br>SEDOL: BKPD531 | 1,164,000.000 | 1,154,094.36 | 714,716.66 |
| COTTAGE HLTH CR 3.304% DUE 11-01-2049<br>SEDOL: BKT5YN6 | 600,000.000 | 401,430.00 | 453,796.94 |
| CSX CORP FIXED 4.65% DUE 03-01-2068<br>CUSIP: 126408HL0 | 300,000.000 | 286,890.00 | 276,371.57 |
| CVS HEALTH CORP 4.78% DUE 03-25-2038<br>SEDOL: BF4JK96 | 2,210,000.000 | 2,564,843.59 | 2,099,211.97 |
| DEVON ENERGY CORP 4.75% DUE 05-15-2042<br>SEDOL: BFN08Q3 | 715,000.000 | 584,126.40 | 626,572.07 |
| DEVON FING CORP U 7.875% DUE 09-30-2031<br>SEDOL: 2864925 | 355,000.000 | 504,544.35 | 413,809.05 |
| DIAMONDBACK ENERGY INC 6.25% 03-15-2033<br>SEDOL: BQWR7X2 | 1,080,000.000 | 1,081,749.60 | 1,155,281.14 |
| DISCOVERY COMMUNICATIONS LLC 5.0% DUE<br>09-20-2037/09-21-2017 CUSIP: 25470DAS8 | 230,000.000 | 273,587.30 | 205,642.89 |
| DISCOVERY FIXED 4.65% DUE 05-15-2050<br>SEDOL: BMDNBL7 | 932,000.000 | 1,099,645.82 | 752,208.34 |
| DISCOVERY 6.35% DUE 06-01-2040<br>CUSIP: 25470DAD1 | 120,000.000 | 168,279.60 | 120,263.29 |
| DISNEY WALT CO SR NT 6.4% 12-15-2035<br>SEDOL: BKMDXP2 | 1,995,000.000 | 2,257,130.75 | 2,275,486.63 |
| ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052<br>SEDOL: BNTB0H1 | 900,000.000 | 899,919.00 | 1,020,701.62 |
| ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041<br>SEDOL: B4LTG94 | 2,174,000.000 | 2,549,678.31 | 2,188,973.19 |
| ENERGY TRANSFER L P 6.55% 12-01-2033<br>SEDOL: BR3TGZ9 | 620,000.000 | 619,293.20 | 672,935.60 |
| ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042<br>SEDOL: B5LM203 | 150,000.000 | 121,968.00 | 144,232.04 |
| ENTERPRISE PRODS 5.95% DUE 02-01-2041<br>SEDOL: B3P4VB5 | 3,371,000.000 | 4,355,924.32 | 3,623,295.55 |
| EVERSOURCE ENERGY 5.125% DUE 05-15-2033<br>SEDOL: BQB7DP7 | 2,270,000.000 | 2,085,100.30 | 2,285,790.69 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| FARMERS EXCHANGE FLTG RT 5.454% DUE 10-15-2054 SEDOL: BRFJY97 | 1,270,000.000 | 1,606,630.60 | 1,066,800.00 |
| FARMERS EXCHANGE FLTG RT 6.151% DUE 11-01-2053 SEDOL: BG4TC86 | 1,680,000.000 | 2,182,560.50 | 1,655,292.24 |
| FIFTH THIRD BANCORP 2.375% DUE 01-28-2025 REG SEDOL: BKWBFJ4 | 400,000.000 | 368,376.00 | 386,792.79 |
| FIFTH 3RD BANCORP 8.25% DUE 03-01-2038 CUSIP: 316773CH1 | 777,000.000 | 1,297,103.20 | 920,798.49 |
| FLORIDA POWER & LIGHT COMPANY 4.8% 05-15-2033 SEDOL: BQ3RM69 | 1,470,000.000 | 1,372,156.80 | 1,489,324.24 |
| GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3 | 2,000,000.000 | 1,986,850.00 | 1,774,441.20 |
| GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO SEDOL: BG48W61 | 4,805,000.000 | 5,755,947.75 | 5,058,019.82 |
| GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354 | 2,360,000.000 | 1,784,868.00 | 1,940,163.60 |
| GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG SEDOL: BF0KZ43 | 6,200,000.000 | 6,007,180.00 | 6,095,761.57 |
| GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1 | 1,320,000.000 | 1,651,839.20 | 1,428,058.63 |
| GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029 SEDOL: BMY62C3 | 1,200,000.000 | 1,200,000.00 | 1,274,608.96 |
| HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238 | 400,000.000 | 468,572.00 | 421,492.19 |
| HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6 | 3,330,000.000 | 4,038,766.50 | 3,631,347.02 |
| HLTH CARE SVC CORP 3.2% DUE 06-01-2050 SEDOL: BMXNK76 | 2,830,000.000 | 2,965,373.33 | 2,012,547.59 |
| HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573 | 600,000.000 | 600,000.00 | 494,554.84 |
| HOME DEPOT INC 3.5% DUE 09-15-2056 SEDOL: BD886H5 | 888,000.000 | 1,032,787.25 | 702,830.05 |
| HOME DEPOT INC 4.95% DUE 09-15-2052 BEO SEDOL: BPLZ008 | 1,100,000.000 | 1,085,117.00 | 1,116,088.61 |
| HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WF0 | 986,000.000 | 975,469.52 | 977,028.42 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| HSBC BK USA 5.875 11-01-2034<br>SEDOL: BFN0JH1 | 1,304,000.000 | 1,309,163.84 | 1,335,970.98 |
| IN MICH PWR CO 6.05% DUE 03-15-2037<br>SEDOL: B1H9VF8 | 2,495,000.000 | 3,418,795.93 | 2,667,060.76 |
| INTEGRIS BAPTIST 3.875% DUE 08-15-2050<br>SEDOL: BMXWF23 | 500,000.000 | 500,000.00 | 383,808.73 |
| INTEL CORP 5.82% 02-10-2053<br>SEDOL: BMX7HF5 | 1,150,000.000 | 1,060,817.50 | 1,247,860.09 |
| INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039<br>SEDOL: BK5CT25 | 2,545,000.000 | 2,052,899.75 | 2,317,975.74 |
| INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052<br>SEDOL: BPLNYL1 | 400,000.000 | 394,432.00 | 387,156.89 |
| INTL BUSINESS 3.43% DUE 02-09-2052<br>SEDOL: BMXWZR8 | 100,000.000 | 99,981.00 | 74,660.38 |
| INTL BUSINESS 5.6% DUE 11-30-2039<br>SEDOL: BG48X24 | 375,000.000 | 546,326.25 | 396,677.25 |
| JACKSON FINL INC SR NT 4% 11-23-2051<br>SEDOL: BQFHND1 | 1,310,000.000 | 1,128,834.50 | 934,043.43 |
| JBS USA LUX S A 6.5% DUE 12-01-2052<br>SEDOL: BMGC2X0 | 4,710,000.000 | 4,610,061.76 | 4,742,871.09 |
| JPM CHASE 2.963% 01-25-2033<br>SEDOL: BLGSH92 | 1,790,000.000 | 1,555,619.81 | 1,536,767.30 |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106 | 1,120,000.000 | 1,598,922.10 | 1,285,990.54 |
| JPMORGAN CHASE & CO 1.953% 02-04-2032<br>CUSIP: 46647PBX3 | 600,000.000 | 600,000.00 | 488,552.33 |
| JPMORGAN CHASE & CO 2.005% 03-13-2026<br>SEDOL: BL73978 | 2,400,000.000 | 2,262,840.00 | 2,306,116.37 |
| JPMORGAN CHASE & CO 2.069% 06-01-2029<br>SEDOL: BLB0Y92 | 7,100,000.000 | 5,958,249.00 | 6,301,177.86 |
| JPMORGAN CHASE & CO 3.157% 04-22-2042<br>SEDOL: BKVKPW5 | 3,045,000.000 | 3,099,562.50 | 2,359,635.57 |
| JPMORGAN CHASE & CO 6.07% 10-22-2027<br>SEDOL: BLB0V80 | 2,500,000.000 | 2,500,000.00 | 2,573,013.83 |
| JPMORGAN CHASE & CO. 5.35% 06-01-2034<br>SEDOL: BRBH8L5 | 800,000.000 | 802,552.00 | 812,204.53 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| JPMORGAN CHASE & FLTG RT 1.764% DUE 11-19-2031<br>SEDOL: BM9KKS2 | 7,300,000.000 | 5,810,963.60 | 5,924,769.79 |
| JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041<br>SEDOL: BNDQ298 | 820,000.000 | 652,899.20 | 583,274.13 |
| KENVUE INC 5.05% 03-22-2053<br>SEDOL: BMCLF32 | 1,300,000.000 | 1,291,654.00 | 1,350,620.18 |
| KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042<br>SEDOL: B7W14K7 | 745,000.000 | 878,821.77 | 672,555.66 |
| KRAFT FOODS GROUP 6.5% DUE 02-09-2040<br>SEDOL: B87MC97 | 1,465,000.000 | 1,956,800.50 | 1,647,011.60 |
| KRAFT HEINZ FOODS 5.2% DUE 07-15-2045<br>CUSIP: 50077LAM8 | 245,000.000 | 222,543.30 | 240,593.61 |
| KYNDRYL HLDGS INC 4.1% 10-15-2041<br>SEDOL: BQP9KH0 | 1,200,000.000 | 1,158,092.80 | 904,591.70 |
| LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053<br>SEDOL: BN7T9S1 | 1,100,000.000 | 1,092,432.00 | 987,945.43 |
| MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052<br>SEDOL: BMWHTT4 | 400,000.000 | 396,040.00 | 460,636.24 |
| MAYO CLINIC 3.196% DUE 11-15-2061<br>SEDOL: BMXCJ21 | 400,000.000 | 273,168.00 | 275,889.31 |
| MCLAREN HLTH CARE 4.386% DUE 05-15-2048<br>SEDOL: BJTJG79 | 500,000.000 | 394,835.00 | 433,855.19 |
| MERCK & CO INC NEW 5.0% 05-17-2053<br>SEDOL: BP487M5 | 1,155,000.000 | 1,150,368.45 | 1,192,348.70 |
| MERCK & CO INC 5.15% 05-17-2063<br>SEDOL: BP487N6 | 450,000.000 | 446,417.58 | 471,356.71 |
| MERRILL LYNCH & CO 7.75% DUE 05-14-2038<br>SEDOL: BBMT8T6 | 3,955,000.000 | 5,797,720.45 | 4,821,478.84 |
| META PLATFORMS INC FIXED 4.45% DUE 08-15-2052<br>SEDOL: BMGK096 | 2,145,000.000 | 1,907,574.10 | 1,977,938.35 |
| META PLATFORMS INC 4.65% 08-15-2062<br>SEDOL: BMGS9S2 | 2,630,000.000 | 2,318,543.23 | 2,460,410.73 |
| META PLATFORMS INC 5.6% DUE 05-15-2053<br>CUSIP: 30303M8Q8 | 600,000.000 | 598,338.00 | 653,453.22 |
| META PLATFORMS INC 5.75% 05-15-2063<br>SEDOL: BQPF885 | 975,000.000 | 973,199.16 | 1,071,401.06 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| MICROSOFT CORP SR NT 144A 2.5% 09-15-2050 SEDOL: BLDB073 | 3,935,000.000 | 3,087,828.06 | 2,669,573.61 |
| MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2 | 2,000,000.000 | 1,637,511.31 | 1,483,314.12 |
| MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005 SEDOL: B0NFKV2 | 500,000.000 | 519,095.00 | 534,504.83 |
| MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0 | 1,400,000.000 | 1,559,247.57 | 1,001,104.89 |
| MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2 | 2,610,000.000 | 3,571,458.90 | 2,833,428.21 |
| MORGAN STANLEY BK N A SALT LAKE CY GLOBAL NT SER A 3/A2 4.754% 04-21-2026 SEDOL: BMC7WK6 | 4,020,000.000 | 3,912,666.00 | 4,019,351.21 |
| MORGAN STANLEY FIXED 1.593% DUE 05-04-2027 CUSIP: 61772BAB9 | 6,210,000.000 | 5,521,932.00 | 5,724,260.07 |
| MORGAN STANLEY FLTG RT 6.627% DUE 11-01-2034 SEDOL: BQ6C302 | 1,000,000.000 | 1,000,000.00 | 1,109,242.24 |
| MORGAN STANLEY 2.511% 10-20-2032 SEDOL: BNKDZF9 | 4,375,000.000 | 3,351,181.90 | 3,631,086.16 |
| MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0 | 910,000.000 | 910,000.00 | 912,117.91 |
| MORGAN STANLEY 5.948% DUE 01-19-2038 SEDOL: BL0NRR1 | 1,120,000.000 | 1,120,000.00 | 1,134,798.47 |
| MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6 | 1,130,000.000 | 896,270.80 | 1,008,401.94 |
| MUT OMAHA INS CO 4.297% DUE 07-15-2054 SEDOL: BP8RXK8 | 450,000.000 | 470,677.50 | 442,059.41 |
| NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10 | 2,500,000.000 | 2,628,695.00 | 1,988,446.05 |
| NEVADA PWR CO 6.0% 03-15-2054 SEDOL: BS99X04 | 600,000.000 | 598,998.00 | 660,876.23 |
| NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025 SEDOL: BQH6109 | 2,000,000.000 | 1,987,660.00 | 2,019,652.24 |
| NORTHERN NAT GAS CO DEL SR BD 144A 3.4% 10-16-2051 SEDOL: BMCRW39 | 400,000.000 | 396,464.00 | 282,313.32 |
| NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033 SEDOL: BNC3911 | 2,680,000.000 | 2,483,797.20 | 2,707,964.84 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| OGLETHORPE PWR CORP 3.75% 08-01-2050<br>SEDOL: BN77TJ6 | 290,000.000 | 191,176.70 | 218,764.92 |
| OGLETHORPE PWR 5.25% DUE 09-01-2050<br>SEDOL: B677P66 | 375,000.000 | 491,527.50 | 355,192.36 |
| OHIO PWR CO 2.6% DUE 04-01-2030<br>SEDOL: BKT5GS5 | 2,200,000.000 | 1,813,438.00 | 1,929,251.90 |
| ORACLE CORP 4.125% DUE 05-15-2045<br>SEDOL: BWTM334 | 1,445,000.000 | 1,558,285.65 | 1,183,476.54 |
| ORACLE CORP 5.375 DUE 07-15-2040<br>SEDOL: B7FNML7 | 8,330,000.000 | 11,299,311.87 | 8,209,192.68 |
| PAC GAS & ELEC CO 4.2% DUE 06-01-2041<br>SEDOL: BN93099 | 1,300,000.000 | 1,296,204.00 | 1,040,350.12 |
| PAC LIFE INS CO - 9.25% DUE 06-15-2039<br>SEDOL: B5ZN343 | 1,000,000.000 | 1,299,450.00 | 1,304,101.38 |
| PAC LIFE INS CO 4.3% 10-24-2067<br>SEDOL: BZ3CYH2 | 1,000,000.000 | 1,123,996.70 | 793,774.50 |
| PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042<br>SEDOL: B80L9N4 | 480,000.000 | 479,529.60 | 387,403.01 |
| PACIFIC GAS & ELEC CO 6.7% 04-01-2053<br>SEDOL: BN7B2Q6 | 1,076,000.000 | 1,072,955.38 | 1,171,102.13 |
| PACIFIC GAS & ELEC CO 6.75% 01-15-2053<br>SEDOL: BNNMQV6 | 435,000.000 | 432,127.57 | 474,932.89 |
| PACIFICORP 5.35% DUE 12-01-2053<br>SEDOL: BPCPZ91 | 2,000,000.000 | 1,994,000.00 | 1,925,325.24 |
| PACIFICORP 5.5% 05-15-2054<br>SEDOL: BNBXR85 | 4,640,000.000 | 4,277,958.40 | 4,566,256.53 |
| PARAMOUNT GLOBAL FIXED 6.25% DUE<br>SEDOL: BD6V825 | 45,000.000 | 34,762.50 | 39,411.83 |
| PARAMOUNT GLOBAL 6.375% 03-30-2062<br>SEDOL: BMXHJH1 | 4,500,000.000 | 4,461,687.50 | 4,050,000.00 |
| PAYPAL HLDGS INC FIXED 2.3% DUE 06-01-2030<br>CUSIP: 70450YAH6 | 1,820,000.000 | 1,472,289.00 | 1,593,303.77 |
| PECO ENERGY CO FIXED 3.9% DUE 03-01-2048<br>CUSIP: 693304AW7 | 2,800,000.000 | 3,404,756.15 | 2,364,070.32 |
| PECO ENERGY CO FIXED 4.375% DUE 08-15-2052<br>SEDOL: BPBRR70 | 1,100,000.000 | 1,095,457.00 | 993,840.40 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| PFIZER INC 5.6% DUE 09-15-2040<br>SEDOL: BZ4CYN7 | 1,000,000.000 | 1,401,264.95 | 1,057,718.69 |
| PFIZER INVESTMENT ENTER 5.3% 05-19-2053<br>SEDOL: BQ66T84 | 1,700,000.000 | 1,697,467.00 | 1,742,367.72 |
| PFIZER INVESTMENT ENTER 5.34% 05-19-2063<br>SEDOL: BQ66TB7 | 2,200,000.000 | 2,157,254.00 | 2,231,446.98 |
| PG&E RECOVERY FDG 5.536% DUE 07-15-2049<br>SEDOL: BP6WVN4 | 550,000.000 | 549,936.81 | 570,579.44 |
| PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042<br>USD1000 SEDOL: B90G0K0 | 2,520,000.000 | 1,824,076.80 | 2,069,826.22 |
| PHILIP MORRIS INTL INC 5.625% 09-07-2033<br>SEDOL: BNSP5T1 | 1,265,000.000 | 1,226,890.85 | 1,323,453.63 |
| PNC FINL SVCS GROUP 6.875% 10-20-2034<br>SEDOL: BMCLD16 | 1,400,000.000 | 1,400,000.00 | 1,557,112.05 |
| PROLOGIS L P 5.25% 06-15-2053<br>SEDOL: BP6V8F2 | 400,000.000 | 399,312.00 | 417,195.38 |
| PROVID ST JOSEPH 2.7% DUE 10-01-2051<br>SEDOL: BN14JM6 | 1,000,000.000 | 615,810.00 | 608,514.10 |
| PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051<br>SEDOL: BLH17V2 | 320,000.000 | 318,708.60 | 219,243.63 |
| PUBLIC STORAGE 5.125% 01-15-2029<br>SEDOL: BM8K191 | 1,770,000.000 | 1,721,838.30 | 1,828,122.61 |
| PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE<br>03-24-2028 BEO SEDOL: BKY4YC7 | 6,024,000.000 | 5,052,696.94 | 5,345,336.40 |
| PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO<br>SEDOL: BMTYSL3 | 200,000.000 | 184,600.00 | 138,389.56 |
| PVTPL BROADCOM INC NT 4.926% 05-15-2037<br>SEDOL: BPCTV84 | 2,282,000.000 | 2,145,536.65 | 2,213,930.47 |
| PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE<br>03-30-2043 BEO SEDOL: B9M2Z34 | 1,620,000.000 | 1,365,822.00 | 1,580,868.85 |
| PVTPL CORESTATES CAP II VAR RT BNK GTD NT DUE<br>02-15-2027/07 SEDOL: 2215868 | 180,000.000 | 170,550.00 | 171,046.20 |
| PVTPL CORESTATES CAP III FRN 02-15-2027<br>SEDOL: 2429841 | 705,000.000 | 669,397.50 | 671,526.03 |
| PVTPL EQUITABLE FINL LIFE GLOBAL 1.8% 03-08-2028<br>SEDOL: BMDB8Z4 | 300,000.000 | 299,196.00 | 263,107.96 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| PVTPL GA GLOBAL FDG 01-06-2027 SEDOL: BMVBD28 | 1,440,000.000 | 1,253,318.40 | 1,307,977.39 |
| PVTPL HARLEY-DAVIDSON FINL SVCS INC 6.5%03-10-2028/03-10-2023 SEDOL: | 355,000.000 | 353,293.85 | 368,799.95 |
| PVTPL HIGH STR FDG TR I 4.111% DUE 02-15-2028 SEDOL: BF28TQ5 | 2,000,000.000 | 2,000,000.00 | 1,904,975.80 |
| PVTPL HIGH STREET FDG TRUST II 4.682% DUE 02-15-2048 BEO SEDOL: BF28W77 | 3,000,000.000 | 3,067,710.00 | 2,509,033.38 |
| PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053 CUSIP: 47214BAB4 | 830,000.000 | 826,057.50 | 901,913.28 |
| PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1 | 1,340,000.000 | 1,747,723.70 | 1,285,090.70 |
| PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2 | 820,000.000 | 817,343.20 | 568,171.92 |
| PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5 | 585,000.000 | 720,073.80 | 498,883.68 |
| PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78 | 275,000.000 | 238,211.50 | 201,293.23 |
| PVTPL MASSACHUSETTS MUTUAL LIFE INSU CO NEW ISSUE 40YR 3.2% 12-01-2061 SEDOL: BMHXZS8 | 480,000.000 | 476,241.60 | 312,123.04 |
| PVTPL MASSMUTUAL GLOBAL CBO I LTD 1.55% DUE 10-09-2030 BEO SEDOL: BKSBH92 | 370,000.000 | 281,755.00 | 299,154.18 |
| PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL: BNQQSK8 | 2,050,000.000 | 1,990,611.50 | 2,155,288.04 |
| PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1 | 400,000.000 | 703,068.00 | 529,277.08 |
| PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO SEDOL: BMF6KC8 | 1,090,000.000 | 750,606.70 | 877,441.50 |
| PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS TRANCHE 06-13-2028 SEDOL: BRDXP87 | 1,650,000.000 | 1,590,105.00 | 1,666,154.28 |
| PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033 SEDOL: BPP33D2 | 1,960,000.000 | 1,781,228.40 | 1,935,753.78 |
| PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7 | 1,000,000.000 | 993,890.00 | 803,325.82 |
| PVTPL NEW YORK STATE ELECTRIC AND GAS 2.15% 10-01-2031 SEDOL: BP0TW94 | 400,000.000 | 399,140.00 | 318,918.16 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03 | 1,250,000.000 | 1,247,337.50 | 1,004,405.51 |
| PVTPL ONCOR ELEC DELIVERY CO LLC SR SECDNT 4.95% 09-15-2052 SEDOL: BMXG280 | 400,000.000 | 380,848.00 | 394,931.90 |
| PVTPL ONCOR ELEC DELIVERY CO LLC 5.65% 11-15-2033 SEDOL: BMG3998 | 750,000.000 | 748,695.00 | 800,931.17 |
| PVTPL ONEAMERICA FINL PARTNERS INC 4.25%DUE 10-15-2050/09-21-2020 BEO SEDOL: BMC4445 | 200,000.000 | 198,616.00 | 144,417.75 |
| PVTPL RGA GLOBAL FUNDING 6.0% 11-21-2028 SEDOL: BLFDJN6 | 1,000,000.000 | 998,680.00 | 1,038,025.34 |
| PVTPL ROCHE HLDGS INC 5.593% 11-13-2033 CUSIP: 771196CH3 | 5,665,000.000 | 5,665,000.00 | 6,120,142.47 |
| PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9 | 4,322,250.000 | 4,665,984.41 | 4,304,900.70 |
| PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6 | 660,000.000 | 853,304.27 | 624,614.69 |
| PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE 08-01-2034 BEO SEDOL: BMDTNN1 | 1,599,326.810 | 1,468,373.94 | 1,546,284.98 |
| PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0 | 1,930,000.000 | 1,616,569.80 | 1,336,341.92 |
| QUALCOMM INC NT 1.3% 05-20-2028 SEDOL: BLB3DM7 | 3,270,000.000 | 2,728,618.80 | 2,896,620.81 |
| ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SEDOL: BMTMKJ9 | 400,000.000 | 261,176.00 | 264,019.54 |
| RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0 | 1,925,000.000 | 2,433,727.28 | 1,753,698.37 |
| RTX CORPORATION 5.15% DUE 02-27-2033 SEDOL: BQS6Q47 | 1,425,000.000 | 1,403,108.10 | 1,454,391.02 |
| RTX CORPORATION 6.125% DUE 07-15-2038 SEDOL: B2RJSL0 | 440,000.000 | 456,185.10 | 476,987.04 |
| SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8 | 2,130,000.000 | 1,283,644.50 | 1,530,269.32 |
| SCHLUMBERGER INVT SA 4.85% 05-15-2033 CUSIP: 806854AL9 | 1,830,000.000 | 1,711,855.20 | 1,862,533.61 |
| SIMON PPTY GROUP L P 6.65% 01-15-2054 SEDOL: BQHNKH0 | 1,800,000.000 | 1,778,508.00 | 2,128,409.30 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052<br>SEDOL: BP4ZDL7 | 1,100,000.000 | 1,096,304.00 | 806,558.64 |
| SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051<br>SEDOL: BN7QLH5 | 200,000.000 | 198,614.00 | 136,353.08 |
| SOUTHERN CALIF EDISON CO 4.125% 03-01-2048<br>SEDOL: BFMZDC0 | 300,000.000 | 311,469.00 | 252,899.48 |
| SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO<br>SEDOL: BJVNK33 | 1,030,000.000 | 849,956.00 | 907,235.76 |
| SOUTHN CAL EDISON 5.5% DUE 03-15-2040<br>SEDOL: B65ZDS0 | 1,577,000.000 | 1,968,259.06 | 1,600,369.74 |
| SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047<br>BEO SEDOL: BD93QB3 | 675,000.000 | 738,861.76 | 514,659.22 |
| SPRINT CAP CORP 8.75% DUE 03-15-2032<br>SEDOL: BG49327 | 1,737,000.000 | 2,038,755.70 | 2,144,390.77 |
| SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047<br>SEDOL: BD35XM5 | 1,180,000.000 | 1,215,419.09 | 1,103,734.77 |
| SUTTER HEALTH 5.164% DUE 08-15-2033<br>SEDOL: BQB9ZY6 | 800,000.000 | 798,168.00 | 812,113.46 |
| TEACHERS INS & 3.3% DUE 05-15-2050<br>SEDOL: BMQ57B2 | 2,505,000.000 | 2,514,716.75 | 1,855,644.16 |
| TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063<br>SEDOL: BMCJZD6 | 500,000.000 | 495,835.00 | 514,795.32 |
| TIME WARNER CABLE 6.75% DUE 06-15-2039<br>SEDOL: B62X8Y8 | 525,000.000 | 733,629.38 | 522,378.57 |
| TIME WARNER CABLE 7.3% DUE 07-01-2038<br>SEDOL: B3B14R7 | 3,165,000.000 | 4,490,199.50 | 3,271,167.36 |
| TOYOTA MOTOR CREDIT CORP 5.55% 11-20-2030<br>SEDOL: BP0VPB3 | 2,550,000.000 | 2,543,140.50 | 2,690,610.98 |
| TOYOTA MTR CR CORP 5.4% 11-20-2026<br>SEDOL: BP0Y3N0 | 1,000,000.000 | 999,100.00 | 1,024,004.83 |
| TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029<br>SEDOL: BN71NT6 | 150,000.000 | 150,000.00 | 162,173.98 |
| U S BANCORP MEDIUM FLTG RT 4.653% DUE 02-01-2029<br>SEDOL: BPRB538 | 1,330,000.000 | 1,238,615.70 | 1,310,174.46 |
| UNION ELEC CO 5.45% 03-15-2053<br>SEDOL: BMXMYJ3 | 2,000,000.000 | 1,797,099.20 | 2,073,586.18 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| UNITEDHEALTH GROUP INC 5.2% 04-15-2063<br>SEDOL: BN7K9P1 | 1,100,000.000 | 1,091,893.00 | 1,127,821.12 |
| UNITEDHEALTH GROUP 6.5% DUE 06-15-2037<br>SEDOL: BG49587 | 2,590,000.000 | 2,823,458.05 | 3,044,702.81 |
| VA ELEC & PWR CO 6.35% DUE 11-30-2037<br>SEDOL: B29R964 | 1,857,000.000 | 2,753,172.27 | 2,056,002.38 |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG<br>SEDOL: BYZKXZ8 | 2,095,000.000 | 2,888,942.15 | 2,178,829.67 |
| VERIZON COMMUNICATIONS INC 2.85% 09-03-2041<br>SEDOL: BMG8DB3 | 141,000.000 | 141,138.91 | 104,580.75 |
| VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO<br>SEDOL: BKY5H09 | 200,000.000 | 198,210.00 | 154,346.16 |
| VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO<br>SEDOL: BKY5GZ7 | 733,000.000 | 789,946.77 | 560,721.76 |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG<br>SEDOL: BSBN5N1 | 3,520,000.000 | 3,027,166.40 | 3,393,348.22 |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048<br>SEDOL: BYRLSF4 | 700,000.000 | 594,559.00 | 640,702.98 |
| VERIZON COMMUNICATIONS 5.05% 05-09-2033<br>SEDOL: BRS92H8 | 1,200,000.000 | 1,198,576.50 | 1,226,581.92 |
| VERIZON 4.812% DUE 03-15-2039<br>SEDOL: BDFLJN4 | 690,000.000 | 880,291.80 | 668,997.08 |
| VIACOM INC NEW 4.375% DUE 03-15-2043<br>SEDOL: BCHWWF1 | 570,000.000 | 620,949.60 | 422,484.12 |
| VIACOM INC 6.875% DUE 04-30-2036<br>CUSIP: 925524AX8 | 415,000.000 | 406,496.65 | 422,162.03 |
| WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8 | 3,700,000.000 | 5,489,426.05 | 4,125,868.93 |
| WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082 | 2,358,000.000 | 2,487,860.35 | 2,479,825.74 |
| WALMART INC 4.5% DUE 09-09-2052 BEO<br>SEDOL: BPMQ8D9 | 1,020,000.000 | 845,763.60 | 996,053.73 |
| WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027<br>SEDOL: BNQQBC1 | 2,760,000.000 | 2,539,338.00 | 2,646,697.28 |
| WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062<br>SEDOL: BNQQCY0 | 675,000.000 | 601,825.51 | 581,513.67 |

** 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 |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL: BQPF8K7 | 140,000.000 | 130,249.13 | 123,878.39 |
| WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 SEDOL: BLB0XT5 | 400,000.000 | 400,000.00 | 436,016.80 |
| WELLS FARGO & CO NEW JR SUB DEFERRABLE INT DEB FLTG RT 01-15-2027 SEDOL: BQS97L0 | 325,000.000 | 307,937.50 | 307,517.18 |
| WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO SEDOL: BL96P55 | 1,040,000.000 | 1,381,430.10 | 1,066,267.24 |
| WELLS FARGO & COMPANY 3.584% 05-22-2028 SEDOL: BF3R2P1 | 2,300,000.000 | 2,296,022.00 | 2,193,234.46 |
| WELLS FARGO & COMPANY 5.557% 07-25-2034 SEDOL: BNFZXQ7 | 1,200,000.000 | 1,200,000.00 | 1,224,307.78 |
| WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL: B1CL665 | 135,000.000 | 143,070.30 | 139,573.83 |
| WILLIAMS COS INC 8.75% DUE 03-15-2032 SEDOL: 2744146 | 790,000.000 | 1,153,515.01 | 958,761.42 |
| **Total United States - USD** | | **439,156,697.42** | **411,096,913.44** |
| **Total Corporate Debt Instruments - Other** | | **530,993,298.45** | **496,827,966.07** |
| *Value of Interest in Common/Collective Trusts* | | | |
| **United States - USD** | | | |
| MFB NT COLLECTIVE LONG-TERM GOVT BD INDEX FUND-NON-LENDING CUSIP: 664997AA1 | 2,628,067.550 | 121,724,558.62 | 126,157,754.67 |
| MFB NT COLLECTIVE 1-10 YR.INTERMEDIATE GOVT BOND INDEX FD-NON-LENDING CUSIP: 004000964 | 9,039,956.170 | 280,000,000.00 | 290,272,992.62 |
| NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452 | 36,604,293.570 | 36,604,293.57 | 36,604,293.57 |
| **Total United States - USD** | | **438,328,852.19** | **453,035,040.86** |
| **Total Value of Interest in Common/Collective Trusts** | | **438,328,852.19** | **453,035,040.86** |

** 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 |
|---|---|---|---|
| *Value of Interest in Registered Investment Companies* | | | |
| **United States - USD** | | | |
| MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO<br>CUSIP: 72201P878 | 28,272,080.520 | 347,000,707.62 | 273,391,018.63 |
| MFO PIMCO SHORT TERM FLOATING NAV II<br>CUSIP: 72201P613 | 677,132.350 | 6,780,783.67 | 6,780,803.35 |
| **Total United States - USD** | | **353,781,491.29** | **280,171,821.98** |
| **Total Value of Interest in Registered Investment Com** | | **353,781,491.29** | **280,171,821.98** |
| *Other* | | | |
| **Chile - USD** | | | |
| CHILE(REPUBLIC OF) TBOND 3.5% 01-31-2034<br>CUSIP: 168863DV7 | 200,000.000 | 199,864.00 | 178,157.40 |
| CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG<br>CUSIP: 168863DW5 | 200,000.000 | 198,100.00 | 164,213.96 |
| CHILE(REPUBLIC OF) 3.5% 15/04/2053<br>SEDOL: 6AX762U | 400,000.000 | 400,000.00 | 300,737.17 |
| PVTPL CHILE ELECTRICITY LUX MPC 6.01% 07-20-2024<br>CUSIP: 168829AA7 | 1,520,000.000 | 1,497,200.00 | 1,557,863.20 |
| REPUBLIC OF CHILE 5.33% 01-05-2054<br>CUSIP: 168863EA2 | 1,000,000.000 | 999,250.00 | 993,840.15 |
| **Total Chile - USD** | | **3,294,414.00** | **3,194,811.88** |
| **Mexico - USD** | | | |
| PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG<br>CUSIP: 71654QDD1 | 760,000.000 | 741,941.35 | 540,403.78 |
| **Total Mexico - USD** | | **741,941.35** | **540,403.78** |
| **Panama - USD** | | | |
| PANAMA(REPUBLIC OF) 6.853% 03-28-2054<br>CUSIP: 698299BV5 | 310,000.000 | 277,652.50 | 289,668.54 |
| **Total Panama - USD** | | **277,652.50** | **289,668.54** |

** 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 |
|---|---|---|---|
| *Other* | | | |
| **Qatar - USD** | | | |
| PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3 | 800,000.000 | 797,048.00 | 614,020.80 |
| **Total Qatar - USD** | | **797,048.00** | **614,020.80** |
| **Saudi Arabia - USD** | | | |
| PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 3.45% DUE 02-02-2061 REG CUSIP: 80413TAW9 | 500,000.000 | 500,000.00 | 351,162.00 |
| PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8 | 600,000.000 | 556,164.00 | 564,790.80 |
| PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO CUSIP: 80414L2M6 | 300,000.000 | 296,502.00 | 205,740.00 |
| **Total Saudi Arabia - USD** | | **1,352,666.00** | **1,121,692.80** |
| **United States - USD** | | | |
| CALL SWO USD BNPAFRPP P 1DSOFR / R 3.494% 317U4P1A0 01/08/2024 SEDOL: 9M4TMEU | -200,000.000 | -917.50 | -1,394.40 |
| CALL SWO USD BNPAFRPP P 1DSOFR / R 3.545% 317U4QCA6 01/16/2024 SEDOL: 9M4WF0U | -500,000.000 | -2,243.75 | -5,892.45 |
| CALL SWO USD CHASUS33 P 1DSOFR / R 3.17% 317U4T3A0 01/29/2024 SEDOL: 9M56HJU | -300,000.000 | -1,297.50 | -870.66 |
| CALL SWO USD CHASUS33 P 1DSOFR / R 3.205% 317U4SMA1 01/22/2024 SEDOL: 9M54Y6U | -300,000.000 | -1,230.00 | -733.23 |
| CALL SWO USD CHASUS33 P 1DSOFR / R 3.35% 317U4RIA8 01/18/2024 SEDOL: 9M52XBU | -300,000.000 | -1,485.00 | -1,404.75 |
| CALL SWO USD CHASUS33 P 1DSOFR / R 3.6% 317U4POA5 01/12/2024 SEDOL: 9M4VWGU | -300,000.000 | -1,372.50 | -4,191.36 |
| CALL SWO USD CITIUS33 P 1DSOFR / R 3.235% 317U4SQA7 01/22/2024 SEDOL: 9M54P6U | -500,000.000 | -2,050.00 | -1,459.55 |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.215% 317U4SSA5 01/22/2024 SEDOL: 9M54U5U | -500,000.000 | -2,025.00 | -1,297.30 |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.285% 317U4RPA0 01/19/2024 SEDOL: 9M53ZMU | -200,000.000 | -835.00 | -671.26 |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.3% 317U4R0A7 01/16/2024 SEDOL: 9M51ZGU | -500,000.000 | -2,130.00 | -1,530.25 |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.56% 317U4NQA8 01/05/2024 SEDOL: 9M4RGBU | -500,000.000 | -2,562.50 | -4,722.00 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **United States - USD** | | | |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.594% 317U4NOA0 01/05/2024 SEDOL: 9M4RFZU | -500,000.000 | -2,500.00 | -5,788.60 |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317U4NIA7 01/04/2024 SEDOL: 9M4QAJU | -500,000.000 | -2,275.00 | -7,529.65 |
| CALL SWO USD MSCSUS33 P 1DSOFR / R 3.455% 317U4PCA8 01/08/2024 SEDOL: 9M4SZ3U | -500,000.000 | -2,425.00 | -2,669.80 |
| CALL SWO USD MSCSUS33 P 1DSOFR / R 3.475% 317U4P5A6 01/08/2024 SEDOL: 9M4TKLU | -200,000.000 | -940.00 | -1,228.30 |
| CALL SWO USD MSCSUS33 P 1DSOFR / R 3.6% 317U4PQA3 01/12/2024 SEDOL: 9M4VA8U | -300,000.000 | -1,372.50 | -4,191.36 |
| CALL SWO USD MSCSUS33 P 1DSOFR / R 3.67% 317U4NKA4 01/04/2024 SEDOL: 9M4P52U | -500,000.000 | -2,350.00 | -8,380.95 |
| CCP DUE RECEIVABLE FROM BARCLAYS CAPTIAL INC SEDOL: 9B8EBLU | 7,000.000 | 7,000.00 | 7,000.00 |
| FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0 | 138.000 | 16,893,608.22 | 18,435,937.50 |
| FUT MAR 24 CBT UL T-BONDS CUSIP: 999599GH0 | -138.000 | -16,893,608.22 | -18,435,937.50 |
| FUT MAR 24 CBT 5Y T-NOTE CUSIP: 999599GH0 | -112.000 | -11,901,449.13 | -12,182,625.00 |
| FUT MAR 24 CBT 5Y T-NOTE CUSIP: 999599GH0 | 112.000 | 11,901,449.13 | 12,182,625.00 |
| FUT MAR 24 U.S. T-BONDS CUSIP: 999599GH0 | 3.000 | 354,375.00 | 374,812.50 |
| FUT MAR 24 U.S. T-BONDS CUSIP: 999599GH0 | -3.000 | -354,375.00 | -374,812.50 |
| FUT MAR 24 US 2YR T-NOTE CUSIP: 999599GH0 | 66.000 | 13,468,125.00 | 13,590,328.12 |
| FUT MAR 24 US 2YR T-NOTE CUSIP: 999599GH0 | -66.000 | -13,468,125.00 | -13,590,328.12 |
| FUT MAR 24 10 YR T-NOTES CUSIP: 999599GH0 | -441.000 | -49,013,015.63 | -49,784,765.63 |
| FUT MAR 24 10 YR T-NOTES CUSIP: 999599GH0 | 441.000 | 49,013,015.63 | 49,784,765.63 |
| GAINESVILLE & HALL CNTY GA HOSP AUTH REVANTIC CTFS 3% 02-15-2054 BEO TAXABLE SEDOL: BMWPC55 | 100,000.000 | 100,000.00 | 69,583.08 |

** 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 |
|---|---|---|---|
| *Other* | | | |
| **United States - USD** | | | |
| ICE_CDS BARCUS31 06/20/2028 SELL BANK OF AMERICA CORP 3<br>SWPC0LQA1 SEDOL: 9M4FS1L | -1,400,000.000 | 0.00 | 0.00 |
| ICE_CDS BARCUS31 06/20/2028 SELL BANK OF AMERICA CORP 3<br>SWPC0LQA1 SEDOL: 9M4FS1U | 1,400,000.000 | 16,391.37 | 20,104.56 |
| LCH_OIS SOGEUS33 01/02/2034 USD P 3.75% / R 1DSOFR<br>SWU020G81 SEDOL: 9M56N2U | 200,000.000 | 0.00 | 0.00 |
| LCH_OIS SOGEUS33 01/02/2034 USD P 3.75% / R 1DSOFR<br>SWU020G81 SEDOL: 9M56N2L | -200,000.000 | 0.00 | -4,537.96 |
| LCH_OIS SOGEUS33 01/02/2034 USD P 3.81% / R 1DSOFR<br>SWU020G73 SEDOL: 9M56N0U | 200,000.000 | 0.00 | 0.00 |
| LCH_OIS SOGEUS33 01/02/2034 USD P 3.81% / R 1DSOFR<br>SWU020G73 SEDOL: 9M56N0L | -200,000.000 | 0.00 | -5,545.16 |
| LCH_OIS SOGEUS33 01/03/2034 USD P 3.684% / R 1DSOFR<br>SWU020G65 SEDOL: 9M57NCL | -200,000.000 | 0.00 | 0.00 |
| LCH_OIS SOGEUS33 01/03/2034 USD P 3.684% / R 1DSOFR<br>SWU020G65 SEDOL: 9M57NCU | 200,000.000 | 0.00 | 0.00 |
| LCH_OIS SOGEUS33 07/18/2024 USD P 1DSOFR / R 4.5% SWU01UNY1<br>SEDOL: 9M5122L | -12,500,000.000 | 0.00 | -99,281.25 |
| LCH_OIS SOGEUS33 07/18/2024 USD P 1DSOFR / R 4.5% SWU01UNY1<br>SEDOL: 9M5122U | 12,500,000.000 | 0.00 | 0.00 |
| MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE<br>SEDOL: B65K4T3 | 2,767,000.000 | 4,126,001.43 | 3,157,380.81 |
| MUNICIPAL ELEC AUTH GA 7.055% 04-01-2057BEO TAXABLE<br>SEDOL: B63V971 | 313,000.000 | 437,473.84 | 349,614.27 |
| OTC DER CASH COL RECEIVABLE SOCIETE GENERALE,NEW YORK<br>SEDOL: 9B84RLW | 342,000.000 | 342,000.00 | 342,000.00 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD<br>GSAMUS33 SEDOL: 9A32GTU | 20,000.000 | 20,000.00 | 20,000.00 |
| PUT SWO USD BNPAFRPP P 3.994% / R 1DSOFR 317U4P0A1<br>01/08/2024 SEDOL: 9M4TLTU | -200,000.000 | -917.50 | -3.42 |
| PUT SWO USD BNPAFRPP P 3.995% / R 1DSOFR 317U4QDA5<br>01/16/2024 SEDOL: 9M4WF1U | -500,000.000 | -2,243.75 | -85.85 |
| PUT SWO USD CHASUS33 P 3.62% / R 1DSOFR 317U4T2A1<br>01/29/2024 SEDOL: 9M56HHU | -300,000.000 | -1,297.50 | -1,653.99 |
| PUT SWO USD CHASUS33 P 3.655% / R 1DSOFR 317U4SLA2<br>01/22/2024 SEDOL: 9M54Y5U | -300,000.000 | -1,230.00 | -1,101.39 |

** 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 |
|---|---|---|---|
| *Other* | | | |
| **United States - USD** | | | |
| PUT SWO USD CHASUS33 P 3.75% / R 1DSOFR 317U4RHA9 01/18/2024 SEDOL: 9M52XAU | -300,000.000 | -1,485.00 | -479.70 |
| PUT SWO USD CHASUS33 P 4.05% / R 1DSOFR 317U4PNA6 01/12/2024 SEDOL: 9M4VWFU | -300,000.000 | -1,372.50 | -11.13 |
| PUT SWO USD CITIUS33 P 3.685% / R 1DSOFR 317U4SPA8 01/22/2024 SEDOL: 9M54P5U | -500,000.000 | -2,050.00 | -1,545.00 |
| PUT SWO USD GSCMUS33 P 3.665% / R 1DSOFR 317U4SRA6 01/22/2024 SEDOL: 9M54U4U | -500,000.000 | -2,025.00 | -1,734.20 |
| PUT SWO USD GSCMUS33 P 3.735% / R 1DSOFR 317U4ROA1 01/19/2024 SEDOL: 9M53ZLU | -200,000.000 | -835.00 | -380.16 |
| PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U4QZA1 01/16/2024 SEDOL: 9M51ZFU | -500,000.000 | -2,130.00 | -687.75 |
| PUT SWO USD GSCMUS33 P 4.01% / R 1DSOFR 317U4NPA9 01/05/2024 SEDOL: 9M4RGAU | -500,000.000 | -2,562.50 | -0.80 |
| PUT SWO USD GSCMUS33 P 4.044% / R 1DSOFR 317U4NNA1 01/05/2024 SEDOL: 9M4RFYU | -500,000.000 | -2,500.00 | -0.35 |
| PUT SWO USD MSCSUS33 P 3.955% / R 1DSOFR 317U4PBA9 01/08/2024 SEDOL: 9M4TKMU | -500,000.000 | -2,425.00 | -15.40 |
| PUT SWO USD MSCSUS33 P 3.975% / R 1DSOFR 317U4P4A7 01/08/2024 SEDOL: 9M4TKKU | -200,000.000 | -940.00 | -4.56 |
| PUT SWO USD MSCSUS33 P 4.05% / R 1DSOFR 317U4PPA4 01/12/2024 SEDOL: 9M4VA7U | -300,000.000 | -1,372.50 | -11.13 |
| PUT SWO USD MSCSUS33 P 4.12% / R 1DSOFR 317U4NJA6 01/04/2024 SEDOL: 9M4P51U | -500,000.000 | -2,350.00 | 0.00 |
| UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1 | 900,000.000 | 900,000.00 | 806,646.60 |
| UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG SEDOL: BPDYD60 | 300,000.000 | 300,000.00 | 247,212.84 |
| UNIVERSITY MINN 4.048% 04-01-2052 REG TAXABLE SEDOL: BPSLTJ1 | 600,000.000 | 600,000.00 | 541,047.30 |
| **Total United States - USD** | | **6,791,119.14** | **5,389,554.39** |
| CHF - Swiss franc | 0.000 | 0.00 | 0.00 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| 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** | | **13,254,840.99** | **11,150,152.19** |
| *Other Liabilities* | | | |
| Pending trade purchases: United States dollar | 0.000 | -49,550,235.67 | -49,550,235.67 |
| **Total - all currencies** | | **-49,550,235.67** | **-49,550,235.67** |
| **Total Other Liabilities** | | **-49,550,235.67** | **-49,550,235.67** |
| **Total** | | **1,632,881,420.85** | **1,551,580,177.51** |

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