

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 08/01/2023 and ending 07/31/2024	
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 ☐ 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 CAMPBELL PENSION PLANS MASTER RETIREMENT TRUST
1b	Three-digit plan number (PN) ▶ 101
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) CAMPBELL SOUP COMPANY ONE CAMPBELL PLACE MAIL STOP 43 CAMDEN, NJ 08103
2b	Employer Identification Number (EIN) 21-0419870
2c	Plan Sponsor's telephone number 856-342-4800
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.	05/14/2025	WILLIAM REMPHREY
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor CAMPBELL SOUP COMPANY ADMINISTRATIVE COMMITTEE ONE CAMPBELL PLACE MAIL STOP 43 CAMDEN, NJ 08103	3b Administrator's EIN 22-2203619 3c Administrator's telephone number 856-342-4800 	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN	
5 Total number of participants at the beginning of the plan year	5	
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		
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)		9b Plan benefit arrangement (check all that apply)	
(1)	☐ Insurance	(1)	☐ Insurance
(2)	☐ Code section 412(e)(3) insurance contracts	(2)	☐ Code section 412(e)(3) insurance contracts
(3)	☐ Trust	(3)	☐ Trust
(4)	☐ General assets of the sponsor	(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) ☒ **H** (Financial Information)

(2) ☐ **I** (Financial Information – Small Plan)

(3) ☐ **A** (Insurance Information) – Number Attached 0

(4) ☒ **C** (Service Provider Information)

(5) ☒ **D** (DFE/Participating Plan Information)

(6) ☐ **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2023
		This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 08/01/2023 and ending 07/31/2024

A Name of plan CAMPBELL PENSION PLANS MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 101
C Plan sponsor's name as shown on line 2a of Form 5500 CAMPBELL SOUP COMPANY	D Employer Identification Number (EIN) 21-0419870

Part I

Service Provider Information (see instructions)

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

1

Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. ☐ Yes ☒ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

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

LIFEWORKS (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 50	NONE	1425079	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	NONE	906520	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GOLDMAN SACHS ASSET MANAGEMENT

13-3575636

(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	568648	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

MFS INVESTMENT MANAGEMENT CORP.

13-3364868

(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	325868	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

RUSSELL INVESTMENTS

91-1175091

(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	318516	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC INVESTMENT MANAGEMENT CO.

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	318312	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

MORGAN STANLEY INVESTMENT MGMT LTD

13-0057834

(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	307716	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LOOMIS SAYLES & COMPANY, L.P.

04-1554520

(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	297156	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JENNISON ASSOCIATES LLC

13-2631108

(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	292089	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	249812	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

BLACKROCK

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 71	NONE	249085	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

RUSSELL INVESTMENT GROUP

91-1659779

(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	244901	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

CAPITAL GUARDIAN TRUST COMPANY

95-2553868

(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	219624	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

TOWERS WATSON INVESTMENT SERVICE

52-1868818

(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	211857	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

T ROWE PRICE STABLE ASSET MGMT INC.

52-0556948

(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	183205	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

HARRIS ASSOCIATES LP

04-3276558

(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	161724	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JACOBS LEVY EQUITY MANAGEMENT INC.

22-2774695

(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	155306	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RUSSELL REAL ESTATE ADVISORS INC.

91-1404505

(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	147872	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PGIM, INC

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?
28 50 51	NONE	116192	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL BANK & TRUST COMPANY

58-0513395

(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	109933	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BAKER TILLY VIRCHOW KRAUSE LLP

39-0859910

(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	74800	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

CURCIO WEBB, LLC

36-4171366

(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	65000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL INSURANCE CO.

22-1211670

(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?
23 50	NONE	39500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INFORMA INVESTMENT SOLUTIONS, INC

13-3222322

(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	16641	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning **08/01/2023** and ending **07/31/2024**

A Name of plan CAMPBELL PENSION PLANS MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 101
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 CAMPBELL SOUP COMPANY	D Employer Identification Number (EIN) 21-0419870

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: RUSSELL 1000 INDEX FUND		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 94-6589508-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: GENESIS EMG MARKETS COMMINGLED FD		
b Name of sponsor of entity listed in (a): ASSET MANAGERS, LLP		
c EIN-PN 22-3163872-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 48497
a Name of MTIA, CCT, PSA, or 103-12 IE: SHORT-TERM INVESTMENT FUND		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 94-6450621-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: COLTV SHORT TERM INVESTMENT FUND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST GLOBAL INVESTMENTS		
c EIN-PN 45-6138589-084	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 46045388
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 1000 ALPHA TILTS FUND		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 94-3127830-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: SMALL CAP FUND		
b Name of sponsor of entity listed in (a): RUSSELL INVESTMENTS TRUST COMPANY		
c EIN-PN 91-1117282-029	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 18602720
a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS FUND		
b Name of sponsor of entity listed in (a): RUSSELL INVESTMENTS TRUST COMPANY		
c EIN-PN 91-1117282-010	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 22648086

a Name of MTIA, CCT, PSA, or 103-12 IE: WORLD EQUITY FUND**b** Name of sponsor of entity listed in (a): RUSSELL INVESTMENTS TRUST COMPANY**c** EIN-PN 91-1117282-046**d** Entity code C**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

190050420

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 CAMPBELL SOUP COMPANY RETIREMENT & PENSION PLAN**b** Name of plan sponsor CAMPBELL SOUP COMPANY**c** EIN-PN 21-0419870-005**a** Plan name CAMPBELL SOUP COMPANY RETIREMENT AND PENSION PLAN FOR EMPLOYEES COVERED BY COLLECTIVE BARGAINING AGREEMENTS**b** Name of plan sponsor CAMPBELL SOUP COMPANY**c** EIN-PN 21-0419870-006**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2023
		This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 08/01/2023 and ending 07/31/2024		
A Name of plan CAMPBELL PENSION PLANS MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ►	101
C Plan sponsor's name as shown on line 2a of Form 5500 CAMPBELL SOUP COMPANY	D Employer Identification Number (EIN) 21-0419870	

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	2813991	259320
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	106687062	130754386
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	196476236	327233221
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	15226209	32135920
(B) All other	1c(3)(B)	520387672	462383570
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	3730789	529749
(B) Common	1c(4)(B)	165625725	139274
(5) Partnership/joint venture interests	1c(5)	39682755	32932266
(6) Real estate (other than employer real property)	1c(6)	14785822	13413735
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	199097215	277395111
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	63107265	46133242

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	1327620741	1323309794
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	119773682	122690544
k Total liabilities (add all amounts in lines 1g through 1j)	1k	119773682	122690544
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1207847059	1200619250

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	1106933	
(C) Corporate debt instruments	2b(1)(C)	26370795	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1803876	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		29281604
(2) Dividends: (A) Preferred stock	2b(2)(A)	101144	
(B) Common stock	2b(2)(B)	2994853	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		3095997
(3) Rents	2b(3)		-30668
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1638971006	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1657876078	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	-964387	
(B) Other	2b(5)(B)	32839769	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		30910834
(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)		
c Other income	2c		4135552
d Total income. Add all income amounts in column (b) and enter total	2d		80363629

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)	1425079	
(4) IQPA audit fees.....	2i(4)	74800	
(5) Investment advisory and investment management fees	2i(5)	4560522	
(6) Bank or trust company trustee/custodial fees	2i(6)	906520	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	980283	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		7947204
j Total expenses. Add all expense amounts in column (b) and enter total	2j		7947204

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		72416425
l Transfers of assets:			
(1) To this plan	2l(1)		2227890057
(2) From this plan	2l(2)		2307534291

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:

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

	Yes	No	Amount
4a			

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									
CF 7QGC RTC WORLD EQ FUND CUSIP: 998968960	3,290,766.210	21 Jun 24	40.7200			0.00	134,000,000.00	134,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 JUL 2024 USD / AUD EX.RATE 0.66932 WITH BANK OF	-770,000.000	1 Jul 24				0.00	-515,376.05	-503,414.52	11,961.53
FX DEAL TRANSACTED ON 05 JAN 2024 AUD / USD EX.RATE 1.4955999 WITH BANK OF	525,082.000	5 Jan 24				0.00	351,084.53	343,718.69	-7,365.84
FX DEAL TRANSACTED ON 05 JAN 2024 USD / AUD EX.RATE 0.6681 WITH BANK OF AMERICA,	-525,082.000	5 Jan 24				0.00	-350,807.28	-352,408.80	-1,601.52
FX DEAL TRANSACTED ON 07 MAY 2024 USD / AUD EX.RATE 0.662519 WITH BANK OF	-190,000.000	7 May 24				0.00	-125,878.54	-126,825.00	-946.46
FX DEAL TRANSACTED ON 12 JUN 2024 AUD / USD EX.RATE 1.4940872 WITH BANK OF	770,000.000	12 Jun 24				0.00	515,364.85	513,975.01	-1,389.84
FX DEAL TRANSACTED ON 12 JUN 2024 USD / AUD EX.RATE 0.67099 WITH BANK OF	-770,000.000	12 Jun 24				0.00	-516,662.30	-503,414.52	13,247.78
FX DEAL TRANSACTED ON 13 MAR 2024 AUD / USD EX.RATE 1.5067729 WITH BANK OF	380,000.000	13 Mar 24				0.00	252,194.60	253,650.01	1,455.41
FX DEAL TRANSACTED ON 13 MAR 2024 USD / AUD EX.RATE 0.66189 WITH BANK OF	-380,000.000	13 Mar 24				0.00	-251,518.20	-248,064.01	3,454.19
FX DEAL TRANSACTED ON 15 JUL 2024 USD / AUD EX.RATE 0.677754 WITH BANK OF	-205.340	15 Jul 24				0.00	-139.17	-139.17	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 AUD / USD EX.RATE 1.5029164 WITH BANK OF	6,040,000.000	21 Jun 24				0.00	4,018,852.92	3,948,861.98	-69,990.94
FX DEAL TRANSACTED ON 21 JUN 2024 USD / AUD EX.RATE 0.663774 WITH BANK OF	-124,097.910	21 Jun 24				0.00	-82,372.93	-82,372.93	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / AUD EX.RATE 0.651543 WITH BANK OF	-4,030,000.000	30 Apr 24				0.00	-2,625,720.26	-2,690,025.07	-64,304.81
FX DEAL TRANSACTED ON 30 NOV 2023 AUD / USD EX.RATE 1.5119329 WITH BANK OF	507,041.000	30 Nov 23				0.00	335,359.45	340,300.59	4,941.14

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.6606 WITH BANK OF AMERICA,	-507,041.000	30 Nov 23				0.00	-334,951.28	-336,472.43	-1,521.15
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 FEB 2024 USD / GBP EX.RATE 1.273801 WITH BANK OF	-150,000.000	1 Feb 24				0.00	-191,070.13	-190,672.50	397.63
FX DEAL TRANSACTED ON 01 JUL 2024 USD / GBP EX.RATE 1.264981 WITH BANK OF	-910,000.000	1 Jul 24				0.00	-1,151,133.06	-1,169,350.93	-18,217.87
FX DEAL TRANSACTED ON 01 MAR 2024 USD / GBP EX.RATE 1.266052 WITH BANK OF	-230,000.000	1 Mar 24				0.00	-291,191.94	-292,364.51	-1,172.57
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	73,000.000	7 Mar 24				0.00	93,156.99	93,042.16	-114.83
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	-73,000.000	7 Mar 24				0.00	-93,171.21	-91,706.25	1,464.96
FX DEAL TRANSACTED ON 07 NOV 2023 USD / GBP EX.RATE 1.23011 WITH BANK OF	-6,798.280	7 Nov 23				0.00	-8,362.63	-8,353.73	8.90
FX DEAL TRANSACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7788465 WITH BANK OF	735,000.000	12 Jun 24				0.00	943,703.25	935,838.77	-7,864.48
FX DEAL TRANSACTED ON 12 JUN 2024 USD / GBP EX.RATE 1.28464 WITH BANK OF	-735,000.000	12 Jun 24				0.00	-944,210.40	-944,475.75	-265.35
FX DEAL TRANSACTED ON 13 MAR 2024 GBP / USD EX.RATE 0.7812683 WITH BANK OF	620,000.000	13 Mar 24				0.00	793,581.40	789,415.01	-4,166.39
FX DEAL TRANSACTED ON 13 MAR 2024 USD / GBP EX.RATE 1.27934 WITH BANK OF	-620,000.000	13 Mar 24				0.00	-793,190.80	-788,113.02	5,077.78
FX DEAL TRANSACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	103,000.000	14 Mar 24				0.00	131,951.25	131,309.55	-641.70
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	-103,000.000	14 Mar 24				0.00	-131,966.51	-129,393.75	2,572.76
FX DEAL TRANSACTED ON 15 JUL 2024 USD / GBP EX.RATE 1.298163 WITH BANK OF	-74,818.260	15 Jul 24				0.00	-97,126.33	-97,126.33	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 18 OCT 2023 GBP / USD EX.RATE 0.8218885 WITH BANK OF	65,732.310	18 Oct 23				0.00	79,977.16	79,818.75	-158.41
FX DEAL TRANSACTED ON 19 FEB 2024 GBP / USD EX.RATE 0.7940604 WITH BANK OF	4,131.050	19 Feb 24				0.00	5,202.44	5,202.44	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.264363 WITH BANK OF	-12,509,168.080	21 Jun 24				0.00	-15,816,134.66	-15,816,134.66	0.00
FX DEAL TRANSACTED ON 23 APR 2024 GBP / USD EX.RATE 0.803471 WITH BANK OF	11,961.930	23 Apr 24				0.00	14,887.82	14,872.87	-14.95
FX DEAL TRANSACTED ON 24 JUN 2024 USD / GBP EX.RATE 1.267456 WITH BANK OF	-366,349.580	24 Jun 24				0.00	-464,332.02	-464,332.02	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / GBP EX.RATE 1.267463 WITH BANK OF	-803,026.670	24 Jun 24				0.00	-1,017,806.67	-1,017,806.67	0.00
FX DEAL TRANSACTED ON 27 JUN 2024 USD / GBP EX.RATE 1.262112 WITH BANK OF	-151,410.350	27 Jun 24				0.00	-191,096.83	-191,096.83	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 GBP / USD EX.RATE 0.7897996 WITH BANK OF	840,000.000	28 Feb 24				0.00	1,063,560.56	1,067,766.03	4,205.47
FX DEAL TRANSACTED ON 30 OCT 2023 GBP / USD EX.RATE 0.8221487 WITH BANK OF	80,000.000	30 Oct 23				0.00	97,305.97	101,912.01	4,606.04
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 APR 2024 USD / CAD EX.RATE 0.7373544 WITH BANK OF	-1,060,000.000	1 Apr 24				0.00	-781,595.73	-773,581.46	8,014.27
FX DEAL TRANSACTED ON 01 MAR 2024 USD / CAD EX.RATE 0.7379034 WITH BANK OF	-520,000.000	1 Mar 24				0.00	-383,709.86	-382,916.05	793.81
FX DEAL TRANSACTED ON 02 JUL 2024 USD / CAD EX.RATE 0.7318844 WITH BANK OF	-1,040,000.000	2 Jul 24				0.00	-761,159.83	-753,867.65	7,292.18
FX DEAL TRANSACTED ON 06 MAY 2024 USD / CAD EX.RATE 0.7325095 WITH BANK OF	-270,000.000	6 May 24				0.00	-197,777.51	-197,044.34	733.17
FX DEAL TRANSACTED ON 09 FEB 2024 CAD / USD EX.RATE 1.3454888 WITH BANK OF	20,000.000	9 Feb 24				0.00	14,864.49	14,853.88	-10.61

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 12 JUN 2024 CAD / USD EX.RATE 1.368596 WITH BANK OF	1,050,000.000	12 Jun 24				0.00	767,209.44	766,283.53	-925.91
FX DEAL TRANSACTED ON 12 JUN 2024 USD / CAD EX.RATE 0.7322467 WITH BANK OF	-1,050,000.000	12 Jun 24				0.00	-768,859.01	-761,116.38	7,742.63
FX DEAL TRANSACTED ON 13 MAR 2024 CAD / USD EX.RATE 1.3463 WITH BANK OF AMERICA,	783,333.330	13 Mar 24				0.00	581,841.59	571,671.83	-10,169.76
FX DEAL TRANSACTED ON 13 MAR 2024 USD / CAD EX.RATE 0.7417847 WITH BANK OF	-783,333.330	13 Mar 24				0.00	-581,064.71	-576,828.67	4,236.04
FX DEAL TRANSACTED ON 15 JUL 2024 USD / CAD EX.RATE 0.7318362 WITH BANK OF	-13,052.500	15 Jul 24				0.00	-9,552.29	-9,552.29	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CAD EX.RATE 0.7299814 WITH BANK OF	-3,563,967.120	21 Jun 24				0.00	-2,601,629.67	-2,601,629.67	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 CAD / USD EX.RATE 1.3567 WITH BANK OF AMERICA,	1,030,000.000	28 Feb 24				0.00	759,195.36	758,468.34	-727.02
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7267331 WITH BANK OF	-5,220,000.000	30 Apr 24				0.00	-3,793,546.78	-3,809,523.81	-15,977.03
Danish krone - DKK									
FX DEAL TRANSACTED ON 21 JUN 2024 USD / DKK EX.RATE 0.1433408 WITH BANK OF	-33,698,749.930	21 Jun 24				0.00	-4,830,403.93	-4,830,403.93	0.00
FX DEAL TRANSACTED ON 23 APR 2024 DKK / USD EX.RATE 6.972 WITH BANK OF AMERICA,	74,848.360	23 Apr 24				0.00	10,735.57	10,727.56	-8.01
Euro - EUR									
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.088915 WITH BANK OF	-400,000.000	1 Feb 24				0.00	-435,566.13	-434,360.01	1,206.12
FX DEAL TRANSACTED ON 01 JUL 2024 USD / EUR EX.RATE 1.076873 WITH BANK OF	-3,230,000.000	1 Jul 24				0.00	-3,478,299.18	-3,502,928.20	-24,629.02
FX DEAL TRANSACTED ON 01 MAR 2024 USD / EUR EX.RATE 1.084706 WITH BANK OF	-1,240,000.000	1 Mar 24				0.00	-1,345,035.34	-1,346,516.02	-1,480.68

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 02 APR 2024 USD / EUR EX.RATE 1.07636 WITH BANK OF	-14,801.990	2 Apr 24				0.00	-15,932.27	-16,019.45	-87.18
FX DEAL TRANSACTED ON 03 APR 2024 EUR / USD EX.RATE 0.9276162 WITH BANK OF	92,000.000	3 Apr 24				0.00	99,178.95	98,288.20	-890.75
FX DEAL TRANSACTED ON 03 APR 2024 USD / EUR EX.RATE 1.0768285 WITH BANK OF	-92,000.000	3 Apr 24				0.00	-99,068.22	-99,567.00	-498.78
FX DEAL TRANSACTED ON 06 MAY 2024 USD / EUR EX.RATE 1.079412 WITH BANK OF	-1,430,000.000	6 May 24				0.00	-1,543,559.13	-1,537,107.16	6,451.97
FX DEAL TRANSACTED ON 08 SEP 2023 EUR / USD EX.RATE 0.931532 WITH BANK OF	364,000.000	8 Sep 23				0.00	390,754.00	389,116.04	-1,637.96
FX DEAL TRANSACTED ON 08 SEP 2023 USD / EUR EX.RATE 1.07812 WITH BANK OF	-364,000.000	8 Sep 23				0.00	-392,435.68	-399,908.64	-7,472.96
FX DEAL TRANSACTED ON 11 JUN 2024 EUR / USD EX.RATE 0.931489 WITH BANK OF	364,000.000	11 Jun 24				0.00	390,772.20	390,080.64	-691.56
FX DEAL TRANSACTED ON 12 FEB 2024 EUR / USD EX.RATE 0.9283672 WITH BANK OF	496,886.840	12 Feb 24				0.00	535,226.63	535,226.63	0.00
FX DEAL TRANSACTED ON 12 FEB 2024 USD / EUR EX.RATE 1.080903 WITH BANK OF	-519,310.060	12 Feb 24				0.00	-561,323.80	-559,712.40	1,611.40
FX DEAL TRANSACTED ON 12 JUN 2024 EUR / USD EX.RATE 0.9226795 WITH BANK OF	2,890,000.000	12 Jun 24				0.00	3,132,182.00	3,106,461.33	-25,720.67
FX DEAL TRANSACTED ON 12 JUN 2024 USD / EUR EX.RATE 1.08835 WITH BANK OF	-2,890,000.000	12 Jun 24				0.00	-3,145,331.50	-3,134,198.91	11,132.59
FX DEAL TRANSACTED ON 13 MAR 2024 EUR / USD EX.RATE 0.9103986 WITH BANK OF	2,470,000.000	13 Mar 24				0.00	2,713,097.40	2,655,003.28	-58,094.12
FX DEAL TRANSACTED ON 13 MAR 2024 EUR / USD EX.RATE 0.9133504 WITH BANK OF	9,998.960	13 Mar 24				0.00	10,947.56	10,886.87	-60.69
FX DEAL TRANSACTED ON 13 MAR 2024 USD / EUR EX.RATE 1.094315 WITH BANK OF	-2,470,000.000	13 Mar 24				0.00	-2,702,958.05	-2,682,173.03	20,785.02
FX DEAL TRANSACTED ON 14 FEB 2024 EUR / USD EX.RATE 0.9308569 WITH BANK OF	690,000.000	14 Feb 24				0.00	741,252.57	749,271.01	8,018.44

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 15 DEC 2023 EUR / USD EX.RATE 0.915751 WITH BANK OF	364,000.000	15 Dec 23				0.00	397,488.00	399,908.64	2,420.64
FX DEAL TRANSACTED ON 15 DEC 2023 USD / EUR EX.RATE 1.09626 WITH BANK OF	-364,000.000	15 Dec 23				0.00	-399,038.64	-395,267.60	3,771.04
FX DEAL TRANSACTED ON 15 JUL 2024 USD / EUR EX.RATE 1.091103 WITH BANK OF	-7,455.220	15 Jul 24				0.00	-8,134.41	-8,134.41	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 EUR / USD EX.RATE 0.918493 WITH BANK OF	364,000.000	15 Mar 24				0.00	396,301.36	395,267.60	-1,033.76
FX DEAL TRANSACTED ON 15 MAR 2024 USD / EUR EX.RATE 1.092739 WITH BANK OF	-364,000.000	15 Mar 24				0.00	-397,757.00	-390,080.64	7,676.36
FX DEAL TRANSACTED ON 20 JUN 2024 USD / EUR EX.RATE 1.070674 WITH BANK OF	-149,082.450	20 Jun 24				0.00	-159,618.77	-159,618.77	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.069285 WITH BANK OF	-39,304,563.100	21 Jun 24				0.00	-42,027,760.10	-42,027,760.10	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / EUR EX.RATE 1.072384 WITH BANK OF	-1,949,098.020	24 Jun 24				0.00	-2,090,181.86	-2,090,181.86	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / EUR EX.RATE 1.071224 WITH BANK OF	-150,393.150	25 Jun 24				0.00	-161,104.81	-161,104.81	0.00
FX DEAL TRANSACTED ON 27 SEP 2023 EUR / USD EX.RATE 0.9469697 WITH BANK OF	773,000.000	27 Sep 23				0.00	816,288.00	811,418.13	-4,869.87
FX DEAL TRANSACTED ON 27 SEP 2023 USD / EUR EX.RATE 1.057307 WITH BANK OF	-773,000.000	27 Sep 23				0.00	-817,298.31	-814,548.83	2,749.48
FX DEAL TRANSACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9219462 WITH BANK OF	2,640,000.000	28 Feb 24				0.00	2,863,506.54	2,866,776.03	3,269.49
FX DEAL TRANSACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9244644 WITH BANK OF	2,152,000.000	28 Feb 24				0.00	2,327,834.32	2,331,799.71	3,965.39
FX DEAL TRANSACTED ON 28 FEB 2024 USD / EUR EX.RATE 1.0830194 WITH BANK OF	-2,152,000.000	28 Feb 24				0.00	-2,330,657.75	-2,312,216.49	18,441.26

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 02 JUL 2024 USD / HKD EX.RATE 0.1282504 WITH BANK OF	-880,000.000	2 Jul 24				0.00	-112,860.37	-112,805.82	54.55
FX DEAL TRANSACTED ON 12 JUN 2024 HKD / USD EX.RATE 7.8072 WITH BANK OF AMERICA,	1,087,500.000	12 Jun 24				0.00	139,294.50	139,307.88	13.38
FX DEAL TRANSACTED ON 12 JUN 2024 USD / HKD EX.RATE 0.1283664 WITH BANK OF	-1,087,500.000	12 Jun 24				0.00	-139,598.47	-139,404.92	193.55
FX DEAL TRANSACTED ON 13 MAR 2024 HKD / USD EX.RATE 7.8018 WITH BANK OF AMERICA,	1,453,333.330	13 Mar 24				0.00	186,281.80	186,170.84	-110.96
FX DEAL TRANSACTED ON 13 MAR 2024 USD / HKD EX.RATE 0.1278543 WITH BANK OF	-1,453,333.330	13 Mar 24				0.00	-185,814.99	-185,780.54	34.45
FX DEAL TRANSACTED ON 15 JUL 2024 USD / HKD EX.RATE 0.1280929 WITH BANK OF	-30,354.450	15 Jul 24				0.00	-3,888.19	-3,888.19	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 HKD / USD EX.RATE 7.787416 WITH BANK OF	11,710,000.000	21 Jun 24				0.00	1,503,708.06	1,501,086.53	-2,621.53
FX DEAL TRANSACTED ON 21 JUN 2024 USD / HKD EX.RATE 0.1281239 WITH BANK OF	-29,094,402.570	21 Jun 24				0.00	-3,727,689.34	-3,727,689.34	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / HKD EX.RATE 0.1280677 WITH BANK OF	-8,710,000.000	30 Apr 24				0.00	-1,115,469.34	-1,115,744.03	-274.69
Indian rupee - INR									
FX DEAL TRANSACTED ON 08 DEC 2023 INR / USD EX.RATE 83.6775 WITH BANK OF	5,781,947.900	8 Dec 23				0.00	69,098.00	69,627.42	529.42
FX DEAL TRANSACTED ON 08 DEC 2023 USD / INR EX.RATE 0.0119875 WITH BANK OF	-5,764,155.160	8 Dec 23				0.00	-69,098.00	-69,294.25	-196.25
FX DEAL TRANSACTED ON 11 SEP 2023 INR / USD EX.RATE 83.2365 WITH BANK OF	6,412,539.960	11 Sep 23				0.00	77,040.00	77,088.85	48.85
FX DEAL TRANSACTED ON 11 SEP 2023 INR / USD EX.RATE 83.245 WITH BANK OF AMERICA,	3,225,327.530	11 Sep 23				0.00	38,745.00	38,773.53	28.53

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BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 11 SEP 2023 USD / INR EX.RATE 0.0120613 WITH BANK OF	-3,212,347.950	11 Sep 23				0.00	-38,745.00	-38,579.23	165.77
FX DEAL TRANSACTED ON 11 SEP 2023 USD / INR EX.RATE 0.0120627 WITH BANK OF	-6,386,616.000	11 Sep 23				0.00	-77,040.00	-76,701.14	338.86
FX DEAL TRANSACTED ON 15 SEP 2023 INR / USD EX.RATE 83.0557 WITH BANK OF	9,598,963.950	15 Sep 23				0.00	115,572.61	115,280.37	-292.24
FX DEAL TRANSACTED ON 18 DEC 2023 USD / INR EX.RATE 0.0120457 WITH BANK OF	-3,873,712.330	18 Dec 23				0.00	-46,661.51	-46,568.14	93.37
FX DEAL TRANSACTED ON 18 MAR 2024 USD / INR EX.RATE 0.0120616 WITH BANK OF	-5,781,947.900	18 Mar 24				0.00	-69,739.49	-69,627.42	112.07
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 22 SEP 2023 USD / IDR EX.RATE 0.000065 WITH BANK OF	-930,295,680.000	22 Sep 23				0.00	-60,475.57	-60,408.81	66.76
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 JUL 2024 USD / JPY EX.RATE 0.0062712 WITH BANK OF	-283,720,000.000	1 Jul 24				0.00	-1,779,269.37	-1,898,960.44	-119,691.07
FX DEAL TRANSACTED ON 12 JUN 2024 JPY / USD EX.RATE 155.694 WITH BANK OF	221,917,500.000	12 Jun 24				0.00	1,425,343.94	1,405,386.15	-19,957.79
FX DEAL TRANSACTED ON 12 JUN 2024 USD / JPY EX.RATE 0.0065107 WITH BANK OF	-221,917,500.000	12 Jun 24				0.00	-1,444,841.24	-1,485,311.41	-40,470.17
FX DEAL TRANSACTED ON 13 MAR 2024 JPY / USD EX.RATE 145.646 WITH BANK OF	230,515,000.000	13 Mar 24				0.00	1,582,707.39	1,459,833.44	-122,873.95
FX DEAL TRANSACTED ON 13 MAR 2024 USD / JPY EX.RATE 0.0067705 WITH BANK OF	-230,515,000.000	13 Mar 24				0.00	-1,560,707.93	-1,519,895.82	40,812.11
FX DEAL TRANSACTED ON 15 JUL 2024 USD / JPY EX.RATE 0.0063334 WITH BANK OF	-7,671,020.000	15 Jul 24				0.00	-48,583.28	-48,583.28	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 157.408207 WITH BANK OF	1,877,470,000.000	21 Jun 24				0.00	11,927,395.89	12,566,055.50	638,659.61

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0062708 WITH BANK OF	-2,674,034,525.000	21 Jun 24				0.00	-16,768,342.39	-16,768,342.39	0.00
FX DEAL TRANACTED ON 27 MAR 2024 JPY / USD EX.RATE 150.413 WITH BANK OF	47,694,082.000	27 Mar 24				0.00	317,087.50	302,521.85	-14,565.65
FX DEAL TRANACTED ON 27 MAR 2024 USD / JPY EX.RATE 0.0066181 WITH BANK OF	-47,911,921.000	27 Mar 24				0.00	-317,087.50	-315,937.49	1,150.01
FX DEAL TRANACTED ON 30 APR 2024 USD / JPY EX.RATE 0.0063985 WITH BANK OF	-1,348,700,000.000	30 Apr 24				0.00	-8,629,591.17	-8,541,211.49	88,379.68
Mexican peso - MXN									
FX DEAL TRANACTED ON 11 JUN 2024 MXN / USD EX.RATE 18.4827 WITH BANK OF	471.000	11 Jun 24				0.00	25.48	24.95	-0.53
FX DEAL TRANACTED ON 11 JUN 2024 USD / MXN EX.RATE 0.0542647 WITH BANK OF	-7,481,849.200	11 Jun 24				0.00	-406,000.00	-396,326.37	9,673.63
FX DEAL TRANACTED ON 15 JUL 2024 USD / MXN EX.RATE 0.0562136 WITH BANK OF	-6,255,246.450	15 Jul 24				0.00	-351,630.00	-351,630.00	0.00
FX DEAL TRANACTED ON 18 OCT 2023 MXN / USD EX.RATE 18.27245 WITH BANK OF	3,326,000.000	18 Oct 23				0.00	182,022.66	181,865.41	-157.25
FX DEAL TRANACTED ON 18 OCT 2023 USD / MXN EX.RATE 0.0546073 WITH BANK OF	-3,326,000.000	18 Oct 23				0.00	-181,623.79	-184,235.31	-2,611.52
FX DEAL TRANACTED ON 20 JUN 2024 USD / MXN EX.RATE 0.0545707 WITH BANK OF	-20,781,869.180	20 Jun 24				0.00	-1,134,081.33	-1,134,081.33	0.00
FX DEAL TRANACTED ON 25 JUN 2024 USD / MXN EX.RATE 0.0552043 WITH BANK OF	-6,503,187.930	25 Jun 24				0.00	-359,003.84	-359,003.84	0.00
New Zealand dollar - NZD									
FX DEAL TRANACTED ON 21 JUN 2024 USD / NZD EX.RATE 0.611334 WITH BANK OF	-747,633.450	21 Jun 24				0.00	-457,053.73	-457,053.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 05 FEB 2024 NOK / USD EX.RATE 10.6681 WITH BANK OF	1,767,944.080	5 Feb 24				0.00	165,722.49	166,067.29	344.80
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NOK EX.RATE 0.0933618 WITH BANK OF	-37,000.000	7 Jun 24				0.00	-3,454.39	-3,462.54	-8.15
FX DEAL TRANSACTED ON 12 APR 2024 USD / NOK EX.RATE 0.0917878 WITH BANK OF	-30,693.050	12 Apr 24				0.00	-2,817.25	-2,800.27	16.98
FX DEAL TRANSACTED ON 15 JUL 2024 USD / NOK EX.RATE 0.0927261 WITH BANK OF	-42.810	15 Jul 24				0.00	-3.97	-3.97	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / NOK EX.RATE 0.0945646 WITH BANK OF	-880,351.720	21 Jun 24				0.00	-83,250.12	-83,250.12	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / NOK EX.RATE 0.0948079 WITH BANK OF	-4,742,668.190	24 Jun 24				0.00	-449,642.65	-449,642.65	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / NOK EX.RATE 0.093342 WITH BANK OF	-29,038.170	25 Mar 24				0.00	-2,710.48	-2,702.00	8.48
FX DEAL TRANSACTED ON 26 APR 2024 NOK / USD EX.RATE 10.974523 WITH BANK OF	118,382.180	26 Apr 24				0.00	10,787.00	11,298.76	511.76
FX DEAL TRANSACTED ON 26 APR 2024 USD / NOK EX.RATE 0.0910438 WITH BANK OF	-118,481.430	26 Apr 24				0.00	-10,787.00	-10,693.56	93.44
FX DEAL TRANSACTED ON 29 NOV 2023 NOK / USD EX.RATE 10.632623 WITH BANK OF	684,166.760	29 Nov 23				0.00	64,346.00	66,047.87	1,701.87
FX DEAL TRANSACTED ON 29 NOV 2023 USD / NOK EX.RATE 0.0939507 WITH BANK OF	-684,891.300	29 Nov 23				0.00	-64,346.00	-63,931.46	414.54
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 02 NOV 2023 USD / PEN EX.RATE 0.2634283 WITH BANK OF	-202,924.410	2 Nov 23				0.00	-53,456.02	-54,250.61	-794.59
FX DEAL TRANSACTED ON 02 OCT 2023 PEN / USD EX.RATE 3.81 WITH BANK OF AMERICA,	202,924.410	2 Oct 23				0.00	53,261.00	54,250.61	989.61

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Polish zloty - PLN									
FX DEAL TRANSACTED ON 06 FEB 2024 PLN / USD EX.RATE 4.0476 WITH BANK OF AMERICA,	18,657.310	6 Feb 24				0.00	4,609.47	4,622.15	12.68
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 15 JUL 2024 USD / SGD EX.RATE 0.7448412 WITH BANK OF	-14,321.970	15 Jul 24				0.00	-10,667.59	-10,667.59	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / SGD EX.RATE 0.7377918 WITH BANK OF	-1,389,291.280	21 Jun 24				0.00	-1,025,007.38	-1,025,007.38	0.00
South African rand - ZAR									
FX DEAL TRANSACTED ON 15 JUL 2024 USD / ZAR EX.RATE 0.0548394 WITH BANK OF	-25,821.910	15 Jul 24				0.00	-1,416.06	-1,416.06	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / ZAR EX.RATE 0.0556359 WITH BANK OF	-448,224.250	21 Jun 24				0.00	-24,937.37	-24,664.98	272.39
FX DEAL TRANSACTED ON 24 JUN 2024 USD / ZAR EX.RATE 0.055136 WITH BANK OF	-8,356,418.720	24 Jun 24				0.00	-460,739.80	-460,739.80	0.00
Swedish krona - SEK									
FX DEAL TRANSACTED ON 12 JUN 2024 SEK / USD EX.RATE 10.28806 WITH BANK OF	2,067,500.000	12 Jun 24				0.00	200,961.11	198,420.32	-2,540.79
FX DEAL TRANSACTED ON 12 JUN 2024 USD / SEK EX.RATE 0.0976496 WITH BANK OF	-2,067,500.000	12 Jun 24				0.00	-201,890.50	-193,376.09	8,514.41
FX DEAL TRANSACTED ON 13 MAR 2024 SEK / USD EX.RATE 10.1815 WITH BANK OF	1,946,666.670	13 Mar 24				0.00	191,196.45	186,823.80	-4,372.65
FX DEAL TRANSACTED ON 13 MAR 2024 USD / SEK EX.RATE 0.0978392 WITH BANK OF	-1,946,666.670	13 Mar 24				0.00	-190,460.35	-186,508.77	3,951.58

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 15 JUL 2024 USD / SEK EX.RATE 0.0944807 WITH BANK OF	-47,292.540	15 Jul 24				0.00	-4,468.23	-4,468.23	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / SEK EX.RATE 0.0953913 WITH BANK OF	-8,832,212.930	24 Jun 24				0.00	-842,516.61	-842,516.61	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 SEK / USD EX.RATE 10.326959 WITH BANK OF	1,550,000.000	28 Feb 24				0.00	150,092.59	148,504.42	-1,588.17
FX DEAL TRANSACTED ON 30 APR 2024 USD / SEK EX.RATE 0.0910586 WITH BANK OF	-14,110,000.000	30 Apr 24				0.00	-1,284,836.97	-1,354,152.67	-69,315.70
Swiss franc - CHF									
FX DEAL TRANSACTED ON 07 NOV 2023 USD / CHF EX.RATE 1.1112963 WITH BANK OF	-10,305.440	7 Nov 23				0.00	-11,452.40	-11,469.61	-17.21
FX DEAL TRANSACTED ON 15 JUL 2024 USD / CHF EX.RATE 1.1173484 WITH BANK OF	-12.600	15 Jul 24				0.00	-14.08	-14.08	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CHF EX.RATE 1.1184969 WITH BANK OF	-11,361,432.990	21 Jun 24				0.00	-12,707,734.19	-12,707,734.19	0.00
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 USD / CAD EX.RATE 0.7373544 WITH BANK OF	781,595.730	1 Apr 24				0.00	781,595.73	781,595.73	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.088915 WITH BANK OF	435,566.130	1 Feb 24				0.00	435,566.13	435,566.13	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / GBP EX.RATE 1.273801 WITH BANK OF	191,070.130	1 Feb 24				0.00	191,070.13	191,070.13	0.00
FX DEAL TRANSACTED ON 01 JUL 2024 USD / AUD EX.RATE 0.66932 WITH BANK OF	515,376.050	1 Jul 24				0.00	515,376.05	515,376.05	0.00
FX DEAL TRANSACTED ON 01 JUL 2024 USD / EUR EX.RATE 1.076873 WITH BANK OF	3,478,299.180	1 Jul 24				0.00	3,478,299.18	3,478,299.18	0.00
FX DEAL TRANSACTED ON 01 JUL 2024 USD / GBP EX.RATE 1.264981 WITH BANK OF	1,151,133.060	1 Jul 24				0.00	1,151,133.06	1,151,133.06	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 01 JUL 2024 USD / JPY EX.RATE 0.0062712 WITH BANK OF	1,779,269.370	1 Jul 24				0.00	1,779,269.37	1,779,269.37	0.00
FX DEAL TRANSACTED ON 01 MAR 2024 USD / CAD EX.RATE 0.7379034 WITH BANK OF	383,709.860	1 Mar 24				0.00	383,709.86	383,709.86	0.00
FX DEAL TRANSACTED ON 01 MAR 2024 USD / EUR EX.RATE 1.084706 WITH BANK OF	1,345,035.340	1 Mar 24				0.00	1,345,035.34	1,345,035.34	0.00
FX DEAL TRANSACTED ON 01 MAR 2024 USD / GBP EX.RATE 1.266052 WITH BANK OF	291,191.940	1 Mar 24				0.00	291,191.94	291,191.94	0.00
FX DEAL TRANSACTED ON 02 APR 2024 USD / EUR EX.RATE 1.07636 WITH BANK OF	15,932.270	2 Apr 24				0.00	15,932.27	15,932.27	0.00
FX DEAL TRANSACTED ON 02 JUL 2024 USD / CAD EX.RATE 0.7318844 WITH BANK OF	761,159.830	2 Jul 24				0.00	761,159.83	761,159.83	0.00
FX DEAL TRANSACTED ON 02 JUL 2024 USD / HKD EX.RATE 0.1282504 WITH BANK OF	112,860.370	2 Jul 24				0.00	112,860.37	112,860.37	0.00
FX DEAL TRANSACTED ON 02 NOV 2023 USD / PEN EX.RATE 0.2634283 WITH BANK OF	53,456.020	2 Nov 23				0.00	53,456.02	53,456.02	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 PEN / USD EX.RATE 3.81 WITH BANK OF AMERICA,	-53,261.000	2 Oct 23				0.00	-53,261.00	-53,261.00	0.00
FX DEAL TRANSACTED ON 03 APR 2024 EUR / USD EX.RATE 0.9276162 WITH BANK OF	-99,178.950	3 Apr 24				0.00	-99,178.95	-99,178.95	0.00
FX DEAL TRANSACTED ON 03 APR 2024 USD / EUR EX.RATE 1.0768285 WITH BANK OF	99,068.220	3 Apr 24				0.00	99,068.22	99,068.22	0.00
FX DEAL TRANSACTED ON 05 FEB 2024 NOK / USD EX.RATE 10.6681 WITH BANK OF	-165,722.490	5 Feb 24				0.00	-165,722.49	-165,722.49	0.00
FX DEAL TRANSACTED ON 05 JAN 2024 AUD / USD EX.RATE 1.4955999 WITH BANK OF	-351,084.530	5 Jan 24				0.00	-351,084.53	-351,084.53	0.00
FX DEAL TRANSACTED ON 05 JAN 2024 USD / AUD EX.RATE 0.6681 WITH BANK OF AMERICA,	350,807.280	5 Jan 24				0.00	350,807.28	350,807.28	0.00
FX DEAL TRANSACTED ON 06 FEB 2024 PLN / USD EX.RATE 4.0476 WITH BANK OF AMERICA,	-4,609.470	6 Feb 24				0.00	-4,609.47	-4,609.47	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 06 MAY 2024 USD / CAD EX.RATE 0.7325095 WITH BANK OF	197,777.510	6 May 24				0.00	197,777.51	197,777.51	0.00
FX DEAL TRANSACTED ON 06 MAY 2024 USD / EUR EX.RATE 1.079412 WITH BANK OF	1,543,559.130	6 May 24				0.00	1,543,559.13	1,543,559.13	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NOK EX.RATE 0.0933618 WITH BANK OF	3,454.390	7 Jun 24				0.00	3,454.39	3,454.39	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	-93,156.990	7 Mar 24				0.00	-93,156.99	-93,156.99	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	93,171.210	7 Mar 24				0.00	93,171.21	93,171.21	0.00
FX DEAL TRANSACTED ON 07 MAY 2024 USD / AUD EX.RATE 0.662519 WITH BANK OF	125,878.540	7 May 24				0.00	125,878.54	125,878.54	0.00
FX DEAL TRANSACTED ON 07 NOV 2023 USD / CHF EX.RATE 1.1112963 WITH BANK OF	11,452.400	7 Nov 23				0.00	11,452.40	11,452.40	0.00
FX DEAL TRANSACTED ON 07 NOV 2023 USD / GBP EX.RATE 1.23011 WITH BANK OF	8,362.630	7 Nov 23				0.00	8,362.63	8,362.63	0.00
FX DEAL TRANSACTED ON 08 DEC 2023 INR / USD EX.RATE 83.6775 WITH BANK OF	-69,098.000	8 Dec 23				0.00	-69,098.00	-69,098.00	0.00
FX DEAL TRANSACTED ON 08 DEC 2023 USD / INR EX.RATE 0.0119875 WITH BANK OF	69,098.000	8 Dec 23				0.00	69,098.00	69,098.00	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 EUR / USD EX.RATE 0.931532 WITH BANK OF	-390,754.000	8 Sep 23				0.00	-390,754.00	-390,754.00	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 USD / EUR EX.RATE 1.07812 WITH BANK OF	392,435.680	8 Sep 23				0.00	392,435.68	392,435.68	0.00
FX DEAL TRANSACTED ON 09 FEB 2024 CAD / USD EX.RATE 1.3454888 WITH BANK OF	-14,864.490	9 Feb 24				0.00	-14,864.49	-14,864.49	0.00
FX DEAL TRANSACTED ON 11 JUN 2024 EUR / USD EX.RATE 0.931489 WITH BANK OF	-390,772.200	11 Jun 24				0.00	-390,772.20	-390,772.20	0.00
FX DEAL TRANSACTED ON 11 JUN 2024 MXN / USD EX.RATE 18.4827 WITH BANK OF	-25.480	11 Jun 24				0.00	-25.48	-25.48	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 11 JUN 2024 USD / MXN EX.RATE 0.0542647 WITH BANK OF	406,000.000	11 Jun 24				0.00	406,000.00	406,000.00	0.00
FX DEAL TRANACTED ON 11 SEP 2023 INR / USD EX.RATE 83.2365 WITH BANK OF	-77,040.000	11 Sep 23				0.00	-77,040.00	-77,040.00	0.00
FX DEAL TRANACTED ON 11 SEP 2023 INR / USD EX.RATE 83.245 WITH BANK OF AMERICA,	-38,745.000	11 Sep 23				0.00	-38,745.00	-38,745.00	0.00
FX DEAL TRANACTED ON 11 SEP 2023 USD / INR EX.RATE 0.0120613 WITH BANK OF	38,745.000	11 Sep 23				0.00	38,745.00	38,745.00	0.00
FX DEAL TRANACTED ON 11 SEP 2023 USD / INR EX.RATE 0.0120627 WITH BANK OF	77,040.000	11 Sep 23				0.00	77,040.00	77,040.00	0.00
FX DEAL TRANACTED ON 12 APR 2024 USD / NOK EX.RATE 0.0917878 WITH BANK OF	2,817.250	12 Apr 24				0.00	2,817.25	2,817.25	0.00
FX DEAL TRANACTED ON 12 FEB 2024 EUR / USD EX.RATE 0.9283672 WITH BANK OF	-535,226.630	12 Feb 24				0.00	-535,226.63	-535,226.63	0.00
FX DEAL TRANACTED ON 12 FEB 2024 USD / EUR EX.RATE 1.080903 WITH BANK OF	561,323.800	12 Feb 24				0.00	561,323.80	561,323.80	0.00
FX DEAL TRANACTED ON 12 JUN 2024 AUD / USD EX.RATE 1.4940872 WITH BANK OF	-515,364.850	12 Jun 24				0.00	-515,364.85	-515,364.85	0.00
FX DEAL TRANACTED ON 12 JUN 2024 CAD / USD EX.RATE 1.368596 WITH BANK OF	-767,209.440	12 Jun 24				0.00	-767,209.44	-767,209.44	0.00
FX DEAL TRANACTED ON 12 JUN 2024 EUR / USD EX.RATE 0.9226795 WITH BANK OF	-3,132,182.000	12 Jun 24				0.00	-3,132,182.00	-3,132,182.00	0.00
FX DEAL TRANACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7788465 WITH BANK OF	-943,703.250	12 Jun 24				0.00	-943,703.25	-943,703.25	0.00
FX DEAL TRANACTED ON 12 JUN 2024 HKD / USD EX.RATE 7.8072 WITH BANK OF AMERICA,	-139,294.500	12 Jun 24				0.00	-139,294.50	-139,294.50	0.00
FX DEAL TRANACTED ON 12 JUN 2024 JPY / USD EX.RATE 155.694 WITH BANK OF	-1,425,343.940	12 Jun 24				0.00	-1,425,343.94	-1,425,343.94	0.00
FX DEAL TRANACTED ON 12 JUN 2024 SEK / USD EX.RATE 10.28806 WITH BANK OF	-200,961.110	12 Jun 24				0.00	-200,961.11	-200,961.11	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 12 JUN 2024 USD / AUD EX.RATE 0.67099 WITH BANK OF	516,662.300	12 Jun 24				0.00	516,662.30	516,662.30	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / CAD EX.RATE 0.7322467 WITH BANK OF	768,859.010	12 Jun 24				0.00	768,859.01	768,859.01	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / EUR EX.RATE 1.08835 WITH BANK OF	3,145,331.500	12 Jun 24				0.00	3,145,331.50	3,145,331.50	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / GBP EX.RATE 1.28464 WITH BANK OF	944,210.400	12 Jun 24				0.00	944,210.40	944,210.40	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / HKD EX.RATE 0.1283664 WITH BANK OF	139,598.470	12 Jun 24				0.00	139,598.47	139,598.47	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / JPY EX.RATE 0.0065107 WITH BANK OF	1,444,841.240	12 Jun 24				0.00	1,444,841.24	1,444,841.24	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / SEK EX.RATE 0.0976496 WITH BANK OF	201,890.500	12 Jun 24				0.00	201,890.50	201,890.50	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 AUD / USD EX.RATE 1.5067729 WITH BANK OF	-252,194.600	13 Mar 24				0.00	-252,194.60	-252,194.60	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 CAD / USD EX.RATE 1.3463 WITH BANK OF AMERICA,	-581,841.590	13 Mar 24				0.00	-581,841.59	-581,841.59	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 EUR / USD EX.RATE 0.9103986 WITH BANK OF	-2,713,097.400	13 Mar 24				0.00	-2,713,097.40	-2,713,097.40	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 EUR / USD EX.RATE 0.9133504 WITH BANK OF	-10,947.560	13 Mar 24				0.00	-10,947.56	-10,947.56	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 GBP / USD EX.RATE 0.7812683 WITH BANK OF	-793,581.400	13 Mar 24				0.00	-793,581.40	-793,581.40	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 HKD / USD EX.RATE 7.8018 WITH BANK OF AMERICA,	-186,281.800	13 Mar 24				0.00	-186,281.80	-186,281.80	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 JPY / USD EX.RATE 145.646 WITH BANK OF	-1,582,707.390	13 Mar 24				0.00	-1,582,707.39	-1,582,707.39	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 SEK / USD EX.RATE 10.1815 WITH BANK OF	-191,196.450	13 Mar 24				0.00	-191,196.45	-191,196.45	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 13 MAR 2024 USD / AUD EX.RATE 0.66189 WITH BANK OF	251,518.200	13 Mar 24				0.00	251,518.20	251,518.20	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / CAD EX.RATE 0.7417847 WITH BANK OF	581,064.710	13 Mar 24				0.00	581,064.71	581,064.71	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / EUR EX.RATE 1.094315 WITH BANK OF	2,702,958.050	13 Mar 24				0.00	2,702,958.05	2,702,958.05	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / GBP EX.RATE 1.27934 WITH BANK OF	793,190.800	13 Mar 24				0.00	793,190.80	793,190.80	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / HKD EX.RATE 0.1278543 WITH BANK OF	185,814.990	13 Mar 24				0.00	185,814.99	185,814.99	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / JPY EX.RATE 0.0067705 WITH BANK OF	1,560,707.930	13 Mar 24				0.00	1,560,707.93	1,560,707.93	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / SEK EX.RATE 0.0978392 WITH BANK OF	190,460.350	13 Mar 24				0.00	190,460.35	190,460.35	0.00
FX DEAL TRANSACTED ON 14 FEB 2024 EUR / USD EX.RATE 0.9308569 WITH BANK OF	-741,252.570	14 Feb 24				0.00	-741,252.57	-741,252.57	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	-131,951.250	14 Mar 24				0.00	-131,951.25	-131,951.25	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	131,966.510	14 Mar 24				0.00	131,966.51	131,966.51	0.00
FX DEAL TRANSACTED ON 15 DEC 2023 EUR / USD EX.RATE 0.915751 WITH BANK OF	-397,488.000	15 Dec 23				0.00	-397,488.00	-397,488.00	0.00
FX DEAL TRANSACTED ON 15 DEC 2023 USD / EUR EX.RATE 1.09626 WITH BANK OF	399,038.640	15 Dec 23				0.00	399,038.64	399,038.64	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / AUD EX.RATE 0.677754 WITH BANK OF	139.170	15 Jul 24				0.00	139.17	139.17	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / CAD EX.RATE 0.7318362 WITH BANK OF	9,552.290	15 Jul 24				0.00	9,552.29	9,552.29	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / CHF EX.RATE 1.1173484 WITH BANK OF	14.080	15 Jul 24				0.00	14.08	14.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 15 JUL 2024 USD / EUR EX.RATE 1.091103 WITH BANK OF	8,134.410	15 Jul 24				0.00	8,134.41	8,134.41	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / GBP EX.RATE 1.298163 WITH BANK OF	97,126.330	15 Jul 24				0.00	97,126.33	97,126.33	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / HKD EX.RATE 0.1280929 WITH BANK OF	3,888.190	15 Jul 24				0.00	3,888.19	3,888.19	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / JPY EX.RATE 0.0063334 WITH BANK OF	48,583.280	15 Jul 24				0.00	48,583.28	48,583.28	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / MXN EX.RATE 0.0562136 WITH BANK OF	351,630.000	15 Jul 24				0.00	351,630.00	351,630.00	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / NOK EX.RATE 0.0927261 WITH BANK OF	3.970	15 Jul 24				0.00	3.97	3.97	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / SEK EX.RATE 0.0944807 WITH BANK OF	4,468.230	15 Jul 24				0.00	4,468.23	4,468.23	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / SGD EX.RATE 0.7448412 WITH BANK OF	10,667.590	15 Jul 24				0.00	10,667.59	10,667.59	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / ZAR EX.RATE 0.0548394 WITH BANK OF	1,416.060	15 Jul 24				0.00	1,416.06	1,416.06	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 EUR / USD EX.RATE 0.918493 WITH BANK OF	-396,301.360	15 Mar 24				0.00	-396,301.36	-396,301.36	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / EUR EX.RATE 1.092739 WITH BANK OF	397,757.000	15 Mar 24				0.00	397,757.00	397,757.00	0.00
FX DEAL TRANSACTED ON 15 SEP 2023 INR / USD EX.RATE 83.0557 WITH BANK OF	-115,572.610	15 Sep 23				0.00	-115,572.61	-115,572.61	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / INR EX.RATE 0.0120457 WITH BANK OF	46,661.510	18 Dec 23				0.00	46,661.51	46,661.51	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / INR EX.RATE 0.0120616 WITH BANK OF	69,739.490	18 Mar 24				0.00	69,739.49	69,739.49	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 GBP / USD EX.RATE 0.8218885 WITH BANK OF	-79,977.160	18 Oct 23				0.00	-79,977.16	-79,977.16	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 18 OCT 2023 MXN / USD EX.RATE 18.27245 WITH BANK OF	-182,022.660	18 Oct 23				0.00	-182,022.66	-182,022.66	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 USD / MXN EX.RATE 0.0546073 WITH BANK OF	181,623.790	18 Oct 23				0.00	181,623.79	181,623.79	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 GBP / USD EX.RATE 0.7940604 WITH BANK OF	-5,202.440	19 Feb 24				0.00	-5,202.44	-5,202.44	0.00
FX DEAL TRANSACTED ON 20 JUN 2024 USD / EUR EX.RATE 1.070674 WITH BANK OF	159,618.770	20 Jun 24				0.00	159,618.77	159,618.77	0.00
FX DEAL TRANSACTED ON 20 JUN 2024 USD / MXN EX.RATE 0.0545707 WITH BANK OF	1,134,081.330	20 Jun 24				0.00	1,134,081.33	1,134,081.33	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 AUD / USD EX.RATE 1.5029164 WITH BANK OF	-4,018,852.920	21 Jun 24				0.00	-4,018,852.92	-4,018,852.92	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 HKD / USD EX.RATE 7.787416 WITH BANK OF	-1,503,708.060	21 Jun 24				0.00	-1,503,708.06	-1,503,708.06	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 157.408207 WITH BANK OF	-11,927,395.890	21 Jun 24				0.00	-11,927,395.89	-11,927,395.89	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / AUD EX.RATE 0.663774 WITH BANK OF	82,372.930	21 Jun 24				0.00	82,372.93	82,372.93	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CAD EX.RATE 0.7299814 WITH BANK OF	2,601,629.670	21 Jun 24				0.00	2,601,629.67	2,601,629.67	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CHF EX.RATE 1.1184969 WITH BANK OF	12,707,734.190	21 Jun 24				0.00	12,707,734.19	12,707,734.19	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / DKK EX.RATE 0.1433408 WITH BANK OF	4,830,403.930	21 Jun 24				0.00	4,830,403.93	4,830,403.93	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.069285 WITH BANK OF	42,027,760.100	21 Jun 24				0.00	42,027,760.10	42,027,760.10	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.264363 WITH BANK OF	15,816,134.660	21 Jun 24				0.00	15,816,134.66	15,816,134.66	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / HKD EX.RATE 0.1281239 WITH BANK OF	3,727,689.340	21 Jun 24				0.00	3,727,689.34	3,727,689.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0062708 WITH BANK OF	16,768,342.390	21 Jun 24				0.00	16,768,342.39	16,768,342.39	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / NOK EX.RATE 0.0945646 WITH BANK OF	83,250.120	21 Jun 24				0.00	83,250.12	83,250.12	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / NZD EX.RATE 0.611334 WITH BANK OF	457,053.730	21 Jun 24				0.00	457,053.73	457,053.73	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / SGD EX.RATE 0.7377918 WITH BANK OF	1,025,007.380	21 Jun 24				0.00	1,025,007.38	1,025,007.38	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / ZAR EX.RATE 0.0556359 WITH BANK OF	24,937.370	21 Jun 24				0.00	24,937.37	24,937.37	0.00
FX DEAL TRANSACTED ON 22 SEP 2023 USD / IDR EX.RATE 0.000065 WITH BANK OF	60,475.570	22 Sep 23				0.00	60,475.57	60,475.57	0.00
FX DEAL TRANSACTED ON 23 APR 2024 DKK / USD EX.RATE 6.972 WITH BANK OF AMERICA,	-10,735.570	23 Apr 24				0.00	-10,735.57	-10,735.57	0.00
FX DEAL TRANSACTED ON 23 APR 2024 GBP / USD EX.RATE 0.803471 WITH BANK OF	-14,887.820	23 Apr 24				0.00	-14,887.82	-14,887.82	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / EUR EX.RATE 1.072384 WITH BANK OF	2,090,181.860	24 Jun 24				0.00	2,090,181.86	2,090,181.86	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / GBP EX.RATE 1.267456 WITH BANK OF	464,332.020	24 Jun 24				0.00	464,332.02	464,332.02	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / GBP EX.RATE 1.267463 WITH BANK OF	1,017,806.670	24 Jun 24				0.00	1,017,806.67	1,017,806.67	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / NOK EX.RATE 0.0948079 WITH BANK OF	449,642.650	24 Jun 24				0.00	449,642.65	449,642.65	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / SEK EX.RATE 0.0953913 WITH BANK OF	842,516.610	24 Jun 24				0.00	842,516.61	842,516.61	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / ZAR EX.RATE 0.055136 WITH BANK OF	460,739.800	24 Jun 24				0.00	460,739.80	460,739.80	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / EUR EX.RATE 1.071224 WITH BANK OF	161,104.810	25 Jun 24				0.00	161,104.81	161,104.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 25 JUN 2024 USD / MXN EX.RATE 0.0552043 WITH BANK OF	359,003.840	25 Jun 24				0.00	359,003.84	359,003.84	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / NOK EX.RATE 0.093342 WITH BANK OF	2,710.480	25 Mar 24				0.00	2,710.48	2,710.48	0.00
FX DEAL TRANSACTED ON 26 APR 2024 NOK / USD EX.RATE 10.974523 WITH BANK OF	-10,787.000	26 Apr 24				0.00	-10,787.00	-10,787.00	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / NOK EX.RATE 0.0910438 WITH BANK OF	10,787.000	26 Apr 24				0.00	10,787.00	10,787.00	0.00
FX DEAL TRANSACTED ON 27 JUN 2024 USD / GBP EX.RATE 1.262112 WITH BANK OF	191,096.830	27 Jun 24				0.00	191,096.83	191,096.83	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 JPY / USD EX.RATE 150.413 WITH BANK OF	-317,087.500	27 Mar 24				0.00	-317,087.50	-317,087.50	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 USD / JPY EX.RATE 0.0066181 WITH BANK OF	317,087.500	27 Mar 24				0.00	317,087.50	317,087.50	0.00
FX DEAL TRANSACTED ON 27 SEP 2023 EUR / USD EX.RATE 0.9469697 WITH BANK OF	-816,288.000	27 Sep 23				0.00	-816,288.00	-816,288.00	0.00
FX DEAL TRANSACTED ON 27 SEP 2023 USD / EUR EX.RATE 1.057307 WITH BANK OF	817,298.310	27 Sep 23				0.00	817,298.31	817,298.31	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 CAD / USD EX.RATE 1.3567 WITH BANK OF AMERICA,	-759,195.360	28 Feb 24				0.00	-759,195.36	-759,195.36	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9219462 WITH BANK OF	-2,863,506.540	28 Feb 24				0.00	-2,863,506.54	-2,863,506.54	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9244644 WITH BANK OF	-2,327,834.320	28 Feb 24				0.00	-2,327,834.32	-2,327,834.32	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 GBP / USD EX.RATE 0.7897996 WITH BANK OF	-1,063,560.560	28 Feb 24				0.00	-1,063,560.56	-1,063,560.56	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 SEK / USD EX.RATE 10.326959 WITH BANK OF	-150,092.590	28 Feb 24				0.00	-150,092.59	-150,092.59	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / EUR EX.RATE 1.0830194 WITH BANK OF	2,330,657.750	28 Feb 24				0.00	2,330,657.75	2,330,657.75	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 29 NOV 2023 NOK / USD EX.RATE 10.632623 WITH BANK OF	-64,346.000	29 Nov 23				0.00	-64,346.00	-64,346.00	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / NOK EX.RATE 0.0939507 WITH BANK OF	64,346.000	29 Nov 23				0.00	64,346.00	64,346.00	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / AUD EX.RATE 0.651543 WITH BANK OF	2,625,720.260	30 Apr 24				0.00	2,625,720.26	2,625,720.26	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7267331 WITH BANK OF	3,793,546.780	30 Apr 24				0.00	3,793,546.78	3,793,546.78	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / HKD EX.RATE 0.1280677 WITH BANK OF	1,115,469.340	30 Apr 24				0.00	1,115,469.34	1,115,469.34	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / JPY EX.RATE 0.0063985 WITH BANK OF	8,629,591.170	30 Apr 24				0.00	8,629,591.17	8,629,591.17	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / SEK EX.RATE 0.0910586 WITH BANK OF	1,284,836.970	30 Apr 24				0.00	1,284,836.97	1,284,836.97	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 AUD / USD EX.RATE 1.5119329 WITH BANK OF	-335,359.450	30 Nov 23				0.00	-335,359.45	-335,359.45	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.6606 WITH BANK OF AMERICA,	334,951.280	30 Nov 23				0.00	334,951.28	334,951.28	0.00
FX DEAL TRANSACTED ON 30 OCT 2023 GBP / USD EX.RATE 0.8221487 WITH BANK OF	-97,305.970	30 Oct 23				0.00	-97,305.97	-97,305.97	0.00
Total BANK OF AMERICA, N.A							.000.00	233,707.72	233,707.72

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 NOV 2023 AUD / USD EX.RATE 1.5774436 WITH BNP PARIBAS	33,000.000	1 Nov 23				0.00	20,919.92	20,996.25	76.33
FX DEAL TRANSACTED ON 01 NOV 2023 USD / AUD EX.RATE 0.6345916 WITH BNP PARIBAS	-33,000.000	1 Nov 23				0.00	-20,941.52	-21,898.80	-957.28
FX DEAL TRANSACTED ON 02 OCT 2023 AUD / USD EX.RATE 1.5611104 WITH BNP PARIBAS	323,000.000	2 Oct 23				0.00	206,904.01	205,508.75	-1,395.26
FX DEAL TRANSACTED ON 02 OCT 2023 USD / AUD EX.RATE 0.6398938 WITH BNP PARIBAS	-323,000.000	2 Oct 23				0.00	-206,685.70	-205,799.45	886.25
FX DEAL TRANSACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	533,000.000	19 Feb 24				0.00	348,484.51	348,395.46	-89.05
FX DEAL TRANSACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	-533,000.000	19 Feb 24				0.00	-348,620.54	-348,208.91	411.63
FX DEAL TRANSACTED ON 20 OCT 2023 AUD / USD EX.RATE 1.5836948 WITH BNP PARIBAS	21,000.000	20 Oct 23				0.00	13,260.13	13,273.05	12.92
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	27,000.000	29 Apr 24				0.00	17,718.49	17,707.95	-10.54
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	-27,000.000	29 Apr 24				0.00	-17,736.95	-18,030.60	-293.65
FX DEAL TRANSACTED ON 29 NOV 2023 USD / AUD EX.RATE 0.661929 WITH BNP PARIBAS	-525,000.000	29 Nov 23				0.00	-347,512.73	-348,101.27	-588.54
FX DEAL TRANSACTED ON 30 NOV 2023 AUD / USD EX.RATE 1.5152305 WITH BNP PARIBAS	489,000.000	30 Nov 23				0.00	322,723.18	324,231.47	1,508.29
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.6608511 WITH BNP PARIBAS	-489,000.000	30 Nov 23				0.00	-323,156.19	-328,192.37	-5,036.18
FX DEAL TRANSACTED ON 31 JAN 2024 AUD / USD EX.RATE 1.5178192 WITH BNP PARIBAS	525,082.000	31 Jan 24				0.00	345,945.02	343,036.08	-2,908.94

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 31 JAN 2024 USD / AUD EX.RATE 0.65819 WITH BNP PARIBAS	-525,082.000	31 Jan 24				0.00	-345,603.72	-343,718.69	1,885.03
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 NOV 2023 USD / GBP EX.RATE 1.2147 WITH BNP PARIBAS	-9,120.670	1 Nov 23				0.00	-11,078.88	-11,103.05	-24.17
FX DEAL TRANSACTED ON 01 SEP 2023 GBP / USD EX.RATE 0.7889235 WITH BNP PARIBAS	479,000.000	1 Sep 23				0.00	607,156.45	604,354.33	-2,802.12
FX DEAL TRANSACTED ON 01 SEP 2023 USD / GBP EX.RATE 1.267717 WITH BNP PARIBAS	-479,000.000	1 Sep 23				0.00	-607,236.44	-580,595.93	26,640.51
FX DEAL TRANSACTED ON 02 FEB 2024 GBP / USD EX.RATE 0.791465 WITH BNP PARIBAS	359,490.460	2 Feb 24				0.00	454,209.01	450,100.06	-4,108.95
FX DEAL TRANSACTED ON 02 OCT 2023 GBP / USD EX.RATE 0.8225558 WITH BNP PARIBAS	214,000.000	2 Oct 23				0.00	260,164.72	259,389.41	-775.31
FX DEAL TRANSACTED ON 02 OCT 2023 USD / GBP EX.RATE 1.2159363 WITH BNP PARIBAS	-214,000.000	2 Oct 23				0.00	-260,210.37	-259,453.63	756.74
FX DEAL TRANSACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7859933 WITH BNP PARIBAS	1,000,000.000	7 Jun 24				0.00	1,272,275.48	1,264,450.14	-7,825.34
FX DEAL TRANSACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7859993 WITH BNP PARIBAS	319,000.000	7 Jun 24				0.00	405,852.77	403,359.59	-2,493.18
FX DEAL TRANSACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7860725 WITH BNP PARIBAS	370,000.000	7 Jun 24				0.00	470,694.50	470,325.51	-368.99
FX DEAL TRANSACTED ON 07 JUN 2024 USD / GBP EX.RATE 1.2721319 WITH BNP PARIBAS	-370,000.000	7 Jun 24				0.00	-470,688.80	-470,695.52	-6.72
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	12,000.000	8 Mar 24				0.00	15,394.35	15,457.80	63.45
FX DEAL TRANSACTED ON 08 MAY 2024 USD / GBP EX.RATE 1.2495 WITH BNP PARIBAS	-14,957.320	8 May 24				0.00	-18,689.17	-18,715.35	-26.18
FX DEAL TRANSACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	1,319,000.000	26 Apr 24				0.00	1,650,814.97	1,647,826.81	-2,988.16

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	-1,319,000.000	26 Apr 24				0.00	-1,651,076.14	-1,684,824.84	-33,748.70
FX DEAL TRANSACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	693,000.000	26 Feb 24				0.00	879,533.01	876,887.63	-2,645.38
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	-693,000.000	26 Feb 24				0.00	-879,702.10	-870,581.25	9,120.85
FX DEAL TRANSACTED ON 26 MAR 2024 GBP / USD EX.RATE 0.7899903 WITH BNP PARIBAS	1,259,000.000	26 Mar 24				0.00	1,593,690.44	1,581,618.75	-12,071.69
FX DEAL TRANSACTED ON 26 MAR 2024 USD / GBP EX.RATE 1.2660473 WITH BNP PARIBAS	-1,259,000.000	26 Mar 24				0.00	-1,593,953.58	-1,572,868.80	21,084.78
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	1,319,000.000	28 May 24				0.00	1,684,658.19	1,684,824.84	166.65
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	-1,319,000.000	28 May 24				0.00	-1,684,898.25	-1,667,809.73	17,088.52
FX DEAL TRANSACTED ON 30 APR 2024 GBP / USD EX.RATE 0.7995126 WITH BNP PARIBAS	8,207.420	30 Apr 24				0.00	10,265.53	10,253.53	-12.00
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	-42,000.000	2 Feb 24				0.00	-31,221.03	-31,022.64	198.39
FX DEAL TRANSACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	257,000.000	2 Jan 24				0.00	193,856.92	193,022.64	-834.28
FX DEAL TRANSACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	-257,000.000	2 Jan 24				0.00	-193,875.74	-192,171.09	1,704.65
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	1,503,000.000	3 Jun 24				0.00	1,100,566.76	1,102,593.26	2,026.50
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	-1,503,000.000	3 Jun 24				0.00	-1,101,178.12	-1,094,563.60	6,614.52
FX DEAL TRANSACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	31,000.000	5 Feb 24				0.00	22,980.84	22,897.66	-83.18

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	-31,000.000	5 Feb 24				0.00	-22,988.74	-22,874.01	114.73
FX DEAL TRANSACTED ON 05 SEP 2023 USD / CAD EX.RATE 0.7339013 WITH BNP PARIBAS	-35,874.320	5 Sep 23				0.00	-26,328.21	-26,308.54	19.67
FX DEAL TRANSACTED ON 07 JUN 2024 CAD / USD EX.RATE 1.3747754 WITH BNP PARIBAS	1,503,000.000	7 Jun 24				0.00	1,093,269.49	1,094,563.60	1,294.11
FX DEAL TRANSACTED ON 13 NOV 2023 CAD / USD EX.RATE 1.3818922 WITH BNP PARIBAS	1,452,147.720	13 Nov 23				0.00	1,050,840.09	1,057,876.97	7,036.88
FX DEAL TRANSACTED ON 13 NOV 2023 USD / CAD EX.RATE 0.7238189 WITH BNP PARIBAS	-1,451,799.790	13 Nov 23				0.00	-1,050,840.09	-1,074,054.74	-23,214.65
FX DEAL TRANSACTED ON 15 JAN 2024 CAD / USD EX.RATE 1.340615 WITH BNP PARIBAS	16,702.000	15 Jan 24				0.00	12,458.46	12,430.78	-27.68
FX DEAL TRANSACTED ON 15 JAN 2024 CAD / USD EX.RATE 1.340615 WITH BNP PARIBAS	53,856.840	15 Jan 24				0.00	40,173.23	40,083.98	-89.25
FX DEAL TRANSACTED ON 18 SEP 2023 USD / CAD EX.RATE 0.7418249 WITH BNP PARIBAS	-1,016,412.360	18 Sep 23				0.00	-754,000.00	-757,753.28	-3,753.28
FX DEAL TRANSACTED ON 19 SEP 2023 CAD / USD EX.RATE 1.34401 WITH BNP PARIBAS	980,000.000	19 Sep 23				0.00	729,161.24	730,607.22	1,445.98
FX DEAL TRANSACTED ON 19 SEP 2023 USD / CAD EX.RATE 0.7446282 WITH BNP PARIBAS	-980,000.000	19 Sep 23				0.00	-729,735.63	-713,921.47	15,814.16
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	-28,000.000	28 Mar 24				0.00	-20,691.04	-20,629.95	61.09
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.373811 WITH BNP PARIBAS	52,000.000	30 Apr 24				0.00	37,850.91	37,772.85	-78.06
FX DEAL TRANSACTED ON 31 AUG 2023 USD / CAD EX.RATE 0.7390857 WITH BNP PARIBAS	-15,771.900	31 Aug 23				0.00	-11,656.79	-11,597.84	58.95
Colombian peso - COP									
FX DEAL TRANSACTED ON 12 SEP 2023 COP / USD EX.RATE 3984.03 WITH BNP PARIBAS	1,722,000,257.430	12 Sep 23				0.00	432,225.73	435,529.34	3,303.61

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 12 SEP 2023 USD / COP EX.RATE 0.0002512 WITH BNP PARIBAS	-1,722,000,257.430	12 Sep 23				0.00	-432,567.74	-440,453.21	-7,885.47
FX DEAL TRANSACTED ON 13 SEP 2023 COP / USD EX.RATE 3986.63 WITH BNP PARIBAS	1,722,000,257.430	13 Sep 23				0.00	431,943.84	409,162.25	-22,781.59
FX DEAL TRANSACTED ON 13 SEP 2023 USD / COP EX.RATE 0.0002532 WITH BNP PARIBAS	-1,722,000,257.430	13 Sep 23				0.00	-435,968.20	-435,529.34	438.86
FX DEAL TRANSACTED ON 17 OCT 2023 COP / USD EX.RATE 4248.8 WITH BNP PARIBAS	1,722,000,257.430	17 Oct 23				0.00	405,290.97	422,448.20	17,157.23
FX DEAL TRANSACTED ON 17 OCT 2023 USD / COP EX.RATE 0.0002375 WITH BNP PARIBAS	-1,722,000,257.430	17 Oct 23				0.00	-408,929.06	-409,162.25	-233.19
FX DEAL TRANSACTED ON 19 DEC 2023 COP / USD EX.RATE 3932.59 WITH BNP PARIBAS	332,715,000.000	19 Dec 23				0.00	84,604.55	84,872.38	267.83
FX DEAL TRANSACTED ON 19 SEP 2023 COP / USD EX.RATE 3905.95 WITH BNP PARIBAS	1,722,000,257.430	19 Sep 23				0.00	440,865.92	440,453.21	-412.71
FX DEAL TRANSACTED ON 21 NOV 2023 USD / COP EX.RATE 0.0002479 WITH BNP PARIBAS	-1,722,000,257.430	21 Nov 23				0.00	-426,889.65	-422,448.20	4,441.45
FX DEAL TRANSACTED ON 30 NOV 2023 USD / COP EX.RATE 0.0002465 WITH BNP PARIBAS	-332,715,000.000	30 Nov 23				0.00	-82,000.00	-84,872.38	-2,872.38
Euro - EUR									
FX DEAL TRANSACTED ON 01 AUG 2023 EUR / USD EX.RATE 0.9111548 WITH BNP PARIBAS	499,000.000	1 Aug 23				0.00	547,656.69	547,877.10	220.41
FX DEAL TRANSACTED ON 01 AUG 2023 USD / EUR EX.RATE 1.0992915 WITH BNP PARIBAS	-499,000.000	1 Aug 23				0.00	-548,546.46	-538,196.47	10,349.99
FX DEAL TRANSACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	255,000.000	1 Feb 24				0.00	275,909.06	276,305.26	396.20
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	-255,000.000	1 Feb 24				0.00	-275,560.24	-276,139.50	-579.26
FX DEAL TRANSACTED ON 01 SEP 2023 EUR / USD EX.RATE 0.9218969 WITH BNP PARIBAS	466,000.000	1 Sep 23				0.00	505,479.52	502,604.32	-2,875.20

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 01 SEP 2023 USD / EUR EX.RATE 1.0861926 WITH BNP PARIBAS	-466,000.000	1 Sep 23				0.00	-506,165.75	-489,160.22	17,005.53
FX DEAL TRANACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	29,000.000	2 Feb 24				0.00	31,325.54	31,103.95	-221.59
FX DEAL TRANACTED ON 04 MAR 2024 EUR / USD EX.RATE 0.9208162 WITH BNP PARIBAS	53,217.720	4 Mar 24				0.00	57,794.07	57,855.65	61.58
FX DEAL TRANACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9269911 WITH BNP PARIBAS	48,000.000	6 Dec 23				0.00	51,780.43	51,796.80	16.37
FX DEAL TRANACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9280897 WITH BNP PARIBAS	13,815.880	6 Dec 23				0.00	14,886.36	14,899.74	13.38
FX DEAL TRANACTED ON 06 DEC 2023 USD / EUR EX.RATE 1.0803608 WITH BNP PARIBAS	-48,000.000	6 Dec 23				0.00	-51,857.32	-52,663.21	-805.89
FX DEAL TRANACTED ON 06 SEP 2023 EUR / USD EX.RATE 0.9324974 WITH BNP PARIBAS	1,487.190	6 Sep 23				0.00	1,594.85	1,592.04	-2.81
FX DEAL TRANACTED ON 07 DEC 2023 EUR / USD EX.RATE 0.9276101 WITH BNP PARIBAS	196,000.000	7 Dec 23				0.00	211,295.66	211,503.62	207.96
FX DEAL TRANACTED ON 07 DEC 2023 USD / EUR EX.RATE 1.079611 WITH BNP PARIBAS	-196,000.000	7 Dec 23				0.00	-211,603.76	-215,041.42	-3,437.66
FX DEAL TRANACTED ON 07 JUN 2024 EUR / USD EX.RATE 0.924864 WITH BNP PARIBAS	1,412,000.000	7 Jun 24				0.00	1,526,711.02	1,515,005.53	-11,705.49
FX DEAL TRANACTED ON 07 JUN 2024 EUR / USD EX.RATE 0.9250263 WITH BNP PARIBAS	800,000.000	7 Jun 24				0.00	864,840.26	858,360.07	-6,480.19
FX DEAL TRANACTED ON 08 JAN 2024 EUR / USD EX.RATE 0.9122423 WITH BNP PARIBAS	10,883.990	8 Jan 24				0.00	11,931.03	11,883.14	-47.89
FX DEAL TRANACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	-76,000.000	10 May 24				0.00	-81,966.19	-82,612.00	-645.81
FX DEAL TRANACTED ON 12 JAN 2024 USD / EUR EX.RATE 1.096383 WITH BNP PARIBAS	-54,453.890	12 Jan 24				0.00	-59,702.32	-59,629.73	72.59
FX DEAL TRANACTED ON 14 MAR 2024 EUR / USD EX.RATE 0.9184288 WITH BNP PARIBAS	10,185.610	14 Mar 24				0.00	11,090.26	11,090.09	-0.17

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 15 DEC 2023 EUR / USD EX.RATE 0.9175928 WITH BNP PARIBAS	11,769.440	15 Dec 23				0.00	12,826.43	12,846.34	19.91
FX DEAL TRANACTED ON 16 JAN 2024 EUR / USD EX.RATE 0.9198422 WITH BNP PARIBAS	93,533.870	16 Jan 24				0.00	101,684.69	101,479.58	-205.11
FX DEAL TRANACTED ON 16 JAN 2024 USD / EUR EX.RATE 1.088372 WITH BNP PARIBAS	-52,343.190	16 Jan 24				0.00	-56,968.86	-56,931.07	37.79
FX DEAL TRANACTED ON 18 AUG 2023 USD / EUR EX.RATE 1.087753 WITH BNP PARIBAS	-76,646.060	18 Aug 23				0.00	-83,371.98	-83,448.40	-76.42
FX DEAL TRANACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9164241 WITH BNP PARIBAS	65,000.000	18 Dec 23				0.00	70,927.86	70,947.50	19.64
FX DEAL TRANACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0922842 WITH BNP PARIBAS	-65,000.000	18 Dec 23				0.00	-70,998.47	-71,314.76	-316.29
FX DEAL TRANACTED ON 19 MAR 2024 EUR / USD EX.RATE 0.9204882 WITH BNP PARIBAS	4,833.110	19 Mar 24				0.00	5,250.59	5,245.86	-4.73
FX DEAL TRANACTED ON 19 MAR 2024 EUR / USD EX.RATE 0.9205221 WITH BNP PARIBAS	17,790.760	19 Mar 24				0.00	19,326.81	19,318.99	-7.82
FX DEAL TRANACTED ON 19 SEP 2023 USD / EUR EX.RATE 1.068007 WITH BNP PARIBAS	-345,000.000	19 Sep 23				0.00	-368,462.42	-369,822.76	-1,360.34
FX DEAL TRANACTED ON 22 FEB 2024 USD / EUR EX.RATE 1.082068 WITH BNP PARIBAS	-722,000.000	22 Feb 24				0.00	-781,253.10	-781,312.31	-59.21
FX DEAL TRANACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9236945 WITH BNP PARIBAS	10,954.740	23 Feb 24				0.00	11,859.70	11,887.54	27.84
FX DEAL TRANACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9237723 WITH BNP PARIBAS	723,000.000	23 Feb 24				0.00	782,660.44	782,394.46	-265.98
FX DEAL TRANACTED ON 23 FEB 2024 USD / EUR EX.RATE 1.0828332 WITH BNP PARIBAS	-723,000.000	23 Feb 24				0.00	-782,888.40	-783,406.69	-518.29
FX DEAL TRANACTED ON 23 JAN 2024 USD / EUR EX.RATE 1.083511 WITH BNP PARIBAS	-12,344.770	23 Jan 24				0.00	-13,375.69	-13,457.65	-81.96
FX DEAL TRANACTED ON 23 OCT 2023 EUR / USD EX.RATE 0.9373266 WITH BNP PARIBAS	21,946.410	23 Oct 23				0.00	23,413.83	23,261.00	-152.83

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 27 SEP 2023 USD / EUR EX.RATE 1.049001 WITH BNP PARIBAS	-11,016.180	27 Sep 23				0.00	-11,555.98	-11,579.66	-23.68
FX DEAL TRANSACTED ON 27 SEP 2023 USD / EUR EX.RATE 1.049041 WITH BNP PARIBAS	-38,311.960	27 Sep 23				0.00	-40,190.82	-40,468.93	-278.11
FX DEAL TRANSACTED ON 28 MAY 2024 USD / EUR EX.RATE 1.086959 WITH BNP PARIBAS	-10,592.020	28 May 24				0.00	-11,513.09	-11,518.29	-5.20
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.9334105 WITH BNP PARIBAS	2,060,000.000	29 Apr 24				0.00	2,206,960.40	2,200,801.09	-6,159.31
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.0727496 WITH BNP PARIBAS	-2,060,000.000	29 Apr 24				0.00	-2,209,864.18	-2,239,220.00	-29,355.82
FX DEAL TRANSACTED ON 29 AUG 2023 USD / EUR EX.RATE 1.086896 WITH BNP PARIBAS	-4,840.420	29 Aug 23				0.00	-5,261.03	-5,289.85	-28.82
FX DEAL TRANSACTED ON 29 FEB 2024 USD / EUR EX.RATE 1.079785 WITH BNP PARIBAS	-43,984.850	29 Feb 24				0.00	-47,494.18	-47,659.79	-165.61
FX DEAL TRANSACTED ON 29 NOV 2023 EUR / USD EX.RATE 0.9103369 WITH BNP PARIBAS	36,000.000	29 Nov 23				0.00	39,545.80	39,510.00	-35.80
FX DEAL TRANSACTED ON 29 NOV 2023 USD / EUR EX.RATE 1.0986768 WITH BNP PARIBAS	-36,000.000	29 Nov 23				0.00	-39,552.36	-39,007.80	544.56
FX DEAL TRANSACTED ON 30 MAY 2024 EUR / USD EX.RATE 0.9248537 WITH BNP PARIBAS	2,212,000.000	30 May 24				0.00	2,391,729.67	2,404,444.00	12,714.33
FX DEAL TRANSACTED ON 30 MAY 2024 USD / EUR EX.RATE 1.0825991 WITH BNP PARIBAS	-2,212,000.000	30 May 24				0.00	-2,394,709.23	-2,373,365.60	21,343.63
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 07 FEB 2024 HUF / USD EX.RATE 360.907256 WITH BNP PARIBAS	20,508,620.000	7 Feb 24				0.00	56,825.18	57,221.83	396.65
FX DEAL TRANSACTED ON 17 AUG 2023 HUF / USD EX.RATE 355.8512 WITH BNP PARIBAS	3,214,760.000	17 Aug 23				0.00	9,034.00	9,124.27	90.27
FX DEAL TRANSACTED ON 17 AUG 2023 USD / HUF EX.RATE 0.0027905 WITH BNP PARIBAS	-3,237,399.000	17 Aug 23				0.00	-9,034.00	-8,896.80	137.20

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Indian rupee - INR									
FX DEAL TRANSACTED ON 07 DEC 2023 INR / USD EX.RATE 83.6501 WITH BNP PARIBAS	5,907,119.110	7 Dec 23				0.00	70,617.00	71,134.76	517.76
FX DEAL TRANSACTED ON 07 DEC 2023 USD / INR EX.RATE 0.0119913 WITH BNP PARIBAS	-5,889,041.160	7 Dec 23				0.00	-70,617.00	-70,795.57	-178.57
FX DEAL TRANSACTED ON 10 JUN 2024 INR / USD EX.RATE 83.481 WITH BNP PARIBAS	3,866,582.990	10 Jun 24				0.00	46,316.92	46,280.75	-36.17
FX DEAL TRANSACTED ON 10 JUN 2024 USD / INR EX.RATE 0.0119757 WITH BNP PARIBAS	-3,866,582.990	10 Jun 24				0.00	-46,305.11	-46,329.96	-24.85
FX DEAL TRANSACTED ON 11 DEC 2023 INR / USD EX.RATE 83.6405 WITH BNP PARIBAS	14,176,376.390	11 Dec 23				0.00	169,491.77	170,714.87	1,223.10
FX DEAL TRANSACTED ON 11 DEC 2023 USD / INR EX.RATE 0.0119921 WITH BNP PARIBAS	-14,133,579.720	11 Dec 23				0.00	-169,491.77	-169,907.94	-416.17
FX DEAL TRANSACTED ON 11 JUN 2024 USD / INR EX.RATE 0.0119753 WITH BNP PARIBAS	-3,866,582.990	11 Jun 24				0.00	-46,303.39	-46,280.75	22.64
FX DEAL TRANSACTED ON 13 MAR 2024 INR / USD EX.RATE 83.113 WITH BNP PARIBAS	3,866,582.990	13 Mar 24				0.00	46,522.00	46,329.96	-192.04
FX DEAL TRANSACTED ON 13 MAR 2024 USD / INR EX.RATE 0.0120671 WITH BNP PARIBAS	-3,855,278.140	13 Mar 24				0.00	-46,522.00	-46,426.06	95.94
FX DEAL TRANSACTED ON 18 DEC 2023 INR / USD EX.RATE 83.0173 WITH BNP PARIBAS	20,022,620.880	18 Dec 23				0.00	241,186.12	240,703.51	-482.61
FX DEAL TRANSACTED ON 18 MAR 2024 INR / USD EX.RATE 82.9078 WITH BNP PARIBAS	3,855,278.140	18 Mar 24				0.00	46,500.79	46,426.06	-74.73
FX DEAL TRANSACTED ON 18 MAR 2024 USD / INR EX.RATE 0.0120616 WITH BNP PARIBAS	-20,083,495.500	18 Mar 24				0.00	-242,238.91	-241,849.63	389.28
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 08 SEP 2023 IDR / USD EX.RATE 15413.3 WITH BNP PARIBAS	401,905,188.000	8 Sep 23				0.00	26,075.22	25,574.62	-500.60

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 08 SEP 2023 USD / IDR EX.RATE 0.0000651 WITH BNP PARIBAS	-400,471,051.000	8 Sep 23				0.00	-26,075.22	-26,046.90	28.32
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	-401,905,188.000	18 Mar 24				0.00	-25,644.79	-25,574.62	70.17
FX DEAL TRANSACTED ON 20 SEP 2023 USD / IDR EX.RATE 0.000065 WITH BNP PARIBAS	-350,394,366.000	20 Sep 23				0.00	-22,758.79	-22,789.88	-31.09
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 DEC 2023 JPY / USD EX.RATE 147.20205 WITH BNP PARIBAS	98,100,000.000	1 Dec 23				0.00	666,430.94	681,723.42	15,292.48
FX DEAL TRANSACTED ON 01 DEC 2023 USD / JPY EX.RATE 0.0067532 WITH BNP PARIBAS	-98,100,000.000	1 Dec 23				0.00	-662,489.36	-664,364.08	-1,874.72
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	4,200,000.000	3 Jun 24				0.00	26,774.38	26,889.47	115.09
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	-4,200,000.000	3 Jun 24				0.00	-26,888.75	-25,978.85	909.90
FX DEAL TRANSACTED ON 07 JUN 2024 JPY / USD EX.RATE 156.087291 WITH BNP PARIBAS	4,200,000.000	7 Jun 24				0.00	26,908.02	25,978.85	-929.17
FX DEAL TRANSACTED ON 11 APR 2024 USD / JPY EX.RATE 0.0065252 WITH BNP PARIBAS	-41,490,052.000	11 Apr 24				0.00	-270,732.00	-271,265.46	-533.46
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	1,313,481.000	15 Jan 24				0.00	9,033.74	8,938.89	-94.85
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	5,007,969.000	15 Jan 24				0.00	34,443.37	34,081.73	-361.64
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	490,579.000	15 Jan 24				0.00	3,374.06	3,338.64	-35.42
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	3,636,994.000	15 Jan 24				0.00	25,014.20	24,751.56	-262.64
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	2,541,364.000	15 Jan 24				0.00	17,478.77	17,295.25	-183.52

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	2,447,764.000	15 Jan 24				0.00	16,835.01	16,658.26	-176.75
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	2,293,792.000	15 Jan 24				0.00	15,776.04	15,610.40	-165.64
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	2,506,100.000	15 Jan 24				0.00	17,236.23	17,055.26	-180.97
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	2,509,641.000	15 Jan 24				0.00	17,260.59	17,079.36	-181.23
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	3,467,916.000	15 Jan 24				0.00	23,851.33	23,600.90	-250.43
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.0067404 WITH BNP PARIBAS	-37,460,832.000	20 Nov 23				0.00	-252,500.00	-253,464.81	-964.81
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	6,979,722.440	4 Jun 24				0.00	393,000.00	397,467.18	4,467.18
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0575015 WITH BNP PARIBAS	-3,836,549.000	5 Dec 23				0.00	-220,607.45	-222,163.94	-1,556.49
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.01395 WITH BNP PARIBAS	8,547,635.320	11 Jan 24				0.00	502,389.82	502,389.82	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.057895 WITH BNP PARIBAS	-8,711,898.650	11 Jan 24				0.00	-504,375.42	-521,615.92	-17,240.50
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584644 WITH BNP PARIBAS	-6,901,295.010	20 Nov 23				0.00	-403,480.00	-400,795.34	2,684.66
FX DEAL TRANSACTED ON 25 OCT 2023 MXN / USD EX.RATE 18.3304773 WITH BNP PARIBAS	378,000.000	25 Oct 23				0.00	20,621.39	20,625.87	4.48
FX DEAL TRANSACTED ON 25 OCT 2023 USD / MXN EX.RATE 0.0543524 WITH BNP PARIBAS	-378,000.000	25 Oct 23				0.00	-20,545.21	-21,904.16	-1,358.95

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 14 NOV 2023 NOK / USD EX.RATE 11.1309144 WITH BNP PARIBAS	4,660,000.000	14 Nov 23				0.00	418,653.83	434,989.59	16,335.76
FX DEAL TRANSACTED ON 14 NOV 2023 USD / NOK EX.RATE 0.0897879 WITH BNP PARIBAS	-4,660,000.000	14 Nov 23				0.00	-418,411.54	-426,382.66	-7,971.12
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0951429 WITH BNP PARIBAS	-3,090,074.000	22 Feb 24				0.00	-293,998.46	-293,351.24	647.22
Polish zloty - PLN									
FX DEAL TRANSACTED ON 14 DEC 2023 PLN / USD EX.RATE 3.92437 WITH BNP PARIBAS	613,891.100	14 Dec 23				0.00	156,430.48	155,042.58	-1,387.90
FX DEAL TRANSACTED ON 14 DEC 2023 USD / PLN EX.RATE 0.2544827 WITH BNP PARIBAS	-613,891.100	14 Dec 23				0.00	-156,224.67	-156,025.75	198.92
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 12 JAN 2024 SGD / USD EX.RATE 1.33128 WITH BNP PARIBAS	31,169.120	12 Jan 24				0.00	23,412.90	23,375.67	-37.23
FX DEAL TRANSACTED ON 12 JAN 2024 SGD / USD EX.RATE 1.33128 WITH BNP PARIBAS	15,138.530	12 Jan 24				0.00	11,371.41	11,353.33	-18.08
FX DEAL TRANSACTED ON 12 JAN 2024 SGD / USD EX.RATE 1.33128 WITH BNP PARIBAS	39,199.970	12 Jan 24				0.00	29,445.32	29,398.51	-46.81
Swedish krona - SEK									
FX DEAL TRANSACTED ON 02 AUG 2023 USD / SEK EX.RATE 0.0933262 WITH BNP PARIBAS	-80,644.660	2 Aug 23				0.00	-7,526.26	-7,516.79	9.47
FX DEAL TRANSACTED ON 16 JAN 2024 SEK / USD EX.RATE 10.435942 WITH BNP PARIBAS	207,425.400	16 Jan 24				0.00	19,876.06	19,754.71	-121.35

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 01 NOV 2023 USD / CHF EX.RATE 1.1012003 WITH BNP PARIBAS	-10,578.990	1 Nov 23				0.00	-11,649.59	-11,673.37	-23.78
FX DEAL TRANSACTED ON 16 JAN 2024 CHF / USD EX.RATE 0.860532 WITH BNP PARIBAS	13,448.960	16 Jan 24				0.00	15,628.66	15,638.33	9.67
FX DEAL TRANSACTED ON 27 OCT 2023 CHF / USD EX.RATE 0.901601 WITH BNP PARIBAS	24,069.230	27 Oct 23				0.00	26,696.10	26,688.73	-7.37
Thai baht - THB									
FX DEAL TRANSACTED ON 07 MAR 2024 USD / THB EX.RATE 0.0282861 WITH BNP PARIBAS	-9,580,664.360	7 Mar 24				0.00	-271,000.00	-261,195.87	9,804.13
FX DEAL TRANSACTED ON 10 JUN 2024 THB / USD EX.RATE 36.9083 WITH BNP PARIBAS	9,580,664.360	10 Jun 24				0.00	259,580.21	261,195.87	1,615.66
FX DEAL TRANSACTED ON 10 JUN 2024 USD / THB EX.RATE 0.0270885 WITH BNP PARIBAS	-9,580,664.360	10 Jun 24				0.00	-259,526.07	-261,160.27	-1,634.20
FX DEAL TRANSACTED ON 13 SEP 2023 THB / USD EX.RATE 35.637 WITH BNP PARIBAS	6,419,399.720	13 Sep 23				0.00	180,133.00	176,042.77	-4,090.23
FX DEAL TRANSACTED ON 13 SEP 2023 USD / THB EX.RATE 0.0280034 WITH BNP PARIBAS	-6,432,549.430	13 Sep 23				0.00	-180,133.00	-178,949.11	1,183.89
FX DEAL TRANSACTED ON 18 OCT 2023 THB / USD EX.RATE 36.1505 WITH BNP PARIBAS	2,752,198.300	18 Oct 23				0.00	76,131.68	78,656.71	2,525.03
FX DEAL TRANSACTED ON 18 OCT 2023 USD / THB EX.RATE 0.0275383 WITH BNP PARIBAS	-2,764,569.700	18 Oct 23				0.00	-76,131.68	-75,814.33	317.35
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2023 EUR / USD EX.RATE 0.9111548 WITH BNP PARIBAS	-547,656.690	1 Aug 23				0.00	-547,656.69	-547,656.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 AUG 2023 USD / EUR EX.RATE 1.0992915 WITH BNP PARIBAS	548,546.460	1 Aug 23				0.00	548,546.46	548,546.46	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 JPY / USD EX.RATE 147.20205 WITH BNP PARIBAS	-666,430.940	1 Dec 23				0.00	-666,430.94	-666,430.94	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 USD / JPY EX.RATE 0.0067532 WITH BNP PARIBAS	662,489.360	1 Dec 23				0.00	662,489.36	662,489.36	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	-275,909.060	1 Feb 24				0.00	-275,909.06	-275,909.06	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	275,560.240	1 Feb 24				0.00	275,560.24	275,560.24	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 AUD / USD EX.RATE 1.5774436 WITH BNP PARIBAS	-20,919.920	1 Nov 23				0.00	-20,919.92	-20,919.92	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / AUD EX.RATE 0.6345916 WITH BNP PARIBAS	20,941.520	1 Nov 23				0.00	20,941.52	20,941.52	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / CHF EX.RATE 1.1012003 WITH BNP PARIBAS	11,649.590	1 Nov 23				0.00	11,649.59	11,649.59	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / GBP EX.RATE 1.2147 WITH BNP PARIBAS	11,078.880	1 Nov 23				0.00	11,078.88	11,078.88	0.00
FX DEAL TRANSACTED ON 01 SEP 2023 EUR / USD EX.RATE 0.9218969 WITH BNP PARIBAS	-505,479.520	1 Sep 23				0.00	-505,479.52	-505,479.52	0.00
FX DEAL TRANSACTED ON 01 SEP 2023 GBP / USD EX.RATE 0.7889235 WITH BNP PARIBAS	-607,156.450	1 Sep 23				0.00	-607,156.45	-607,156.45	0.00
FX DEAL TRANSACTED ON 01 SEP 2023 USD / EUR EX.RATE 1.0861926 WITH BNP PARIBAS	506,165.750	1 Sep 23				0.00	506,165.75	506,165.75	0.00
FX DEAL TRANSACTED ON 01 SEP 2023 USD / GBP EX.RATE 1.267717 WITH BNP PARIBAS	607,236.440	1 Sep 23				0.00	607,236.44	607,236.44	0.00
FX DEAL TRANSACTED ON 02 AUG 2023 USD / SEK EX.RATE 0.0933262 WITH BNP PARIBAS	7,526.260	2 Aug 23				0.00	7,526.26	7,526.26	0.00
FX DEAL TRANSACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	-31,325.540	2 Feb 24				0.00	-31,325.54	-31,325.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 02 FEB 2024 GBP / USD EX.RATE 0.791465 WITH BNP PARIBAS	-454,209.010	2 Feb 24				0.00	-454,209.01	-454,209.01	0.00
FX DEAL TRANSACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	31,221.030	2 Feb 24				0.00	31,221.03	31,221.03	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	-193,856.920	2 Jan 24				0.00	-193,856.92	-193,856.92	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	193,875.740	2 Jan 24				0.00	193,875.74	193,875.74	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 AUD / USD EX.RATE 1.5611104 WITH BNP PARIBAS	-206,904.010	2 Oct 23				0.00	-206,904.01	-206,904.01	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 GBP / USD EX.RATE 0.8225558 WITH BNP PARIBAS	-260,164.720	2 Oct 23				0.00	-260,164.72	-260,164.72	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 USD / AUD EX.RATE 0.6398938 WITH BNP PARIBAS	206,685.700	2 Oct 23				0.00	206,685.70	206,685.70	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 USD / GBP EX.RATE 1.2159363 WITH BNP PARIBAS	260,210.370	2 Oct 23				0.00	260,210.37	260,210.37	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	-1,100,566.760	3 Jun 24				0.00	-1,100,566.76	-1,100,566.76	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	-26,774.380	3 Jun 24				0.00	-26,774.38	-26,774.38	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	1,101,178.120	3 Jun 24				0.00	1,101,178.12	1,101,178.12	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	26,888.750	3 Jun 24				0.00	26,888.75	26,888.75	0.00
FX DEAL TRANSACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	-393,000.000	4 Jun 24				0.00	-393,000.00	-393,000.00	0.00
FX DEAL TRANSACTED ON 04 MAR 2024 EUR / USD EX.RATE 0.9208162 WITH BNP PARIBAS	-57,794.070	4 Mar 24				0.00	-57,794.07	-57,794.07	0.00
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0575015 WITH BNP PARIBAS	220,607.450	5 Dec 23				0.00	220,607.45	220,607.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	-22,980.840	5 Feb 24				0.00	-22,980.84	-22,980.84	0.00
FX DEAL TRANSACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	22,988.740	5 Feb 24				0.00	22,988.74	22,988.74	0.00
FX DEAL TRANSACTED ON 05 SEP 2023 USD / CAD EX.RATE 0.7339013 WITH BNP PARIBAS	26,328.210	5 Sep 23				0.00	26,328.21	26,328.21	0.00
FX DEAL TRANSACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9269911 WITH BNP PARIBAS	-51,780.430	6 Dec 23				0.00	-51,780.43	-51,780.43	0.00
FX DEAL TRANSACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9280897 WITH BNP PARIBAS	-14,886.360	6 Dec 23				0.00	-14,886.36	-14,886.36	0.00
FX DEAL TRANSACTED ON 06 DEC 2023 USD / EUR EX.RATE 1.0803608 WITH BNP PARIBAS	51,857.320	6 Dec 23				0.00	51,857.32	51,857.32	0.00
FX DEAL TRANSACTED ON 06 SEP 2023 EUR / USD EX.RATE 0.9324974 WITH BNP PARIBAS	-1,594.850	6 Sep 23				0.00	-1,594.85	-1,594.85	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 EUR / USD EX.RATE 0.9276101 WITH BNP PARIBAS	-211,295.660	7 Dec 23				0.00	-211,295.66	-211,295.66	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 INR / USD EX.RATE 83.6501 WITH BNP PARIBAS	-70,617.000	7 Dec 23				0.00	-70,617.00	-70,617.00	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / EUR EX.RATE 1.079611 WITH BNP PARIBAS	211,603.760	7 Dec 23				0.00	211,603.76	211,603.76	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / INR EX.RATE 0.0119913 WITH BNP PARIBAS	70,617.000	7 Dec 23				0.00	70,617.00	70,617.00	0.00
FX DEAL TRANSACTED ON 07 FEB 2024 HUF / USD EX.RATE 360.907256 WITH BNP PARIBAS	-56,825.180	7 Feb 24				0.00	-56,825.18	-56,825.18	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 CAD / USD EX.RATE 1.3747754 WITH BNP PARIBAS	-1,093,269.490	7 Jun 24				0.00	-1,093,269.49	-1,093,269.49	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 EUR / USD EX.RATE 0.924864 WITH BNP PARIBAS	-1,526,711.020	7 Jun 24				0.00	-1,526,711.02	-1,526,711.02	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 EUR / USD EX.RATE 0.9250263 WITH BNP PARIBAS	-864,840.260	7 Jun 24				0.00	-864,840.26	-864,840.26	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7859933 WITH BNP PARIBAS	-1,272,275.480	7 Jun 24				0.00	-1,272,275.48	-1,272,275.48	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7859993 WITH BNP PARIBAS	-405,852.770	7 Jun 24				0.00	-405,852.77	-405,852.77	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7860725 WITH BNP PARIBAS	-470,694.500	7 Jun 24				0.00	-470,694.50	-470,694.50	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 JPY / USD EX.RATE 156.087291 WITH BNP PARIBAS	-26,908.020	7 Jun 24				0.00	-26,908.02	-26,908.02	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / GBP EX.RATE 1.2721319 WITH BNP PARIBAS	470,688.800	7 Jun 24				0.00	470,688.80	470,688.80	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / THB EX.RATE 0.0282861 WITH BNP PARIBAS	271,000.000	7 Mar 24				0.00	271,000.00	271,000.00	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 EUR / USD EX.RATE 0.9122423 WITH BNP PARIBAS	-11,931.030	8 Jan 24				0.00	-11,931.03	-11,931.03	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	-15,394.350	8 Mar 24				0.00	-15,394.35	-15,394.35	0.00
FX DEAL TRANSACTED ON 08 MAY 2024 USD / GBP EX.RATE 1.2495 WITH BNP PARIBAS	18,689.170	8 May 24				0.00	18,689.17	18,689.17	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 IDR / USD EX.RATE 15413.3 WITH BNP PARIBAS	-26,075.220	8 Sep 23				0.00	-26,075.22	-26,075.22	0.00
FX DEAL TRANSACTED ON 08 SEP 2023 USD / IDR EX.RATE 0.0000651 WITH BNP PARIBAS	26,075.220	8 Sep 23				0.00	26,075.22	26,075.22	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 INR / USD EX.RATE 83.481 WITH BNP PARIBAS	-46,316.920	10 Jun 24				0.00	-46,316.92	-46,316.92	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 THB / USD EX.RATE 36.9083 WITH BNP PARIBAS	-259,580.210	10 Jun 24				0.00	-259,580.21	-259,580.21	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / INR EX.RATE 0.0119757 WITH BNP PARIBAS	46,305.110	10 Jun 24				0.00	46,305.11	46,305.11	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / THB EX.RATE 0.0270885 WITH BNP PARIBAS	259,526.070	10 Jun 24				0.00	259,526.07	259,526.07	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	81,966.190	10 May 24				0.00	81,966.19	81,966.19	0.00
FX DEAL TRANSACTED ON 11 APR 2024 USD / JPY EX.RATE 0.0065252 WITH BNP PARIBAS	270,732.000	11 Apr 24				0.00	270,732.00	270,732.00	0.00
FX DEAL TRANSACTED ON 11 DEC 2023 INR / USD EX.RATE 83.6405 WITH BNP PARIBAS	-169,491.770	11 Dec 23				0.00	-169,491.77	-169,491.77	0.00
FX DEAL TRANSACTED ON 11 DEC 2023 USD / INR EX.RATE 0.0119921 WITH BNP PARIBAS	169,491.770	11 Dec 23				0.00	169,491.77	169,491.77	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.01395 WITH BNP PARIBAS	-502,389.820	11 Jan 24				0.00	-502,389.82	-502,389.82	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.057895 WITH BNP PARIBAS	504,375.420	11 Jan 24				0.00	504,375.42	504,375.42	0.00
FX DEAL TRANSACTED ON 11 JUN 2024 USD / INR EX.RATE 0.0119753 WITH BNP PARIBAS	46,303.390	11 Jun 24				0.00	46,303.39	46,303.39	0.00
FX DEAL TRANSACTED ON 12 JAN 2024 SGD / USD EX.RATE 1.33128 WITH BNP PARIBAS	-23,412.900	12 Jan 24				0.00	-23,412.90	-23,412.90	0.00
FX DEAL TRANSACTED ON 12 JAN 2024 SGD / USD EX.RATE 1.33128 WITH BNP PARIBAS	-11,371.410	12 Jan 24				0.00	-11,371.41	-11,371.41	0.00
FX DEAL TRANSACTED ON 12 JAN 2024 SGD / USD EX.RATE 1.33128 WITH BNP PARIBAS	-29,445.320	12 Jan 24				0.00	-29,445.32	-29,445.32	0.00
FX DEAL TRANSACTED ON 12 JAN 2024 USD / EUR EX.RATE 1.096383 WITH BNP PARIBAS	59,702.320	12 Jan 24				0.00	59,702.32	59,702.32	0.00
FX DEAL TRANSACTED ON 12 SEP 2023 COP / USD EX.RATE 3984.03 WITH BNP PARIBAS	-432,225.730	12 Sep 23				0.00	-432,225.73	-432,225.73	0.00
FX DEAL TRANSACTED ON 12 SEP 2023 USD / COP EX.RATE 0.0002512 WITH BNP PARIBAS	432,567.740	12 Sep 23				0.00	432,567.74	432,567.74	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 INR / USD EX.RATE 83.113 WITH BNP PARIBAS	-46,522.000	13 Mar 24				0.00	-46,522.00	-46,522.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / INR EX.RATE 0.0120671 WITH BNP PARIBAS	46,522.000	13 Mar 24				0.00	46,522.00	46,522.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 13 NOV 2023 CAD / USD EX.RATE 1.3818922 WITH BNP PARIBAS	-1,050,840.090	13 Nov 23				0.00	-1,050,840.09	-1,050,840.09	0.00
FX DEAL TRANACTED ON 13 NOV 2023 USD / CAD EX.RATE 0.7238189 WITH BNP PARIBAS	1,050,840.090	13 Nov 23				0.00	1,050,840.09	1,050,840.09	0.00
FX DEAL TRANACTED ON 13 SEP 2023 COP / USD EX.RATE 3986.63 WITH BNP PARIBAS	-431,943.840	13 Sep 23				0.00	-431,943.84	-431,943.84	0.00
FX DEAL TRANACTED ON 13 SEP 2023 THB / USD EX.RATE 35.637 WITH BNP PARIBAS	-180,133.000	13 Sep 23				0.00	-180,133.00	-180,133.00	0.00
FX DEAL TRANACTED ON 13 SEP 2023 USD / COP EX.RATE 0.0002532 WITH BNP PARIBAS	435,968.200	13 Sep 23				0.00	435,968.20	435,968.20	0.00
FX DEAL TRANACTED ON 13 SEP 2023 USD / THB EX.RATE 0.0280034 WITH BNP PARIBAS	180,133.000	13 Sep 23				0.00	180,133.00	180,133.00	0.00
FX DEAL TRANACTED ON 14 DEC 2023 PLN / USD EX.RATE 3.92437 WITH BNP PARIBAS	-156,430.480	14 Dec 23				0.00	-156,430.48	-156,430.48	0.00
FX DEAL TRANACTED ON 14 DEC 2023 USD / PLN EX.RATE 0.2544827 WITH BNP PARIBAS	156,224.670	14 Dec 23				0.00	156,224.67	156,224.67	0.00
FX DEAL TRANACTED ON 14 MAR 2024 EUR / USD EX.RATE 0.9184288 WITH BNP PARIBAS	-11,090.260	14 Mar 24				0.00	-11,090.26	-11,090.26	0.00
FX DEAL TRANACTED ON 14 NOV 2023 NOK / USD EX.RATE 11.1309144 WITH BNP PARIBAS	-418,653.830	14 Nov 23				0.00	-418,653.83	-418,653.83	0.00
FX DEAL TRANACTED ON 14 NOV 2023 USD / NOK EX.RATE 0.0897879 WITH BNP PARIBAS	418,411.540	14 Nov 23				0.00	418,411.54	418,411.54	0.00
FX DEAL TRANACTED ON 15 DEC 2023 EUR / USD EX.RATE 0.9175928 WITH BNP PARIBAS	-12,826.430	15 Dec 23				0.00	-12,826.43	-12,826.43	0.00
FX DEAL TRANACTED ON 15 JAN 2024 CAD / USD EX.RATE 1.340615 WITH BNP PARIBAS	-12,458.460	15 Jan 24				0.00	-12,458.46	-12,458.46	0.00
FX DEAL TRANACTED ON 15 JAN 2024 CAD / USD EX.RATE 1.340615 WITH BNP PARIBAS	-40,173.230	15 Jan 24				0.00	-40,173.23	-40,173.23	0.00
FX DEAL TRANACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-9,033.740	15 Jan 24				0.00	-9,033.74	-9,033.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-34,443.370	15 Jan 24				0.00	-34,443.37	-34,443.37	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-3,374.060	15 Jan 24				0.00	-3,374.06	-3,374.06	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-25,014.200	15 Jan 24				0.00	-25,014.20	-25,014.20	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-17,260.590	15 Jan 24				0.00	-17,260.59	-17,260.59	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-17,478.770	15 Jan 24				0.00	-17,478.77	-17,478.77	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-16,835.010	15 Jan 24				0.00	-16,835.01	-16,835.01	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-15,776.040	15 Jan 24				0.00	-15,776.04	-15,776.04	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-17,236.230	15 Jan 24				0.00	-17,236.23	-17,236.23	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-23,851.330	15 Jan 24				0.00	-23,851.33	-23,851.33	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 CHF / USD EX.RATE 0.860532 WITH BNP PARIBAS	-15,628.660	16 Jan 24				0.00	-15,628.66	-15,628.66	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 EUR / USD EX.RATE 0.9198422 WITH BNP PARIBAS	-101,684.690	16 Jan 24				0.00	-101,684.69	-101,684.69	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 SEK / USD EX.RATE 10.435942 WITH BNP PARIBAS	-19,876.060	16 Jan 24				0.00	-19,876.06	-19,876.06	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 USD / EUR EX.RATE 1.088372 WITH BNP PARIBAS	56,968.860	16 Jan 24				0.00	56,968.86	56,968.86	0.00
FX DEAL TRANSACTED ON 17 AUG 2023 HUF / USD EX.RATE 355.8512 WITH BNP PARIBAS	-9,034.000	17 Aug 23				0.00	-9,034.00	-9,034.00	0.00
FX DEAL TRANSACTED ON 17 AUG 2023 USD / HUF EX.RATE 0.0027905 WITH BNP PARIBAS	9,034.000	17 Aug 23				0.00	9,034.00	9,034.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 17 OCT 2023 COP / USD EX.RATE 4248.8 WITH BNP PARIBAS	-405,290.970	17 Oct 23				0.00	-405,290.97	-405,290.97	0.00
FX DEAL TRANSACTED ON 17 OCT 2023 USD / COP EX.RATE 0.0002375 WITH BNP PARIBAS	408,929.060	17 Oct 23				0.00	408,929.06	408,929.06	0.00
FX DEAL TRANSACTED ON 18 AUG 2023 USD / EUR EX.RATE 1.087753 WITH BNP PARIBAS	83,371.980	18 Aug 23				0.00	83,371.98	83,371.98	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9164241 WITH BNP PARIBAS	-70,927.860	18 Dec 23				0.00	-70,927.86	-70,927.86	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 INR / USD EX.RATE 83.0173 WITH BNP PARIBAS	-241,186.120	18 Dec 23				0.00	-241,186.12	-241,186.12	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0922842 WITH BNP PARIBAS	70,998.470	18 Dec 23				0.00	70,998.47	70,998.47	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 INR / USD EX.RATE 82.9078 WITH BNP PARIBAS	-46,500.790	18 Mar 24				0.00	-46,500.79	-46,500.79	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	25,644.790	18 Mar 24				0.00	25,644.79	25,644.79	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / INR EX.RATE 0.0120616 WITH BNP PARIBAS	242,238.910	18 Mar 24				0.00	242,238.91	242,238.91	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 THB / USD EX.RATE 36.1505 WITH BNP PARIBAS	-76,131.680	18 Oct 23				0.00	-76,131.68	-76,131.68	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 USD / THB EX.RATE 0.0275383 WITH BNP PARIBAS	76,131.680	18 Oct 23				0.00	76,131.68	76,131.68	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / CAD EX.RATE 0.7418249 WITH BNP PARIBAS	754,000.000	18 Sep 23				0.00	754,000.00	754,000.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2023 COP / USD EX.RATE 3932.59 WITH BNP PARIBAS	-84,604.550	19 Dec 23				0.00	-84,604.55	-84,604.55	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	-348,484.510	19 Feb 24				0.00	-348,484.51	-348,484.51	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	348,620.540	19 Feb 24				0.00	348,620.54	348,620.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 19 MAR 2024 EUR / USD EX.RATE 0.9204882 WITH BNP PARIBAS	-5,250.590	19 Mar 24				0.00	-5,250.59	-5,250.59	0.00
FX DEAL TRANSACTED ON 19 MAR 2024 EUR / USD EX.RATE 0.9205221 WITH BNP PARIBAS	-19,326.810	19 Mar 24				0.00	-19,326.81	-19,326.81	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 CAD / USD EX.RATE 1.34401 WITH BNP PARIBAS	-729,161.240	19 Sep 23				0.00	-729,161.24	-729,161.24	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 COP / USD EX.RATE 3905.95 WITH BNP PARIBAS	-440,865.920	19 Sep 23				0.00	-440,865.92	-440,865.92	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 USD / CAD EX.RATE 0.7446282 WITH BNP PARIBAS	729,735.630	19 Sep 23				0.00	729,735.63	729,735.63	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 USD / EUR EX.RATE 1.068007 WITH BNP PARIBAS	368,462.420	19 Sep 23				0.00	368,462.42	368,462.42	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.0067404 WITH BNP PARIBAS	252,500.000	20 Nov 23				0.00	252,500.00	252,500.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584644 WITH BNP PARIBAS	403,480.000	20 Nov 23				0.00	403,480.00	403,480.00	0.00
FX DEAL TRANSACTED ON 20 OCT 2023 AUD / USD EX.RATE 1.5836948 WITH BNP PARIBAS	-13,260.130	20 Oct 23				0.00	-13,260.13	-13,260.13	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 USD / IDR EX.RATE 0.000065 WITH BNP PARIBAS	22,758.790	20 Sep 23				0.00	22,758.79	22,758.79	0.00
FX DEAL TRANSACTED ON 21 NOV 2023 USD / COP EX.RATE 0.0002479 WITH BNP PARIBAS	426,889.650	21 Nov 23				0.00	426,889.65	426,889.65	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / EUR EX.RATE 1.082068 WITH BNP PARIBAS	781,253.100	22 Feb 24				0.00	781,253.10	781,253.10	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0951429 WITH BNP PARIBAS	293,998.460	22 Feb 24				0.00	293,998.46	293,998.46	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9236945 WITH BNP PARIBAS	-11,859.700	23 Feb 24				0.00	-11,859.70	-11,859.70	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9237723 WITH BNP PARIBAS	-782,660.440	23 Feb 24				0.00	-782,660.44	-782,660.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 23 FEB 2024 USD / EUR EX.RATE 1.0828332 WITH BNP PARIBAS	782,888.400	23 Feb 24				0.00	782,888.40	782,888.40	0.00
FX DEAL TRANACTED ON 23 JAN 2024 USD / EUR EX.RATE 1.083511 WITH BNP PARIBAS	13,375.690	23 Jan 24				0.00	13,375.69	13,375.69	0.00
FX DEAL TRANACTED ON 23 OCT 2023 EUR / USD EX.RATE 0.9373266 WITH BNP PARIBAS	-23,413.830	23 Oct 23				0.00	-23,413.83	-23,413.83	0.00
FX DEAL TRANACTED ON 25 OCT 2023 MXN / USD EX.RATE 18.3304773 WITH BNP PARIBAS	-20,621.390	25 Oct 23				0.00	-20,621.39	-20,621.39	0.00
FX DEAL TRANACTED ON 25 OCT 2023 USD / MXN EX.RATE 0.0543524 WITH BNP PARIBAS	20,545.210	25 Oct 23				0.00	20,545.21	20,545.21	0.00
FX DEAL TRANACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	-1,650,814.970	26 Apr 24				0.00	-1,650,814.97	-1,650,814.97	0.00
FX DEAL TRANACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	1,651,076.140	26 Apr 24				0.00	1,651,076.14	1,651,076.14	0.00
FX DEAL TRANACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	-879,533.010	26 Feb 24				0.00	-879,533.01	-879,533.01	0.00
FX DEAL TRANACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	879,702.100	26 Feb 24				0.00	879,702.10	879,702.10	0.00
FX DEAL TRANACTED ON 26 MAR 2024 GBP / USD EX.RATE 0.7899903 WITH BNP PARIBAS	-1,593,690.440	26 Mar 24				0.00	-1,593,690.44	-1,593,690.44	0.00
FX DEAL TRANACTED ON 26 MAR 2024 USD / GBP EX.RATE 1.2660473 WITH BNP PARIBAS	1,593,953.580	26 Mar 24				0.00	1,593,953.58	1,593,953.58	0.00
FX DEAL TRANACTED ON 27 OCT 2023 CHF / USD EX.RATE 0.901601 WITH BNP PARIBAS	-26,696.100	27 Oct 23				0.00	-26,696.10	-26,696.10	0.00
FX DEAL TRANACTED ON 27 SEP 2023 USD / EUR EX.RATE 1.049001 WITH BNP PARIBAS	11,555.980	27 Sep 23				0.00	11,555.98	11,555.98	0.00
FX DEAL TRANACTED ON 27 SEP 2023 USD / EUR EX.RATE 1.049041 WITH BNP PARIBAS	40,190.820	27 Sep 23				0.00	40,190.82	40,190.82	0.00
FX DEAL TRANACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	20,691.040	28 Mar 24				0.00	20,691.04	20,691.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	-1,684,658.190	28 May 24				0.00	-1,684,658.19	-1,684,658.19	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / EUR EX.RATE 1.086959 WITH BNP PARIBAS	11,513.090	28 May 24				0.00	11,513.09	11,513.09	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	1,684,898.250	28 May 24				0.00	1,684,898.25	1,684,898.25	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	-17,718.490	29 Apr 24				0.00	-17,718.49	-17,718.49	0.00
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.9334105 WITH BNP PARIBAS	-2,206,960.400	29 Apr 24				0.00	-2,206,960.40	-2,206,960.40	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	17,736.950	29 Apr 24				0.00	17,736.95	17,736.95	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.0727496 WITH BNP PARIBAS	2,209,864.180	29 Apr 24				0.00	2,209,864.18	2,209,864.18	0.00
FX DEAL TRANSACTED ON 29 AUG 2023 USD / EUR EX.RATE 1.086896 WITH BNP PARIBAS	5,261.030	29 Aug 23				0.00	5,261.03	5,261.03	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / EUR EX.RATE 1.079785 WITH BNP PARIBAS	47,494.180	29 Feb 24				0.00	47,494.18	47,494.18	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 EUR / USD EX.RATE 0.9103369 WITH BNP PARIBAS	-39,545.800	29 Nov 23				0.00	-39,545.80	-39,545.80	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / AUD EX.RATE 0.661929 WITH BNP PARIBAS	347,512.730	29 Nov 23				0.00	347,512.73	347,512.73	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / EUR EX.RATE 1.0986768 WITH BNP PARIBAS	39,552.360	29 Nov 23				0.00	39,552.36	39,552.36	0.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.373811 WITH BNP PARIBAS	-37,850.910	30 Apr 24				0.00	-37,850.91	-37,850.91	0.00
FX DEAL TRANSACTED ON 30 APR 2024 GBP / USD EX.RATE 0.7995126 WITH BNP PARIBAS	-10,265.530	30 Apr 24				0.00	-10,265.53	-10,265.53	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 EUR / USD EX.RATE 0.9248537 WITH BNP PARIBAS	-2,391,729.670	30 May 24				0.00	-2,391,729.67	-2,391,729.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 30 MAY 2024 USD / EUR EX.RATE 1.0825991 WITH BNP PARIBAS	2,394,709.230	30 May 24				0.00	2,394,709.23	2,394,709.23	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 AUD / USD EX.RATE 1.5152305 WITH BNP PARIBAS	-322,723.180	30 Nov 23				0.00	-322,723.18	-322,723.18	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.6608511 WITH BNP PARIBAS	323,156.190	30 Nov 23				0.00	323,156.19	323,156.19	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / COP EX.RATE 0.0002465 WITH BNP PARIBAS	82,000.000	30 Nov 23				0.00	82,000.00	82,000.00	0.00
FX DEAL TRANSACTED ON 31 AUG 2023 USD / CAD EX.RATE 0.7390857 WITH BNP PARIBAS	11,656.790	31 Aug 23				0.00	11,656.79	11,656.79	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 AUD / USD EX.RATE 1.5178192 WITH BNP PARIBAS	-345,945.020	31 Jan 24				0.00	-345,945.02	-345,945.02	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / AUD EX.RATE 0.65819 WITH BNP PARIBAS	345,603.720	31 Jan 24				0.00	345,603.72	345,603.72	0.00
Total BNP PARIBAS PARIS							.000.00	10,873.06	10,873.06

CITIBANK N.A.**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANSACTED ON 12 JUN 2024 AUD / USD EX.RATE 1.492983 WITH CITIBANK N.A.	770,000.000	12 Jun 24				0.00	515,745.85	513,975.01	-1,770.84
FX DEAL TRANSACTED ON 12 JUN 2024 USD / AUD EX.RATE 0.671558 WITH CITIBANK N.A.	-770,000.000	12 Jun 24				0.00	-517,099.66	-503,414.52	13,685.14
FX DEAL TRANSACTED ON 13 DEC 2023 AUD / USD EX.RATE 1.5167832 WITH CITIBANK N.A.	443,333.330	13 Dec 23				0.00	292,285.23	289,408.01	-2,877.22
FX DEAL TRANSACTED ON 13 DEC 2023 USD / AUD EX.RATE 0.6574 WITH CITIBANK N.A.	-443,333.330	13 Dec 23				0.00	-291,447.33	-299,848.50	-8,401.17

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 FEB 2024 USD / AUD EX.RATE 0.651344 WITH CITIBANK N.A.	-546,000.000	16 Feb 24				0.00	-355,633.82	-356,892.91	-1,259.09
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	60,000.000	1 Apr 24				0.00	75,663.22	75,375.00	-288.22
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	-60,000.000	1 Apr 24				0.00	-75,675.40	-74,958.01	717.39
FX DEAL TRANSACTED ON 01 AUG 2023 GBP / USD EX.RATE 0.7806371 WITH CITIBANK N.A.	483,000.000	1 Aug 23				0.00	618,725.37	616,356.34	-2,369.03
FX DEAL TRANSACTED ON 01 AUG 2023 USD / GBP EX.RATE 1.2812153 WITH CITIBANK N.A.	-483,000.000	1 Aug 23				0.00	-618,826.99	-609,401.13	9,425.86
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	51,000.000	11 Mar 24				0.00	65,498.09	65,695.65	197.56
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	-51,000.000	11 Mar 24				0.00	-65,506.81	-64,068.75	1,438.06
FX DEAL TRANSACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7776346 WITH CITIBANK N.A.	735,000.000	12 Jun 24				0.00	945,174.21	935,838.77	-9,335.44
FX DEAL TRANSACTED ON 12 JUN 2024 USD / GBP EX.RATE 1.286613 WITH CITIBANK N.A.	-735,000.000	12 Jun 24				0.00	-945,660.78	-944,475.75	1,185.03
FX DEAL TRANSACTED ON 13 DEC 2023 GBP / USD EX.RATE 0.7981273 WITH CITIBANK N.A.	466,666.670	13 Dec 23				0.00	584,702.07	593,203.35	8,501.28
FX DEAL TRANSACTED ON 13 DEC 2023 USD / GBP EX.RATE 1.25213 WITH CITIBANK N.A.	-466,666.670	13 Dec 23				0.00	-584,327.34	-594,486.73	-10,159.39
FX DEAL TRANSACTED ON 21 MAR 2024 GBP / USD EX.RATE 0.7852636 WITH CITIBANK N.A.	279,000.000	21 Mar 24				0.00	355,294.73	353,423.27	-1,871.46
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.2735186 WITH CITIBANK N.A.	-279,000.000	21 Mar 24				0.00	-355,311.69	-350,493.75	4,817.94
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	60,000.000	22 Mar 24				0.00	75,640.10	76,005.01	364.91

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	-60,000.000	22 Mar 24				0.00	-75,643.97	-75,375.00	268.97
FX DEAL TRANSACTED ON 30 APR 2024 USD / GBP EX.RATE 1.250992 WITH CITIBANK N.A.	-4,810,000.000	30 Apr 24				0.00	-6,017,272.00	-6,124,332.61	-107,060.61
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 JAN 2024 CAD / USD EX.RATE 1.3330735 WITH CITIBANK N.A.	1,577,915.560	4 Jan 24				0.00	1,183,667.34	1,179,882.28	-3,785.06
FX DEAL TRANSACTED ON 04 JAN 2024 USD / CAD EX.RATE 0.7504014 WITH CITIBANK N.A.	-1,577,379.010	4 Jan 24				0.00	-1,183,667.34	-1,175,963.78	7,703.56
FX DEAL TRANSACTED ON 12 JUN 2024 CAD / USD EX.RATE 1.368611 WITH CITIBANK N.A.	1,050,000.000	12 Jun 24				0.00	767,201.48	766,283.53	-917.95
FX DEAL TRANSACTED ON 12 JUN 2024 USD / CAD EX.RATE 0.7322579 WITH CITIBANK N.A.	-1,050,000.000	12 Jun 24				0.00	-768,870.95	-761,116.38	7,754.57
FX DEAL TRANSACTED ON 13 DEC 2023 CAD / USD EX.RATE 1.35529 WITH CITIBANK N.A.	613,333.330	13 Dec 23				0.00	452,547.67	451,644.57	-903.10
FX DEAL TRANSACTED ON 13 DEC 2023 USD / CAD EX.RATE 0.7368599 WITH CITIBANK N.A.	-613,333.330	13 Dec 23				0.00	-451,940.76	-459,787.35	-7,846.59
FX DEAL TRANSACTED ON 20 SEP 2023 CAD / USD EX.RATE 1.34303 WITH CITIBANK N.A.	471,000.000	20 Sep 23				0.00	350,699.54	351,217.33	517.79
FX DEAL TRANSACTED ON 20 SEP 2023 USD / CAD EX.RATE 0.7451264 WITH CITIBANK N.A.	-471,000.000	20 Sep 23				0.00	-350,954.53	-343,119.40	7,835.13
Colombian peso - COP									
FX DEAL TRANSACTED ON 02 AUG 2023 COP / USD EX.RATE 4117.0 WITH CITIBANK N.A.	1,722,000,257.430	2 Aug 23				0.00	418,265.79	440,453.21	22,187.42
FX DEAL TRANSACTED ON 02 AUG 2023 USD / COP EX.RATE 0.0002454 WITH CITIBANK N.A.	-1,704,433,094.250	2 Aug 23				0.00	-418,265.79	-414,046.71	4,219.08
FX DEAL TRANSACTED ON 14 NOV 2023 COP / USD EX.RATE 3998.14 WITH CITIBANK N.A.	1,722,000,257.430	14 Nov 23				0.00	430,700.34	439,265.61	8,565.27

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 14 NOV 2023 USD / COP EX.RATE 0.0002517 WITH CITIBANK N.A.	-1,722,000,257.430	14 Nov 23				0.00	-433,463.87	-422,448.20	11,015.67
FX DEAL TRANSACTED ON 15 AUG 2023 COP / USD EX.RATE 4029.95 WITH CITIBANK N.A.	1,704,433,094.250	15 Aug 23				0.00	422,941.50	414,046.71	-8,894.79
FX DEAL TRANSACTED ON 19 DEC 2023 USD / COP EX.RATE 0.0002543 WITH CITIBANK N.A.	-1,722,000,257.430	19 Dec 23				0.00	-437,879.43	-439,265.61	-1,386.18
FX DEAL TRANSACTED ON 19 SEP 2023 USD / COP EX.RATE 0.000256 WITH CITIBANK N.A.	-1,722,000,257.430	19 Sep 23				0.00	-440,865.92	-440,453.21	412.71
FX DEAL TRANSACTED ON 21 NOV 2023 COP / USD EX.RATE 4033.83 WITH CITIBANK N.A.	1,722,000,257.430	21 Nov 23				0.00	426,889.65	422,448.20	-4,441.45
Euro - EUR									
FX DEAL TRANSACTED ON 01 NOV 2023 EUR / USD EX.RATE 0.9484884 WITH CITIBANK N.A.	685,000.000	1 Nov 23				0.00	722,201.73	721,818.82	-382.91
FX DEAL TRANSACTED ON 01 NOV 2023 USD / EUR EX.RATE 1.0556546 WITH CITIBANK N.A.	-685,000.000	1 Nov 23				0.00	-723,123.40	-742,231.79	-19,108.39
FX DEAL TRANSACTED ON 06 FEB 2024 EUR / USD EX.RATE 0.9311303 WITH CITIBANK N.A.	70,000.000	6 Feb 24				0.00	75,177.45	75,848.50	671.05
FX DEAL TRANSACTED ON 06 FEB 2024 USD / EUR EX.RATE 1.0728591 WITH CITIBANK N.A.	-70,000.000	6 Feb 24				0.00	-75,100.14	-75,208.00	-107.86
FX DEAL TRANSACTED ON 06 NOV 2023 EUR / USD EX.RATE 0.9301563 WITH CITIBANK N.A.	883,000.000	6 Nov 23				0.00	949,302.79	948,739.39	-563.40
FX DEAL TRANSACTED ON 06 NOV 2023 USD / EUR EX.RATE 1.0762381 WITH CITIBANK N.A.	-883,000.000	6 Nov 23				0.00	-950,318.24	-956,774.70	-6,456.46
FX DEAL TRANSACTED ON 10 JAN 2024 EUR / USD EX.RATE 0.9124244 WITH CITIBANK N.A.	88,000.000	10 Jan 24				0.00	96,446.35	95,295.20	-1,151.15
FX DEAL TRANSACTED ON 10 JAN 2024 USD / EUR EX.RATE 1.0950272 WITH CITIBANK N.A.	-88,000.000	10 Jan 24				0.00	-96,362.39	-96,514.00	-151.61
FX DEAL TRANSACTED ON 11 DEC 2023 EUR / USD EX.RATE 0.9271227 WITH CITIBANK N.A.	243,000.000	11 Dec 23				0.00	262,101.23	266,607.48	4,506.25

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 DEC 2023 USD / EUR EX.RATE 1.0771885 WITH CITIBANK N.A.	-243,000.000	11 Dec 23				0.00	-261,756.81	-261,674.56	82.25
FX DEAL TRANSACTED ON 12 JUN 2024 EUR / USD EX.RATE 0.9225033 WITH CITIBANK N.A.	2,890,000.000	12 Jun 24				0.00	3,132,779.94	3,106,461.33	-26,318.61
FX DEAL TRANSACTED ON 12 JUN 2024 USD / EUR EX.RATE 1.088514 WITH CITIBANK N.A.	-2,890,000.000	12 Jun 24				0.00	-3,145,806.04	-3,134,198.91	11,607.13
FX DEAL TRANSACTED ON 13 DEC 2023 EUR / USD EX.RATE 0.9227433 WITH CITIBANK N.A.	1,773,333.330	13 Dec 23				0.00	1,921,805.66	1,925,662.68	3,857.02
FX DEAL TRANSACTED ON 13 DEC 2023 USD / EUR EX.RATE 1.07951 WITH CITIBANK N.A.	-1,773,333.330	13 Dec 23				0.00	-1,914,331.06	-1,948,272.84	-33,941.78
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.0711161 WITH CITIBANK N.A.	-184,911.000	18 Sep 23				0.00	-198,061.15	-198,677.63	-616.48
FX DEAL TRANSACTED ON 21 FEB 2024 EUR / USD EX.RATE 0.9261503 WITH CITIBANK N.A.	82,000.000	21 Feb 24				0.00	88,538.55	88,605.10	66.55
FX DEAL TRANSACTED ON 21 FEB 2024 USD / EUR EX.RATE 1.0802156 WITH CITIBANK N.A.	-82,000.000	21 Feb 24				0.00	-88,577.68	-88,851.10	-273.42
FX DEAL TRANSACTED ON 30 APR 2024 USD / EUR EX.RATE 1.06979 WITH CITIBANK N.A.	-17,540,000.000	30 Apr 24				0.00	-18,764,116.60	-18,853,748.02	-89,631.42
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 12 JUN 2024 HKD / USD EX.RATE 7.807247 WITH CITIBANK N.A.	1,087,500.000	12 Jun 24				0.00	139,293.66	139,307.88	14.22
FX DEAL TRANSACTED ON 12 JUN 2024 USD / HKD EX.RATE 0.1283688 WITH CITIBANK N.A.	-1,087,500.000	12 Jun 24				0.00	-139,601.10	-139,404.92	196.18
FX DEAL TRANSACTED ON 13 DEC 2023 HKD / USD EX.RATE 7.8002 WITH CITIBANK N.A.	1,453,333.330	13 Dec 23				0.00	186,320.01	185,780.54	-539.47
FX DEAL TRANSACTED ON 13 DEC 2023 USD / HKD EX.RATE 0.1280076 WITH CITIBANK N.A.	-1,453,333.330	13 Dec 23				0.00	-186,037.72	-186,357.04	-319.32

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Indian rupee - INR									
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	3,454,293.360	3 Jun 24				0.00	41,396.00	41,351.13	-44.87
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	-3,443,526.260	3 Jun 24				0.00	-41,396.00	-41,260.84	135.16
FX DEAL TRANSACTED ON 07 JUN 2024 USD / INR EX.RATE 0.0119342 WITH CITIBANK N.A.	-24,232,867.490	7 Jun 24				0.00	-289,199.53	-290,090.13	-890.60
FX DEAL TRANSACTED ON 10 JUN 2024 INR / USD EX.RATE 83.5674 WITH CITIBANK N.A.	24,151,016.800	10 Jun 24				0.00	289,000.46	289,381.02	380.56
FX DEAL TRANSACTED ON 10 JUN 2024 USD / INR EX.RATE 0.0119678 WITH CITIBANK N.A.	-24,151,016.800	10 Jun 24				0.00	-289,035.01	-289,073.62	-38.61
FX DEAL TRANSACTED ON 11 JUN 2024 INR / USD EX.RATE 83.5054 WITH CITIBANK N.A.	24,151,016.800	11 Jun 24				0.00	289,215.03	289,073.62	-141.41
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	3,465,041.000	28 May 24				0.00	41,497.00	41,479.79	-17.21
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	3,462,694.070	28 May 24				0.00	41,454.00	41,451.69	-2.31
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	-3,450,838.230	28 May 24				0.00	-41,454.00	-41,348.45	105.55
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	-3,453,172.860	28 May 24				0.00	-41,497.00	-41,376.42	120.58
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	3,466,034.710	29 May 24				0.00	41,426.00	41,491.68	65.68
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	3,462,695.380	29 May 24				0.00	41,376.00	41,451.71	75.71
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	-3,450,758.400	29 May 24				0.00	-41,376.00	-41,347.49	28.51
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	-3,454,099.880	29 May 24				0.00	-41,426.00	-41,387.53	38.47

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	3,452,352.800	30 May 24				0.00	41,283.00	41,327.90	44.90
FX DEAL TRANSACTED ON 30 MAY 2024 USD / INR EX.RATE 0.0119994 WITH CITIBANK N.A.	-3,440,422.010	30 May 24				0.00	-41,283.00	-41,223.64	59.36
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	3,469,756.170	31 May 24				0.00	41,423.00	41,536.23	113.23
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	-3,458,199.160	31 May 24				0.00	-41,423.00	-41,436.65	-13.65
Japanese yen - JPY									
FX DEAL TRANSACTED ON 12 APR 2024 JPY / USD EX.RATE 153.0044 WITH CITIBANK N.A.	55,800,000.000	12 Apr 24				0.00	364,695.39	364,825.11	129.72
FX DEAL TRANSACTED ON 12 APR 2024 USD / JPY EX.RATE 0.0065527 WITH CITIBANK N.A.	-55,800,000.000	12 Apr 24				0.00	-365,640.46	-353,937.40	11,703.06
FX DEAL TRANSACTED ON 12 JUN 2024 JPY / USD EX.RATE 155.70432 WITH CITIBANK N.A.	221,917,500.000	12 Jun 24				0.00	1,425,249.47	1,405,386.15	-19,863.32
FX DEAL TRANSACTED ON 12 JUN 2024 USD / JPY EX.RATE 0.0065102 WITH CITIBANK N.A.	-221,917,500.000	12 Jun 24				0.00	-1,444,719.14	-1,485,311.41	-40,592.27
FX DEAL TRANSACTED ON 13 DEC 2023 JPY / USD EX.RATE 143.0376 WITH CITIBANK N.A.	147,786,667.000	13 Dec 23				0.00	1,033,201.53	974,428.29	-58,773.24
FX DEAL TRANSACTED ON 13 DEC 2023 USD / JPY EX.RATE 0.0068893 WITH CITIBANK N.A.	-147,786,667.000	13 Dec 23				0.00	-1,018,143.37	-1,027,616.50	-9,473.13
FX DEAL TRANSACTED ON 31 OCT 2023 JPY / USD EX.RATE 149.8683 WITH CITIBANK N.A.	175,948,708.000	31 Oct 23				0.00	1,174,022.18	1,191,580.04	17,557.86
FX DEAL TRANSACTED ON 31 OCT 2023 USD / JPY EX.RATE 0.0066388 WITH CITIBANK N.A.	-176,842,960.000	31 Oct 23				0.00	-1,174,022.18	-1,171,300.57	2,721.61
Mexican peso - MXN									
FX DEAL TRANSACTED ON 02 OCT 2023 MXN / USD EX.RATE 17.806842 WITH CITIBANK N.A.	12,919,563.660	2 Oct 23				0.00	725,539.30	741,310.75	15,771.45

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 02 OCT 2023 USD / MXN EX.RATE 0.0568298 WITH CITIBANK N.A.	-12,919,563.660	2 Oct 23				0.00	-734,216.30	-724,901.88	9,314.42
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4578289 WITH CITIBANK	152,000.000	5 Apr 24				0.00	9,235.73	9,218.27	-17.46
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600657 WITH CITIBANK N.A.	-152,000.000	5 Apr 24				0.00	-9,129.98	-8,258.40	871.58
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0574838 WITH CITIBANK N.A.	-1,669,097.000	5 Dec 23				0.00	-95,945.99	-96,652.79	-706.80
FX DEAL TRANSACTED ON 05 JUN 2024 MXN / USD EX.RATE 17.650216 WITH CITIBANK N.A.	7,166,000.000	5 Jun 24				0.00	406,000.70	389,340.14	-16,660.56
FX DEAL TRANSACTED ON 05 JUN 2024 USD / MXN EX.RATE 0.0567834 WITH CITIBANK N.A.	-7,166,000.000	5 Jun 24				0.00	-406,909.79	-408,074.94	-1,165.15
FX DEAL TRANSACTED ON 07 JUN 2024 MXN / USD EX.RATE 18.332679 WITH CITIBANK N.A.	7,014,000.000	7 Jun 24				0.00	382,595.47	371,543.60	-11,051.87
FX DEAL TRANSACTED ON 07 JUN 2024 USD / MXN EX.RATE 0.0544841 WITH CITIBANK N.A.	-7,014,000.000	7 Jun 24				0.00	-382,151.30	-381,081.74	1,069.56
FX DEAL TRANSACTED ON 10 JAN 2024 MXN / USD EX.RATE 16.984205 WITH CITIBANK N.A.	1,968,000.000	10 Jan 24				0.00	115,872.36	115,880.59	8.23
FX DEAL TRANSACTED ON 10 JAN 2024 USD / MXN EX.RATE 0.0582092 WITH CITIBANK N.A.	-1,968,000.000	10 Jan 24				0.00	-114,555.72	-116,913.21	-2,357.49
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.023 WITH CITIBANK N.A.	8,329,081.530	11 Jan 24				0.00	489,284.00	484,502.45	-4,781.55
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.0582717 WITH CITIBANK N.A.	-8,396,602.720	11 Jan 24				0.00	-489,284.00	-498,817.96	-9,533.96
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 17.9545 WITH CITIBANK N.A.	1,335,329.130	12 Oct 23				0.00	74,372.95	74,319.14	-53.81
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 18.19568 WITH CITIBANK N.A.	6,329.130	12 Oct 23				0.00	347.84	363.16	15.32
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0551297 WITH CITIBANK N.A.	-1,349,053.690	12 Oct 23				0.00	-74,372.95	-77,407.26	-3,034.31

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0555244 WITH CITIBANK N.A.	-6,329.130	12 Oct 23				0.00	-351.42	-352.25	-0.83
FX DEAL TRANSACTED ON 13 SEP 2023 MXN / USD EX.RATE 17.1514069 WITH CITIBANK	334,000.000	13 Sep 23				0.00	19,473.62	19,536.16	62.54
FX DEAL TRANSACTED ON 13 SEP 2023 USD / MXN EX.RATE 0.0582481 WITH CITIBANK N.A.	-334,000.000	13 Sep 23				0.00	-19,454.85	-19,543.02	-88.17
FX DEAL TRANSACTED ON 14 NOV 2023 MXN / USD EX.RATE 17.405591 WITH CITIBANK N.A.	2,115,824.690	14 Nov 23				0.00	121,560.06	122,606.75	1,046.69
FX DEAL TRANSACTED ON 14 NOV 2023 USD / MXN EX.RATE 0.05672 WITH CITIBANK N.A.	-2,143,158.800	14 Nov 23				0.00	-121,560.06	-124,667.49	-3,107.43
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.695507 WITH CITIBANK N.A.	453,000.000	15 Mar 24				0.00	27,133.05	26,983.56	-149.49
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.696177 WITH CITIBANK N.A.	453,000.000	15 Mar 24				0.00	27,131.96	26,983.56	-148.40
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596003 WITH CITIBANK N.A.	-453,000.000	15 Mar 24				0.00	-26,998.92	-26,506.34	492.58
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596026 WITH CITIBANK N.A.	-453,000.000	15 Mar 24				0.00	-27,000.00	-26,506.34	493.66
FX DEAL TRANSACTED ON 15 NOV 2023 MXN / USD EX.RATE 17.35154 WITH CITIBANK N.A.	2,420.060	15 Nov 23				0.00	139.47	140.24	0.77
FX DEAL TRANSACTED ON 15 NOV 2023 USD / MXN EX.RATE 0.0569106 WITH CITIBANK N.A.	-2,420.060	15 Nov 23				0.00	-137.73	-140.78	-3.05
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584211 WITH CITIBANK N.A.	-231,423.190	20 Nov 23				0.00	-13,520.00	-13,439.99	80.01
FX DEAL TRANSACTED ON 29 NOV 2023 MXN / USD EX.RATE 17.167185 WITH CITIBANK N.A.	902,000.000	29 Nov 23				0.00	52,542.10	52,470.84	-71.26
FX DEAL TRANSACTED ON 29 NOV 2023 MXN / USD EX.RATE 17.2367 WITH CITIBANK N.A.	7,145,436.410	29 Nov 23				0.00	414,547.82	411,331.00	-3,216.82
FX DEAL TRANSACTED ON 29 NOV 2023 USD / MXN EX.RATE 0.0574429 WITH CITIBANK N.A.	-7,216,687.640	29 Nov 23				0.00	-414,547.82	-419,794.52	-5,246.70

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 NOV 2023 USD / MXN EX.RATE 0.0581151 WITH CITIBANK N.A.	-902,000.000	29 Nov 23				0.00	-52,419.83	-51,755.80	664.03
FX DEAL TRANSACTED ON 30 OCT 2023 MXN / USD EX.RATE 18.0888 WITH CITIBANK N.A.	3,328,852.380	30 Oct 23				0.00	184,028.37	184,393.31	364.94
FX DEAL TRANSACTED ON 30 OCT 2023 USD / MXN EX.RATE 0.0544377 WITH CITIBANK N.A.	-3,380,530.310	30 Oct 23				0.00	-184,028.37	-196,645.36	-12,616.99
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 DEC 2023 NOK / USD EX.RATE 10.746025 WITH CITIBANK N.A.	790,000.000	1 Dec 23				0.00	73,515.56	73,742.87	227.31
FX DEAL TRANSACTED ON 01 DEC 2023 USD / NOK EX.RATE 0.0931604 WITH CITIBANK N.A.	-790,000.000	1 Dec 23				0.00	-73,596.71	-76,264.76	-2,668.05
FX DEAL TRANSACTED ON 30 NOV 2023 NOK / USD EX.RATE 10.695669 WITH CITIBANK N.A.	165,482.750	30 Nov 23				0.00	15,471.94	15,975.32	503.38
FX DEAL TRANSACTED ON 30 NOV 2023 USD / NOK EX.RATE 0.093395 WITH CITIBANK N.A.	-165,661.310	30 Nov 23				0.00	-15,471.94	-15,463.72	8.22
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 03 NOV 2023 PEN / USD EX.RATE 3.7348 WITH CITIBANK N.A.	207,730.820	3 Nov 23				0.00	55,620.33	55,203.51	-416.82
FX DEAL TRANSACTED ON 13 SEP 2023 PEN / USD EX.RATE 3.707 WITH CITIBANK N.A.	296,364.380	13 Sep 23				0.00	79,947.23	79,739.65	-207.58
FX DEAL TRANSACTED ON 13 SEP 2023 USD / PEN EX.RATE 0.2689907 WITH CITIBANK N.A.	-297,211.820	13 Sep 23				0.00	-79,947.23	-78,982.68	964.55
FX DEAL TRANSACTED ON 18 SEP 2023 USD / PEN EX.RATE 0.2695926 WITH CITIBANK N.A.	-296,364.380	18 Sep 23				0.00	-79,897.66	-79,739.65	158.01
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	-94,154.780	19 Apr 24				0.00	-25,552.00	-25,182.48	369.52
FX DEAL TRANSACTED ON 20 SEP 2023 PEN / USD EX.RATE 3.716 WITH CITIBANK N.A.	89,481.000	20 Sep 23				0.00	24,079.92	23,779.17	-300.75

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	94,154.780	21 May 24				0.00	25,240.54	25,182.48	-58.06
South African rand - ZAR									
FX DEAL TRANSACTED ON 17 JAN 2024 USD / ZAR EX.RATE 0.0521202 WITH CITIBANK N.A.	-496,326.740	17 Jan 24				0.00	-25,868.65	-26,243.32	-374.67
FX DEAL TRANSACTED ON 17 JAN 2024 ZAR / USD EX.RATE 19.1309 WITH CITIBANK N.A.	494,890.560	17 Jan 24				0.00	25,868.65	26,101.82	233.17
FX DEAL TRANSACTED ON 21 NOV 2023 USD / ZAR EX.RATE 0.0540899 WITH CITIBANK N.A.	-492,999.650	21 Nov 23				0.00	-26,666.29	-26,002.09	664.20
FX DEAL TRANSACTED ON 21 NOV 2023 ZAR / USD EX.RATE 18.399459 WITH CITIBANK N.A.	490,645.310	21 Nov 23				0.00	26,666.29	26,535.71	-130.58
Swedish krona - SEK									
FX DEAL TRANSACTED ON 12 JUN 2024 SEK / USD EX.RATE 10.280923 WITH CITIBANK N.A.	2,067,500.000	12 Jun 24				0.00	201,100.62	198,420.32	-2,680.30
FX DEAL TRANSACTED ON 12 JUN 2024 USD / SEK EX.RATE 0.0977223 WITH CITIBANK N.A.	-2,067,500.000	12 Jun 24				0.00	-202,040.79	-193,376.09	8,664.70
FX DEAL TRANSACTED ON 13 DEC 2023 SEK / USD EX.RATE 10.400131 WITH CITIBANK N.A.	1,430,000.000	13 Dec 23				0.00	137,498.27	137,007.30	-490.97
FX DEAL TRANSACTED ON 13 DEC 2023 USD / SEK EX.RATE 0.0957724 WITH CITIBANK N.A.	-1,430,000.000	13 Dec 23				0.00	-136,954.59	-140,808.32	-3,853.73
Thai baht - THB									
FX DEAL TRANSACTED ON 10 JUN 2024 THB / USD EX.RATE 36.90849 WITH CITIBANK N.A.	9,580,664.360	10 Jun 24				0.00	259,578.88	261,160.27	1,581.39
FX DEAL TRANSACTED ON 10 JUN 2024 USD / THB EX.RATE 0.0270876 WITH CITIBANK N.A.	-9,580,664.360	10 Jun 24				0.00	-259,516.93	-261,195.87	-1,678.94

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.801 WITH CITIBANK N.A.	9,580,664.360	18 Mar 24				0.00	267,608.85	261,195.87	-6,412.98
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278165 WITH CITIBANK N.A.	-9,580,664.360	18 Mar 24				0.00	-266,500.07	-260,574.27	5,925.80
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	-75,663.220	1 Apr 24				0.00	-75,663.22	-75,663.22	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	75,675.400	1 Apr 24				0.00	75,675.40	75,675.40	0.00
FX DEAL TRANSACTED ON 01 AUG 2023 GBP / USD EX.RATE 0.7806371 WITH CITIBANK N.A.	-618,725.370	1 Aug 23				0.00	-618,725.37	-618,725.37	0.00
FX DEAL TRANSACTED ON 01 AUG 2023 USD / GBP EX.RATE 1.2812153 WITH CITIBANK N.A.	618,826.990	1 Aug 23				0.00	618,826.99	618,826.99	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 NOK / USD EX.RATE 10.746025 WITH CITIBANK N.A.	-73,515.560	1 Dec 23				0.00	-73,515.56	-73,515.56	0.00
FX DEAL TRANSACTED ON 01 DEC 2023 USD / NOK EX.RATE 0.0931604 WITH CITIBANK N.A.	73,596.710	1 Dec 23				0.00	73,596.71	73,596.71	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 EUR / USD EX.RATE 0.9484884 WITH CITIBANK N.A.	-722,201.730	1 Nov 23				0.00	-722,201.73	-722,201.73	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / EUR EX.RATE 1.0556546 WITH CITIBANK N.A.	723,123.400	1 Nov 23				0.00	723,123.40	723,123.40	0.00
FX DEAL TRANSACTED ON 02 AUG 2023 COP / USD EX.RATE 4117.0 WITH CITIBANK N.A.	-418,265.790	2 Aug 23				0.00	-418,265.79	-418,265.79	0.00
FX DEAL TRANSACTED ON 02 AUG 2023 USD / COP EX.RATE 0.0002454 WITH CITIBANK N.A.	418,265.790	2 Aug 23				0.00	418,265.79	418,265.79	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 MXN / USD EX.RATE 17.806842 WITH CITIBANK N.A.	-725,539.300	2 Oct 23				0.00	-725,539.30	-725,539.30	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 USD / MXN EX.RATE 0.0568298 WITH CITIBANK N.A.	734,216.300	2 Oct 23				0.00	734,216.30	734,216.30	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	-41,396.000	3 Jun 24				0.00	-41,396.00	-41,396.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	41,396.000	3 Jun 24				0.00	41,396.00	41,396.00	0.00
FX DEAL TRANSACTED ON 03 NOV 2023 PEN / USD EX.RATE 3.7348 WITH CITIBANK N.A.	-55,620.330	3 Nov 23				0.00	-55,620.33	-55,620.33	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 CAD / USD EX.RATE 1.3330735 WITH CITIBANK N.A.	-1,183,667.340	4 Jan 24				0.00	-1,183,667.34	-1,183,667.34	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / CAD EX.RATE 0.7504014 WITH CITIBANK N.A.	1,183,667.340	4 Jan 24				0.00	1,183,667.34	1,183,667.34	0.00
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4578289 WITH CITIBANK	-9,235.730	5 Apr 24				0.00	-9,235.73	-9,235.73	0.00
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600657 WITH CITIBANK N.A.	9,129.980	5 Apr 24				0.00	9,129.98	9,129.98	0.00
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0574838 WITH CITIBANK N.A.	95,945.990	5 Dec 23				0.00	95,945.99	95,945.99	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 MXN / USD EX.RATE 17.650216 WITH CITIBANK N.A.	-406,000.700	5 Jun 24				0.00	-406,000.70	-406,000.70	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 USD / MXN EX.RATE 0.0567834 WITH CITIBANK N.A.	406,909.790	5 Jun 24				0.00	406,909.79	406,909.79	0.00
FX DEAL TRANSACTED ON 06 FEB 2024 EUR / USD EX.RATE 0.9311303 WITH CITIBANK N.A.	-75,177.450	6 Feb 24				0.00	-75,177.45	-75,177.45	0.00
FX DEAL TRANSACTED ON 06 FEB 2024 USD / EUR EX.RATE 1.0728591 WITH CITIBANK N.A.	75,100.140	6 Feb 24				0.00	75,100.14	75,100.14	0.00
FX DEAL TRANSACTED ON 06 NOV 2023 EUR / USD EX.RATE 0.9301563 WITH CITIBANK N.A.	-949,302.790	6 Nov 23				0.00	-949,302.79	-949,302.79	0.00
FX DEAL TRANSACTED ON 06 NOV 2023 USD / EUR EX.RATE 1.0762381 WITH CITIBANK N.A.	950,318.240	6 Nov 23				0.00	950,318.24	950,318.24	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 MXN / USD EX.RATE 18.332679 WITH CITIBANK N.A.	-382,595.470	7 Jun 24				0.00	-382,595.47	-382,595.47	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 JUN 2024 USD / INR EX.RATE 0.0119342 WITH CITIBANK N.A.	289,199.530	7 Jun 24				0.00	289,199.53	289,199.53	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / MXN EX.RATE 0.0544841 WITH CITIBANK N.A.	382,151.300	7 Jun 24				0.00	382,151.30	382,151.30	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 EUR / USD EX.RATE 0.9124244 WITH CITIBANK N.A.	-96,446.350	10 Jan 24				0.00	-96,446.35	-96,446.35	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 MXN / USD EX.RATE 16.984205 WITH CITIBANK N.A.	-115,872.360	10 Jan 24				0.00	-115,872.36	-115,872.36	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 USD / EUR EX.RATE 1.0950272 WITH CITIBANK N.A.	96,362.390	10 Jan 24				0.00	96,362.39	96,362.39	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 USD / MXN EX.RATE 0.0582092 WITH CITIBANK N.A.	114,555.720	10 Jan 24				0.00	114,555.72	114,555.72	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 INR / USD EX.RATE 83.5674 WITH CITIBANK N.A.	-289,000.460	10 Jun 24				0.00	-289,000.46	-289,000.46	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 THB / USD EX.RATE 36.90849 WITH CITIBANK N.A.	-259,578.880	10 Jun 24				0.00	-259,578.88	-259,578.88	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / INR EX.RATE 0.0119678 WITH CITIBANK N.A.	289,035.010	10 Jun 24				0.00	289,035.01	289,035.01	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / THB EX.RATE 0.0270876 WITH CITIBANK N.A.	259,516.930	10 Jun 24				0.00	259,516.93	259,516.93	0.00
FX DEAL TRANSACTED ON 11 DEC 2023 EUR / USD EX.RATE 0.9271227 WITH CITIBANK N.A.	-262,101.230	11 Dec 23				0.00	-262,101.23	-262,101.23	0.00
FX DEAL TRANSACTED ON 11 DEC 2023 USD / EUR EX.RATE 1.0771885 WITH CITIBANK N.A.	261,756.810	11 Dec 23				0.00	261,756.81	261,756.81	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.023 WITH CITIBANK N.A.	-489,284.000	11 Jan 24				0.00	-489,284.00	-489,284.00	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.0582717 WITH CITIBANK N.A.	489,284.000	11 Jan 24				0.00	489,284.00	489,284.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2024 INR / USD EX.RATE 83.5054 WITH CITIBANK N.A.	-289,215.030	11 Jun 24				0.00	-289,215.03	-289,215.03	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	-65,498.090	11 Mar 24				0.00	-65,498.09	-65,498.09	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	65,506.810	11 Mar 24				0.00	65,506.81	65,506.81	0.00
FX DEAL TRANSACTED ON 12 APR 2024 JPY / USD EX.RATE 153.0044 WITH CITIBANK N.A.	-364,695.390	12 Apr 24				0.00	-364,695.39	-364,695.39	0.00
FX DEAL TRANSACTED ON 12 APR 2024 USD / JPY EX.RATE 0.0065527 WITH CITIBANK N.A.	365,640.460	12 Apr 24				0.00	365,640.46	365,640.46	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 AUD / USD EX.RATE 1.492983 WITH CITIBANK N.A.	-515,745.850	12 Jun 24				0.00	-515,745.85	-515,745.85	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 CAD / USD EX.RATE 1.368611 WITH CITIBANK N.A.	-767,201.480	12 Jun 24				0.00	-767,201.48	-767,201.48	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 EUR / USD EX.RATE 0.9225033 WITH CITIBANK N.A.	-3,132,779.940	12 Jun 24				0.00	-3,132,779.94	-3,132,779.94	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7776346 WITH CITIBANK N.A.	-945,174.210	12 Jun 24				0.00	-945,174.21	-945,174.21	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 HKD / USD EX.RATE 7.807247 WITH CITIBANK N.A.	-139,293.660	12 Jun 24				0.00	-139,293.66	-139,293.66	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 JPY / USD EX.RATE 155.70432 WITH CITIBANK N.A.	-1,425,249.470	12 Jun 24				0.00	-1,425,249.47	-1,425,249.47	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 SEK / USD EX.RATE 10.280923 WITH CITIBANK N.A.	-201,100.620	12 Jun 24				0.00	-201,100.62	-201,100.62	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / AUD EX.RATE 0.671558 WITH CITIBANK N.A.	517,099.660	12 Jun 24				0.00	517,099.66	517,099.66	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / CAD EX.RATE 0.7322579 WITH CITIBANK N.A.	768,870.950	12 Jun 24				0.00	768,870.95	768,870.95	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / EUR EX.RATE 1.088514 WITH CITIBANK N.A.	3,145,806.040	12 Jun 24				0.00	3,145,806.04	3,145,806.04	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / GBP EX.RATE 1.286613 WITH CITIBANK N.A.	945,660.780	12 Jun 24				0.00	945,660.78	945,660.78	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 JUN 2024 USD / HKD EX.RATE 0.1283688 WITH CITIBANK N.A.	139,601.100	12 Jun 24				0.00	139,601.10	139,601.10	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / JPY EX.RATE 0.0065102 WITH CITIBANK N.A.	1,444,719.140	12 Jun 24				0.00	1,444,719.14	1,444,719.14	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / SEK EX.RATE 0.0977223 WITH CITIBANK N.A.	202,040.790	12 Jun 24				0.00	202,040.79	202,040.79	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 17.9545 WITH CITIBANK N.A.	-74,372.950	12 Oct 23				0.00	-74,372.95	-74,372.95	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 18.19568 WITH CITIBANK N.A.	-347.840	12 Oct 23				0.00	-347.84	-347.84	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0551297 WITH CITIBANK N.A.	74,372.950	12 Oct 23				0.00	74,372.95	74,372.95	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0555244 WITH CITIBANK N.A.	351.420	12 Oct 23				0.00	351.42	351.42	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 AUD / USD EX.RATE 1.5167832 WITH CITIBANK N.A.	-292,285.230	13 Dec 23				0.00	-292,285.23	-292,285.23	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 CAD / USD EX.RATE 1.35529 WITH CITIBANK N.A.	-452,547.670	13 Dec 23				0.00	-452,547.67	-452,547.67	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 EUR / USD EX.RATE 0.9227433 WITH CITIBANK N.A.	-1,921,805.660	13 Dec 23				0.00	-1,921,805.66	-1,921,805.66	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 GBP / USD EX.RATE 0.7981273 WITH CITIBANK N.A.	-584,702.070	13 Dec 23				0.00	-584,702.07	-584,702.07	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 HKD / USD EX.RATE 7.8002 WITH CITIBANK N.A.	-186,320.010	13 Dec 23				0.00	-186,320.01	-186,320.01	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 JPY / USD EX.RATE 143.0376 WITH CITIBANK N.A.	-1,033,201.530	13 Dec 23				0.00	-1,033,201.53	-1,033,201.53	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 SEK / USD EX.RATE 10.400131 WITH CITIBANK N.A.	-137,498.270	13 Dec 23				0.00	-137,498.27	-137,498.27	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / AUD EX.RATE 0.6574 WITH CITIBANK N.A.	291,447.330	13 Dec 23				0.00	291,447.33	291,447.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 DEC 2023 USD / CAD EX.RATE 0.7368599 WITH CITIBANK N.A.	451,940.760	13 Dec 23				0.00	451,940.76	451,940.76	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / EUR EX.RATE 1.07951 WITH CITIBANK N.A.	1,914,331.060	13 Dec 23				0.00	1,914,331.06	1,914,331.06	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / GBP EX.RATE 1.25213 WITH CITIBANK N.A.	584,327.340	13 Dec 23				0.00	584,327.34	584,327.34	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / HKD EX.RATE 0.1280076 WITH CITIBANK N.A.	186,037.720	13 Dec 23				0.00	186,037.72	186,037.72	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / JPY EX.RATE 0.0068893 WITH CITIBANK N.A.	1,018,143.370	13 Dec 23				0.00	1,018,143.37	1,018,143.37	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / SEK EX.RATE 0.0957724 WITH CITIBANK N.A.	136,954.590	13 Dec 23				0.00	136,954.59	136,954.59	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 MXN / USD EX.RATE 17.1514069 WITH CITIBANK	-19,473.620	13 Sep 23				0.00	-19,473.62	-19,473.62	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 PEN / USD EX.RATE 3.707 WITH CITIBANK N.A.	-79,947.230	13 Sep 23				0.00	-79,947.23	-79,947.23	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / MXN EX.RATE 0.0582481 WITH CITIBANK N.A.	19,454.850	13 Sep 23				0.00	19,454.85	19,454.85	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / PEN EX.RATE 0.2689907 WITH CITIBANK N.A.	79,947.230	13 Sep 23				0.00	79,947.23	79,947.23	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 COP / USD EX.RATE 3998.14 WITH CITIBANK N.A.	-430,700.340	14 Nov 23				0.00	-430,700.34	-430,700.34	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 MXN / USD EX.RATE 17.405591 WITH CITIBANK N.A.	-121,560.060	14 Nov 23				0.00	-121,560.06	-121,560.06	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 USD / COP EX.RATE 0.0002517 WITH CITIBANK N.A.	433,463.870	14 Nov 23				0.00	433,463.87	433,463.87	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 USD / MXN EX.RATE 0.05672 WITH CITIBANK N.A.	121,560.060	14 Nov 23				0.00	121,560.06	121,560.06	0.00
FX DEAL TRANSACTED ON 15 AUG 2023 COP / USD EX.RATE 4029.95 WITH CITIBANK N.A.	-422,941.500	15 Aug 23				0.00	-422,941.50	-422,941.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.695507 WITH CITIBANK N.A.	-27,133.050	15 Mar 24				0.00	-27,133.05	-27,133.05	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.696177 WITH CITIBANK N.A.	-27,131.960	15 Mar 24				0.00	-27,131.96	-27,131.96	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596003 WITH CITIBANK N.A.	26,998.920	15 Mar 24				0.00	26,998.92	26,998.92	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596026 WITH CITIBANK N.A.	27,000.000	15 Mar 24				0.00	27,000.00	27,000.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2023 MXN / USD EX.RATE 17.35154 WITH CITIBANK N.A.	-139.470	15 Nov 23				0.00	-139.47	-139.47	0.00
FX DEAL TRANSACTED ON 15 NOV 2023 USD / MXN EX.RATE 0.0569106 WITH CITIBANK N.A.	137.730	15 Nov 23				0.00	137.73	137.73	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 USD / AUD EX.RATE 0.651344 WITH CITIBANK N.A.	355,633.820	16 Feb 24				0.00	355,633.82	355,633.82	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 USD / ZAR EX.RATE 0.0521202 WITH CITIBANK N.A.	25,868.650	17 Jan 24				0.00	25,868.65	25,868.65	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 ZAR / USD EX.RATE 19.1309 WITH CITIBANK N.A.	-25,868.650	17 Jan 24				0.00	-25,868.65	-25,868.65	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.801 WITH CITIBANK N.A.	-267,608.850	18 Mar 24				0.00	-267,608.85	-267,608.85	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278165 WITH CITIBANK N.A.	266,500.070	18 Mar 24				0.00	266,500.07	266,500.07	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / EUR EX.RATE 1.0711161 WITH CITIBANK N.A.	198,061.150	18 Sep 23				0.00	198,061.15	198,061.15	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 USD / PEN EX.RATE 0.2695926 WITH CITIBANK N.A.	79,897.660	18 Sep 23				0.00	79,897.66	79,897.66	0.00
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	25,552.000	19 Apr 24				0.00	25,552.00	25,552.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2023 USD / COP EX.RATE 0.0002543 WITH CITIBANK N.A.	437,879.430	19 Dec 23				0.00	437,879.43	437,879.43	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 SEP 2023 USD / COP EX.RATE 0.000256 WITH CITIBANK N.A.	440,865.920	19 Sep 23				0.00	440,865.92	440,865.92	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584211 WITH CITIBANK N.A.	13,520.000	20 Nov 23				0.00	13,520.00	13,520.00	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 CAD / USD EX.RATE 1.34303 WITH CITIBANK N.A.	-350,699.540	20 Sep 23				0.00	-350,699.54	-350,699.54	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 PEN / USD EX.RATE 3.716 WITH CITIBANK N.A.	-24,079.920	20 Sep 23				0.00	-24,079.92	-24,079.92	0.00
FX DEAL TRANSACTED ON 20 SEP 2023 USD / CAD EX.RATE 0.7451264 WITH CITIBANK N.A.	350,954.530	20 Sep 23				0.00	350,954.53	350,954.53	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 EUR / USD EX.RATE 0.9261503 WITH CITIBANK N.A.	-88,538.550	21 Feb 24				0.00	-88,538.55	-88,538.55	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 USD / EUR EX.RATE 1.0802156 WITH CITIBANK N.A.	88,577.680	21 Feb 24				0.00	88,577.68	88,577.68	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 GBP / USD EX.RATE 0.7852636 WITH CITIBANK N.A.	-355,294.730	21 Mar 24				0.00	-355,294.73	-355,294.73	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.2735186 WITH CITIBANK N.A.	355,311.690	21 Mar 24				0.00	355,311.69	355,311.69	0.00
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	-25,240.540	21 May 24				0.00	-25,240.54	-25,240.54	0.00
FX DEAL TRANSACTED ON 21 NOV 2023 COP / USD EX.RATE 4033.83 WITH CITIBANK N.A.	-426,889.650	21 Nov 23				0.00	-426,889.65	-426,889.65	0.00
FX DEAL TRANSACTED ON 21 NOV 2023 USD / ZAR EX.RATE 0.0540899 WITH CITIBANK N.A.	26,666.290	21 Nov 23				0.00	26,666.29	26,666.29	0.00
FX DEAL TRANSACTED ON 21 NOV 2023 ZAR / USD EX.RATE 18.399459 WITH CITIBANK N.A.	-26,666.290	21 Nov 23				0.00	-26,666.29	-26,666.29	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	-75,640.100	22 Mar 24				0.00	-75,640.10	-75,640.10	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	75,643.970	22 Mar 24				0.00	75,643.97	75,643.97	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	-41,497.000	28 May 24				0.00	-41,497.00	-41,497.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	-41,454.000	28 May 24				0.00	-41,454.00	-41,454.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	41,454.000	28 May 24				0.00	41,454.00	41,454.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	41,497.000	28 May 24				0.00	41,497.00	41,497.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	-41,426.000	29 May 24				0.00	-41,426.00	-41,426.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	-41,376.000	29 May 24				0.00	-41,376.00	-41,376.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	41,376.000	29 May 24				0.00	41,376.00	41,376.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	41,426.000	29 May 24				0.00	41,426.00	41,426.00	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 MXN / USD EX.RATE 17.167185 WITH CITIBANK N.A.	-52,542.100	29 Nov 23				0.00	-52,542.10	-52,542.10	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 MXN / USD EX.RATE 17.2367 WITH CITIBANK N.A.	-414,547.820	29 Nov 23				0.00	-414,547.82	-414,547.82	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / MXN EX.RATE 0.0574429 WITH CITIBANK N.A.	414,547.820	29 Nov 23				0.00	414,547.82	414,547.82	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / MXN EX.RATE 0.0581151 WITH CITIBANK N.A.	52,419.830	29 Nov 23				0.00	52,419.83	52,419.83	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / EUR EX.RATE 1.06979 WITH CITIBANK N.A.	18,764,116.600	30 Apr 24				0.00	18,764,116.60	18,764,116.60	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / GBP EX.RATE 1.250992 WITH CITIBANK N.A.	6,017,272.000	30 Apr 24				0.00	6,017,272.00	6,017,272.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	-41,283.000	30 May 24				0.00	-41,283.00	-41,283.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

5500 Supplemental Schedules

1 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 425 of 886

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 MAY 2024 USD / INR EX.RATE 0.0119994 WITH CITIBANK N.A.	41,283.000	30 May 24				0.00	41,283.00	41,283.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 NOK / USD EX.RATE 10.695669 WITH CITIBANK N.A.	-15,471.940	30 Nov 23				0.00	-15,471.94	-15,471.94	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / NOK EX.RATE 0.093395 WITH CITIBANK N.A.	15,471.940	30 Nov 23				0.00	15,471.94	15,471.94	0.00
FX DEAL TRANSACTED ON 30 OCT 2023 MXN / USD EX.RATE 18.0888 WITH CITIBANK N.A.	-184,028.370	30 Oct 23				0.00	-184,028.37	-184,028.37	0.00
FX DEAL TRANSACTED ON 30 OCT 2023 USD / MXN EX.RATE 0.0544377 WITH CITIBANK N.A.	184,028.370	30 Oct 23				0.00	184,028.37	184,028.37	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	-41,423.000	31 May 24				0.00	-41,423.00	-41,423.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	41,423.000	31 May 24				0.00	41,423.00	41,423.00	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 JPY / USD EX.RATE 149.8683 WITH CITIBANK N.A.	-1,174,022.180	31 Oct 23				0.00	-1,174,022.18	-1,174,022.18	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 USD / JPY EX.RATE 0.0066388 WITH CITIBANK N.A.	1,174,022.180	31 Oct 23				0.00	1,174,022.18	1,174,022.18	0.00
Total CITIBANK N.A.							.000.00	-361,616.04	-361,616.04

HSBC BANK USA, N.A.

Cash and Cash Equivalents

Australian dollar - AUD

FX DEAL TRANSACTED ON 02 MAY 2024 USD / AUD EX.RATE 0.6536 WITH HSBC BANK USA,	-223,285.250	2 May 24				0.00	-145,939.24	-147,591.55	-1,652.31
FX DEAL TRANSACTED ON 12 JUN 2024 AUD / USD EX.RATE 1.4945427 WITH HSBC BANK	770,000.000	12 Jun 24				0.00	515,207.85	513,975.01	-1,232.84

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 12 JUN 2024 USD / AUD EX.RATE 0.670798 WITH HSBC BANK USA,	-770,000.000	12 Jun 24				0.00	-516,514.46	-503,414.52	13,099.94
FX DEAL TRANSACTED ON 13 SEP 2023 AUD / USD EX.RATE 1.5517878 WITH HSBC BANK	500,000.000	13 Sep 23				0.00	322,208.75	338,175.01	15,966.26
FX DEAL TRANSACTED ON 13 SEP 2023 USD / AUD EX.RATE 0.642305 WITH HSBC BANK USA,	-500,000.000	13 Sep 23				0.00	-321,152.60	-323,375.00	-2,222.40
FX DEAL TRANSACTED ON 26 APR 2024 USD / AUD EX.RATE 0.65425 WITH HSBC BANK USA,	-238,917.500	26 Apr 24				0.00	-156,311.77	-156,694.05	-382.28
FX DEAL TRANSACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5163 WITH HSBC BANK USA,	240,072.500	29 Jan 24				0.00	158,327.81	157,979.72	-348.09
FX DEAL TRANSACTED ON 30 JAN 2024 AUD / USD EX.RATE 1.516309 WITH HSBC BANK USA,	452,100.900	30 Jan 24				0.00	298,158.74	298,861.32	702.58
British pound sterling - GBP									
FX DEAL TRANSACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7787889 WITH HSBC BANK	735,000.000	12 Jun 24				0.00	943,773.37	935,838.77	-7,934.60
FX DEAL TRANSACTED ON 12 JUN 2024 USD / GBP EX.RATE 1.284704 WITH HSBC BANK USA,	-735,000.000	12 Jun 24				0.00	-944,257.59	-944,475.75	-218.16
FX DEAL TRANSACTED ON 13 SEP 2023 GBP / USD EX.RATE 0.800251 WITH HSBC BANK USA,	513,333.330	13 Sep 23				0.00	641,465.49	653,935.39	12,469.90
FX DEAL TRANSACTED ON 13 SEP 2023 USD / GBP EX.RATE 1.249525 WITH HSBC BANK USA,	-513,333.330	13 Sep 23				0.00	-641,422.62	-636,636.04	4,786.58
FX DEAL TRANSACTED ON 15 MAY 2024 GBP / USD EX.RATE 0.7889671 WITH HSBC BANK	21,490.230	15 May 24				0.00	27,238.44	27,224.90	-13.54
FX DEAL TRANSACTED ON 24 NOV 2023 GBP / USD EX.RATE 0.7963603 WITH HSBC BANK	11,121.130	24 Nov 23				0.00	13,964.95	14,027.64	62.69
FX DEAL TRANSACTED ON 24 NOV 2023 GBP / USD EX.RATE 0.7963603 WITH HSBC BANK	8,844.810	24 Nov 23				0.00	11,106.54	11,156.40	49.86
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7839264 WITH HSBC BANK	5,808.630	28 May 24				0.00	7,409.66	7,385.38	-24.28

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 03 MAY 2024 CAD / USD EX.RATE 1.36655 WITH HSBC BANK USA,	4,625.110	3 May 24				0.00	3,384.52	3,381.05	-3.47
FX DEAL TRANSACTED ON 12 JUN 2024 CAD / USD EX.RATE 1.36902 WITH HSBC BANK USA,	1,050,000.000	12 Jun 24				0.00	766,972.27	766,283.53	-688.74
FX DEAL TRANSACTED ON 12 JUN 2024 USD / CAD EX.RATE 0.7320526 WITH HSBC BANK	-1,050,000.000	12 Jun 24				0.00	-768,655.32	-761,116.38	7,538.94
FX DEAL TRANSACTED ON 13 SEP 2023 CAD / USD EX.RATE 1.353282 WITH HSBC BANK USA,	693,333.330	13 Sep 23				0.00	512,334.70	519,759.61	7,424.91
FX DEAL TRANSACTED ON 13 SEP 2023 USD / CAD EX.RATE 0.7379524 WITH HSBC BANK	-693,333.330	13 Sep 23				0.00	-511,646.90	-516,892.18	-5,245.28
FX DEAL TRANSACTED ON 16 OCT 2023 CAD / USD EX.RATE 1.36198 WITH HSBC BANK USA,	14,708.620	16 Oct 23				0.00	10,799.44	10,788.98	-10.46
FX DEAL TRANSACTED ON 18 OCT 2023 CAD / USD EX.RATE 1.3711 WITH HSBC BANK USA,	15,460.220	18 Oct 23				0.00	11,275.78	11,291.84	16.06
FX DEAL TRANSACTED ON 27 MAR 2024 USD / CAD EX.RATE 0.7354996 WITH HSBC BANK	-91,070.980	27 Mar 24				0.00	-66,982.67	-67,020.63	-37.96
FX DEAL TRANSACTED ON 27 MAR 2024 USD / CAD EX.RATE 0.7354996 WITH HSBC BANK	-43,556.000	27 Mar 24				0.00	-32,035.42	-32,053.58	-18.16
Danish krone - DKK									
FX DEAL TRANSACTED ON 06 JUN 2024 USD / DKK EX.RATE 0.1460052 WITH HSBC BANK	-81,476.550	6 Jun 24				0.00	-11,896.00	-11,808.20	87.80
FX DEAL TRANSACTED ON 12 JAN 2024 DKK / USD EX.RATE 6.80648 WITH HSBC BANK USA,	62,353.320	12 Jan 24				0.00	9,160.88	9,154.33	-6.55
FX DEAL TRANSACTED ON 13 NOV 2023 DKK / USD EX.RATE 6.97139 WITH HSBC BANK USA,	76,420.920	13 Nov 23				0.00	10,962.08	11,104.14	142.06
FX DEAL TRANSACTED ON 25 MAR 2024 DKK / USD EX.RATE 6.88042 WITH HSBC BANK USA,	70,235.660	25 Mar 24				0.00	10,208.05	10,195.48	-12.57

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 07 SEP 2023 USD / EUR EX.RATE 1.07007 WITH HSBC BANK USA,	-16,667.810	7 Sep 23				0.00	-17,835.72	-17,859.56	-23.84
FX DEAL TRANSACTED ON 12 JUN 2024 EUR / USD EX.RATE 0.9230849 WITH HSBC BANK	2,890,000.000	12 Jun 24				0.00	3,130,807.52	3,106,461.33	-24,346.19
FX DEAL TRANSACTED ON 12 JUN 2024 USD / EUR EX.RATE 1.0878 WITH HSBC BANK USA,	-2,890,000.000	12 Jun 24				0.00	-3,143,742.00	-3,134,198.91	9,543.09
FX DEAL TRANSACTED ON 12 MAR 2024 USD / EUR EX.RATE 1.09176 WITH HSBC BANK USA,	-27,094.280	12 Mar 24				0.00	-29,580.45	-29,650.63	-70.18
FX DEAL TRANSACTED ON 13 SEP 2023 EUR / USD EX.RATE 0.9273255 WITH HSBC BANK	2,100,000.000	13 Sep 23				0.00	2,264,577.00	2,307,165.21	42,588.21
FX DEAL TRANSACTED ON 13 SEP 2023 USD / EUR EX.RATE 1.073955 WITH HSBC BANK USA,	-2,100,000.000	13 Sep 23				0.00	-2,255,305.08	-2,244,900.23	10,404.85
FX DEAL TRANSACTED ON 14 MAR 2024 EUR / USD EX.RATE 0.918577 WITH HSBC BANK USA,	306,016.500	14 Mar 24				0.00	333,141.80	332,150.32	-991.48
FX DEAL TRANSACTED ON 15 JAN 2024 USD / EUR EX.RATE 1.09463 WITH HSBC BANK USA,	-6,704.720	15 Jan 24				0.00	-7,339.19	-7,292.39	46.80
FX DEAL TRANSACTED ON 20 DEC 2023 EUR / USD EX.RATE 0.9128835 WITH HSBC BANK	17,816.960	20 Dec 23				0.00	19,517.23	19,580.84	63.61
FX DEAL TRANSACTED ON 20 DEC 2023 EUR / USD EX.RATE 0.9128835 WITH HSBC BANK	17,801.450	20 Dec 23				0.00	19,500.24	19,563.79	63.55
FX DEAL TRANSACTED ON 21 MAY 2024 EUR / USD EX.RATE 0.920845 WITH HSBC BANK USA,	150,000.000	21 May 24				0.00	162,893.85	163,117.50	223.65
FX DEAL TRANSACTED ON 22 DEC 2023 USD / EUR EX.RATE 1.10026 WITH HSBC BANK USA,	-13,394.580	22 Dec 23				0.00	-14,737.52	-14,874.68	-137.16
FX DEAL TRANSACTED ON 22 JAN 2024 EUR / USD EX.RATE 0.9186448 WITH HSBC BANK	10,790.440	22 Jan 24				0.00	11,746.04	11,688.75	-57.29
FX DEAL TRANSACTED ON 23 MAY 2024 EUR / USD EX.RATE 0.9247828 WITH HSBC BANK	2,831.600	23 May 24				0.00	3,061.91	3,065.63	3.72

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 28 JUN 2024 USD / EUR EX.RATE 1.076397 WITH HSBC BANK USA,	-4,860,000.000	28 Jun 24				0.00	-5,231,289.91	-5,270,659.77	-39,369.86
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 07 FEB 2024 HKD / USD EX.RATE 7.819892 WITH HSBC BANK USA,	195,139.770	7 Feb 24				0.00	24,954.28	24,955.85	1.57
FX DEAL TRANSACTED ON 12 JUN 2024 HKD / USD EX.RATE 7.807255 WITH HSBC BANK USA,	1,087,500.000	12 Jun 24				0.00	139,293.52	139,307.88	14.36
FX DEAL TRANSACTED ON 12 JUN 2024 USD / HKD EX.RATE 0.1283663 WITH HSBC BANK	-1,087,500.000	12 Jun 24				0.00	-139,598.38	-139,404.92	193.46
FX DEAL TRANSACTED ON 13 SEP 2023 HKD / USD EX.RATE 7.810093 WITH HSBC BANK USA,	1,453,333.330	13 Sep 23				0.00	186,083.99	186,357.04	273.05
FX DEAL TRANSACTED ON 13 SEP 2023 USD / HKD EX.RATE 0.1278145 WITH HSBC BANK	-1,453,333.330	13 Sep 23				0.00	-185,757.08	-185,862.51	-105.43
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 SEP 2023 JPY / USD EX.RATE 145.49 WITH HSBC BANK USA,	8,399,794.000	1 Sep 23				0.00	57,734.51	57,358.01	-376.50
FX DEAL TRANSACTED ON 07 NOV 2023 JPY / USD EX.RATE 150.409 WITH HSBC BANK USA,	4,108,165.000	7 Nov 23				0.00	27,313.29	27,232.54	-80.75
FX DEAL TRANSACTED ON 07 NOV 2023 JPY / USD EX.RATE 150.409 WITH HSBC BANK USA,	7,085,067.000	7 Nov 23				0.00	47,105.34	46,966.07	-139.27
FX DEAL TRANSACTED ON 12 APR 2024 JPY / USD EX.RATE 153.317 WITH HSBC BANK USA,	1,836,180.000	12 Apr 24				0.00	11,976.36	11,898.14	-78.22
FX DEAL TRANSACTED ON 12 JUN 2024 JPY / USD EX.RATE 155.78098 WITH HSBC BANK	221,917,500.000	12 Jun 24				0.00	1,424,548.11	1,405,386.15	-19,161.96
FX DEAL TRANSACTED ON 12 JUN 2024 USD / JPY EX.RATE 0.0065066 WITH HSBC BANK	-221,917,500.000	12 Jun 24				0.00	-1,443,930.09	-1,485,311.41	-41,381.32
FX DEAL TRANSACTED ON 13 SEP 2023 JPY / USD EX.RATE 145.1895 WITH HSBC BANK USA,	147,786,667.000	13 Sep 23				0.00	1,017,888.12	1,027,616.50	9,728.38

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 13 SEP 2023 USD / JPY EX.RATE 0.0067885 WITH HSBC BANK	-147,786,667.000	13 Sep 23				0.00	-1,003,244.32	-1,000,552.91	2,691.41
FX DEAL TRANSACTED ON 16 JAN 2024 USD / JPY EX.RATE 0.0068176 WITH HSBC BANK	-2,191,464.000	16 Jan 24				0.00	-14,940.54	-14,762.30	178.24
FX DEAL TRANSACTED ON 19 SEP 2023 JPY / USD EX.RATE 147.679 WITH HSBC BANK USA,	4,638,720.000	19 Sep 23				0.00	31,410.83	31,407.43	-3.40
FX DEAL TRANSACTED ON 22 MAR 2024 JPY / USD EX.RATE 151.593 WITH HSBC BANK USA,	17,627,048.000	22 Mar 24				0.00	116,278.77	116,407.78	129.01
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 12 JAN 2024 USD / NOK EX.RATE 0.0971157 WITH HSBC BANK	-135,887.520	12 Jan 24				0.00	-13,196.81	-13,124.03	72.78
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 11 MAR 2024 USD / SGD EX.RATE 0.7520776 WITH HSBC BANK	-14,109.250	11 Mar 24				0.00	-10,611.25	-10,584.98	26.27
FX DEAL TRANSACTED ON 12 DEC 2023 USD / SGD EX.RATE 0.7459625 WITH HSBC BANK	-12,581.560	12 Dec 23				0.00	-9,385.37	-9,382.22	3.15
FX DEAL TRANSACTED ON 29 FEB 2024 USD / SGD EX.RATE 0.7435774 WITH HSBC BANK	-27,963.200	29 Feb 24				0.00	-20,792.80	-20,798.99	-6.19
South African rand - ZAR									
FX DEAL TRANSACTED ON 28 NOV 2023 ZAR / USD EX.RATE 18.5892 WITH HSBC BANK USA,	1,824,775.690	28 Nov 23				0.00	98,163.22	96,294.23	-1,868.99
FX DEAL TRANSACTED ON 28 NOV 2023 ZAR / USD EX.RATE 18.657925 WITH HSBC BANK	1,207,597.930	28 Nov 23				0.00	64,723.06	63,725.48	-997.58

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 05 APR 2024 SEK / USD EX.RATE 10.63332 WITH HSBC BANK USA,	53,402.870	5 Apr 24				0.00	5,022.22	5,058.07	35.85
FX DEAL TRANSACTED ON 06 NOV 2023 USD / SEK EX.RATE 0.0917564 WITH HSBC BANK	-107,104.080	6 Nov 23				0.00	-9,827.49	-9,795.46	32.03
FX DEAL TRANSACTED ON 12 JUN 2024 SEK / USD EX.RATE 10.296375 WITH HSBC BANK	2,067,500.000	12 Jun 24				0.00	200,798.83	198,420.32	-2,378.51
FX DEAL TRANSACTED ON 12 JUN 2024 USD / SEK EX.RATE 0.0975685 WITH HSBC BANK	-2,067,500.000	12 Jun 24				0.00	-201,722.95	-193,376.09	8,346.86
FX DEAL TRANSACTED ON 13 SEP 2023 SEK / USD EX.RATE 11.066131 WITH HSBC BANK	2,020,000.000	13 Sep 23				0.00	182,538.95	198,904.06	16,365.11
FX DEAL TRANSACTED ON 13 SEP 2023 USD / SEK EX.RATE 0.0900149 WITH HSBC BANK	-2,020,000.000	13 Sep 23				0.00	-181,830.00	-181,457.23	372.77
FX DEAL TRANSACTED ON 18 SEP 2023 SEK / USD EX.RATE 11.16438 WITH HSBC BANK USA,	131,382.580	18 Sep 23				0.00	11,768.01	11,802.14	34.13
FX DEAL TRANSACTED ON 20 DEC 2023 SEK / USD EX.RATE 10.15443 WITH HSBC BANK USA,	197,413.640	20 Dec 23				0.00	19,441.13	19,524.64	83.51
FX DEAL TRANSACTED ON 24 JUN 2024 SEK / USD EX.RATE 10.436816 WITH HSBC BANK	7,670,000.000	24 Jun 24				0.00	734,898.49	717,385.55	-17,512.94
Swiss franc - CHF									
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CHF EX.RATE 1.1444397 WITH HSBC BANK	-6,828.200	7 Dec 23				0.00	-7,814.46	-7,762.41	52.05
FX DEAL TRANSACTED ON 10 NOV 2023 CHF / USD EX.RATE 0.90223 WITH HSBC BANK USA,	9,463.730	10 Nov 23				0.00	10,489.27	10,486.71	-2.56
FX DEAL TRANSACTED ON 22 DEC 2023 USD / CHF EX.RATE 1.1670382 WITH HSBC BANK	-7,365.980	22 Dec 23				0.00	-8,596.38	-8,708.38	-112.00
FX DEAL TRANSACTED ON 26 JAN 2024 USD / CHF EX.RATE 1.1572601 WITH HSBC BANK	-68,445.390	26 Jan 24				0.00	-79,209.12	-79,237.54	-28.42

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 SEP 2023 JPY / USD EX.RATE 145.49 WITH HSBC BANK USA,	-57,734.510	1 Sep 23				0.00	-57,734.51	-57,734.51	0.00
FX DEAL TRANSACTED ON 02 MAY 2024 USD / AUD EX.RATE 0.6536 WITH HSBC BANK USA,	145,939.240	2 May 24				0.00	145,939.24	145,939.24	0.00
FX DEAL TRANSACTED ON 03 MAY 2024 CAD / USD EX.RATE 1.36655 WITH HSBC BANK USA,	-3,384.520	3 May 24				0.00	-3,384.52	-3,384.52	0.00
FX DEAL TRANSACTED ON 05 APR 2024 SEK / USD EX.RATE 10.63332 WITH HSBC BANK USA,	-5,022.220	5 Apr 24				0.00	-5,022.22	-5,022.22	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 USD / DKK EX.RATE 0.1460052 WITH HSBC BANK	11,896.000	6 Jun 24				0.00	11,896.00	11,896.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2023 USD / SEK EX.RATE 0.0917564 WITH HSBC BANK	9,827.490	6 Nov 23				0.00	9,827.49	9,827.49	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CHF EX.RATE 1.1444397 WITH HSBC BANK	7,814.460	7 Dec 23				0.00	7,814.46	7,814.46	0.00
FX DEAL TRANSACTED ON 07 FEB 2024 HKD / USD EX.RATE 7.819892 WITH HSBC BANK USA,	-24,954.280	7 Feb 24				0.00	-24,954.28	-24,954.28	0.00
FX DEAL TRANSACTED ON 07 NOV 2023 JPY / USD EX.RATE 150.409 WITH HSBC BANK USA,	-27,313.290	7 Nov 23				0.00	-27,313.29	-27,313.29	0.00
FX DEAL TRANSACTED ON 07 NOV 2023 JPY / USD EX.RATE 150.409 WITH HSBC BANK USA,	-47,105.340	7 Nov 23				0.00	-47,105.34	-47,105.34	0.00
FX DEAL TRANSACTED ON 07 SEP 2023 USD / EUR EX.RATE 1.07007 WITH HSBC BANK USA,	17,835.720	7 Sep 23				0.00	17,835.72	17,835.72	0.00
FX DEAL TRANSACTED ON 10 NOV 2023 CHF / USD EX.RATE 0.90223 WITH HSBC BANK USA,	-10,489.270	10 Nov 23				0.00	-10,489.27	-10,489.27	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / SGD EX.RATE 0.7520776 WITH HSBC BANK	10,611.250	11 Mar 24				0.00	10,611.25	10,611.25	0.00
FX DEAL TRANSACTED ON 12 APR 2024 JPY / USD EX.RATE 153.317 WITH HSBC BANK USA,	-11,976.360	12 Apr 24				0.00	-11,976.36	-11,976.36	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 12 DEC 2023 USD / SGD EX.RATE 0.7459625 WITH HSBC BANK	9,385.370	12 Dec 23				0.00	9,385.37	9,385.37	0.00
FX DEAL TRANSACTED ON 12 JAN 2024 DKK / USD EX.RATE 6.80648 WITH HSBC BANK USA,	-9,160.880	12 Jan 24				0.00	-9,160.88	-9,160.88	0.00
FX DEAL TRANSACTED ON 12 JAN 2024 USD / NOK EX.RATE 0.0971157 WITH HSBC BANK	13,196.810	12 Jan 24				0.00	13,196.81	13,196.81	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 AUD / USD EX.RATE 1.4945427 WITH HSBC BANK	-515,207.850	12 Jun 24				0.00	-515,207.85	-515,207.85	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 CAD / USD EX.RATE 1.36902 WITH HSBC BANK USA,	-766,972.270	12 Jun 24				0.00	-766,972.27	-766,972.27	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 EUR / USD EX.RATE 0.9230849 WITH HSBC BANK	-3,130,807.520	12 Jun 24				0.00	-3,130,807.52	-3,130,807.52	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7787889 WITH HSBC BANK	-943,773.370	12 Jun 24				0.00	-943,773.37	-943,773.37	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 HKD / USD EX.RATE 7.807255 WITH HSBC BANK USA,	-139,293.520	12 Jun 24				0.00	-139,293.52	-139,293.52	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 JPY / USD EX.RATE 155.78098 WITH HSBC BANK	-1,424,548.110	12 Jun 24				0.00	-1,424,548.11	-1,424,548.11	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 SEK / USD EX.RATE 10.296375 WITH HSBC BANK	-200,798.830	12 Jun 24				0.00	-200,798.83	-200,798.83	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / AUD EX.RATE 0.670798 WITH HSBC BANK USA,	516,514.460	12 Jun 24				0.00	516,514.46	516,514.46	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / CAD EX.RATE 0.7320526 WITH HSBC BANK	768,655.320	12 Jun 24				0.00	768,655.32	768,655.32	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / EUR EX.RATE 1.0878 WITH HSBC BANK USA,	3,143,742.000	12 Jun 24				0.00	3,143,742.00	3,143,742.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / GBP EX.RATE 1.284704 WITH HSBC BANK USA,	944,257.590	12 Jun 24				0.00	944,257.59	944,257.59	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / HKD EX.RATE 0.1283663 WITH HSBC BANK	139,598.380	12 Jun 24				0.00	139,598.38	139,598.38	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANACTED ON 12 JUN 2024 USD / JPY EX.RATE 0.0065066 WITH HSBC BANK	1,443,930.090	12 Jun 24				0.00	1,443,930.09	1,443,930.09	0.00
FX DEAL TRANACTED ON 12 JUN 2024 USD / SEK EX.RATE 0.0975685 WITH HSBC BANK	201,722.950	12 Jun 24				0.00	201,722.95	201,722.95	0.00
FX DEAL TRANACTED ON 12 MAR 2024 USD / EUR EX.RATE 1.09176 WITH HSBC BANK USA,	29,580.450	12 Mar 24				0.00	29,580.45	29,580.45	0.00
FX DEAL TRANACTED ON 13 NOV 2023 DKK / USD EX.RATE 6.97139 WITH HSBC BANK USA,	-10,962.080	13 Nov 23				0.00	-10,962.08	-10,962.08	0.00
FX DEAL TRANACTED ON 13 SEP 2023 AUD / USD EX.RATE 1.5517878 WITH HSBC BANK	-322,208.750	13 Sep 23				0.00	-322,208.75	-322,208.75	0.00
FX DEAL TRANACTED ON 13 SEP 2023 CAD / USD EX.RATE 1.353282 WITH HSBC BANK USA,	-512,334.700	13 Sep 23				0.00	-512,334.70	-512,334.70	0.00
FX DEAL TRANACTED ON 13 SEP 2023 EUR / USD EX.RATE 0.9273255 WITH HSBC BANK	-2,264,577.000	13 Sep 23				0.00	-2,264,577.00	-2,264,577.00	0.00
FX DEAL TRANACTED ON 13 SEP 2023 GBP / USD EX.RATE 0.800251 WITH HSBC BANK USA,	-641,465.490	13 Sep 23				0.00	-641,465.49	-641,465.49	0.00
FX DEAL TRANACTED ON 13 SEP 2023 HKD / USD EX.RATE 7.810093 WITH HSBC BANK USA,	-186,083.990	13 Sep 23				0.00	-186,083.99	-186,083.99	0.00
FX DEAL TRANACTED ON 13 SEP 2023 JPY / USD EX.RATE 145.1895 WITH HSBC BANK USA,	-1,017,888.120	13 Sep 23				0.00	-1,017,888.12	-1,017,888.12	0.00
FX DEAL TRANACTED ON 13 SEP 2023 SEK / USD EX.RATE 11.066131 WITH HSBC BANK	-182,538.950	13 Sep 23				0.00	-182,538.95	-182,538.95	0.00
FX DEAL TRANACTED ON 13 SEP 2023 USD / AUD EX.RATE 0.642305 WITH HSBC BANK USA,	321,152.600	13 Sep 23				0.00	321,152.60	321,152.60	0.00
FX DEAL TRANACTED ON 13 SEP 2023 USD / CAD EX.RATE 0.7379524 WITH HSBC BANK	511,646.900	13 Sep 23				0.00	511,646.90	511,646.90	0.00
FX DEAL TRANACTED ON 13 SEP 2023 USD / EUR EX.RATE 1.073955 WITH HSBC BANK USA,	2,255,305.080	13 Sep 23				0.00	2,255,305.08	2,255,305.08	0.00
FX DEAL TRANACTED ON 13 SEP 2023 USD / GBP EX.RATE 1.249525 WITH HSBC BANK USA,	641,422.620	13 Sep 23				0.00	641,422.62	641,422.62	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 13 SEP 2023 USD / HKD EX.RATE 0.1278145 WITH HSBC BANK	185,757.080	13 Sep 23				0.00	185,757.08	185,757.08	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / JPY EX.RATE 0.0067885 WITH HSBC BANK	1,003,244.320	13 Sep 23				0.00	1,003,244.32	1,003,244.32	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / SEK EX.RATE 0.0900149 WITH HSBC BANK	181,830.000	13 Sep 23				0.00	181,830.00	181,830.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 EUR / USD EX.RATE 0.918577 WITH HSBC BANK USA,	-333,141.800	14 Mar 24				0.00	-333,141.80	-333,141.80	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 USD / EUR EX.RATE 1.09463 WITH HSBC BANK USA,	7,339.190	15 Jan 24				0.00	7,339.19	7,339.19	0.00
FX DEAL TRANSACTED ON 15 MAY 2024 GBP / USD EX.RATE 0.7889671 WITH HSBC BANK	-27,238.440	15 May 24				0.00	-27,238.44	-27,238.44	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 USD / JPY EX.RATE 0.0068176 WITH HSBC BANK	14,940.540	16 Jan 24				0.00	14,940.54	14,940.54	0.00
FX DEAL TRANSACTED ON 16 OCT 2023 CAD / USD EX.RATE 1.36198 WITH HSBC BANK USA,	-10,799.440	16 Oct 23				0.00	-10,799.44	-10,799.44	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 CAD / USD EX.RATE 1.3711 WITH HSBC BANK USA,	-11,275.780	18 Oct 23				0.00	-11,275.78	-11,275.78	0.00
FX DEAL TRANSACTED ON 18 SEP 2023 SEK / USD EX.RATE 11.16438 WITH HSBC BANK USA,	-11,768.010	18 Sep 23				0.00	-11,768.01	-11,768.01	0.00
FX DEAL TRANSACTED ON 19 SEP 2023 JPY / USD EX.RATE 147.679 WITH HSBC BANK USA,	-31,410.830	19 Sep 23				0.00	-31,410.83	-31,410.83	0.00
FX DEAL TRANSACTED ON 20 DEC 2023 EUR / USD EX.RATE 0.9128835 WITH HSBC BANK	-19,517.230	20 Dec 23				0.00	-19,517.23	-19,517.23	0.00
FX DEAL TRANSACTED ON 20 DEC 2023 EUR / USD EX.RATE 0.9128835 WITH HSBC BANK	-19,500.240	20 Dec 23				0.00	-19,500.24	-19,500.24	0.00
FX DEAL TRANSACTED ON 20 DEC 2023 SEK / USD EX.RATE 10.15443 WITH HSBC BANK USA,	-19,441.130	20 Dec 23				0.00	-19,441.13	-19,441.13	0.00
FX DEAL TRANSACTED ON 21 MAY 2024 EUR / USD EX.RATE 0.920845 WITH HSBC BANK USA,	-162,893.850	21 May 24				0.00	-162,893.85	-162,893.85	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 22 DEC 2023 USD / CHF EX.RATE 1.1670382 WITH HSBC BANK	8,596.380	22 Dec 23				0.00	8,596.38	8,596.38	0.00
FX DEAL TRANSACTED ON 22 DEC 2023 USD / EUR EX.RATE 1.10026 WITH HSBC BANK USA,	14,737.520	22 Dec 23				0.00	14,737.52	14,737.52	0.00
FX DEAL TRANSACTED ON 22 JAN 2024 EUR / USD EX.RATE 0.9186448 WITH HSBC BANK	-11,746.040	22 Jan 24				0.00	-11,746.04	-11,746.04	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 JPY / USD EX.RATE 151.593 WITH HSBC BANK USA,	-116,278.770	22 Mar 24				0.00	-116,278.77	-116,278.77	0.00
FX DEAL TRANSACTED ON 23 MAY 2024 EUR / USD EX.RATE 0.9247828 WITH HSBC BANK	-3,061.910	23 May 24				0.00	-3,061.91	-3,061.91	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 SEK / USD EX.RATE 10.436816 WITH HSBC BANK	-734,898.490	24 Jun 24				0.00	-734,898.49	-734,898.49	0.00
FX DEAL TRANSACTED ON 24 NOV 2023 GBP / USD EX.RATE 0.7963603 WITH HSBC BANK	-13,964.950	24 Nov 23				0.00	-13,964.95	-13,964.95	0.00
FX DEAL TRANSACTED ON 24 NOV 2023 GBP / USD EX.RATE 0.7963603 WITH HSBC BANK	-11,106.540	24 Nov 23				0.00	-11,106.54	-11,106.54	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 DKK / USD EX.RATE 6.88042 WITH HSBC BANK USA,	-10,208.050	25 Mar 24				0.00	-10,208.05	-10,208.05	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / AUD EX.RATE 0.65425 WITH HSBC BANK USA,	156,311.770	26 Apr 24				0.00	156,311.77	156,311.77	0.00
FX DEAL TRANSACTED ON 26 JAN 2024 USD / CHF EX.RATE 1.1572601 WITH HSBC BANK	79,209.120	26 Jan 24				0.00	79,209.12	79,209.12	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 USD / CAD EX.RATE 0.7354996 WITH HSBC BANK	66,982.670	27 Mar 24				0.00	66,982.67	66,982.67	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 USD / CAD EX.RATE 0.7354996 WITH HSBC BANK	32,035.420	27 Mar 24				0.00	32,035.42	32,035.42	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / EUR EX.RATE 1.076397 WITH HSBC BANK USA,	5,231,289.910	28 Jun 24				0.00	5,231,289.91	5,231,289.91	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7839264 WITH HSBC BANK	-7,409.660	28 May 24				0.00	-7,409.66	-7,409.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 28 NOV 2023 ZAR / USD EX.RATE 18.5892 WITH HSBC BANK USA,	-98,163.220	28 Nov 23				0.00	-98,163.22	-98,163.22	0.00
FX DEAL TRANSACTED ON 28 NOV 2023 ZAR / USD EX.RATE 18.657925 WITH HSBC BANK	-64,723.060	28 Nov 23				0.00	-64,723.06	-64,723.06	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / SGD EX.RATE 0.7435774 WITH HSBC BANK	20,792.800	29 Feb 24				0.00	20,792.80	20,792.80	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5163 WITH HSBC BANK USA,	-158,327.810	29 Jan 24				0.00	-158,327.81	-158,327.81	0.00
FX DEAL TRANSACTED ON 30 JAN 2024 AUD / USD EX.RATE 1.516309 WITH HSBC BANK USA,	-298,158.740	30 Jan 24				0.00	-298,158.74	-298,158.74	0.00
Total HSBC BANK USA, N.A.							.000.00	-5,362.68	-5,362.68

ROYAL BANK OF CANADA**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANSACTED ON 01 FEB 2024 USD / AUD EX.RATE 0.655414 WITH ROYAL BANK OF	-190,000.000	1 Feb 24				0.00	-124,528.66	-124,032.00	496.66
FX DEAL TRANSACTED ON 12 JUN 2024 AUD / USD EX.RATE 1.495003 WITH ROYAL BANK OF	770,000.000	12 Jun 24				0.00	515,049.15	513,975.01	-1,074.14
FX DEAL TRANSACTED ON 12 JUN 2024 USD / AUD EX.RATE 0.670599 WITH ROYAL BANK OF	-770,000.000	12 Jun 24				0.00	-516,361.23	-503,414.52	12,946.71
FX DEAL TRANSACTED ON 13 DEC 2023 AUD / USD EX.RATE 1.517301 WITH ROYAL BANK OF	443,333.330	13 Dec 23				0.00	292,185.48	289,408.01	-2,777.47
FX DEAL TRANSACTED ON 13 DEC 2023 USD / AUD EX.RATE 0.6572 WITH ROYAL BANK OF	-443,333.330	13 Dec 23				0.00	-291,358.66	-299,848.50	-8,489.84
FX DEAL TRANSACTED ON 13 MAR 2024 AUD / USD EX.RATE 1.5074316 WITH ROYAL BANK OF	380,000.000	13 Mar 24				0.00	252,084.40	253,650.01	1,565.61

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
ROYAL BANK OF CANADA									
FX DEAL TRANSACTED ON 13 MAR 2024 USD / AUD EX.RATE 0.66159 WITH ROYAL BANK OF	-380,000.000	13 Mar 24				0.00	-251,404.20	-248,064.01	3,340.19
FX DEAL TRANSACTED ON 13 SEP 2023 AUD / USD EX.RATE 1.5515904 WITH ROYAL BANK OF	500,000.000	13 Sep 23				0.00	322,250.00	338,175.01	15,925.01
FX DEAL TRANSACTED ON 13 SEP 2023 USD / AUD EX.RATE 0.642405 WITH ROYAL BANK OF	-500,000.000	13 Sep 23				0.00	-321,202.50	-323,375.00	-2,172.50
FX DEAL TRANSACTED ON 28 JUN 2024 USD / AUD EX.RATE 0.668665 WITH ROYAL BANK OF	-2,330,000.000	28 Jun 24				0.00	-1,557,989.45	-1,523,319.27	34,670.18
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2023 USD / GBP EX.RATE 1.276476 WITH ROYAL BANK OF	-230,000.000	1 Aug 23				0.00	-293,589.48	-285,246.02	8,343.46
FX DEAL TRANSACTED ON 03 JUN 2024 USD / GBP EX.RATE 1.279399 WITH ROYAL BANK OF	-250,000.000	3 Jun 24				0.00	-319,849.75	-318,312.51	1,537.24
FX DEAL TRANSACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7784209 WITH ROYAL BANK OF	735,000.000	12 Jun 24				0.00	944,219.22	935,838.77	-8,380.45
FX DEAL TRANSACTED ON 12 JUN 2024 USD / GBP EX.RATE 1.285332 WITH ROYAL BANK OF	-735,000.000	12 Jun 24				0.00	-944,719.02	-944,475.75	243.27
FX DEAL TRANSACTED ON 13 DEC 2023 GBP / USD EX.RATE 0.798872 WITH ROYAL BANK OF	466,666.670	13 Dec 23				0.00	584,157.00	593,203.35	9,046.35
FX DEAL TRANSACTED ON 13 DEC 2023 USD / GBP EX.RATE 1.25094 WITH ROYAL BANK OF	-466,666.670	13 Dec 23				0.00	-583,772.00	-594,486.73	-10,714.73
FX DEAL TRANSACTED ON 13 MAR 2024 GBP / USD EX.RATE 0.7808962 WITH ROYAL BANK OF	620,000.000	13 Mar 24				0.00	793,959.60	789,415.01	-4,544.59
FX DEAL TRANSACTED ON 13 MAR 2024 USD / GBP EX.RATE 1.279937 WITH ROYAL BANK OF	-620,000.000	13 Mar 24				0.00	-793,560.94	-788,113.02	5,447.92
FX DEAL TRANSACTED ON 13 SEP 2023 GBP / USD EX.RATE 0.7999283 WITH ROYAL BANK OF	513,333.330	13 Sep 23				0.00	641,724.16	653,935.39	12,211.23
FX DEAL TRANSACTED ON 13 SEP 2023 USD / GBP EX.RATE 1.25004 WITH ROYAL BANK OF	-513,333.330	13 Sep 23				0.00	-641,687.20	-636,636.04	5,051.16

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
ROYAL BANK OF CANADA									
FX DEAL TRANSACTED ON 28 JUN 2024 USD / GBP EX.RATE 1.264932 WITH ROYAL BANK OF	-2,380,000.000	28 Jun 24				0.00	-3,010,538.16	-3,058,302.42	-47,764.26
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 OCT 2023 CAD / USD EX.RATE 1.365534 WITH ROYAL BANK OF	240,000.000	2 Oct 23				0.00	175,755.42	179,916.79	4,161.37
FX DEAL TRANSACTED ON 12 JUN 2024 CAD / USD EX.RATE 1.369325 WITH ROYAL BANK OF	1,050,000.000	12 Jun 24				0.00	766,801.16	766,283.53	-517.63
FX DEAL TRANSACTED ON 12 JUN 2024 USD / CAD EX.RATE 0.7318796 WITH ROYAL BANK OF	-1,050,000.000	12 Jun 24				0.00	-768,473.56	-761,116.38	7,357.18
FX DEAL TRANSACTED ON 13 DEC 2023 CAD / USD EX.RATE 1.35546 WITH ROYAL BANK OF	613,333.330	13 Dec 23				0.00	452,490.91	451,644.57	-846.34
FX DEAL TRANSACTED ON 13 DEC 2023 USD / CAD EX.RATE 0.7367541 WITH ROYAL BANK OF	-613,333.330	13 Dec 23				0.00	-451,875.83	-459,787.35	-7,911.52
FX DEAL TRANSACTED ON 13 MAR 2024 CAD / USD EX.RATE 1.34729 WITH ROYAL BANK OF	783,333.330	13 Mar 24				0.00	581,414.05	571,671.83	-9,742.22
FX DEAL TRANSACTED ON 13 MAR 2024 USD / CAD EX.RATE 0.7412349 WITH ROYAL BANK OF	-783,333.330	13 Mar 24				0.00	-580,634.00	-576,828.67	3,805.33
FX DEAL TRANSACTED ON 13 SEP 2023 CAD / USD EX.RATE 1.35288 WITH ROYAL BANK OF	693,333.330	13 Sep 23				0.00	512,486.94	519,759.61	7,272.67
FX DEAL TRANSACTED ON 13 SEP 2023 USD / CAD EX.RATE 0.7381708 WITH ROYAL BANK OF	-693,333.330	13 Sep 23				0.00	-511,798.43	-516,892.18	-5,093.75
FX DEAL TRANSACTED ON 21 JUN 2024 CAD / USD EX.RATE 1.36694 WITH ROYAL BANK OF	8,270,000.000	21 Jun 24				0.00	6,050,009.51	5,994,697.56	-55,311.95
FX DEAL TRANSACTED ON 28 JUN 2024 USD / CAD EX.RATE 0.7321378 WITH ROYAL BANK OF	-3,410,000.000	28 Jun 24				0.00	-2,496,590.07	-2,471,816.04	24,774.03
Euro - EUR									
FX DEAL TRANSACTED ON 12 JUN 2024 EUR / USD EX.RATE 0.9230925 WITH ROYAL BANK OF	2,890,000.000	12 Jun 24				0.00	3,130,780.35	3,106,461.33	-24,319.02

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
ROYAL BANK OF CANADA									
FX DEAL TRANSACTED ON 12 JUN 2024 USD / EUR EX.RATE 1.087848 WITH ROYAL BANK OF	-2,890,000.000	12 Jun 24				0.00	-3,143,880.72	-3,134,198.91	9,681.81
FX DEAL TRANSACTED ON 13 DEC 2023 EUR / USD EX.RATE 0.9231565 WITH ROYAL BANK OF	1,773,333.330	13 Dec 23				0.00	1,920,945.60	1,925,662.68	4,717.08
FX DEAL TRANSACTED ON 13 DEC 2023 USD / EUR EX.RATE 1.07902 WITH ROYAL BANK OF	-1,773,333.330	13 Dec 23				0.00	-1,913,462.13	-1,948,272.84	-34,810.71
FX DEAL TRANSACTED ON 13 MAR 2024 EUR / USD EX.RATE 0.9104815 WITH ROYAL BANK OF	2,470,000.000	13 Mar 24				0.00	2,712,850.40	2,655,003.28	-57,847.12
FX DEAL TRANSACTED ON 13 MAR 2024 USD / EUR EX.RATE 1.094217 WITH ROYAL BANK OF	-2,470,000.000	13 Mar 24				0.00	-2,702,715.99	-2,682,173.03	20,542.96
FX DEAL TRANSACTED ON 13 SEP 2023 EUR / USD EX.RATE 0.92687 WITH ROYAL BANK OF	2,100,000.000	13 Sep 23				0.00	2,265,690.00	2,307,165.21	41,475.21
FX DEAL TRANSACTED ON 13 SEP 2023 USD / EUR EX.RATE 1.07445 WITH ROYAL BANK OF	-2,100,000.000	13 Sep 23				0.00	-2,256,345.00	-2,244,900.23	11,444.77
FX DEAL TRANSACTED ON 28 JUN 2024 USD / EUR EX.RATE 1.07506 WITH ROYAL BANK OF	-4,380,000.000	28 Jun 24				0.00	-4,708,762.80	-4,750,100.78	-41,337.98
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 12 JUN 2024 HKD / USD EX.RATE 7.807298 WITH ROYAL BANK OF	1,087,500.000	12 Jun 24				0.00	139,292.75	139,307.88	15.13
FX DEAL TRANSACTED ON 12 JUN 2024 USD / HKD EX.RATE 0.1283646 WITH ROYAL BANK OF	-1,087,500.000	12 Jun 24				0.00	-139,596.46	-139,404.92	191.54
FX DEAL TRANSACTED ON 13 DEC 2023 HKD / USD EX.RATE 7.7986 WITH ROYAL BANK OF	1,453,333.330	13 Dec 23				0.00	186,358.23	185,780.54	-577.69
FX DEAL TRANSACTED ON 13 DEC 2023 USD / HKD EX.RATE 0.1280299 WITH ROYAL BANK OF	-1,453,333.330	13 Dec 23				0.00	-186,070.13	-186,357.04	-286.91
FX DEAL TRANSACTED ON 13 MAR 2024 HKD / USD EX.RATE 7.8014 WITH ROYAL BANK OF	1,453,333.330	13 Mar 24				0.00	186,291.35	186,170.84	-120.51
FX DEAL TRANSACTED ON 13 MAR 2024 USD / HKD EX.RATE 0.1278612 WITH ROYAL BANK OF	-1,453,333.330	13 Mar 24				0.00	-185,824.92	-185,780.54	44.38

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
ROYAL BANK OF CANADA									
FX DEAL TRANSACTED ON 13 SEP 2023 HKD / USD EX.RATE 7.8099 WITH ROYAL BANK OF	1,453,333.330	13 Sep 23				0.00	186,088.60	186,357.04	268.44
FX DEAL TRANSACTED ON 13 SEP 2023 USD / HKD EX.RATE 0.1278148 WITH ROYAL BANK OF	-1,453,333.330	13 Sep 23				0.00	-185,757.51	-185,862.51	-105.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / HKD EX.RATE 0.1283448 WITH ROYAL BANK OF	-5,280,000.000	28 Jun 24				0.00	-677,660.60	-676,834.92	825.68
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 FEB 2024 USD / JPY EX.RATE 0.0068832 WITH ROYAL BANK OF	-55,100,000.000	1 Feb 24				0.00	-379,266.11	-363,300.70	15,965.41
FX DEAL TRANSACTED ON 12 JUN 2024 JPY / USD EX.RATE 155.84544 WITH ROYAL BANK OF	221,917,500.000	12 Jun 24				0.00	1,423,958.89	1,405,386.15	-18,572.74
FX DEAL TRANSACTED ON 12 JUN 2024 USD / JPY EX.RATE 0.0065043 WITH ROYAL BANK OF	-221,917,500.000	12 Jun 24				0.00	-1,443,412.42	-1,485,311.41	-41,898.99
FX DEAL TRANSACTED ON 13 DEC 2023 JPY / USD EX.RATE 143.147 WITH ROYAL BANK OF	147,786,667.000	13 Dec 23				0.00	1,032,411.91	974,428.29	-57,983.62
FX DEAL TRANSACTED ON 13 DEC 2023 USD / JPY EX.RATE 0.0068851 WITH ROYAL BANK OF	-147,786,667.000	13 Dec 23				0.00	-1,017,523.69	-1,027,616.50	-10,092.81
FX DEAL TRANSACTED ON 13 MAR 2024 JPY / USD EX.RATE 145.692 WITH ROYAL BANK OF	230,515,000.000	13 Mar 24				0.00	1,582,207.67	1,459,833.44	-122,374.23
FX DEAL TRANSACTED ON 13 MAR 2024 USD / JPY EX.RATE 0.0067685 WITH ROYAL BANK OF	-230,515,000.000	13 Mar 24				0.00	-1,560,232.56	-1,519,895.82	40,336.74
FX DEAL TRANSACTED ON 13 SEP 2023 JPY / USD EX.RATE 145.1382 WITH ROYAL BANK OF	147,786,667.000	13 Sep 23				0.00	1,018,247.90	1,027,616.50	9,368.60
FX DEAL TRANSACTED ON 13 SEP 2023 USD / JPY EX.RATE 0.0067908 WITH ROYAL BANK OF	-147,786,667.000	13 Sep 23				0.00	-1,003,590.07	-1,000,552.91	3,037.16
FX DEAL TRANSACTED ON 28 JUN 2024 USD / JPY EX.RATE 0.0063038 WITH ROYAL BANK OF	-758,950,000.000	28 Jun 24				0.00	-4,784,238.08	-5,079,712.50	-295,474.42
FX DEAL TRANSACTED ON 31 AUG 2023 JPY / USD EX.RATE 144.9332876 WITH ROYAL BANK	104,364,950.000	31 Aug 23				0.00	720,089.58	696,486.04	-23,603.54

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
ROYAL BANK OF CANADA									
FX DEAL TRANSACTED ON 31 AUG 2023 USD / JPY EX.RATE 0.0068688 WITH ROYAL BANK OF	-104,834,241.000	31 Aug 23				0.00	-720,089.58	-715,860.84	4,228.74
Mexican peso - MXN									
FX DEAL TRANSACTED ON 12 DEC 2023 MXN / USD EX.RATE 17.69 WITH ROYAL BANK OF	15,150.420	12 Dec 23				0.00	856.44	886.50	30.06
FX DEAL TRANSACTED ON 12 DEC 2023 USD / MXN EX.RATE 0.0577034 WITH ROYAL BANK OF	-14,842.110	12 Dec 23				0.00	-856.44	-851.62	4.82
Swedish krona - SEK									
FX DEAL TRANSACTED ON 12 JUN 2024 SEK / USD EX.RATE 10.295798 WITH ROYAL BANK OF	2,067,500.000	12 Jun 24				0.00	200,810.08	198,420.32	-2,389.76
FX DEAL TRANSACTED ON 12 JUN 2024 USD / SEK EX.RATE 0.0975817 WITH ROYAL BANK OF	-2,067,500.000	12 Jun 24				0.00	-201,750.11	-193,376.09	8,374.02
FX DEAL TRANSACTED ON 13 DEC 2023 SEK / USD EX.RATE 10.4098 WITH ROYAL BANK OF	1,430,000.000	13 Dec 23				0.00	137,370.55	137,007.30	-363.25
FX DEAL TRANSACTED ON 13 DEC 2023 USD / SEK EX.RATE 0.0956805 WITH ROYAL BANK OF	-1,430,000.000	13 Dec 23				0.00	-136,823.12	-140,808.32	-3,985.20
FX DEAL TRANSACTED ON 13 MAR 2024 SEK / USD EX.RATE 10.1861 WITH ROYAL BANK OF	1,946,666.670	13 Mar 24				0.00	191,110.11	186,823.80	-4,286.31
FX DEAL TRANSACTED ON 13 MAR 2024 USD / SEK EX.RATE 0.0977962 WITH ROYAL BANK OF	-1,946,666.670	13 Mar 24				0.00	-190,376.53	-186,508.77	3,867.76
FX DEAL TRANSACTED ON 13 SEP 2023 SEK / USD EX.RATE 11.06065 WITH ROYAL BANK OF	2,020,000.000	13 Sep 23				0.00	182,629.41	198,904.06	16,274.65
FX DEAL TRANSACTED ON 13 SEP 2023 USD / SEK EX.RATE 0.0900574 WITH ROYAL BANK OF	-2,020,000.000	13 Sep 23				0.00	-181,915.85	-181,457.23	458.62

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
ROYAL BANK OF CANADA									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2023 USD / GBP EX.RATE 1.276476 WITH ROYAL BANK OF	293,589.480	1 Aug 23				0.00	293,589.48	293,589.48	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / AUD EX.RATE 0.655414 WITH ROYAL BANK OF	124,528.660	1 Feb 24				0.00	124,528.66	124,528.66	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / JPY EX.RATE 0.0068832 WITH ROYAL BANK OF	379,266.110	1 Feb 24				0.00	379,266.11	379,266.11	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 CAD / USD EX.RATE 1.365534 WITH ROYAL BANK OF	-175,755.420	2 Oct 23				0.00	-175,755.42	-175,755.42	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / GBP EX.RATE 1.279399 WITH ROYAL BANK OF	319,849.750	3 Jun 24				0.00	319,849.75	319,849.75	0.00
FX DEAL TRANSACTED ON 12 DEC 2023 MXN / USD EX.RATE 17.69 WITH ROYAL BANK OF	-856.440	12 Dec 23				0.00	-856.44	-856.44	0.00
FX DEAL TRANSACTED ON 12 DEC 2023 USD / MXN EX.RATE 0.0577034 WITH ROYAL BANK OF	856.440	12 Dec 23				0.00	856.44	856.44	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 AUD / USD EX.RATE 1.495003 WITH ROYAL BANK OF	-515,049.150	12 Jun 24				0.00	-515,049.15	-515,049.15	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 CAD / USD EX.RATE 1.369325 WITH ROYAL BANK OF	-766,801.160	12 Jun 24				0.00	-766,801.16	-766,801.16	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 EUR / USD EX.RATE 0.9230925 WITH ROYAL BANK OF	-3,130,780.350	12 Jun 24				0.00	-3,130,780.35	-3,130,780.35	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7784209 WITH ROYAL BANK OF	-944,219.220	12 Jun 24				0.00	-944,219.22	-944,219.22	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 HKD / USD EX.RATE 7.807298 WITH ROYAL BANK OF	-139,292.750	12 Jun 24				0.00	-139,292.75	-139,292.75	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 JPY / USD EX.RATE 155.84544 WITH ROYAL BANK OF	-1,423,958.890	12 Jun 24				0.00	-1,423,958.89	-1,423,958.89	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 SEK / USD EX.RATE 10.295798 WITH ROYAL BANK OF	-200,810.080	12 Jun 24				0.00	-200,810.08	-200,810.08	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
ROYAL BANK OF CANADA									
FX DEAL TRANSACTED ON 12 JUN 2024 USD / AUD EX.RATE 0.670599 WITH ROYAL BANK OF	516,361.230	12 Jun 24				0.00	516,361.23	516,361.23	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / CAD EX.RATE 0.7318796 WITH ROYAL BANK OF	768,473.560	12 Jun 24				0.00	768,473.56	768,473.56	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / EUR EX.RATE 1.087848 WITH ROYAL BANK OF	3,143,880.720	12 Jun 24				0.00	3,143,880.72	3,143,880.72	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / GBP EX.RATE 1.285332 WITH ROYAL BANK OF	944,719.020	12 Jun 24				0.00	944,719.02	944,719.02	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / HKD EX.RATE 0.1283646 WITH ROYAL BANK OF	139,596.460	12 Jun 24				0.00	139,596.46	139,596.46	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / JPY EX.RATE 0.0065043 WITH ROYAL BANK OF	1,443,412.420	12 Jun 24				0.00	1,443,412.42	1,443,412.42	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / SEK EX.RATE 0.0975817 WITH ROYAL BANK OF	201,750.110	12 Jun 24				0.00	201,750.11	201,750.11	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 AUD / USD EX.RATE 1.517301 WITH ROYAL BANK OF	-292,185.480	13 Dec 23				0.00	-292,185.48	-292,185.48	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 CAD / USD EX.RATE 1.35546 WITH ROYAL BANK OF	-452,490.910	13 Dec 23				0.00	-452,490.91	-452,490.91	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 EUR / USD EX.RATE 0.9231565 WITH ROYAL BANK OF	-1,920,945.600	13 Dec 23				0.00	-1,920,945.60	-1,920,945.60	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 GBP / USD EX.RATE 0.798872 WITH ROYAL BANK OF	-584,157.000	13 Dec 23				0.00	-584,157.00	-584,157.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 HKD / USD EX.RATE 7.7986 WITH ROYAL BANK OF	-186,358.230	13 Dec 23				0.00	-186,358.23	-186,358.23	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 JPY / USD EX.RATE 143.147 WITH ROYAL BANK OF	-1,032,411.910	13 Dec 23				0.00	-1,032,411.91	-1,032,411.91	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 SEK / USD EX.RATE 10.4098 WITH ROYAL BANK OF	-137,370.550	13 Dec 23				0.00	-137,370.55	-137,370.55	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / AUD EX.RATE 0.6572 WITH ROYAL BANK OF	291,358.660	13 Dec 23				0.00	291,358.66	291,358.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
ROYAL BANK OF CANADA									
FX DEAL TRANSACTED ON 13 DEC 2023 USD / CAD EX.RATE 0.7367541 WITH ROYAL BANK OF	451,875.830	13 Dec 23				0.00	451,875.83	451,875.83	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / EUR EX.RATE 1.07902 WITH ROYAL BANK OF	1,913,462.130	13 Dec 23				0.00	1,913,462.13	1,913,462.13	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / GBP EX.RATE 1.25094 WITH ROYAL BANK OF	583,772.000	13 Dec 23				0.00	583,772.00	583,772.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / HKD EX.RATE 0.1280299 WITH ROYAL BANK OF	186,070.130	13 Dec 23				0.00	186,070.13	186,070.13	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / JPY EX.RATE 0.0068851 WITH ROYAL BANK OF	1,017,523.690	13 Dec 23				0.00	1,017,523.69	1,017,523.69	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / SEK EX.RATE 0.0956805 WITH ROYAL BANK OF	136,823.120	13 Dec 23				0.00	136,823.12	136,823.12	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 AUD / USD EX.RATE 1.5074316 WITH ROYAL BANK OF	-252,084.400	13 Mar 24				0.00	-252,084.40	-252,084.40	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 CAD / USD EX.RATE 1.34729 WITH ROYAL BANK OF	-581,414.050	13 Mar 24				0.00	-581,414.05	-581,414.05	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 EUR / USD EX.RATE 0.9104815 WITH ROYAL BANK OF	-2,712,850.400	13 Mar 24				0.00	-2,712,850.40	-2,712,850.40	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 GBP / USD EX.RATE 0.7808962 WITH ROYAL BANK OF	-793,959.600	13 Mar 24				0.00	-793,959.60	-793,959.60	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 HKD / USD EX.RATE 7.8014 WITH ROYAL BANK OF	-186,291.350	13 Mar 24				0.00	-186,291.35	-186,291.35	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 JPY / USD EX.RATE 145.692 WITH ROYAL BANK OF	-1,582,207.670	13 Mar 24				0.00	-1,582,207.67	-1,582,207.67	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 SEK / USD EX.RATE 10.1861 WITH ROYAL BANK OF	-191,110.110	13 Mar 24				0.00	-191,110.11	-191,110.11	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / AUD EX.RATE 0.66159 WITH ROYAL BANK OF	251,404.200	13 Mar 24				0.00	251,404.20	251,404.20	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / CAD EX.RATE 0.7412349 WITH ROYAL BANK OF	580,634.000	13 Mar 24				0.00	580,634.00	580,634.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
ROYAL BANK OF CANADA									
FX DEAL TRANSACTED ON 13 MAR 2024 USD / EUR EX.RATE 1.094217 WITH ROYAL BANK OF	2,702,715.990	13 Mar 24				0.00	2,702,715.99	2,702,715.99	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / GBP EX.RATE 1.279937 WITH ROYAL BANK OF	793,560.940	13 Mar 24				0.00	793,560.94	793,560.94	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / HKD EX.RATE 0.1278612 WITH ROYAL BANK OF	185,824.920	13 Mar 24				0.00	185,824.92	185,824.92	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / JPY EX.RATE 0.0067685 WITH ROYAL BANK OF	1,560,232.560	13 Mar 24				0.00	1,560,232.56	1,560,232.56	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / SEK EX.RATE 0.0977962 WITH ROYAL BANK OF	190,376.530	13 Mar 24				0.00	190,376.53	190,376.53	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 AUD / USD EX.RATE 1.5515904 WITH ROYAL BANK OF	-322,250.000	13 Sep 23				0.00	-322,250.00	-322,250.00	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 CAD / USD EX.RATE 1.35288 WITH ROYAL BANK OF	-512,486.940	13 Sep 23				0.00	-512,486.94	-512,486.94	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 EUR / USD EX.RATE 0.92687 WITH ROYAL BANK OF	-2,265,690.000	13 Sep 23				0.00	-2,265,690.00	-2,265,690.00	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 GBP / USD EX.RATE 0.7999283 WITH ROYAL BANK OF	-641,724.160	13 Sep 23				0.00	-641,724.16	-641,724.16	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 HKD / USD EX.RATE 7.8099 WITH ROYAL BANK OF	-186,088.600	13 Sep 23				0.00	-186,088.60	-186,088.60	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 JPY / USD EX.RATE 145.1382 WITH ROYAL BANK OF	-1,018,247.900	13 Sep 23				0.00	-1,018,247.90	-1,018,247.90	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 SEK / USD EX.RATE 11.06065 WITH ROYAL BANK OF	-182,629.410	13 Sep 23				0.00	-182,629.41	-182,629.41	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / AUD EX.RATE 0.642405 WITH ROYAL BANK OF	321,202.500	13 Sep 23				0.00	321,202.50	321,202.50	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / CAD EX.RATE 0.7381708 WITH ROYAL BANK OF	511,798.430	13 Sep 23				0.00	511,798.43	511,798.43	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / EUR EX.RATE 1.07445 WITH ROYAL BANK OF	2,256,345.000	13 Sep 23				0.00	2,256,345.00	2,256,345.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

5500 Supplemental Schedules

1 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 447 of 886

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
ROYAL BANK OF CANADA									
FX DEAL TRANSACTED ON 13 SEP 2023 USD / GBP EX.RATE 1.25004 WITH ROYAL BANK OF	641,687.200	13 Sep 23				0.00	641,687.20	641,687.20	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / HKD EX.RATE 0.1278148 WITH ROYAL BANK OF	185,757.510	13 Sep 23				0.00	185,757.51	185,757.51	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / JPY EX.RATE 0.0067908 WITH ROYAL BANK OF	1,003,590.070	13 Sep 23				0.00	1,003,590.07	1,003,590.07	0.00
FX DEAL TRANSACTED ON 13 SEP 2023 USD / SEK EX.RATE 0.0900574 WITH ROYAL BANK OF	181,915.850	13 Sep 23				0.00	181,915.85	181,915.85	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 CAD / USD EX.RATE 1.36694 WITH ROYAL BANK OF	-6,050,009.510	21 Jun 24				0.00	-6,050,009.51	-6,050,009.51	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / AUD EX.RATE 0.668665 WITH ROYAL BANK OF	1,557,989.450	28 Jun 24				0.00	1,557,989.45	1,557,989.45	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / CAD EX.RATE 0.7321378 WITH ROYAL BANK OF	2,496,590.070	28 Jun 24				0.00	2,496,590.07	2,496,590.07	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / EUR EX.RATE 1.07506 WITH ROYAL BANK OF	4,708,762.800	28 Jun 24				0.00	4,708,762.80	4,708,762.80	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / GBP EX.RATE 1.264932 WITH ROYAL BANK OF	3,010,538.160	28 Jun 24				0.00	3,010,538.16	3,010,538.16	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / HKD EX.RATE 0.1283448 WITH ROYAL BANK OF	677,660.600	28 Jun 24				0.00	677,660.60	677,660.60	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / JPY EX.RATE 0.0063038 WITH ROYAL BANK OF	4,784,238.080	28 Jun 24				0.00	4,784,238.08	4,784,238.08	0.00
FX DEAL TRANSACTED ON 31 AUG 2023 JPY / USD EX.RATE 144.9332876 WITH ROYAL BANK	-720,089.580	31 Aug 23				0.00	-720,089.58	-720,089.58	0.00
FX DEAL TRANSACTED ON 31 AUG 2023 USD / JPY EX.RATE 0.0068688 WITH ROYAL BANK OF	720,089.580	31 Aug 23				0.00	720,089.58	720,089.58	0.00
Total ROYAL BANK OF CANADA							.000.00	-556,422.05	-556,422.05

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

5500 Supplemental Schedules

1 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 448 of 886

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CF BLACKROCK RUSSELL 1000 ALPHA TILTS FD CUSIP: 067995CF5	Total dispositions	4		85,874,965.01		0.00	6,869,135.89	85,874.965.01
CF BLACKROCK RUSSELL 1000 INDEX FUND CUSIP: 999952930	Total dispositions	2		67,718,202.18		0.00	41,388,193.67	67,718.202.18
CF 7QGC RTC WORLD EQ FUND CUSIP: 998968960	Total acquisitions	2	187,000,000.00			0.00	187,000,000.00	187,000.000.00
CURRENCY EURO SEDOL: EUR		3,466				0.00	122,066,921.97	121,960.608.55
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	1,550	427,542,995.40			0.00	427,542,995.40	427,542.995.40
	Total dispositions	1,305		450,376,069.59		0.00	450,376,069.59	450,376.069.59
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	Total acquisitions	21	46,545,230.34			0.00	46,545,230.34	46,545.230.34
	Total dispositions	33		54,506,652.46		0.00	55,192,532.02	54,506.652.46

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

5500 Supplemental Schedules

1 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 449 of 886

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-07-31 VALUE (INCLUDING ACCRUALS) OF 1,207,847,059.14

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03044L105	#REORG AMERICAN REVERSE SPLIT AMERICAN 2X1BAV4 07-11-2024	Acquisitions	14,270.00	-16,498.37	
		Dispositions	-20,546.00		26,297.12
		Free Delivery	-4,170.00		
SBN0SDK5	#REORG AMERICAN REVERSE SPLIT AMERICAN 2X1BAV4 07-11-2024	Dispositions	-4,170.00		1,501.15
		Free Receipt	4,170.00	-4,244.04	
C766559603	#REORG RIGEL REVERSE SPLIT RIGEL 2Y1XAV4 06-27-2024	Dispositions	-5,000.00		5,804.55
		Free Delivery	-11,984.00		
S2833936	#REORG RIGEL REVERSE SPLIT RIGEL 2Y1XAV4 06-27-2024	Dispositions	-11,984.00		11,264.64
		Free Receipt	11,984.00	-16,787.25	
C90214J101	#REORG 2U INC REVERSE SPLIT 2U INC 2X1JAD4 06-14-2024	Acquisitions	5,936.00	-19,707.13	
		Dispositions	-12,959.00		15,864.73
C04930R107	#REORG/ATLAS MERGER NEW ATLAS 0002Q1YAU4 10-03-2023	Acquisitions	2,715.00	-62,626.63	
		Free Delivery	-3,365.00		
C77936F103	#REORG/ROVER GROUP INC MERGER 02-27-2024	Acquisitions	8,129.00	-53,196.10	
		Dispositions	-8,129.00		88,732.21
C00258W108	AARONS CO INC COM	Acquisitions	986.00	-8,751.15	
		Dispositions	-200.00		1,692.19
		Free Delivery	-3,314.00		
SBLFGN99	AARONS CO INC COM	Dispositions	-3,314.00		32,807.68
		Free Receipt	3,314.00	-43,683.56	
S7108899	ABB LTD CHF0.12 (REGD)	Acquisitions	1,820.00	-73,105.79	
		Dispositions	-8,358.00		467,207.68
C002824BG4	ABBOTT LABS 4.75% DUE 11-30-2036	Free Delivery	-35,000.00		
SBYVQ5V0	ABBOTT LABS 4.75% DUE 11-30-2036	Dispositions	-35,000.00		34,245.70
		Free Receipt	35,000.00	-37,910.25	
C002824BH2	ABBOTT LABS 4.9% DUE 11-30-2046				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Free Delivery	-560,000.00		
		Dispositions	-560,000.00		536,315.79
		Free Receipt	560,000.00	-560,188.94	
C00287YAR0	ABBVIE INC FIXED 4.5% DUE 05-14-2035				
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Free Delivery	-400,000.00		
		Dispositions	-400,000.00		380,147.88
		Free Receipt	400,000.00	-411,620.00	
C00287YCB3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Free Delivery	-420,000.00		
		Dispositions	-1,085,000.00		915,080.36
		Free Receipt	420,000.00	-514,719.11	
C00287YAM1	ABBVIE INC 4.4% DUE 11-06-2042				
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042	Free Delivery	-515,000.00		
		Dispositions	-515,000.00		459,721.34
		Free Receipt	515,000.00	-485,897.65	
C00287YCY3	ABBVIE INC 4.55% DUE 03-15-2035 REG				
SBMWB8H7	ABBVIE INC 4.55% DUE 03-15-2035 REG	Free Delivery	-525,000.00		
		Dispositions	-915,000.00		870,048.61
		Free Receipt	525,000.00	-652,468.09	
SBSNSFL2	ABBVIE INC 5.05% 03-15-2034				
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044	Acquisitions	1,335,000.00	-1,341,032.75	
		Dispositions	-375,000.00		377,906.25
		Acquisitions	140,000.00	-139,806.80	
C00287YDW6	ABBVIE INC 5.4% 03-15-2054	Dispositions	-140,000.00		140,345.64
		Acquisitions	170,000.00	-169,416.90	
		Free Delivery	-170,000.00		
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054				
C00287YDX4	ABBVIE INC 5.5% 03-15-2064	Acquisitions	330,000.00	-328,868.10	
		Dispositions	-500,000.00		504,967.93
		Free Receipt	170,000.00	-169,416.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSNTZ60	ABBVIE INC 5.5% 03-15-2064	Acquisitions	130,000.00	-129,513.80	
		Free Delivery	-130,000.00		
SB4BNMY3	ACCENTURE PLC CLS A	Acquisitions	110,000.00	-109,588.60	
		Dispositions	-240,000.00		241,768.05
		Free Receipt	130,000.00	-129,513.80	
C004397105	ACCURAY INC DEL COM	Acquisitions	676.00	-223,812.72	
		Dispositions	-1,679.00		547,275.77
SB1R2HW6	ACCURAY INC DEL COM	Acquisitions	1,200.00	-2,633.34	
		Free Delivery	-1,200.00		
		Dispositions	-1,200.00		2,243.93
C00445A100	ACELYRIN INC COM	Free Receipt	1,200.00	-2,633.34	
		Acquisitions	6,960.00	-43,344.14	
SBQPF874	ACELYRIN INC COM	Free Delivery	-6,960.00		
		Dispositions	-6,960.00		28,326.41
		Free Receipt	6,960.00	-43,344.14	
C006739106	ADDUS HOMECARE CORP COM STK	Acquisitions	649.00	-53,220.42	
		Dispositions	-649.00		71,390.45
SBD845X2	ADIENT PLC ADIENT PLC LTD COM	Acquisitions	1,528.00	-54,811.91	
		Free Delivery	-3,308.00		
		Dispositions	-3,308.00		84,087.02
S2008154	ADOBE INC COM	Free Receipt	3,308.00	-127,899.27	
		Acquisitions	90.00	-50,381.03	
SBDVLM39	ADR ARGEX SE SPONSORED ADS	Dispositions	-240.00		134,217.47
		Acquisitions	90.00	-34,782.69	
SB908F01	ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)	Dispositions	-335.00		133,921.75
		Acquisitions	48.00	-41,645.95	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2989044	ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM	Dispositions	-306.00		300,969.83
		Acquisitions	1,800.00	-125,516.58	
SBK6H543	ADR BIONTECH SE ADS	Dispositions	-4,305.00		339,215.45
		Acquisitions	400.00	-40,012.80	
SBZ0WK66	ADR ENDAVA PLC ADS	Dispositions	-400.00		33,851.05
		Acquisitions	2,600.00	-97,206.21	
S2781648	ADR HDFC BK LTD ADR REPSTG 3 SHS	Dispositions	-3,198.00		95,714.12
		Acquisitions	2,704.00	-161,964.04	
SBM91SH0	ADR KANZHUN LTD SPONSORED ADS	Dispositions	-20,229.00		1,244,647.92
		Acquisitions	2,837.00	-54,275.38	
S2639736	ADR NICE LTD SPONSORED ADR	Dispositions	-6,022.00		120,376.43
		Acquisitions	80.00	-13,472.06	
S2651202	ADR NOVO-NORDISK A S ADR	Dispositions	-680.00		149,522.67
		Acquisitions	1,920.00	-272,212.27	
SBYVW0F7	ADR PDD HOLDINGS INC SPON ADS EACH REP 4 ORD SHS	Dispositions	-2,580.00		362,193.24
		Free Receipt	660.00		
SBYYN585	ADR RYANAIR HLDGS PLC SPONSORED ADR NEW	Acquisitions	1,128.00	-142,888.78	
		Dispositions	-1,128.00		162,258.28
SBYWD7L4	ADR SEA LTD ADR	Acquisitions	1,295.00	-148,655.12	
		Dispositions	-14,809.00		1,752,458.77
S2113382	ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10	Acquisitions	1,100.00	-49,302.60	
		Dispositions	-4,351.00		246,936.31
S2416520	ADR UNILEVER PLC SPONSORED ADR NEW	Acquisitions	1,864.00	-215,263.60	
		Dispositions	-11,956.00		1,960,897.25
		Acquisitions	1,741.00	-88,954.34	
		Dispositions	-3,737.00		205,727.44

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00486H105	ADTRAN HLDGS INC FORMERLY ACORN COM	Acquisitions	3,000.00	-17,355.90	
		Dispositions	-2,000.00		10,748.60
		Free Delivery	-1,000.00		
SBPLJ828	ADTRAN HLDGS INC FORMERLY ACORN COM	Dispositions	-1,000.00		5,279.85
		Free Receipt	1,000.00	-20,927.10	
C00751Y106	ADVANCE AUTO PTS INC COM	Acquisitions	253.00	-21,372.25	
		Free Delivery	-253.00		
S2822019	ADVANCE AUTO PTS INC COM	Dispositions	-253.00		16,634.28
		Free Receipt	253.00	-21,372.25	
S2007849	ADVANCED MICRO DEVICES INC COM	Acquisitions	1,400.00	-175,298.08	
		Dispositions	-2,945.00		402,766.77
SBSNV2W1	ADVENTIST HEALTH SYS/WEST 5.757% 12-01-2034	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		120,496.58
C007589AE4	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG	Free Delivery	-355,000.00		
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG	Dispositions	-355,000.00		244,404.90
		Free Receipt	355,000.00	-355,000.00	
SBZ1HM42	ADYEN NV EUR0.01	Acquisitions	65.00	-74,853.82	
		Dispositions	-242.00		255,007.60
C00774MAZ8	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Free Delivery	-645,000.00		
SBNVW1X5	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Dispositions	-855,000.00		674,718.30
		Free Receipt	645,000.00	-471,898.10	
SBRJDFZ8	AERCAP IRELAND CAP/GLOBA 5.1% 01-19-2029	Acquisitions	170,000.00	-167,992.30	
		Dispositions	-170,000.00		168,620.12
SBQH7RQ0	AES CORP 7.6% 01-15-2055	Acquisitions	125,000.00	-125,140.31	
		Dispositions	-125,000.00		127,299.06

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2520153	AGILENT TECHNOLOGIES INC COM	Acquisitions	2,820.00	-311,288.02	
		Dispositions	-3,486.00		452,338.56
SB4TX8S1	AIA GROUP LTD NPV	Acquisitions	27,000.00	-219,973.14	
		Dispositions	-207,600.00		1,497,118.24
SBF0L353	AIB GROUP PLC ORD EUR0.625	Acquisitions	82,891.00	-364,945.11	
		Dispositions	-82,891.00		432,715.48
SBN6SDW1	AIR LEASE CORP 2.1% DUE 09-01-2028 REG	Acquisitions	375,000.00	-325,500.00	
		Dispositions	-375,000.00		329,654.34
SB1YXBJ7	AIR LIQUIDE(L) EUR5.50	Acquisitions	348.00	-67,264.42	
		Dispositions	-12,758.00		2,282,938.36
		Free Receipt	991.10		
SBMGYYH4	AIRBNB INC CL A COM USD0.0001 CL A	Acquisitions	460.00	-74,657.20	
		Dispositions	-460.00		68,795.68
S4012250	AIRBUS SE EUR1	Acquisitions	644.00	-100,340.49	
		Dispositions	-6,974.00		1,103,050.54
C010392FR4	ALABAMA POWER CO 3.7% 12-01-2047	Free Delivery	-395,000.00		
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047	Dispositions	-395,000.00		302,429.23
		Free Receipt	395,000.00	-394,490.45	
C010392EZ7	ALABAMA PWR CO 6.125% DUE 05-15-2038	Free Delivery	-165,000.00		
SBG493F0	ALABAMA PWR CO 6.125% DUE 05-15-2038	Dispositions	-165,000.00		174,562.85
		Free Receipt	165,000.00	-189,355.65	
C014442107	ALECTOR INC COM	Acquisitions	1,622.00	-9,033.24	
		Free Delivery	-5,781.00		
SBJ4LDC4	ALECTOR INC COM	Dispositions	-5,781.00		26,360.62
		Free Receipt	5,781.00	-43,557.24	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 456 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPGLSJ6	ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054	Acquisitions	230,000.00	-229,868.90	
		Dispositions	-230,000.00		220,867.38
SBK6YZP5	ALIBABA GROUP HOLDING LTD	Acquisitions	14,400.00	-145,932.02	
		Dispositions	-79,796.00		753,082.00
C01625V104	ALIGNMENT HEALTHCARE INC COM	Acquisitions	5,812.00	-34,717.22	
		Dispositions	-5,812.00		32,006.50
C01644J108	ALKAMI TECHNOLOGY INC COM	Acquisitions	2,555.00	-60,438.18	
		Free Delivery	-2,555.00		
SBMHR7L7	ALKAMI TECHNOLOGY INC COM	Dispositions	-2,555.00		65,610.57
		Free Receipt	2,555.00	-60,438.18	
C019330109	ALLIENT INC COM NPV	Acquisitions	400.00	-11,974.00	
		Free Delivery	-400.00		
S2414717	ALLIENT INC COM NPV	Dispositions	-400.00		10,187.71
		Free Receipt	400.00	-11,974.00	
CG6331P104	ALPHA & OMEGA SEMICONDUCTOR LTD COM STK	Acquisitions	1,340.00	-35,208.25	
		Free Delivery	-1,340.00		
SB5Q3KZ2	ALPHA & OMEGA SEMICONDUCTOR LTD COM STK	Dispositions	-1,340.00		43,521.98
		Free Receipt	1,340.00	-35,208.25	
SBYY88Y7	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,290.00	-179,684.47	
		Dispositions	-6,402.00		1,089,362.62
C02209SBN2	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	Dispositions	-70,000.00		47,811.40
		Free Delivery	-140,000.00		
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	Dispositions	-140,000.00		96,166.72
		Free Receipt	140,000.00	-90,588.40	
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Dispositions	-365,000.00		282,939.22

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 457 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3MSM28	AMADEUS IT GROUP EUR0.01	Free Delivery	-65,000.00		
		Free Receipt	65,000.00	-64,478.70	
		Acquisitions	5,240.00	-343,582.25	
		Dispositions	-19,832.00		1,350,892.46
S2000019	AMAZON COM INC COM	Acquisitions	2,106.00	-356,017.74	
		Dispositions	-13,621.00		2,447,930.90
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Acquisitions	110,000.00	-98,130.64	
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00	-115,905.00	
		Dispositions	-100,000.00		85,423.82
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057	Acquisitions	100,000.00	-86,229.00	
		Dispositions	-100,000.00		
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	-86,229.00	
C023135CC8	AMAZON COM INC NT 3.25% 05-12-2061	Free Delivery	-1,060,000.00		
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061	Dispositions	-2,460,000.00		1,677,073.50
		Free Receipt	1,060,000.00	-1,020,086.36	
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	Dispositions	-170,000.00		144,228.09
		Free Delivery	-170,000.00		
		Free Receipt	170,000.00	-166,533.70	
C023576101	AMERANT BANCORP INC CL A CL A	Free Delivery	-558.00		
SBKDSMB5	AMERANT BANCORP INC CL A CL A	Dispositions	-558.00		11,611.65
		Free Receipt	558.00	-16,210.01	
C02361DAR1	AMEREN ILL CO 3.7% 12-01-2047	Dispositions	-215,000.00		164,215.79
		Free Delivery	-215,000.00		
		Free Receipt	215,000.00	-213,456.30	
C024061103	AMERICAN AXLE & MFG HLDGS INC COM	Acquisitions	7,377.00	-57,612.52	
		Dispositions	-3,678.00		30,062.02

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 458 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2382416	AMERICAN AXLE & MFG HLDGS INC COM	Free Delivery	-6,177.00		
		Dispositions	-6,177.00		42,681.88
		Free Receipt	6,177.00	-47,811.32	
C026874DF1	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	Free Delivery	-115,000.00		
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	Dispositions	-275,000.00		251,002.06
		Free Receipt	115,000.00	-114,150.15	
		Acquisitions	1,215.00	-75,483.50	
S2027342	AMERICAN INTERNATIONAL GROUP INC COM	Dispositions	-12,836.00		944,879.31
C02913V103	AMERICAN PUB ED INC COM STK	Acquisitions	700.00	-8,810.97	
SBQ5J3Z9	AMERICAN TOWER CORP 5.45% 02-15-2034	Dispositions	-700.00		12,571.91
		Acquisitions	100,000.00	-99,285.00	
		Dispositions	-100,000.00		99,718.10
SBRF1QY2	AMERICAN TOWER CORP NEW 5.9% 11-15-2033	Acquisitions	825,000.00	-822,104.25	
		Dispositions	-825,000.00		850,976.97
		Acquisitions	4,028.00	-47,671.68	
C030371108	AMERICAN VANGUARD CORP COM	Dispositions	-3,236.00		32,039.14
S2025711	AMERICAN VANGUARD CORP COM	Free Delivery	-825.00		
		Dispositions	-825.00		7,243.29
		Free Receipt	825.00	-7,649.32	
SBLD7565	AMERICAN WATER CAPITAL CORP 5.45% 03-01-2054	Acquisitions	200,000.00	-198,186.00	
C026874DL8	AMERN INTL GROUP 4.75% DUE 04-01-2048	Dispositions	-200,000.00		196,977.18
		Free Delivery	-55,000.00		
		Dispositions	-55,000.00		49,696.26
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048	Free Receipt	55,000.00	-56,839.20	
		Free Delivery	-1,434.00		
		Free Delivery	-1,434.00		
C029683109	AMERN SOFTWARE INC CL A				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 459 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2029575	AMERN SOFTWARE INC CL A	Dispositions	-1,434.00		12,489.79
		Free Receipt	1,434.00	-15,033.19	
C03027XBD1	AMERN TOWER CORP 3.1% DUE 06-15-2050	Free Delivery	-115,000.00		
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050	Acquisitions	100,000.00	-65,349.00	
		Dispositions	-515,000.00		338,796.23
		Free Receipt	115,000.00	-117,267.80	
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Dispositions	-90,000.00		68,225.10
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00	-89,212.50	
C031162DP2	AMGEN INC FIXED 5.15% 03-02-2028	Acquisitions	245,000.00	-246,055.95	
		Dispositions	-970,000.00		971,968.16
C031162CY4	AMGEN INC 2.77% 09-01-2053	Acquisitions	145,000.00	-87,288.55	
		Free Delivery	-145,000.00		
SBN0THC8	AMGEN INC 2.77% 09-01-2053	Dispositions	-213,000.00		130,278.31
		Free Receipt	145,000.00	-87,288.55	
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Dispositions	-476,000.00		408,201.81
		Free Delivery	-476,000.00		
		Free Receipt	476,000.00	-537,280.24	
C031162CF5	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	140,000.00	-119,777.00	
		Free Delivery	-450,000.00		
SBDRVZ12	AMGEN INC 4.663% DUE 06-15-2051	Dispositions	-612,000.00		534,135.70
		Free Receipt	450,000.00	-450,112.88	
C031162BK5	AMGEN INC 5.15% DUE 11-15-2041	Free Delivery	-133,000.00		
SB76M525	AMGEN INC 5.15% DUE 11-15-2041	Dispositions	-184,000.00		175,007.81
		Free Receipt	133,000.00	-131,893.44	
SBMTY608	AMGEN INC 5.25% DUE 03-01-2033				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 460 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C031162DT4	AMGEN INC 5.65% 03-02-2053	Acquisitions	1,252,000.00	-1,256,533.85	
		Dispositions	-45,000.00		42,698.70
SBMTY5X4	AMGEN INC 5.65% 03-02-2053	Free Delivery	-490,000.00		
C031652100	AMKOR TECHNOLOGY INC COM	Dispositions	-2,010,000.00		2,028,022.17
		Free Receipt	490,000.00	-489,294.40	
S2242929	AMKOR TECHNOLOGY INC COM	Acquisitions	720.00	-24,872.04	
		Free Delivery	-720.00		
C03168L105	AMNEAL PHARMACEUTICALS INC COM	Dispositions	-720.00		27,611.23
		Free Receipt	720.00	-24,872.04	
SBFNF1D6	AMNEAL PHARMACEUTICALS INC COM	Acquisitions	2,900.00	-12,478.12	
		Free Delivery	-2,900.00		
S2145084	AMPHENOL CORP NEW CL A	Dispositions	-2,900.00		19,255.46
		Free Receipt	2,900.00	-12,478.12	
SBPW6VW9	AMPHENOL CORP 5.25% 04-05-2034	Acquisitions	870.00	-83,790.88	
		Dispositions	-4,638.00		344,732.19
C03213A104	AMPLITUDE INC COM CL A	Free Receipt	2,076.00		
		Acquisitions	60,000.00	-59,940.00	
SBMV1Z44	AMPLITUDE INC COM CL A	Dispositions	-60,000.00		60,457.01
		Acquisitions	600.00	-6,594.42	
SBPRBTZ8	ANALOG DEVICES INC 5.3% 04-01-2054	Free Delivery	-600.00		
		Dispositions	-600.00		5,075.85
C032724106	ANAPTYSBIO INC COM	Free Receipt	600.00	-6,594.42	
		Acquisitions	350,000.00	-348,180.00	
		Dispositions	-350,000.00		349,363.20
		Acquisitions	969.00	-20,844.45	
		Dispositions	-1,350.00		22,133.07

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDRW1L7	ANAPTYSBIO INC COM	Free Delivery	-1,084.00		
		Dispositions	-1,084.00		26,004.43
		Free Receipt	1,084.00	-23,613.53	
C034164103	ANDERSONS INC COM	Acquisitions	801.00	-41,480.72	
		Free Delivery	-821.00		
		Dispositions	-821.00		40,860.03
S2274922	ANDERSONS INC COM	Free Receipt	821.00	-42,240.28	
		Acquisitions	2,839.00	-19,836.12	
		Dispositions	-1,800.00		11,555.09
C03475V101	ANGIODYNAMICS INC COM STK	Free Delivery	-3,031.00		
		Dispositions	-3,031.00		17,791.47
		Free Receipt	3,031.00	-25,230.45	
SB1XZS82	ANGLO AMERICAN ORD USD0.54945	Acquisitions	1,888.00	-63,357.77	
		Dispositions	-1,888.00		59,189.65
C03523TBU1	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Free Delivery	-835,000.00		
		Dispositions	-835,000.00		854,021.90
		Free Receipt	835,000.00	-807,999.50	
C03522AAH3	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Free Delivery	-1,085,000.00		
		Acquisitions	625,000.00	-601,384.21	
		Free Receipt	1,085,000.00	-1,103,277.81	
C03522AAJ9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Free Delivery	-535,000.00		
		Acquisitions	1,685,000.00	-1,580,892.50	
		Free Receipt	535,000.00	-542,706.10	
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,508.00	-204,541.69	
		Dispositions	-16,831.00		993,852.84
SBYYHL23	ANHEUSER-BUSCH INB NPV				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 462 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	42,000.00	-37,909.24	
		Dispositions	-158,000.00		136,690.54
C035240AG5	ANHEUSER-BUSCH 4.95% DUE 01-15-2042	Free Delivery	-240,000.00		
SBDCMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042	Dispositions	-240,000.00		229,031.55
		Free Receipt	240,000.00	-253,502.16	
C036752AD5	ANTHEM INC 4.375% 12-01-2047	Free Delivery	-120,000.00		
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047	Dispositions	-520,000.00		441,812.80
		Free Receipt	120,000.00	-116,194.16	
C036752AH6	ANTHEM INC 4.55% 03-01-2048	Acquisitions	100,000.00	-84,232.00	
		Free Delivery	-135,000.00		
SBGB6FS1	ANTHEM INC 4.55% 03-01-2048	Dispositions	-575,000.00		498,400.31
		Free Receipt	135,000.00	-119,112.65	
C94973VBB2	ANTHEM INC 4.65% DUE 01-15-2043	Free Delivery	-320,000.00		
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043	Dispositions	-320,000.00		286,189.48
		Free Receipt	320,000.00	-335,505.45	
SBMFF906	AON NORTH AMER INC 5.3% 03-01-2031	Acquisitions	100,000.00	-99,740.00	
		Dispositions	-100,000.00		100,012.98
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054	Acquisitions	550,000.00	-546,599.50	
		Dispositions	-550,000.00		550,269.30
C00185AAG9	AON PLC 4.6% DUE 06-14-2044	Free Delivery	-95,000.00		
SBN40JL0	AON PLC 4.6% DUE 06-14-2044	Dispositions	-95,000.00		82,229.49
		Free Receipt	95,000.00	-103,691.55	
C03753AAE0	APEX CR CLO 2024-I FLTG RT 7.68201% DUE 04-20-2036	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		401,351.40

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 463 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN44JF6	APOLLO GLOBAL MANAGEMENT INC COM USD0.00001	Acquisitions	1,601.00	-140,679.73	
		Dispositions	-3,237.00		342,821.96
SBQVW6Z3	APOLLO GLOBAL MGMT INC NEW SER A MANDATORY CONV PFD STK SER A 12-31-2049	Acquisitions	705.00	-44,324.84	
		Dispositions	-705.00		46,211.46
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	Acquisitions	200,000.00	-135,586.00	
		Dispositions	-200,000.00		140,863.63
C037735CV7	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	Free Delivery	-275,000.00		
SBXPB5R0	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	Dispositions	-275,000.00		223,732.97
		Free Receipt	275,000.00	-282,766.35	
S2046251	APPLE INC COM STK	Acquisitions	4,698.00	-852,796.54	
		Dispositions	-10,082.00		2,059,661.63
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Dispositions	-275,000.00		179,211.79
		Free Delivery	-65,000.00		
		Free Receipt	65,000.00	-41,237.30	
C037833EF3	APPLE INC 2.65% 02-08-2051	Acquisitions	165,000.00	-109,531.95	
		Free Delivery	-165,000.00		
SBKP9GX6	APPLE INC 2.65% 02-08-2051	Dispositions	-165,000.00		106,400.57
		Free Receipt	165,000.00	-109,531.95	
C037833EG1	APPLE INC 2.8% DUE 02-08-2061	Free Delivery	-470,000.00		
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061	Dispositions	-470,000.00		293,660.69
		Free Receipt	470,000.00	-298,062.30	
C037833BA7	APPLE INC 3.45% DUE 02-09-2045	Acquisitions	2,895,000.00	-2,290,976.82	
		Dispositions	-190,000.00		149,889.10
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	380,000.00	-323,106.39	
		Free Delivery	-395,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Free Receipt	395,000.00	-368,819.40	
		Dispositions	-825,000.00		680,620.85
		Free Delivery	-620,000.00		
		Free Receipt	620,000.00	-608,590.65	
C03937C105	ARCBEST CORP COM USD0.01	Dispositions	-330.00		38,540.35
		Free Delivery	-1,838.00		
SBLTFST7	ARCBEST CORP COM USD0.01	Dispositions	-1,838.00		195,465.86
		Free Receipt	1,838.00	-81,405.34	
C03969T109	ARCTURUS THERAPEUTICS HLDGS INC COM	Acquisitions	626.00	-14,846.78	
		Free Delivery	-626.00		
SBKC9SX3	ARCTURUS THERAPEUTICS HLDGS INC COM	Dispositions	-626.00		17,176.96
		Free Receipt	626.00	-14,846.78	
C03969F109	ARCUS BIOSCIENCES INC COM	Acquisitions	984.00	-15,870.83	
		Dispositions	-984.00		19,373.92
SBF14BT1	ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER	Acquisitions	1,242.00	-145,988.34	
		Dispositions	-1,242.00		163,410.81
C04010E109	ARGAN INC COM	Dispositions	-100.00		5,991.72
		Free Delivery	-900.00		
S2804501	ARGAN INC COM	Dispositions	-900.00		67,894.11
		Free Receipt	900.00	-38,515.52	
C04035M102	ARHAUS INC CL A CL A	Acquisitions	1,656.00	-19,676.09	
		Dispositions	-1,656.00		22,533.02
C04206A101	ARLO TECHNOLOGIES INC COM	Acquisitions	1,000.00	-14,288.90	
		Dispositions	-5,927.00		52,592.89
		Free Delivery	-1,000.00		
		Dispositions	-1,000.00		13,069.63

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 465 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C82835W108	ARS PHARMACEUTICALS INC COM	Free Receipt	1,000.00	-3,133.78	
		Acquisitions	2,953.00	-28,435.01	
		Free Delivery	-2,953.00		
SBMCR7V2	ARS PHARMACEUTICALS INC COM	Dispositions	-2,953.00		24,095.80
		Free Receipt	2,953.00	-28,435.01	
		Free Delivery	-49.00		
C04302A104	ARTERIS INC COM	Dispositions	-49.00		383.65
		Free Receipt	49.00	-395.88	
		Free Delivery			
SBPGLSF2	ARTHUR J GALLAGHER & CO 5.45% 07-15-2034	Acquisitions	50,000.00	-49,861.00	
		Dispositions	-50,000.00		50,097.95
		Acquisitions	120,000.00	-118,507.20	
SBRJX6P5	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054	Dispositions	-120,000.00		123,872.00
		Acquisitions	600.00	-23,504.29	
		Dispositions	-2,400.00		86,101.56
S6054409	ASAHI GROUP HOLDINGS LTD NPV	Acquisitions	60,000.00	-50,850.00	
		Dispositions	-60,000.00		55,607.35
		Acquisitions	1,576.00	-117,739.90	
SBP6MDQ1	ASBURY AUTOMOTIVE GROUP INC 4.625% 11-15-2029	Dispositions	-3,016.00		204,536.07
		Acquisitions	15.00	-7,922.74	
		Dispositions	-303.00		167,837.69
S0053673	ASHTREAD GROUP ORD GBP0.10	Acquisitions	74.00	-44,071.54	
		Dispositions	-1,990.00		1,845,656.04
		Acquisitions	138.00	-3,768.72	
S5165294	ASM INTL NV EUR0.04	Dispositions	-2,090.00		58,570.20
		Acquisitions			
		Dispositions			
SB929F46	ASML HOLDING NV EUR0.09	Free Delivery	-363.00		
		Acquisitions			
		Dispositions			
SBYPC1T4	ASSA ABLOY SER'B'NPV (POST SPLIT)	Acquisitions			
		Dispositions			
		Free Delivery			
C046224101	ASTEC INDS INC COM	Free Delivery			
		Acquisitions			
		Dispositions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2060370	ASTEC INDS INC COM	Dispositions	-363.00		10,965.92
		Free Receipt	363.00	-14,220.37	
SBMG7M46	ASTRAZENECA FIN LLC 5.0% 02-26-2034	Acquisitions	100,000.00	-99,634.00	
		Dispositions	-100,000.00		99,015.00
S0989529	ASTRAZENECA ORD USD0.25	Acquisitions	525.00	-72,811.55	
		Dispositions	-6,109.00		966,100.74
C046353AD0	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Free Delivery	-274,325.00		
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	2,000,000.00	-2,241,396.20	
		Free Receipt	274,325.00	-326,417.52	
C00206RFU1	AT&T INC FIXED 5.15% DUE 02-15-2050	Free Delivery	-100,000.00		
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Dispositions	-100,000.00		92,565.96
		Free Receipt	100,000.00	-89,666.70	
SBMHWTQ1	AT&T INC 2.3% DUE 06-01-2027	Acquisitions	850,000.00	-759,347.50	
		Dispositions	-850,000.00		771,646.05
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	Dispositions	-765,000.00		507,347.37
		Free Delivery	-297,000.00		
		Free Receipt	297,000.00	-307,871.89	
C00206RLJ9	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	310,000.00	-206,298.80	
		Free Delivery	-2,294,000.00		
SBNSLT2	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	371,000.00	-256,393.03	
		Free Receipt	2,294,000.00	-2,235,574.01	
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	Acquisitions	100,000.00	-67,721.00	
		Dispositions	-2,800,000.00		1,836,668.96
C00206RMN9	AT&T INC 3.8% 12-01-2057	Dispositions	-2,754,000.00		1,962,265.98
		Free Delivery	-212,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 467 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RCP5	AT&T INC 4.5% DUE 05-15-2035	Free Receipt	212,000.00	-224,763.67	
		Dispositions	-425,000.00		386,244.25
		Free Delivery	-685,000.00		
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Dispositions	-965,000.00		894,496.21
		Free Receipt	685,000.00	-674,759.25	
C04683R106	ATEA PHARMACEUTICALS INC COM	Dispositions	-363.00		1,394.14
		Free Delivery	-2,348.00		
SBLN9Z50	ATEA PHARMACEUTICALS INC COM	Dispositions	-2,348.00		8,053.41
		Free Receipt	2,348.00	-11,131.78	
SBQBDXL1	ATHENE HLDG LTD 6.25% 04-01-2054	Acquisitions	380,000.00	-377,736.00	
		Dispositions	-380,000.00		387,471.55
C642045108	ATLAS ENERGY SOLUTIONS INC NEW CL A	Acquisitions	672.00	-13,617.29	
		Dispositions	-4,037.00		93,363.95
		Free Receipt	3,365.00	74,030.00	
SBSQLCD9	ATLASSIAN CORP 5.25% 05-15-2029	Acquisitions	160,000.00	-159,534.55	
		Dispositions	-160,000.00		160,151.91
SBSQLCG2	ATLASSIAN CORP 5.5% DUE 05-15-2034	Acquisitions	245,000.00	-243,363.50	
		Dispositions	-245,000.00		244,848.12
C04956D107	ATMUS FILTRATION TECHNOLOGIES INC COM	Acquisitions	7,197.00	-224,651.42	
		Free Delivery	-7,197.00		
SBNRR1B2	ATMUS FILTRATION TECHNOLOGIES INC COM	Dispositions	-7,197.00		201,582.36
		Free Receipt	7,197.00	-224,651.42	
SBP8JT73	ATS CORPORATION COM NPV	Acquisitions	747.00	-31,800.13	
		Dispositions	-2,069.00		63,448.83
C053332BH4	AUTOZONE INC 6.55% 11-01-2033	Acquisitions	360,000.00	-359,053.20	
		Free Delivery	-360,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 468 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMTQVD2	AUTOZONE INC 6.55% 11-01-2033	Dispositions	-360,000.00		390,134.28
		Free Receipt	360,000.00	-359,053.20	
C05348EBB4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	Free Delivery	-410,000.00		
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	Dispositions	-410,000.00		336,836.01
		Free Receipt	410,000.00	-409,995.90	
S2131179	AVALONBAY CMNTYS REIT	Acquisitions	50.00	-8,451.81	
		Dispositions	-692.00		131,950.70
SB06CDW2	AXIS BANK GDR EACH REPR 5 INR10 'REGS	Acquisitions	1,837.00	-112,005.18	
		Dispositions	-6,259.00		453,328.26
C05463X106	AXOGEN INC COM USD0.01	Acquisitions	2,761.00	-16,824.57	
		Dispositions	-1,761.00		9,439.89
		Free Delivery	-1,000.00		
SB7254K9	AXOGEN INC COM USD0.01	Dispositions	-1,000.00		6,989.80
		Free Receipt	1,000.00	-5,785.30	
SBMHT025	AZELIS GROUP NV NPV	Acquisitions	805.00	-18,787.24	
		Dispositions	-3,984.00		82,398.89
C002121101	A10 NETWORKS INC COM	Acquisitions	6,980.00	-80,713.18	
		Free Delivery	-6,980.00		
SBKQVBN6	A10 NETWORKS INC COM	Dispositions	-6,980.00		96,530.71
		Free Receipt	6,980.00	-80,713.18	
SBMTRW10	B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1	Acquisitions	4,888.00	-33,149.78	
		Dispositions	-21,022.00		125,015.43
SBSNYFK9	B A T CAP CORP 6% DUE 02-20-2034	Acquisitions	850,000.00	-851,444.80	
		Dispositions	-850,000.00		863,133.54
C05523UAL4	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	Free Delivery	-65,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 469 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRJG7B7	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	Dispositions	-65,000.00		58,614.99
		Free Receipt	65,000.00	-62,260.90	
S0263494	BAE SYSTEMS ORD GBP0.025	Acquisitions	521.00	-7,081.18	
		Dispositions	-18,692.00		317,359.41
C059165EQ9	BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	Acquisitions	60,000.00	-51,972.60	
		Free Delivery	-60,000.00		
SBQB7F28	BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	Dispositions	-260,000.00		252,987.96
		Free Receipt	60,000.00	-51,972.60	
CP16994132	BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	Dispositions	-300.00		8,957.24
		Free Delivery	-640.00		
S2069485	BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	Dispositions	-640.00		18,431.48
		Free Receipt	640.00	-14,767.36	
C05988J103	BANDWIDTH INC CL A CL A	Free Delivery	-2,330.00		
SBD3FZ18	BANDWIDTH INC CL A CL A	Dispositions	-2,330.00		36,766.37
		Free Receipt	2,330.00	-49,455.40	
C06051GKK4	BANK AMER CORP SR NT 2.972% 02-04-2033	Acquisitions	1,845,000.00	-1,572,531.86	
		Dispositions	-90,000.00		71,376.30
SBN4J4R8	BANK AMER CORP 2.482% 09-21-2036	Acquisitions	100,000.00	-71,471.85	
		Dispositions	-936,000.00		744,171.72
SBMGDBJ2	BANK AMER CORP 2.572% DUE 10-20-2032 BEO	Acquisitions	1,300,000.00	-1,083,593.26	
		Dispositions	-50,000.00		38,696.00
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042	Acquisitions	65,000.00	-46,965.10	
		Dispositions	-560,000.00		414,435.53
		Free Delivery	-270,000.00		
		Free Receipt	270,000.00	-261,917.10	
SBKSJX09	BANK AMER CORP 3.846% 03-08-2037				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C06051GEN5	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	160,000.00	-128,278.55	
		Dispositions	-160,000.00		141,109.93
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Free Delivery	-280,000.00		
		Dispositions	-280,000.00		295,612.11
S6651048	BANK MANDIRI (PERS IDR125	Free Receipt	280,000.00	-302,422.73	
		Acquisitions	1,846,900.00	-829,460.80	
SBMF32J0	BANK NEW YORK MELLON CORP DEPOS SHS REPSTG 1/100TH 4.7% 12-31-2049	Dispositions	-1,846,900.00		689,200.18
		Acquisitions	285,000.00	-280,368.75	
S2295677	BANK OF AMERICA CORP	Dispositions	-285,000.00		279,780.84
		Acquisitions	9,235.00	-285,371.84	
SBM92KT9	BANK OF AMERICA CORP 4.571% 04-27-2033	Dispositions	-35,566.00		1,325,608.10
		Acquisitions	1,250,000.00	-1,150,388.87	
C06051GJP5	BANK OF AMERICA CORPORATION 2.651% 03-11-2032	Dispositions	-100,000.00		89,416.00
		Acquisitions	175,000.00	-147,341.25	
SBN6J9S2	BANK OF AMERICA CORPORATION 2.651% 03-11-2032	Free Delivery	-1,205,000.00		
		Dispositions	-1,205,000.00		1,023,659.62
C06051GJE0	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Free Receipt	1,205,000.00	-1,115,781.25	
		Acquisitions	85,000.00	-60,571.85	
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Free Delivery	-460,000.00		
		Acquisitions	25,000.00	-17,688.07	
C06051GGM5	BANK OF AMERICA CORPORATION 4.244% 04-24-2038	Free Receipt	460,000.00	-345,135.95	
		Dispositions	-955,000.00		853,600.32
C06051GLG2	BANK OF AMERICA CORPORATION 5.202% DUE 04-25-2029	Free Delivery	-455,000.00		
		Free Receipt	455,000.00	-455,000.00	
		Acquisitions	475,000.00	-460,821.25	
		Dispositions	-1,105,000.00		1,105,015.92

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 471 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRBCSG5	BANK OF AMERICA CORPORATION 5.468% 01-23-2035	Acquisitions	1,620,000.00	-1,628,548.96	
		Dispositions	-290,000.00		291,790.70
SBNNJDR2	BANK OF AMERICA CORPORATION 5.872% 09-15-2034	Acquisitions	825,000.00	-847,830.93	
		Dispositions	-190,000.00		190,414.90
C59022CAJ2	BANK OF AMERICA CORPORATION 6.11% 01-29-2037	Free Delivery	-230,000.00		
SB83ZNK8	BANK OF AMERICA CORPORATION 6.11% 01-29-2037	Dispositions	-1,030,000.00		1,089,540.91
		Free Receipt	230,000.00	-265,025.20	
S2076009	BANK OF MONTREAL COM NPV	Acquisitions	74.00	-7,015.97	
		Dispositions	-1,045.00		87,775.70
C06368L5Q5	BANK OF MONTREAL 7.3% 11-26-2084	Acquisitions	555,000.00	-555,000.00	
		Dispositions	-555,000.00		557,012.50
C06652K103	BANKUNITED INC	Acquisitions	4,500.00	-97,468.23	
		Free Delivery	-4,500.00		
SB3NNTZ4	BANKUNITED INC	Dispositions	-4,500.00		126,086.49
		Free Receipt	4,500.00	-97,468.23	
C067806109	BARNES GROUP INC COM	Acquisitions	1,803.00	-43,509.10	
		Free Delivery	-1,803.00		
S2080732	BARNES GROUP INC COM	Dispositions	-1,803.00		70,657.60
		Free Receipt	1,803.00	-43,509.10	
C068463108	BARRETT BUSINESS SVCS INC COM	Free Delivery	-489.00		
S2082675	BARRETT BUSINESS SVCS INC COM	Dispositions	-489.00		66,140.30
		Free Receipt	489.00	-26,843.96	
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	Acquisitions	80,000.00	-78,586.40	
		Dispositions	-180,000.00		192,297.73
C072722AE1	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	Free Delivery	-125,000.00		
		Dispositions	-125,000.00		100,333.60
S5069211	BAYER AG NPV (REGD)	Free Receipt	125,000.00	-125,000.00	
		Acquisitions	14,075.00	-457,924.92	
SBQYHBZ0	BB&T BRH BKG & TR 3.8% DUE 10-30-2026	Dispositions	-45,936.00		1,356,669.22
		Acquisitions	1,670,000.00	-1,608,903.40	
SB5VJH76	BDO UNIBANK INC PHP10	Dispositions	-1,670,000.00		1,608,761.10
		Acquisitions	24,470.00	-67,007.96	
SBG0SCK9	BE SEMICONDUCTOR INDUSTRIES NV EUR0.01	Dispositions	-187,048.00		415,188.35
		Acquisitions	699.00	-79,033.60	
S5107401	BEIERSDORF AG EUR1	Dispositions	-1,030.00		161,486.40
		Acquisitions	70.00	-10,874.86	
C084659AP6	BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	Dispositions	-8,880.00		1,342,279.27
		Free Delivery	-600,000.00		
SBG0JBZ0	BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	Dispositions	-800,000.00		599,040.29
		Free Receipt	600,000.00	-553,162.80	
C084664CQ2	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Free Delivery	-225,000.00		
		Dispositions	-655,000.00		560,495.01
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Free Receipt	225,000.00	-245,992.76	
		Free Delivery	-270,000.00		
C084664DB4	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Dispositions	-205,000.00		161,159.81
		Free Receipt	270,000.00	-269,046.90	
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Free Delivery	-1,201.00		
		Dispositions	-1,201.00		25,484.51
C084680107	BERKSHIRE HILLS BANCORP INC COM				
S2606570	BERKSHIRE HILLS BANCORP INC COM				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 473 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C08579X101	BERRY CORPORATION	Free Receipt	1,201.00	-32,250.61	
		Acquisitions	6,268.00	-52,358.63	
		Free Delivery	-6,268.00		
SBF01Q65	BERRY CORPORATION	Dispositions	-6,268.00		38,171.05
		Free Receipt	6,268.00	-52,358.63	
		Free Delivery	-320,000.00		
C08661UAB2	BETH ISRAEL DEACONESS MED CTR INC	TAXABLE BD SER L 3.08% 07-01-2051			
SBMFPWY1	BETH ISRAEL DEACONESS MED CTR INC	Dispositions	-320,000.00		207,261.06
		Free Receipt	320,000.00	-320,000.00	
		Free Delivery	-75,000.00		
C055451BE7	BHP BILLITON FIN USA LTD 5.25%	Acquisitions	75,000.00	-74,259.00	
		Free Delivery	-75,000.00		
		Free Receipt	1,185,000.00	-1,195,135.61	
SBRJRLC9	BHP BILLITON FIN USA LTD 5.25%	Free Receipt	75,000.00	-74,259.00	
		Acquisitions	65,000.00	-63,829.35	
		Free Delivery	-65,000.00		
C055451BF4	BHP BILLITON FIN USA LTD 5.5%	Acquisitions	65,000.00	-63,829.35	
		Free Delivery	-65,000.00		
		Free Receipt	65,000.00	-63,829.35	
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5%	Acquisitions	30,000.00	-29,459.70	
		Dispositions	-95,000.00		95,754.62
		Free Receipt	65,000.00	-63,829.35	
C055451AV0	BHP BILLITON FIN 5% DUE 09-30-2043				
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043	Free Delivery	-200,000.00		
		Dispositions	-310,000.00		294,047.53
		Free Receipt	200,000.00	-206,840.16	
S0144403	BHP BILLITON LTD CDI	Acquisitions	747.00	-23,620.59	
		Dispositions	-3,602.00		101,988.03
		Free Receipt	7,182.00	-70,265.22	
C08975P108	BIGCOMMERCE HLDGS INC COM SER 1 COM SER 1				
SBMDCDP2	BIGCOMMERCE HLDGS INC COM SER 1 COM SER 1	Free Delivery	-7,182.00		
		Dispositions	-7,182.00		53,073.50
		Dispositions	-7,182.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 474 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	7,182.00	-70,265.22	
C09062XAK9	BIOGEN INC SR NT 3.25% 02-15-2051	Free Delivery	-409,000.00		
SBPQW6H3	BIOGEN INC SR NT 3.25% 02-15-2051	Dispositions	-521,000.00		352,263.44
		Free Receipt	409,000.00	-284,478.99	
SBLPJXX2	BIOMARIN PHARMACEUTICAL INC SR SUB NT CONV 1.25% DUE 05-15-2027 REG	Acquisitions	20,000.00	-19,000.97	
		Dispositions	-415,000.00		397,203.55
SB01C1P6	BK CENTRAL ASIA IDR12.50	Acquisitions	214,900.00	-129,981.37	
		Dispositions	-583,500.00		345,059.31
C06406RBM8	BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033	Free Delivery	-230,000.00		
SBM9WJ81	BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033	Dispositions	-355,000.00		368,478.09
		Free Receipt	230,000.00	-230,000.00	
S6074968	BK OF PHILIP ISLAN PHP10	Acquisitions	6,160.00	-11,626.63	
		Dispositions	-71,964.00		151,606.54
C09290DAC5	BLACKROCK FUNDING INC 5.25% 03-14-2054	Acquisitions	85,000.00	-83,974.90	
		Free Delivery	-85,000.00		
SBPBJYZ3	BLACKROCK FUNDING INC 5.25% 03-14-2054	Acquisitions	170,000.00	-168,318.20	
		Dispositions	-200,000.00		198,317.35
		Free Receipt	85,000.00	-83,974.90	
SBNDM348	BLUE OWL CAP CORP NT 2.625% 01-15-2027	Acquisitions	25,000.00	-21,335.40	
		Dispositions	-229,000.00		209,355.04
C09627Y109	BLUEPRINT MEDICINES CORP COM	Acquisitions	1,691.00	-174,625.82	
		Free Delivery	-1,691.00		
SBWY52P3	BLUEPRINT MEDICINES CORP COM	Dispositions	-1,691.00		176,231.12
		Free Receipt	1,691.00	-174,625.82	
C05581KAH4	BNP PARIBAS 5.176% 01-09-2030	Acquisitions	220,000.00	-220,000.00	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 475 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2108601	BOEING CO COM	Dispositions	-220,000.00		218,212.08
		Acquisitions	870.00	-190,990.68	
C097023CV5	BOEING CO FIXED 5.705% DUE 05-01-2040	Dispositions	-870.00		171,920.12
		Free Delivery	-315,000.00		
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040	Acquisitions	177,000.00	-167,532.93	
		Dispositions	-492,000.00		459,467.14
C097023CW3	BOEING CO FIXED 5.805% DUE 05-01-2050	Free Receipt	315,000.00	-315,000.00	
		Free Delivery	-175,000.00		
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	565,000.00	-521,507.30	
		Dispositions	-850,000.00		782,995.65
SBMHXMZ4	BOEING CO 3.625% DUE 02-01-2031	Free Receipt	175,000.00	-175,000.00	
		Acquisitions	258,000.00	-224,144.98	
C097023CB9	BOEING CO 3.85% DUE 11-01-2048	Dispositions	-258,000.00		225,961.44
		Free Delivery	-240,000.00		
SBGYTGR3	BOEING CO 3.85% DUE 11-01-2048	Dispositions	-240,000.00		161,582.54
		Free Receipt	240,000.00	-223,999.20	
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060	Acquisitions	10,000.00	-9,008.10	
		Dispositions	-1,060,000.00		954,163.38
C09739D100	BOISE CASCADE CO COM	Dispositions	-394.00		39,860.03
		Free Delivery	-2,227.00		
SB9BP4R1	BOISE CASCADE CO COM	Dispositions	-2,227.00		272,577.22
		Free Receipt	2,227.00	-110,924.98	
SBPYTZ57	BOLIDEN AB NPV	Acquisitions	3,164.00	-90,201.83	
		Dispositions	-3,164.00		103,804.97
S2AZP26U	BONCER Z/CPN 31/03/2026	Acquisitions	8,703,000.00	-10,564.22	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-8,703,000.00		8,706.98
SBMV7LX3	BOOKING HLDGS INC .75% DUE 05-01-2025	Acquisitions	25,000.00	-46,988.77	
		Dispositions	-25,000.00		52,481.50
SB5367T7	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	Acquisitions	720.00	-91,995.36	
		Dispositions	-720.00		110,778.40
C099724106	BORG WARNER INC COM	Acquisitions	2,772.00	-91,999.90	
		Dispositions	-2,772.00		92,039.64
C100557107	BOSTON BEER INC CL A CL A	Acquisitions	80.00	-28,044.76	
		Free Delivery	-80.00		
S2113393	BOSTON BEER INC CL A CL A	Dispositions	-80.00		23,777.73
		Free Receipt	80.00	-28,044.76	
C10316T104	BOX INC CL A CL A	Acquisitions	1,168.00	-28,231.04	
		Free Delivery	-8,196.00		
SBVB3BV2	BOX INC CL A CL A	Dispositions	-8,196.00		211,696.79
		Free Receipt	8,196.00	-221,831.89	
C10373QBQ2	BP CAP MKTS AMER INC 3.379% 02-08-2061	Acquisitions	40,000.00	-27,458.80	
		Free Delivery	-725,000.00		
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061	Dispositions	-725,000.00		487,026.86
		Free Receipt	725,000.00	-706,770.25	
C10373QBU3	BP CAP MKTS AMER INC 4.812% DUE 02-13-2033	Free Delivery	-250,000.00		
SBMZMHX6	BP CAP MKTS AMER INC 4.812% DUE 02-13-2033	Acquisitions	3,450,000.00	-3,370,445.14	
		Free Receipt	250,000.00	-250,000.00	
C10373QBV1	BP CAP MKTS AMER INC 4.893% 09-11-2033	Dispositions	-65,000.00		64,431.25
		Free Delivery	-55,000.00		
SBMCJWJ1	BP CAP MKTS AMER INC 4.893% 09-11-2033	Dispositions	-55,000.00		53,994.99

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 477 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPCTKV0	BP CAPITAL MARKETS 6.45% 12-31-2049	Free Receipt	55,000.00	-54,998.90	
		Acquisitions	630,000.00	-648,352.84	
		Dispositions	-295,000.00		302,743.75
S0798059	BP ORD USD0.25	Acquisitions	28,165.00	-185,041.16	
		Dispositions	-49,823.00		304,856.47
C018581108	BREAD FINANCIAL HOLDINGS INC COM USD0.01	Acquisitions	6,189.00	-240,290.81	
		Dispositions	-2,597.00		70,558.82
		Free Delivery	-3,592.00		
S2762030	BREAD FINANCIAL HOLDINGS INC COM USD0.01	Dispositions	-3,592.00		157,864.01
		Free Receipt	3,592.00	-139,744.84	
C10805MAF4	BRIDGECREST 6.3% DUE 02-15-2030	Acquisitions	140,000.00	-139,902.44	
		Dispositions	-140,000.00		140,731.18
SBQ83S08	BRIDGECREST 7.84% DUE 08-15-2029	Acquisitions	195,000.00	-194,951.97	
		Dispositions	-195,000.00		203,084.36
S6132101	BRIDGESTONE CORP NPV	Acquisitions	1,100.00	-43,526.81	
		Dispositions	-2,800.00		118,573.76
C10948C107	BRIGHTVIEW HLDGS INC COM	Acquisitions	2,447.00	-20,903.18	
		Dispositions	-2,447.00		24,583.52
C110122CR7	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Free Delivery	-495,000.00		
		Dispositions	-665,000.00		553,151.75
		Free Receipt	495,000.00	-687,746.73	
SBPGKT01	BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044	Acquisitions	40,000.00	-39,698.00	
		Dispositions	-40,000.00		40,089.16
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	Acquisitions	420,000.00	-418,357.80	
		Dispositions	-420,000.00		421,733.84
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 478 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C110122EC8	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	Acquisitions	170,000.00	-169,277.50	
		Dispositions	-170,000.00		167,279.98
SBNDSD35	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	Acquisitions	335,000.00	-339,406.55	
		Free Delivery	-335,000.00		
C110122DW5	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	Acquisitions	260,000.00	-259,961.00	
		Dispositions	-595,000.00		658,348.01
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	Free Receipt	335,000.00	-339,406.55	
		Free Delivery	-235,000.00		
SBPK6XN6	BRISTOL-MYERS SQUIBB CO 4.9% 02-22-2029	Dispositions	-235,000.00		176,033.86
		Free Receipt	235,000.00	-221,280.84	
SBPK6XR0	BRISTOL-MYERS SQUIBB CO 5.2% 02-22-2034	Acquisitions	945,000.00	-944,392.80	
		Dispositions	-945,000.00		944,754.25
SBNDSD24	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	Acquisitions	245,000.00	-242,184.95	
		Dispositions	-245,000.00		245,917.12
SB23XQ67	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	Acquisitions	210,000.00	-209,405.70	
		Dispositions	-210,000.00		230,130.91
C991LJA995	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS A1 LP	Acquisitions	345,000.00	-419,730.45	
		Dispositions	-565,000.00		691,168.34
C12189TAZ7	BURL NORTHN SANTA 6.15% DUE 05-01-2037	Acquisitions	280,795.00	-280,795.00	
		Dispositions	-367,181.00		367,181.00
SB1W13G4	BURL NORTHN SANTA 6.15% DUE 05-01-2037	Free Delivery	-330,000.00		
		Acquisitions	170,000.00	-185,319.70	
C12189LBC4	BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	Free Receipt	330,000.00	-366,049.20	
		Free Delivery	-205,000.00		
SBFMN5B7	BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	Acquisitions	190,000.00	-156,105.62	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 479 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	205,000.00	-205,147.93	
C12189LAS0	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	Free Delivery	-220,000.00		
SBKH0LR6	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	Dispositions	-220,000.00		205,969.58
		Free Receipt	220,000.00	-230,538.73	
C12327CAA2	BUSINESS JET SECS 2024-1 LLC SR AST BACKED NT CL A 144A 6.197% 05-15-2039	Acquisitions	100,000.00	-99,998.41	
		Dispositions	-100,000.00		100,386.32
C124155102	BUTTERFLY NETWORK INC CL A CL A	Acquisitions	2,800.00	-2,910.20	
		Dispositions	-2,800.00		4,173.09
C124411109	BYLINE BANCORP INC COM	Free Delivery	-289.00		
SBD5G2C9	BYLINE BANCORP INC COM	Dispositions	-289.00		6,522.54
		Free Receipt	289.00	-6,555.70	
C12768EAH9	CAESARS ENTERTAINMENT, INC. TERM B1 LOANSR SECD TL 01-27-2031	Acquisitions	200,000.00	-199,500.00	
		Dispositions	-200,000.00		200,500.00
C128246105	CALAVO GROWERS INC COM	Free Delivery	-1,197.00		
S2859200	CALAVO GROWERS INC COM	Dispositions	-1,197.00		28,703.26
		Free Receipt	1,197.00	-40,853.18	
SB3TBRZ8	CALBEE INC	Acquisitions	2,200.00	-50,083.46	
		Dispositions	-2,200.00		43,183.03
C13057Q305	CALIFORNIA RES CORP COM USD0.01	Dispositions	-3,380.00		164,924.72
		Free Delivery	-596.00		
SBMBK002	CALIFORNIA RES CORP COM USD0.01	Dispositions	-596.00		28,982.67
		Free Receipt	596.00	-24,062.84	
C13063BBU5	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	Free Delivery	-285,000.00		
SB5BGSJ6	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	Dispositions	-285,000.00		330,832.41

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 480 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C13063A7D0	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	Free Receipt	285,000.00	-416,741.25	
SB54BZ20	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	Free Delivery	-840,000.00		
S9M4UN4U	CALL BONDOPT BOFAUS6NGFX 01/09/2024 FNCL 5% 01/16/2024 97.890625 31750N7F7	Dispositions	-1,520,000.00		1,752,876.97
S9M5BKJU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 98.8671875 31750NE44	Free Receipt	840,000.00	-994,106.60	
S9M5BKXU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 99.1875 31750NDP8	Acquisitions	100,000.00	0.00	
S9M4KX5U	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 6% 02/13/2024 101.09375 317595KA3	Dispositions	-100,000.00		390.63
S9M4KW7U	CALL BONDOPT CHASUS33 02/06/2024 FNCL 6% 02/13/2024 101.226562 3175134V8	Acquisitions	100,000.00	0.00	
S9M62S3U	CALL BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 98.078125 31750NN77	Dispositions	-100,000.00		437.50
S9M65YWU	CALL BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 98.15625 31750NOH4	Acquisitions	100,000.00	0.00	
S9M2HKAU	CALL BONDOPT CHASUS33 10/05/2023 FNCL 5% 10/12/2023 98.21875 317520K37	Dispositions	-100,000.00		257.81
S9M75T1U	CALL BONDOPT CITIUS33 05/06/2024 FNCL 5% 05/13/2024 97.15625 31750O0W5	Acquisitions	200,000.00	0.00	
S9M4XK1U	CALL BONDOPT SBNYUS33 01/09/2024 FNCL 5% 01/16/2024 99.90625 31750N908	Dispositions	-200,000.00		976.56
S9M55HJU	CALL BONDOPT SBNYUS33 02/06/2024 FNCL 4.5% 02/13/20 97.8125 31750NBB1	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		125.00
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		257.81
		Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M59FFU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.27% 317U4UDA6 05/02/2024	Dispositions	-100,000.00		519.53
		Acquisitions	100,000.00	0.00	
S9M5EWDU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U4W7A9 12/02/2024	Dispositions	-100,000.00		417.14
		Acquisitions	100,000.00	0.00	
S9M5LRFU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.53% 317U4YFA6 23/02/2024	Dispositions	-100,000.00		358.50
		Acquisitions	100,000.00	0.00	
S9M66A0U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.56% 317U57AA9 20/03/2024	Dispositions	-100,000.00		345.61
		Acquisitions	100,000.00	0.00	
S9M35QZU	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.08% 317U3XFA9 12/10/2023	Dispositions	-100,000.00		175.51
		Acquisitions	100,000.00	0.00	
S9M43F7U	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.128% 317U4FOA7 30/11/2023	Dispositions	-100,000.00		256.56
		Acquisitions	100,000.00	0.00	
S9M3EGJU	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.2% 317U42CA9 25/10/2023	Dispositions	-100,000.00		388.78
		Acquisitions	100,000.00	0.00	
S9M3FU0U	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.23% 317U43CA7 27/10/2023	Dispositions	-100,000.00		375.69
		Acquisitions	100,000.00	0.00	
S9M57E9U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.323% 317U4TAA2 02/02/2024	Dispositions	-100,000.00		214.86
		Acquisitions	100,000.00	0.00	
S9M5BW2U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U4UWA5 09/02/2024	Dispositions	-100,000.00		447.94
		Acquisitions	100,000.00	0.00	
S9M5SMVU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U50UA2 01/03/2024	Dispositions	-100,000.00		418.56
		Acquisitions	100,000.00	0.00	
S9M5BCCU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.431% 317U4UNA5 08/02/2024	Dispositions	-100,000.00		317.73
		Acquisitions	100,000.00	0.00	
S9M5QV8U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.45% 317U50A22 29/02/2024	Dispositions	-100,000.00		412.24

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5WSEU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.49% 317U52JA1 07/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		309.11
S9M5HW8U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.517% 317U4XRA5 19/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		314.26
S9M5NPMU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.57% 317U4ZBA7 26/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		339.59
S9M68KZU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.6% 317U58JA8 22/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		343.40
S9M7BTJU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.65% 317U5RXA0 20/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		289.05
S9M7KGYU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.76% 317U5WHA7 03/06/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		170.18
S9M4JTWU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.91% 317U4LEA5 27/12/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		162.92
S9M45R2U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.063% 317U4H5A4 04/12/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		328.75
S9M37WLU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.1% 317U3YFA7 16/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		370.13
S9M42WVU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.179% 317U4EXA0 27/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		220.14
S9M3XNUU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.305% 317U4D1A7 23/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		201.14
S9M6T83U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.48% 317U5IJA6 25/04/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		419.57
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		283.92

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M4VSTU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.49% 317U4PLA8 12/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		396.20
S9M6EYRU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.49% 317U5CTA8 05/04/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		309.61
S9M64YYU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.52% 317U56KA0 15/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		337.71
S9M78TTU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.58% 317U5OSA3 15/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		162.12
S9M76ZQU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.586% 317U5NRA6 13/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		298.41
S9M7AUGU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.62% 317U5QFA2 17/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		308.31
S9M4PB5U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.65% 317U4NCA3 04/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		362.99
S9M7HAVU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.65% 317U5USA9 29/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		336.42
S9M4HX6U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.95% 317U4L2A8 27/12/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		159.56
S9M4AH0U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.97% 317U4IUA4 13/12/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		372.93
S9M31S9U	CALL SWO EUR CHASUS33 P 6MEURIB / R 3.07% 317U3VZA1 05/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		283.12
S9M3PL4U	CALL SWO EUR CHASUS33 P 6MEURIB / R 3.18% 317U48SA9 10/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		552.85
S9M6VA0U	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.48% 317U5K0A1 29/04/2024	Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M52ZAU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.31% 317U4R9A8 18/01/2024	Dispositions	-100,000.00		146.18
		Acquisitions	100,000.00	0.00	
S9M6GD9U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.5% 317U5ECA2 08/04/2024	Dispositions	-100,000.00		393.50
		Acquisitions	100,000.00	0.00	
S9M61YQU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.54% 317U54JA7 12/03/2024	Dispositions	-100,000.00		183.25
		Acquisitions	100,000.00	0.00	
S9M6XY5U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.547% 317U5LCA6 02/05/2024	Dispositions	-100,000.00		182.29
		Acquisitions	100,000.00	0.00	
S9M6NCSU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.55% 317U5GFA4 15/04/2024	Dispositions	-100,000.00		153.11
		Acquisitions	100,000.00	0.00	
S9M6PABU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.56% 317U5GLA7 18/04/2024	Dispositions	-100,000.00		306.23
		Acquisitions	100,000.00	0.00	
S9M4QU4U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.59% 317U4NMA2 05/01/2024	Dispositions	-100,000.00		297.24
		Acquisitions	100,000.00	0.00	
S9M6B96U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.67% 317U5ASA3 28/03/2024	Dispositions	-100,000.00		368.81
		Acquisitions	100,000.00	0.00	
S9M4CSYU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.88% 317U4JMA1 15/12/2023	Dispositions	-100,000.00		317.45
		Acquisitions	200,000.00	0.00	
S9M2VT3U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.9% 317U3U4A7 29/09/2023	Dispositions	-200,000.00		369.56
		Acquisitions	200,000.00	0.00	
S9M47JXU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.99% 317U4HKA7 06/12/2023	Dispositions	-200,000.00		783.40
		Acquisitions	100,000.00	0.00	
S9M3TKDU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.148% 317U4AUA1 16/11/2023	Dispositions	-100,000.00		376.21
		Acquisitions	100,000.00	0.00	
S9M3CSYU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.23% 317U40VA2 23/10/2023	Dispositions	-100,000.00		386.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3JT7U	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.25% 317U44VA4 02/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		206.89
S9M3VSGU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.255% 317U4CHA2 20/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		471.67
S9M3MQ1U	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.27% 317U47QA3 06/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		195.49
S9M7RNNU	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.725% 317U5YLA8 14/11/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		232.41
S9M7QNVU	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.749% 317U5YFA5 13/11/2024	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		0.00
S9M7SGBU	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.754% 317U5YPA4 15/11/2024	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		0.00
S9M7S44U	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.765% 317U5ZYA1 18/11/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		0.00
S9M7URJU	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.8% 317U61BA0 20/11/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		0.00
S9M7VCAU	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.82% 317U61IA3 21/11/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		0.00
S9M86GMU	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.84% 317U66VA7 05/12/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		0.00
S9M7VB5U	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.85% 317U61PA5 22/11/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		0.00
S9M87T4U	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.9% 317U69GA8 09/12/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		0.00
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		0.00

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 486 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7W05U	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.92% 317U63DA4 25/11/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		0.00
S9M84TGU	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.92% 317U65ZA5 03/12/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		0.00
S9M81ZDU	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.93% 317U63PA1 29/11/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		0.00
S9M83RKU	CALL SWO EUR GSCMUS33 P 3MEURIB / R 2.93% 317U63PA1 29/11/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		0.00
S9M7QNWU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5YGA4 13/11/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M7SGCU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5YQA3 15/11/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		0.00
S9M7S83U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5ZZA0 18/11/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		0.00
S9M7URKU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.35% 317U61CA9 20/11/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		0.00
S9M7VCBU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.357% 317U61JA2 21/11/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		0.00
S9M7VB6U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.36% 317U61QA4 22/11/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		0.00
S9M86GNU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.363% 317U66ZA3 05/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		0.00
S9M87T5U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.395% 317U69HA7 09/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		0.00
S9M7W06U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.4% 317U63EA3 25/11/2024	Acquisitions	200,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6KJSU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.43% 317U5F9A3 12/04/2024	Dispositions	-200,000.00		0.00
		Acquisitions	100,000.00	0.00	
S9M84TKU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.44% 317U66AA0 03/12/2024	Dispositions	-100,000.00		166.64
		Acquisitions	200,000.00	0.00	
S9M5UNAU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.45% 317U51RA4 05/03/2024	Dispositions	-200,000.00		0.00
		Acquisitions	100,000.00	0.00	
S9M81ZEU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.465% 317U63QA0 29/11/2024	Dispositions	-100,000.00		172.83
		Acquisitions	100,000.00	0.00	
S9M83RLU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.467% 317U65QA5 29/11/2024	Dispositions	-100,000.00		0.00
		Acquisitions	200,000.00	0.00	
S9M78PFU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.52% 317U5ORA4 15/05/2024	Dispositions	-200,000.00		0.00
		Acquisitions	100,000.00	0.00	
S9M79UWU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.6% 317U5P6A4 16/05/2024	Dispositions	-100,000.00		308.28
		Acquisitions	100,000.00	0.00	
S9M7MX0U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.65% 317U5XCA0 10/06/2024	Dispositions	-100,000.00		329.44
		Acquisitions	100,000.00	0.00	
S9M7FA2U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.7% 317U5UIA0 28/05/2024	Dispositions	-100,000.00		172.45
		Acquisitions	100,000.00	0.00	
S9M4MZNU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U4MVA4 29/12/2023	Dispositions	-100,000.00		176.89
		Acquisitions	100,000.00	0.00	
S9M4FNAU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.89% 317U4KBA0 20/12/2023	Dispositions	-100,000.00		192.06
		Acquisitions	100,000.00	0.00	
S9M2LZKU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.9% 317U3OPA8 11/09/2023	Dispositions	-100,000.00		356.57
		Acquisitions	100,000.00	0.00	
S9M49SYU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.92% 317U4I6A1 11/12/2023	Dispositions	-100,000.00		351.47
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2NM4U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.05% 317U3PSA2 15/09/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		376.87
S9M33GWU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.1% 317U3WVA3 09/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		452.54
S9M3RKZU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.14% 317U49SA7 13/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		259.67
S9M39LFU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.15% 317U3YYA6 18/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		260.28
S9M4TEMU	CALL SWO EUR GSILGB2X P 6MEURIB / R 2.44% 317U4OMA0 08/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		194.66
S9M4XE5U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.33% 317U4QPA2 15/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		229.31
S9M5FU7U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.42% 317U4WHA8 16/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		415.59
S9M73EQU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.481% 317U5M8A9 07/05/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		762.15
S9M74URU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.587% 317U5MNA2 09/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		309.74
S9M3BRVU	CALL SWO GBP CHASUS33 P 1DSONIA / R 3.98% 317U40TA5 20/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		151.94
S9M6A75U	CALL SWO GBP GSCMUS33 P 1DSONIA / R 3.7% 317U5A1A2 28/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		550.65
S9M2EY0U	CALL SWO USD BARCGB33 P 1DSOFR / R 3.75% 317U3JPA9 09/01/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		428.07
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		292.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2G14U	CALL SWO USD BARCGB33 P 1DSOFR / R 3.8% 317U3M4A5 09/05/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		305.00
S9M78VRU	CALL SWO USD BARCGB33 P 1DSOFR / R 4.01% 317U5OYA6 05/15/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		465.00
S9M2KV7U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.45% 317U3O1A4 09/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		358.75
S9M4TFTU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.494% 317U4P1A0 01/08/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		458.75
S9M4WUMU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.545% 317U4QCA6 01/16/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		448.75
S9M2FK0U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.75% 317U3KMA9 09/05/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		302.50
S9M2SB7U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.8% 317U3SOA0 09/22/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		435.00
S9M38B7U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.8% 317U3YWA8 10/16/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		337.50
S9M3AKAU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.855% 317U3ZSA0 10/19/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		353.75
S9M3DNKU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.943% 317U41VA0 10/23/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		343.75
S9M3JCTU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.985% 317U44EA3 10/30/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		407.50
S9M75RGU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.928% 317U5NOA9 05/10/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9M76B7U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.96% 317U5OEA8 05/13/2024	Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M4AH7U	CALL SWO USD BOFAUS6S P 1DSOFR / R 4.03% 317U4J3A2 12/13/2023	Dispositions	-100,000.00		360.00
		Acquisitions	100,000.00	0.00	
S9M56GQU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.17% 317U4T3A0 01/29/2024	Dispositions	-100,000.00		440.00
		Acquisitions	100,000.00	0.00	
S9M54W8U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.205% 317U4SMA1 01/22/2024	Dispositions	-100,000.00		432.50
		Acquisitions	100,000.00	0.00	
S9M5SMUU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.3% 317U51GA6 03/01/2024	Dispositions	-100,000.00		410.00
		Acquisitions	100,000.00	0.00	
S9M52WDU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.35% 317U4RIA8 01/18/2024	Dispositions	-100,000.00		380.00
		Acquisitions	100,000.00	0.00	
S9M6KLFU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.55% 317U5FHA4 04/12/2024	Dispositions	-100,000.00		495.00
		Acquisitions	100,000.00	0.00	
S9M4VSSU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.6% 317U4POA5 01/12/2024	Dispositions	-100,000.00		345.00
		Acquisitions	100,000.00	0.00	
S9M2NCXU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.63% 317U3PJA2 09/14/2023	Dispositions	-100,000.00		457.50
		Acquisitions	200,000.00	0.00	
S9M2TKQU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.665% 317U3TNA9 09/25/2023	Dispositions	-200,000.00		780.00
		Acquisitions	200,000.00	0.00	
S9M6A57U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.7% 317U5ANA8 03/28/2024	Dispositions	-200,000.00		820.00
		Acquisitions	100,000.00	0.00	
S9M2VW8U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.72% 317U3U7A4 09/29/2023	Dispositions	-100,000.00		366.25
		Acquisitions	200,000.00	0.00	
S9M65TMU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U56TA1 03/18/2024	Dispositions	-200,000.00		775.00
		Acquisitions	300,000.00	0.00	
S9M4GPGU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.842% 317U4KFA6 12/21/2023	Dispositions	-300,000.00		795.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3FP8U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.95% 317U43GA3 10/27/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		425.00
S9M4AG8U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.03% 317U4J5A0 12/13/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		365.00
S9M7ET9U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.07% 317U5TVA8 05/24/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		431.25
S9M7JSMU	CALL SWO USD CHASUS33 P 1DSOFR / R 4.08% 317U5VJA7 06/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		403.75
S9M3JM8U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.13% 317U45GA8 11/02/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		403.75
S9M3JFPU	CALL SWO USD CHASUS33 P 1DSOFR / R 4% 317U44HA0 10/30/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		485.00
S9M54M0U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.235% 317U4SQA7 01/22/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		418.75
S9M5FV9U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.46% 317U4WWA1 02/16/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		410.00
S9M31V9U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.725% 317U3W7A0 10/05/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		445.00
S9M6XARU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.73% 317U5L5A4 05/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		358.75
S9M75VVU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.935% 317U5NQA7 05/10/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		270.00
S9M2K87U	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.45% 317U3NZA9 09/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3JK1U	CALL SWO USD DEUTGB2L P 1DSOFR / R 4.13% 317U45IA6 11/02/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		467.50
S9M4LH6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.195% 317U4MJA8 05/29/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,760.00
S9M54R8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.215% 317U4SSA5 01/22/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		405.00
S9M58RYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.275% 317U4U4A6 02/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		502.50
S9M53XHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.285% 317U4RPA0 01/19/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		417.50
S9M51WNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.3% 317U4R0A7 01/16/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		426.00
S9M2KM6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.45% 317U3OGA8 09/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00
S9M5F08U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U4WYA9 02/16/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		450.00
S9M5H02U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.49% 317U4XYA7 02/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		960.00
S9M6GG4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U5EPA8 04/08/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.00
S9M5MVHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.51% 317U4ZAA8 02/26/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		391.25
S9M5LREU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U4YIA3 02/23/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		235.00
S9M2HJ6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.55% 317U3MNA4 09/05/2023	Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M4QX2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.56% 317U4NQA8 01/05/2024	Dispositions	-100,000.00		415.63
		Acquisitions	100,000.00	0.00	
S9M5JP8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.58% 317U4YAA1 02/20/2024	Dispositions	-100,000.00		512.50
		Acquisitions	100,000.00	0.00	
S9M4QX0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.594% 317U4NOA0 01/05/2024	Dispositions	-100,000.00		365.00
		Acquisitions	100,000.00	0.00	
S9M4PS3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317U4NIA7 01/04/2024	Dispositions	-100,000.00		500.00
		Acquisitions	100,000.00	0.00	
S9M2TNUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.665% 317U3TMA0 09/25/2023	Dispositions	-100,000.00		455.00
		Acquisitions	100,000.00	0.00	
S9M63WEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.678% 317U56DA8 03/14/2024	Dispositions	-100,000.00		407.75
		Acquisitions	100,000.00	0.00	
S9M6MHYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U5G7A3 04/15/2024	Dispositions	-100,000.00		410.00
		Acquisitions	100,000.00	0.00	
S9M4LH7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.684% 317U4MMA4 12/29/2023	Dispositions	-100,000.00		340.50
		Acquisitions	100,000.00	0.00	
S9M6MJAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.685% 317U5G9A1 04/18/2024	Dispositions	-100,000.00		457.50
		Acquisitions	100,000.00	0.00	
S9M67SDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.7% 317U58EA3 03/21/2024	Dispositions	-100,000.00		395.00
		Acquisitions	100,000.00	0.00	
S9M68HUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.725% 317U58PA1 03/22/2024	Dispositions	-100,000.00		350.00
		Acquisitions	100,000.00	0.00	
S9M2PKPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.73% 317U3R0A8 09/18/2023	Dispositions	-100,000.00		350.00
		Acquisitions	100,000.00	0.00	
S9M63WBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.735% 317U55YA7 03/14/2024	Dispositions	-100,000.00		403.75
		Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M33GUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U3X5A0 10/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		425.00
S9M4KXUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U4LSA0 12/28/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		395.00
S9M6PCJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U5GNA5 04/18/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		432.50
S9M2GU0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.8% 317U3LLA8 09/05/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		348.75
S9M4KXSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.81% 317U4LOA4 12/28/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		315.00
S9M39LEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.82% 317U3Z5A5 10/18/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		432.50
S9M4JUCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.854% 317U4LIA1 12/27/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		342.75
S9M7PVLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.95% 317U5YCA8 06/10/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		431.25
S9M7ARWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.993% 317U5RGA9 05/17/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9M82J3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		416.25
S9M78QQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.01% 317U5OWA8 05/15/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		303.75
S9M3SQLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.05% 317U4QA6 11/13/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		475.00
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		482.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7BWEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.052% 317U5S5A9 05/20/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		417.50
S9M7EM4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.07% 317U5TTA1 05/24/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		398.75
S9M3RKXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.075% 317U4A3A1 11/13/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		437.50
S9M7HU9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.1% 317U5V7A0 05/30/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		380.00
S9M3MM6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.14% 317U48EA4 11/06/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		502.50
S9M3WRVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.25% 317U4CZA2 11/20/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		455.00
S9M3JEEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4% 317U44IA9 10/30/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		421.00
S9M5SUCU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.25% 317U51LA0 03/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		425.00
S9M5SPPU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.255% 317U51EA8 03/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		857.50
S9M2KEEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.3% 317U3NFA1 09/08/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		855.00
S9M5SPLU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.31% 317U51CA0 03/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		372.50
S9M59HHU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.35% 317U4ULA7 02/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,425.00
S9M5CYTU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.4% 317U4VQA0 02/12/2024	Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2KW8U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.45% 317U3NXA1 09/11/2023	Dispositions	-300,000.00		1,200.00
		Acquisitions	100,000.00	0.00	
S9M4S97U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.455% 317U4PCA8 01/08/2024	Dispositions	-100,000.00		360.00
		Acquisitions	100,000.00	0.00	
S9M4S95U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.475% 317U4P5A6 01/08/2024	Dispositions	-100,000.00		485.00
		Acquisitions	100,000.00	0.00	
S9M6JPCU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.5% 317U5F3A9 04/11/2024	Dispositions	-100,000.00		470.00
		Acquisitions	100,000.00	0.00	
S9M5URKU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.55% 317U51ZA5 03/05/2024	Dispositions	-100,000.00		377.50
		Acquisitions	100,000.00	0.00	
S9M4VUZU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.6% 317U4PQA3 01/12/2024	Dispositions	-100,000.00		323.75
		Acquisitions	100,000.00	0.00	
S9M5X85U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.6% 317U54HA9 03/11/2024	Dispositions	-100,000.00		457.50
		Acquisitions	300,000.00	0.00	
S9M6CP5U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.624% 317U5BTA0 04/01/2024	Dispositions	-300,000.00		1,113.75
		Acquisitions	100,000.00	0.00	
S9M6CP4U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.627% 317U5BSA1 04/01/2024	Dispositions	-100,000.00		370.00
		Acquisitions	100,000.00	0.00	
S9M4PJ5U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.67% 317U4NKA4 01/04/2024	Dispositions	-100,000.00		365.00
		Acquisitions	100,000.00	0.00	
S9M69V0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.67% 317U59NA1 03/26/2024	Dispositions	-100,000.00		470.00
		Acquisitions	100,000.00	0.00	
S9M6T55U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.678% 317U5IQA8 04/25/2024	Dispositions	-100,000.00		372.50
		Acquisitions	100,000.00	0.00	
S9M6CP3U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.688% 317U5BRA2 04/01/2024	Dispositions	-100,000.00		286.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6UWRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.69% 317U5J5A9 04/26/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		365.00
S9M62XEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.7% 317U54WA2 03/13/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		277.50
S9M67MFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.71% 317U58HA0 03/21/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		380.00
S9M63TEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.735% 317U56AA1 03/14/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00
S9M6BV8U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.75% 317U5AZA5 04/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		420.00
S9M2RGCU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.775% 317U3S0A6 09/18/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		714.75
S9M2RGEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.775% 317U3S2A4 09/25/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		440.00
S9M3AGSU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.83% 317U3ZNA5 10/19/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		550.00
S9M4JVNU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.854% 317U4LLA7 12/27/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		351.25
S9M7LNJU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.9% 317U5WKA3 06/06/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		426.25
S9M4CRLU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.95% 317U4JWA0 12/15/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		315.00
S9M6XT7U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.8% 317U5LJA9 05/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		420.00
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		650.00

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 498 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7MP1U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.935% 317U5XRA4 06/10/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		830.00
S9M51VGU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.272% 317U4R2A5 01/16/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		426.25
S9M4TCVU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.489% 317U4P3A8 01/08/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		463.00
S9M4WURU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.55% 317U4QFA3 01/16/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		436.25
S9M5MXKU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.553% 317U4Z8A1 02/26/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		402.50
S9M2XDEU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.58% 317U3VAA8 10/02/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,038.75
S9M6B55U	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.64% 317U5BBA9 03/28/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		710.00
S9M67PVU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.687% 317U58AA7 03/21/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		346.25
S9M6UYFU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.69% 317U5J7A7 04/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		847.50
S9M2VJPU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.705% 317U3TYA7 09/28/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		386.25
S9M6RDMU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.705% 317U5HKA6 04/22/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		665.00
S9M74VJU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.793% 317U5MTA6 05/09/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		322.50
S9M73HYU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.8% 317U5MFA1 05/06/2024	Acquisitions	200,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M73X4U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.822% 317U5MLA4 05/08/2024	Dispositions	-200,000.00		590.00
		Acquisitions	100,000.00	0.00	
S9M75RRU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.928% 317U5NNA0 05/10/2024	Dispositions	-100,000.00		327.50
		Acquisitions	100,000.00	0.00	
S9M7PQTU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.93% 317U5Y6A5 06/10/2024	Dispositions	-100,000.00		350.00
		Acquisitions	100,000.00	0.00	
S9M7PQVU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.945% 317U5YEA6 06/10/2024	Dispositions	-100,000.00		340.00
		Acquisitions	100,000.00	0.00	
S9M58QLU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.333% 317U4U2A8 02/05/2024	Dispositions	-100,000.00		340.00
		Acquisitions	100,000.00	0.00	
S9M52XYU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.344% 317U4RKA5 01/18/2024	Dispositions	-100,000.00		502.50
		Acquisitions	100,000.00	0.00	
CG17766109	CAMBIUM NETWORKS CORPORATION COM	Dispositions	-100,000.00		487.48
		Acquisitions	1,109.00	-8,771.97	
		Dispositions	-1,290.00		12,288.40
SBKC9Q28	CAMBIUM NETWORKS CORPORATION COM	Free Delivery	-909.00		
		Dispositions	-909.00		2,645.11
		Free Receipt	909.00	-7,190.01	
C133131AY8	CAMDEN PPTY TR 3.35% DUE 11-01-2049	Free Delivery	-275,000.00		
SBKPGWY0	CAMDEN PPTY TR 3.35% DUE 11-01-2049	Dispositions	-275,000.00		196,579.34
S2210959	CANADIAN NATL RY CO COM	Free Receipt	275,000.00	-274,837.75	
		Acquisitions	57.00	-7,086.59	
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	Dispositions	-7,270.00		861,210.60
		Dispositions	-275,000.00		216,904.70
		Free Delivery	-275,000.00		
		Free Receipt	275,000.00	-271,480.21	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 500 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	Dispositions	-335,000.00		292,900.59
		Free Delivery	-335,000.00		
		Free Receipt	335,000.00	-333,616.45	
S6173694	CAPCOM CO LTD NPV	Acquisitions	4,300.00	-111,227.88	
		Dispositions	-9,300.00		170,716.33
		Free Receipt	3,500.00		
S4163437	CAPGEMINI EUR8	Acquisitions	524.00	-110,022.57	
		Dispositions	-12,188.00		2,502,024.60
C139674105	CAPITAL CITY BK GROUP INC COM	Free Delivery	-130.00		
S2186759	CAPITAL CITY BK GROUP INC COM	Dispositions	-130.00		3,489.10
		Free Receipt	130.00	-1,950.43	
S2654461	CAPITAL ONE FINL CORP COM	Acquisitions	2,440.00	-231,243.46	
		Dispositions	-6,755.00		916,780.71
SBQWNK64	CAPITAL ONE FINL CORP 6.051% 02-01-2035	Acquisitions	110,000.00	-110,000.00	
		Dispositions	-110,000.00		111,206.10
SBPNZ6Q4	CAPITAL ONE FINL CORP 7.624% 10-30-2031	Acquisitions	290,000.00	-321,447.45	
		Dispositions	-290,000.00		319,562.32
SBSBGTH2	CARDINAL HEALTH INC 5.125% 02-15-2029	Acquisitions	180,000.00	-179,861.40	
		Dispositions	-180,000.00		179,843.43
SBSBG TJ4	CARDINAL HEALTH INC 5.45% 02-15-2034	Acquisitions	280,000.00	-280,596.40	
		Dispositions	-280,000.00		282,773.65
C14161W105	CARDLYTICS INC COM	Acquisitions	300.00	-2,099.25	
		Dispositions	-1,026.00		14,050.75
		Free Delivery	-300.00		
SBF1GM49	CARDLYTICS INC COM	Dispositions	-300.00		2,408.93
		Free Receipt	300.00	-2,099.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C14167L103	CAREDX INC COM	Acquisitions	7,498.00	-71,934.04	
		Free Delivery	-7,498.00		
SBP3YM74	CAREDX INC COM	Dispositions	-7,498.00		105,343.96
		Free Receipt	7,498.00	-71,934.04	
S4169219	CARLSBERG SER'B'DKK20	Acquisitions	2,538.00	-342,899.02	
		Dispositions	-8,261.00		1,027,480.37
C142923AA9	CARLYLE US CLO VAR RT 0% DUE 04-15-2037	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		701,609.24
CLX2299332	CARNIVAL CORPORATION (2027) TERM LOAN SENIOR SECURED 08-08-2027	Dispositions	-76,304.19		76,876.47
		Free Receipt	76,304.19	75,922.67	
CLX2145931	CARNIVAL CORPORATION TERM LOAN B TERM LOAN SENIOR SECURED 08-02-2027	Acquisitions	100,000.00	-99,500.00	
		Dispositions	-23,695.81		23,695.81
		Free Delivery	-76,304.19		
C143905107	CARRIAGE SERVICES INC COM	Free Delivery	-911.00		
S2177786	CARRIAGE SERVICES INC COM	Dispositions	-911.00		24,842.27
		Free Receipt	911.00	-28,597.30	
C14843C105	CASTLE BIOSCIENCES INC COM	Acquisitions	1,934.00	-34,204.09	
		Free Delivery	-3,231.00		
SBKLCWZ3	CASTLE BIOSCIENCES INC COM	Dispositions	-3,231.00		69,076.85
		Free Receipt	3,231.00	-50,876.89	
C14888U101	CATALYST PHARMACEUTICALS INC COM STK USD0.001 STK	Free Delivery	-6,751.00		
SB1G7Q03	CATALYST PHARMACEUTICALS INC COM STK USD0.001 STK	Dispositions	-6,751.00		105,177.65
		Free Receipt	6,751.00	-112,849.94	
C149123CB5	CATERPILLAR INS 3.803% DUE 08-15-2042	Free Delivery	-255,000.00		
SB95BMR1	CATERPILLAR INS 3.803% DUE 08-15-2042				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 502 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB8BB1R1	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	Dispositions	-255,000.00		209,526.16
		Free Receipt	255,000.00	-248,191.50	
C149568107	CAVCO INDS INC DEL COM STK	Acquisitions	100,000.00	-85,721.00	
		Dispositions	-280,000.00		240,986.37
S2787022	CAVCO INDS INC DEL COM STK	Acquisitions	121.00	-41,994.06	
		Free Delivery	-121.00		
SBLD5MC4	CBRE SVCS INC 5.5% 04-01-2029	Dispositions	-121.00		43,278.07
		Free Receipt	121.00	-41,994.06	
S9AYQMCU	CCP DUE FROM BARCLAYS	Acquisitions	110,000.00	-109,820.70	
		Dispositions	-110,000.00		110,908.22
S9B8EBLU	CCP DUE RECEIVABLE FROM BARCLAYS CAPTIAL INC	Acquisitions	213,000.00	-213,000.00	
		Dispositions	-213,000.00		213,000.00
S2180632	CDN NATL RAILWAYS COM NPV	Acquisitions	119,000.00	-119,000.00	
		Dispositions	-1,021,000.00		1,021,000.00
SBKPQNF8	CDW LLC / CDW FIN CORP 4.25% DUE 04-01-2028	Acquisitions	1,115.00	-128,204.44	
		Dispositions	-1,678.00		196,200.69
SBPLVD63	CDW LLC/CDW FIN CORP 3.276% 12-01-2028	Acquisitions	5,000.00	-4,599.40	
		Dispositions	-5,000.00		4,757.00
SBMGVNP8	CDW LLC/CDW FIN FIXED 3.25% DUE 02-15-2029	Acquisitions	5,000.00	-4,342.20	
		Dispositions	-5,000.00		4,558.73
SBPLVD52	CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031	Acquisitions	20,000.00	-17,380.80	
		Dispositions	-95,000.00		85,892.18
SBP9RBL4	CELANESE US HLDGS LLC 6.33% 07-15-2029	Acquisitions	10,000.00	-8,311.35	
		Dispositions	-560,000.00		491,472.13
		Acquisitions	10,000.00	-9,633.50	
		Dispositions	-95,000.00		97,879.23

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 503 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMZ6BF8	CELANESE US HLDGS LLC 6.35%	11-15-2028			
		Acquisitions	170,000.00	-169,976.20	
		Dispositions	-170,000.00		175,080.94
SBMZ6BG9	CELANESE US HLDGS LLC 6.55%	11-15-2030			
		Acquisitions	355,000.00	-351,804.80	
		Dispositions	-355,000.00		371,479.55
SBRBDWD3	CELANESE US HLDGS LLC 6.7%	11-15-2033			
		Acquisitions	395,000.00	-387,161.85	
		Dispositions	-395,000.00		405,958.97
SBR1W9R3	CENCORA INC 5.125%	02-15-2034			
		Acquisitions	300,000.00	-299,601.00	
		Dispositions	-300,000.00		297,765.85
SB5BQMT4	CENOVUS ENERGY INC COM				
		Acquisitions	7,095.00	-142,966.01	
		Dispositions	-7,095.00		132,247.12
S2807061	CENTENE CORP DEL COM				
		Acquisitions	7,590.00	-563,532.05	
		Dispositions	-7,590.00		515,498.46
SBMVQRX2	CENTENE CORP DEL FIXED 4.625%	12-15-2029			
		Acquisitions	240,000.00	-224,877.95	
		Dispositions	-270,000.00		256,405.50
SBKP8G66	CENTENE CORP DEL 2.5% 03-01-2031				
		Acquisitions	5,000.00	-3,752.60	
		Dispositions	-515,000.00		423,798.80
SBMVX1F3	CENTENE CORP DEL 3.375% DUE	02-15-2030/05-06-2020 REG			
		Acquisitions	65,000.00	-56,310.65	
		Dispositions	-65,000.00		57,714.45
SBKVDKR4	CENTENE CORP DEL 3% DUE 10-15-2030				
		Acquisitions	55,000.00	-46,447.20	
		Dispositions	-165,000.00		141,714.59
C15189XAT5	CENTERPOINT ENERGY HOUSTON ELEC LLC	4.25% 02-01-2049			
		Free Delivery	-145,000.00		
SBJ52166	CENTERPOINT ENERGY HOUSTON ELEC LLC	4.25% 02-01-2049			
		Dispositions	-245,000.00		204,045.00
		Free Receipt	145,000.00	-144,119.85	
C15643U104	CENTRUS ENERGY CORP CL A COM				
		Free Delivery	-518.00		
SBQXKDH6	CENTRUS ENERGY CORP CL A COM				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 504 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB0G4K50	CF INDS HLDGS INC COM	Dispositions	-518.00		22,656.68
		Free Receipt	518.00	-16,539.83	
C99089LZC6	CF PRIME PROPERTY FUND	Acquisitions	970.00	-80,020.99	
		Dispositions	-2,730.00		204,345.38
C19423UAA0	CG AVE STUD LNS 5.69% DUE 08-25-2054	Acquisitions	53.88	-1,083,494.58	
		Dispositions	-50.78		999,160.46
C830830105	CHAMPION HOMES INC	Acquisitions	200,000.00	-199,938.96	
		Dispositions	-200,000.00		199,420.20
S2814005	CHAMPION HOMES INC	Free Delivery	-2,833.00		
C808513CE3	CHARLES SCHWAB CORP 5.853% 05-19-2034	Dispositions	-2,833.00		202,185.58
		Free Receipt	2,833.00	-169,044.26	
SBP4YBS7	CHARLES SCHWAB CORP 5.853% 05-19-2034	Free Delivery	-210,000.00		
SBZ6VT82	CHARTER COMMUNICATIONS INC NEW CL A CL A	Dispositions	-480,000.00		492,551.70
		Free Receipt	210,000.00	-210,000.00	
SBM8JMG2	CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034	Acquisitions	715.00	-215,363.29	
		Dispositions	-3,085.00		914,495.25
SBLDB8R9	CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034	Acquisitions	1,215,000.00	-1,221,295.08	
		Dispositions	-1,215,000.00		1,225,594.80
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	62,000.00	-63,157.08	
		Dispositions	-62,000.00		62,854.63
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Free Delivery	-110,000.00		
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061	Acquisitions	20,000.00	-14,828.80	
		Dispositions	-1,705,000.00		1,272,121.67
		Free Receipt	110,000.00	-114,789.30	
		Dispositions	-860,000.00		512,374.75

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 505 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C161175BA1	CHARTER 6.484% DUE 10-23-2045	Free Delivery	-750,000.00		
		Free Receipt	750,000.00	-739,021.87	
		Acquisitions	120,000.00	-106,288.80	
		Dispositions	-175,000.00		155,337.25
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Free Delivery	-95,000.00		
		Dispositions	-325,000.00		302,369.50
		Free Receipt	95,000.00	-95,781.70	
		Free Delivery	-489.00		
C16208T102	CHATHAM LODGING TR COM	Dispositions	-489.00		4,034.13
SB5LYMC1	CHATHAM LODGING TR COM	Free Receipt	489.00	-6,255.43	
S2181334	CHECK PT SOFTWARE TECHNOLOGIES	ORDILS.01			
		Acquisitions	30.00	-4,432.12	
		Dispositions	-6,016.00		906,555.31
		Free Delivery	-12,910.00		
C163092109	CHEGG INC COM	Dispositions	-12,910.00		36,663.37
SBG6N6K6	CHEGG INC COM	Free Receipt	12,910.00	-188,521.69	
SBMZ3RL7	CHENIERE ENERGY FIXED 2.25% DUE	01-31-2032			
		Acquisitions	35,000.00	-27,732.20	
		Dispositions	-110,000.00		94,356.54
		Acquisitions	100,000.00	-85,128.55	
SBM8JV21	CHENIERE ENERGY FIXED 4% DUE 03-01-2031	Dispositions	-480,000.00		437,373.78
		Acquisitions	5,000.00	-5,022.00	
		Dispositions	-590,000.00		598,291.96
		Free Delivery	-160,000.00		
C166764CA6	CHEVRON CORP NEW FIXED 3.078% DUE	05-11-2050			
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE	05-11-2050			
SB3CDB04	CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40	Dispositions	-160,000.00		111,411.42
		Free Receipt	160,000.00	-160,000.00	
		Acquisitions	0.00	0.00	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 506 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMXWXT6	CHINA RESOURCES M. USD0.00001	Dispositions	-680,000.00		752,938.30
		Acquisitions	38,600.00	-117,380.49	
SBN2SL65	CHOICE HOTELS INTL FIXED 3.7% DUE 01-15-2031	Dispositions	-54,800.00		186,919.84
		Acquisitions	38,000.00	-33,082.42	
CLX2281322	CHROMALLOY CORPORATION SENIOR SECURED TERM LOAN 03-21-2031	Dispositions	-38,000.00		33,681.50
		Acquisitions	100,000.00	-99,000.00	
SB3BQMF6	CHUBB LTD ORD CHF24.15	Dispositions	-100,000.00		100,750.00
		Acquisitions	40.00	-8,049.29	
C125491AT7	CI FINANCIAL CORP 7.5% 05-30-2029	Dispositions	-1,010.00		255,350.86
		Acquisitions	190,000.00	-188,218.00	
S7380482	CIE DE ST-GOBAIN EUR4	Dispositions	-190,000.00		188,237.78
		Acquisitions	604.00	-36,928.39	
C125523CK4	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	Dispositions	-11,444.00		893,550.42
		Free Delivery	-440,000.00		
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	Dispositions	-500,000.00		348,290.63
		Free Receipt	440,000.00	-479,716.00	
C125523CQ1	CIGNA GROUP SR NT 3.4% 03-15-2051	Free Delivery	-320,000.00		
		Dispositions	-320,000.00		222,416.60
SBKQN6X7	CIGNA GROUP SR NT 3.4% 03-15-2051	Free Receipt	320,000.00	-318,265.60	
		Dispositions	-320,000.00		
SBNNK0Z2	CIGNA GROUP 5.6% 02-15-2054	Acquisitions	320,000.00	-319,536.00	
		Dispositions	-320,000.00		309,359.75
SBMZQ6M0	CISARUA MOUNTAIN DAIRY TBK IDR10	Acquisitions	273,000.00	-81,279.28	
		Dispositions	-273,000.00		83,625.79
SBMG7QQ6	CISCO SYS INC 5.05% 02-26-2034	Acquisitions	279,000.00	-278,718.21	
		Dispositions	-279,000.00		281,067.50

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 507 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C17275RBU5	CISCO SYS INC 5.3% 02-26-2054	Acquisitions	160,000.00	-159,356.80	
		Free Delivery	-160,000.00		
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054	Acquisitions	1,870,000.00	-1,877,549.55	
		Dispositions	-185,000.00		186,997.10
		Free Receipt	160,000.00	-159,356.80	
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040	Dispositions	-235,000.00		241,694.78
		Free Delivery	-235,000.00		
		Free Receipt	235,000.00	-259,043.14	
S2198163	CISCO SYSTEMS INC	Acquisitions	2,550.00	-134,652.72	
		Dispositions	-7,810.00		369,246.53
SBRJNSN7	CITIBANK N A 5.57% 04-30-2034	Acquisitions	1,865,000.00	-1,904,049.91	
		Dispositions	-130,000.00		133,508.70
S2297907	CITIGROUP INC COM NEW COM NEW	Acquisitions	6,200.00	-321,819.34	
		Dispositions	-7,554.00		407,599.89
C172967MD0	CITIGROUP INC 4.65% DUE 07-23-2048	Free Delivery	-70,000.00		
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048	Dispositions	-180,000.00		153,350.49
		Free Receipt	70,000.00	-74,066.97	
C172967KR1	CITIGROUP INC 4.75% DUE 05-18-2046	Free Delivery	-585,000.00		
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046	Dispositions	-585,000.00		512,295.95
		Free Receipt	585,000.00	-582,977.86	
C172967MM0	CITIGROUP INC 5.316% 09-26-2020 REG	Free Delivery	-435,000.00		
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Dispositions	-435,000.00		423,746.63
		Free Receipt	435,000.00	-435,000.00	
C172967FX4	CITIGROUP INC 5.875 DUE 01-30-2042	Free Delivery	-150,000.00		
SB8WTN90	CITIGROUP INC 5.875 DUE 01-30-2042				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	705,000.00	-737,576.86	
		Free Receipt	150,000.00	-181,789.56	
C17327CAR4	CITIGROUP INC 6.174% DUE 05-25-2034				
		Free Delivery	-155,000.00		
SBMJ0DB6	CITIGROUP INC 6.174% DUE 05-25-2034				
		Dispositions	-225,000.00		226,232.36
		Free Receipt	155,000.00	-155,000.00	
SBJN59J6	CITIGROUP INC 6.27% 11-17-2033				
		Acquisitions	225,000.00	-223,899.75	
		Dispositions	-225,000.00		234,107.09
SBMFLF84	CITIGROUP INC 7.2% 12-31-2049				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		204,908.00
C172967EW7	CITIGROUP INC 8.125% DUE 07-15-2039				
		Free Delivery	-265,000.00		
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039				
		Acquisitions	905,000.00	-1,141,136.37	
		Dispositions	-350,000.00		433,416.00
		Free Receipt	265,000.00	-403,361.80	
C18453H106	CLEAR CHANNEL OUTDOOR HOLDINGS INC COM USD0.01 CL'A'				
		Acquisitions	35,782.00	-61,749.28	
		Dispositions	-35,782.00		59,153.42
C18538R103	CLEARWATER PAPER CORP COM STK				
		Dispositions	-1,040.00		37,427.23
		Free Delivery	-170.00		
SB3K9Z35	CLEARWATER PAPER CORP COM STK				
		Dispositions	-170.00		8,418.16
		Free Receipt	170.00	-6,821.46	
SB0224J0	CMO WAMU MTG PASS-THROUGH CTFS 2004-AR10CL A-1-A VAR DUE 07-25-2044 REG				
		Acquisitions	0.02	0.00	
		Dispositions	-17,316.59		16,029.08
SBRRFH49	CNA FINL CORP 5.5% 06-15-2033				
		Acquisitions	300,000.00	-290,250.00	
		Dispositions	-300,000.00		301,190.48
SBDSV2V0	CNH INDUSTRIAL NV COM EUR0.01				
		Acquisitions	21,500.00	-243,328.55	
		Free Delivery	-84,028.00		
SBDX85Z1	CNH INDUSTRIAL NV COM STK				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 509 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12653C108	CNX RESOURCES CORPORATION COM	Acquisitions	4,900.00	-55,366.97	
		Dispositions	-88,928.00		897,018.93
		Free Receipt	84,028.00	933,654.06	
C19046P209	COASTAL FINL CORP WA COM NEW COM NEW	Acquisitions	5,881.00	-131,121.06	
		Dispositions	-5,881.00		137,507.24
SBF7J9X0	COASTAL FINL CORP WA COM NEW COM NEW	Free Delivery	-479.00		
		Dispositions	-479.00		20,682.64
C191216DC1	COCA COLA CO 2.5% 03-15-2051	Free Receipt	479.00	-20,750.70	
		Free Delivery	-255,000.00		
SBK93JD5	COCA COLA CO 2.5% 03-15-2051	Dispositions	-255,000.00		157,254.22
		Free Receipt	255,000.00	-253,434.30	
C192005106	CODEXIS INC COM	Dispositions	-3,300.00		9,817.72
		Free Delivery	-4,066.00		
SB5LL2C2	CODEXIS INC COM	Dispositions	-4,066.00		11,913.04
		Free Receipt	4,066.00	-32,661.97	
C19249H103	COHERUS BIOSCIENCES INC COM	Acquisitions	9,300.00	-31,398.89	
		Dispositions	-9,300.00		20,400.32
S2209106	COLGATE-PALMOLIVE CO COM	Acquisitions	830.00	-64,794.43	
		Dispositions	-2,380.00		222,113.61
C20030NDU2	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	Free Delivery	-778,000.00		
		Acquisitions	1,457,000.00	-904,386.40	
SBQ7XJ28	COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056	Free Receipt	778,000.00	-567,418.74	
		Free Delivery	-140,000.00		
C20030NCC3	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Dispositions	-170,000.00		134,895.42
		Free Receipt	140,000.00	-142,833.60	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 510 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NCE9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Free Delivery	-370,000.00		
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Dispositions	-759,000.00		604,514.12
		Free Receipt	370,000.00	-351,334.86	
C20030NDW8	COMCAST CORP NEW 2.987% 11-01-2063	Free Delivery	-968,000.00		
SBQB4RF6	COMCAST CORP NEW 2.987% 11-01-2063	Dispositions	-1,770,000.00		1,062,088.29
		Free Receipt	968,000.00	-695,077.24	
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040	Dispositions	-205,000.00		169,684.40
		Free Delivery	-165,000.00		
		Free Receipt	165,000.00	-164,102.40	
C20030NCG4	COMCAST CORP NEW 4.049% DUE 11-01-2052	Free Delivery	-121,000.00		
SBFWQ3S9	COMCAST CORP NEW 4.049% DUE 11-01-2052	Dispositions	-470,000.00		371,766.93
		Free Receipt	121,000.00	-123,247.57	
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Dispositions	-90,000.00		83,883.33
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00	-89,945.10	
C20030NAK7	COMCAST CORP NEW 6.5% DUE 11-15-2035	Dispositions	-57,000.00		62,907.39
		Free Delivery	-57,000.00		
		Free Receipt	57,000.00	-60,318.54	
SBPG9Q63	COMERICA INC 5.982% 01-30-2030	Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		236,055.10
C201723103	COMMERCIAL METALS CO COM	Acquisitions	1,680.00	-90,796.77	
		Free Delivery	-1,680.00		
S2213260	COMMERCIAL METALS CO COM	Dispositions	-1,680.00		91,406.25
		Free Receipt	1,680.00	-90,796.77	
SBRRGQ34	COMMONSPIRIT HEALTH 5.548% 12-01-2054	Acquisitions	120,000.00	-119,682.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C202795JV3	COMMONWEALTH EDISON CO 3.85% 03-15-2052	Dispositions	-120,000.00		120,016.77
		Acquisitions	90,000.00	-61,463.70	
		Free Delivery	-200,000.00		
SBPQG0Y0	COMMONWEALTH EDISON CO 3.85% 03-15-2052	Dispositions	-400,000.00		301,323.42
		Free Receipt	200,000.00	-171,269.00	
		Free Delivery	-485,000.00		
C202795JM3	COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG				
SBFYRPY0	COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	Dispositions	-535,000.00		424,748.43
		Free Receipt	485,000.00	-486,287.05	
		Free Delivery	-485,000.00		
C20337X109	COMMSCOPE HLDG CO INC COM	Acquisitions	8,000.00	-21,194.53	
		Free Delivery	-27,553.00		
		Dispositions	-27,553.00		34,715.80
C204166102	COMMVAULT SYS INC COM STK	Free Receipt	27,553.00	-214,145.18	
		Free Delivery	-1,681.00		
		Dispositions	-1,681.00		201,142.86
SB142B38	COMMVAULT SYS INC COM STK				
SBCRWZ18	COMP.FIN.RICHEMONT CHF1 (REGD)	Free Receipt	1,681.00	-94,605.90	
		Acquisitions	454.00	-58,415.69	
		Dispositions	-8,516.00		1,326,729.17
SBMDB7L3	COMPAGNIE FINANCIERE RICHEMONT SA. COMMON STOCK	Free Receipt	37.00	3,009.45	
		Free Delivery	-37.00		
		Free Receipt	37.00	3,009.45	
SBWTXKR0	COMPASS BK 3.875% DUE 04-10-2025				
SBD6K457	COMPASS GROUP ORD GBP0.1105	Acquisitions	1,670,000.00	-1,646,727.33	
		Dispositions	-1,670,000.00		1,646,586.60
		Acquisitions	4,455.00	-116,362.20	
C20464U100	COMPASS INC CL A CL A	Dispositions	-51,803.00		1,476,058.73
		Acquisitions	33,492.00	-102,564.77	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN770G0	COMPASS INC CL A CL A	Dispositions	-9,000.00		29,969.71
		Free Delivery	-24,492.00		
C20717M103	CONFLUENT INC CL A CL A	Dispositions	-24,492.00		86,699.26
		Free Receipt	24,492.00	-76,218.96	
SBNXH3Z4	CONFLUENT INC CL A CL A	Acquisitions	319.00	-9,513.89	
		Free Delivery	-319.00		
C20826FBD7	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	Acquisitions	1,000.00	-30,968.98	
		Dispositions	-3,749.00		109,754.99
		Free Receipt	319.00	-9,513.89	
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	Free Delivery	-735,000.00		
		Dispositions	-590,000.00		448,509.62
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054	Free Receipt	735,000.00	-569,226.17	
		Acquisitions	200,000.00	-199,490.00	
SBQD1VC0	CONOCOPHILLIPS CO 5.7% 09-15-2063	Dispositions	-200,000.00		200,158.20
		Acquisitions	70,000.00	-69,808.90	
S2685717	CONOCOPHILLIPS COM	Dispositions	-70,000.00		71,000.59
		Acquisitions	1,351.00	-159,310.98	
C209111FD0	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	Dispositions	-8,403.00		947,261.41
		Free Delivery	-275,000.00		
SBJZD6Q4	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	Dispositions	-275,000.00		238,741.96
		Free Receipt	275,000.00	-294,104.25	
C209111FC2	CONS EDISON CO N Y 3.95% DUE 03-01-2043	Free Delivery	-402,000.00		
		Dispositions	-492,000.00		400,347.48
SB8MJ1K7	CONS EDISON CO N Y 3.95% DUE 03-01-2043	Free Receipt	402,000.00	-399,418.53	
		Free Delivery	-225,000.00		
C209111EY5	CONS EDISON CO N Y 5.5% DUE 12-01-2039				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB57H0J7	CONS EDISON CO N Y 5.5% DUE 12-01-2039	Dispositions	-225,000.00		224,669.35
		Free Receipt	225,000.00	-221,152.00	
C209111ES8	CONS EDISON CO N Y 6.3% DUE 08-15-2037	Free Delivery	-145,000.00		
SB7Y2884	CONS EDISON CO N Y 6.3% DUE 08-15-2037	Dispositions	-145,000.00		155,977.88
		Free Receipt	145,000.00	-165,742.25	
C209111FY4	CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	Free Delivery	-280,000.00		
SBKP3KX6	CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	Dispositions	-280,000.00		223,118.32
		Free Receipt	280,000.00	-278,146.40	
S2170473	CONSTELLATION BRANDS INC CL A CL A	Acquisitions	70.00	-17,493.54	
		Dispositions	-587.00		147,519.25
SBRJDG22	CONSTELLATION BRANDS INC 4.8% 01-15-2029	Acquisitions	285,000.00	-284,822.35	
		Dispositions	-285,000.00		281,797.84
SBMH4FS1	CONSTELLATION ENERGY CORPORATION COM NPV WI	Acquisitions	2,436.00	-279,426.84	
		Dispositions	-2,725.00		516,645.97
SBP9QGH2	CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054	Acquisitions	100,000.00	-96,929.00	
		Dispositions	-100,000.00		98,715.50
C210385AE0	CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053	Acquisitions	95,000.00	-89,705.65	
		Free Delivery	-95,000.00		
SBRRD709	CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053	Acquisitions	150,000.00	-149,940.00	
		Dispositions	-245,000.00		263,566.27
		Free Receipt	95,000.00	-89,705.65	
SB15C4L6	CONSTELLATION SOFT COM STK NPV	Acquisitions	16.00	-33,993.61	
		Dispositions	-16.00		44,521.66
C210518DD5	CONSUMERS ENERGY 4.35% DUE 04-15-2049	Free Delivery	-225,000.00		
SBGYTGD9	CONSUMERS ENERGY 4.35% DUE 04-15-2049				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C007CVR012	CONTRA ADURO BIOTECH I COMMON STOCK	Dispositions	-225,000.00		193,339.38
		Free Receipt	225,000.00	-224,140.50	
		Free Delivery	-1,463.00		
		Free Receipt	1,463.00		
C21676P103	COOPER-STANDARD HOLDING COM	Free Delivery	-718.00		
SB51JS17	COOPER-STANDARD HOLDING COM	Dispositions	-718.00		8,235.23
C218352102	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS	Free Receipt	718.00	-8,735.62	
		Acquisitions	8,004.00	-188,901.91	
		Dispositions	-5,157.00		125,706.37
		Free Delivery	-2,847.00		
SB00SCY1	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS	Dispositions	-2,847.00		85,493.03
C218683100	CORE MOLDING TECHNOLOGIES INC COM STK	Free Receipt	2,847.00	-67,191.87	
		Acquisitions	691.00	-11,711.69	
		Dispositions	-453.00		12,812.59
		Free Delivery	-691.00		
S2761123	CORE MOLDING TECHNOLOGIES INC COM STK	Dispositions	-691.00		11,028.05
C21871X109	COREBRIDGE FINL INC COM	Free Receipt	691.00	-11,711.69	
		Acquisitions	5,321.00	-114,388.41	
		Free Delivery	-5,321.00		
		Acquisitions	3,400.00	-66,820.29	
C219350BQ7	CORNING INC 5.45% DUE 11-15-2079	Dispositions	-27,821.00		824,869.71
		Free Receipt	5,321.00	-114,388.41	
		Dispositions	-40,000.00		36,969.60
		Free Delivery	-350,000.00		
SBJXCLS0	CORNING INC 5.45% DUE 11-15-2079	Dispositions	-450,000.00		424,639.08
C22207T101	COUCHBASE INC COM	Free Receipt	350,000.00	-348,721.45	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNLYJ71	COUCHBASE INC COM	Acquisitions	1,500.00	-36,390.75	
		Free Delivery	-3,163.00		
		Dispositions	-3,163.00		53,010.40
		Free Receipt	3,163.00	-63,276.47	
SBNYHDF3	COUPANG INC	Acquisitions	5,273.00	-88,683.29	
		Dispositions	-10,396.00		223,234.08
C22266M104	COURSERA INC COM	Acquisitions	9,288.00	-166,207.84	
		Free Delivery	-9,288.00		
SBNSNZL7	COURSERA INC COM	Dispositions	-9,288.00		61,206.21
		Free Receipt	9,288.00	-166,207.84	
C22284P105	COVENANT LOGISTICS GROUP INC CL A	Dispositions	-500.00		27,896.18
		Free Delivery	-750.00		
S2200853	COVENANT LOGISTICS GROUP INC CL A	Dispositions	-750.00		35,451.51
		Free Receipt	750.00	-13,852.34	
C12618T105	CRA INTL INC COM	Acquisitions	329.00	-34,864.29	
		Free Delivery	-329.00		
S2240622	CRA INTL INC COM	Dispositions	-329.00		57,201.63
		Free Receipt	329.00	-34,864.29	
CG25457105	CREDO TECHNOLOGY GROUP HOLDING LTD	Acquisitions	1,159.00	-21,865.12	
		Dispositions	-2,371.00		52,155.41
C126327105	CS DISCO INC COM	Free Delivery	-3,292.00		
SBNLYJ93	CS DISCO INC COM	Dispositions	-3,292.00		19,125.98
		Free Receipt	3,292.00	-20,723.83	
S2160753	CSX CORP COM STK	Acquisitions	1,300.00	-40,883.75	
		Dispositions	-5,061.00		169,767.20
C126408HF3	CSX CORP 3.8% DUE 11-01-2046				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046	Free Delivery	-280,000.00		
		Dispositions	-280,000.00		221,380.21
		Free Receipt	280,000.00	-270,003.37	
C126408HV8	CSX CORP 4.5% 11-15-2052	Acquisitions	145,000.00	-110,941.50	
		Free Delivery	-240,000.00		
		Dispositions	-240,000.00		208,742.87
SBNDW393	CSX CORP 4.5% 11-15-2052	Free Receipt	240,000.00	-196,793.00	
		Free Delivery	-450,000.00		
		Dispositions	-450,000.00		414,585.60
C126408GW7	CSX CORP 4.75% DUE 05-30-2042	Free Receipt	450,000.00	-447,462.00	
		Free Delivery	-2,683.00		
		Dispositions	-2,683.00		121,831.64
SB56PH80	CSX CORP 4.75% DUE 05-30-2042	Free Receipt	2,683.00	-52,140.71	
		Acquisitions	2,055.00	-72,282.37	
		Free Delivery	-4,353.00		
C23204G100	CUSTOMERS BANCORP INC COM	Dispositions	-4,353.00		116,744.21
		Free Receipt	4,353.00	-109,607.50	
		Free Delivery	-470,000.00		
SB6XHX4	CUSTOMERS BANCORP INC COM	Acquisitions	30,000.00	-27,170.16	
		Dispositions	-775,000.00		688,947.54
		Free Receipt	470,000.00	-411,282.90	
C12662P108	CVR ENERGY INC COM STK	Acquisitions	110,000.00	-86,642.60	
		Free Delivery	-420,000.00		
		Dispositions	-50,000.00		41,918.00
SB23PS12	CVR ENERGY INC COM STK	Acquisitions	1,010,000.00	-887,397.63	
		Dispositions	-50,000.00		
		Free Receipt	470,000.00	-411,282.90	
C126650CY4	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	30,000.00	-27,170.16	
		Dispositions	-775,000.00		688,947.54
		Free Receipt	470,000.00	-411,282.90	
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	110,000.00	-86,642.60	
		Free Delivery	-420,000.00		
		Dispositions	-50,000.00		41,918.00
C126650CZ1	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	1,010,000.00	-887,397.63	
		Dispositions	-50,000.00		
		Free Receipt	470,000.00	-411,282.90	
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	110,000.00	-86,642.60	
		Free Delivery	-420,000.00		
		Dispositions	-50,000.00		41,918.00

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 517 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	420,000.00	-414,211.55	
C126650CN8	CVS HEALTH CORP 5.125% DUE 07-20-2045	Free Delivery	-705,000.00		
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Dispositions	-1,105,000.00		990,379.84
		Free Receipt	705,000.00	-721,729.24	
SBSD39P9	CVS HEALTH CORP 5.55% 06-01-2031	Acquisitions	752,000.00	-751,443.52	
		Dispositions	-752,000.00		756,201.88
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054	Acquisitions	765,000.00	-765,372.20	
		Dispositions	-345,000.00		345,788.75
C23284F105	CYTOMX THERAPEUTICS INC. COM	Dispositions	-3,900.00		7,179.32
		Free Delivery	-1,472.00		
SBYWVTY5	CYTOMX THERAPEUTICS INC. COM	Dispositions	-1,472.00		1,884.10
		Free Receipt	1,472.00	-12,667.96	
SB0J7D91	DAIICHI SANKYO COM NPV	Acquisitions	3,900.00	-109,786.90	
		Dispositions	-19,500.00		667,198.58
S6250724	DAIKIN INDUSTRIES NPV	Acquisitions	1,900.00	-297,579.28	
		Dispositions	-8,700.00		1,268,194.32
C234264109	DAKTRONICS INC COM	Acquisitions	2,496.00	-28,407.22	
		Dispositions	-3,496.00		28,481.50
C235825205	DANA INC COM	Acquisitions	7,765.00	-122,848.00	
		Dispositions	-2,850.00		38,447.41
		Free Delivery	-9,840.00		
SB2PFJR3	DANA INC COM	Dispositions	-9,840.00		122,701.38
		Free Receipt	9,840.00	-145,134.28	
S2250870	DANAHER CORP COM	Acquisitions	427.00	-97,787.59	
		Dispositions	-2,462.00		608,735.98
C235851AV4	DANAHER CORP 2.6% DUE 10-01-2050				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 518 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLGYGD7	DANAHER CORP 2.6% DUE 10-01-2050	Free Delivery	-205,000.00		
		Dispositions	-205,000.00		127,194.65
SB1Y9TB3	DANONE EUR0.25	Free Receipt	205,000.00	-202,888.50	
		Acquisitions	1,216.00	-81,957.83	
SBM8H5Y5	DASSAULT SYSTEMES EUR0.10	Dispositions	-5,184.00		325,307.87
		Acquisitions	1,575.00	-77,749.24	
SBNKGZH0	DATADOG INC .125% 06-15-2025 REG	Dispositions	-14,056.00		576,157.30
		Acquisitions	25,000.00	-35,326.05	
S6175203	DBS GROUP HLDGS NPV	Dispositions	-25,000.00		33,361.65
		Acquisitions	1,500.00	-37,352.76	
C24023AAE0	DC COML MTG TR FLTG RT 7.3785% DUE 09-12-2040	Dispositions	-42,848.00		1,109,095.09
		Free Receipt	3,231.00		
S2261203	DEERE & CO COM	Acquisitions	110,000.00	-109,786.07	
		Dispositions	-110,000.00		111,507.48
CL2324EAF8	DELOS AIRCRAFT DESIGNATED ACTIVITY COMPANY TERM LOAN SR SECD TL 10-14-2027	Acquisitions	755.00	-274,978.07	
		Dispositions	-755.00		283,139.77
S6640381	DENSO CORP NPV	Dispositions	-200,000.00		201,250.00
		Free Receipt	200,000.00	199,500.00	
C250565108	DESIGNER BRANDS INC COM CL A NPV	Acquisitions	8,200.00	-132,979.00	
		Dispositions	-56,200.00		876,068.45
SBJ9J282	DESIGNER BRANDS INC COM CL A NPV	Free Receipt	36,000.00		
		Acquisitions	1,850.00	-20,597.90	
S5750355	DEUTSCHE BANK AG NPV(REGD)	Dispositions	-850.00		8,485.82
		Free Delivery	-1,000.00		
		Dispositions	-1,000.00		7,499.79
		Free Receipt	1,000.00	-14,288.90	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 519 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S7021963	DEUTSCHE BOERSE AG NPV(REGD)	Acquisitions	20,814.00	-277,017.11	
		Dispositions	-20,814.00		322,571.44
S5842359	DEUTSCHE TELEKOM NPV(REGD)	Acquisitions	481.00	-96,945.17	
		Dispositions	-6,303.00		1,300,012.47
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042	Acquisitions	1,853.00	-41,206.07	
		Dispositions	-5,387.00		132,100.68
C23331S100	DHI GROUP INC COM	Acquisitions	60,000.00	-51,561.00	
		Dispositions	-60,000.00		51,042.57
SBWX70S9	DHI GROUP INC COM	Free Delivery	-439.00		
S0237400	DIAGEO PLC ORD GBP0.28 101/108	Dispositions	-439.00		899.92
		Free Receipt	439.00	-2,510.51	
SBMDPVS0	DIAMONDBACK ENERGY INC 5.4% 04-18-2034	Acquisitions	169.00	-5,631.50	
		Dispositions	-21,507.00		717,078.77
C25278XBA6	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	Acquisitions	220,000.00	-219,293.80	
		Dispositions	-220,000.00		219,164.30
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	Acquisitions	145,000.00	-144,937.65	
		Free Delivery	-145,000.00		
C25278XBB4	DIAMONDBACK ENERGY INC 5.9% 04-18-2064	Acquisitions	230,000.00	-229,901.10	
		Dispositions	-375,000.00		370,546.72
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9% 04-18-2064	Free Receipt	145,000.00	-144,937.65	
		Acquisitions	120,000.00	-119,944.80	
SBQWR7X2	DIAMONDBACK ENERGY INC 6.25% 03-15-2033	Free Delivery	-120,000.00		
		Dispositions	-120,000.00		118,363.84
		Free Receipt	120,000.00	-119,944.80	
		Acquisitions	860,000.00	-907,322.23	
		Dispositions	-45,000.00		44,415.90

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 520 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C25400W102	DIGITAL TURBINE INC COM NEW	Acquisitions	5,427.00	-15,298.08	
		Dispositions	-5,427.00		8,603.41
C25402D102	DIGITALOCEAN HLDGS INC COM	Acquisitions	1,836.00	-58,364.15	
		Dispositions	-572.00		17,454.32
		Free Delivery	-4,526.00		
SBNC23Q1	DIGITALOCEAN HLDGS INC COM	Dispositions	-4,526.00		153,200.83
		Free Receipt	4,526.00	-142,707.70	
C254067101	DILLARDS INC CL A COM	Free Delivery	-390.00		
S2269768	DILLARDS INC CL A COM	Dispositions	-390.00		164,591.02
		Free Receipt	390.00	-33,390.31	
C25460HAD4	DIRECTV FING LLC TERM LOAN SENIOR SECURED TL 08-02-2029	Acquisitions	100,000.00	-98,750.00	
		Dispositions	-100,000.00		100,000.00
S6270948	DISCO CORPORATION NPV	Acquisitions	200.00	-38,243.05	
		Dispositions	-200.00		80,051.13
SBQ71Z68	DISCOVER FINL SVCS FLTG RT 7.964% DUE 11-02-2034	Acquisitions	335,000.00	-335,000.00	
		Dispositions	-335,000.00		373,193.35
SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	Acquisitions	315,000.00	-207,778.33	
		Dispositions	-474,000.00		315,508.62
SBKMDXP2	DISNEY WALT CO SR NT 6.4% 12-15-2035	Acquisitions	1,940,000.00	-2,146,420.63	
		Dispositions	-77,000.00		83,923.07
C254687FY7	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Free Delivery	-300,000.00		
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	855,000.00	-695,854.93	
		Free Receipt	300,000.00	-242,876.95	
C254687FZ4	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Free Delivery	-920,000.00		
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 521 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNG7113	DNB ASA NOK	Dispositions	-1,020,000.00		776,664.01
		Free Receipt	920,000.00	-913,875.40	
C67011P100	DNOW INC COM USD0.01	Acquisitions	624.00	-12,518.41	
		Dispositions	-6,640.00		130,890.77
SBMH0MV1	DNOW INC COM USD0.01	Free Delivery	-4,002.00		
		Dispositions	-4,002.00		53,225.11
CG27907107	DOLE PLC COM USD0.01	Free Receipt	4,002.00	-40,720.89	
		Acquisitions	1,100.00	-13,752.40	
SBMCLHR0	DOLE PLC COM USD0.01	Free Delivery	-1,100.00		
		Dispositions	-1,100.00		13,276.63
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Free Receipt	1,100.00	-13,752.40	
		Acquisitions	1,620,000.00	-1,620,000.00	
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Dispositions	-1,620,000.00		1,620,000.00
		Acquisitions	2,441,000.00	-2,441,000.00	
SBRX92H3	DOMINION ENERGY SOUTH 6.25% 10-15-2053	Dispositions	-2,510,000.00		2,510,000.00
		Acquisitions	520,000.00	-517,479.80	
C25746UCC1	DOMINION RES INC 4.7% DUE 12-01-2044	Dispositions	-520,000.00		572,233.81
		Free Delivery	-265,000.00		
SBSR9GC9	DOMINION RES INC 4.7% DUE 12-01-2044	Dispositions	-415,000.00		356,508.34
		Free Receipt	265,000.00	-283,139.25	
C25746UBM0	DOMINION RESOURCES INC 4.9% 08-01-2041	Free Delivery	-355,000.00		
		Dispositions	-355,000.00		317,966.96
SB4XHFS8	DOMINION RESOURCES INC 4.9% 08-01-2041	Free Receipt	355,000.00	-369,764.45	
		Acquisitions	808.00	-13,798.06	
C257554105	DOMO INC CL B CL B	Free Delivery	-3,325.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 522 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFZNZC5	DOMO INC CL B CL B	Dispositions	-3,325.00		22,476.37
		Free Receipt	3,325.00	-64,139.42	
C257701201	DONEGAL GROUP INC CL A NEW CLA	Free Delivery	-765.00		
S2752730	DONEGAL GROUP INC CL A NEW CLA	Dispositions	-765.00		9,493.38
		Free Receipt	765.00	-12,295.46	
C25787G100	DONNELLEY FINL SOLUTIONS INC COM	Acquisitions	1,491.00	-76,219.16	
		Free Delivery	-1,491.00		
SBYND5T7	DONNELLEY FINL SOLUTIONS INC COM	Dispositions	-1,491.00		87,116.70
		Free Receipt	1,491.00	-76,219.16	
C25961D105	DOUGLAS ELLIMAN INC COM	Acquisitions	4,843.00	-11,733.76	
		Dispositions	-4,000.00		7,288.77
		Free Delivery	-4,743.00		
SBNZHLY7	DOUGLAS ELLIMAN INC COM	Dispositions	-4,743.00		5,169.72
		Free Receipt	4,743.00	-11,007.96	
C260543DD2	DOW CHEMICAL CO 3.6% 11-15-2050	Acquisitions	80,000.00	-58,194.40	
		Free Delivery	-350,000.00		
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050	Dispositions	-350,000.00		250,107.92
		Free Receipt	350,000.00	-326,196.40	
C260543CG6	DOW CHEMICAL CO 4.375% DUE 11-15-2042	Free Delivery	-555,588.00		
SBFZDDH6	DOW CHEMICAL CO 4.375% DUE 11-15-2042	Dispositions	-555,588.00		460,953.58
		Free Receipt	555,588.00	-550,695.57	
C26078JAE0	DOWDUPONT INC 5.319% DUE 11-15-2038	Dispositions	-270,000.00		283,204.00
		Free Delivery	-365,000.00		
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Dispositions	-365,000.00		377,383.09
		Free Receipt	365,000.00	-382,950.87	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 523 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C26078JAF7	DOWDUPONT INC 5.419% DUE	11-15-2048			
		Dispositions	-225,000.00		223,035.30
		Free Delivery	-50,000.00		
SBGL9DS6	DOWDUPONT INC 5.419% DUE	11-15-2048			
		Dispositions	-50,000.00		52,633.94
		Free Receipt	50,000.00	-50,000.00	
C26210C104	DROPBOX INC CL A CL A				
		Free Delivery	-6,724.00		
SBG0T321	DROPBOX INC CL A CL A				
		Dispositions	-6,724.00		148,730.74
		Free Receipt	6,724.00	-159,093.62	
SB1WT5G2	DSV A S	DKK1			
		Acquisitions	845.00	-134,953.83	
		Dispositions	-1,804.00		274,526.05
C23338VAL0	DTE ELEC CO 2.95% DUE 03-01-2050				
		Free Delivery	-370,000.00		
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050				
		Dispositions	-370,000.00		245,481.87
		Free Receipt	370,000.00	-369,852.00	
C23338VAH9	DTE ELEC CO 4.05% 05-15-2048				
		Free Delivery	-325,000.00		
SBG0DD90	DTE ELEC CO 4.05% 05-15-2048				
		Dispositions	-425,000.00		347,536.43
		Free Receipt	325,000.00	-323,540.75	
SBSLSTG7	DUKE ENERGY CORP 5.45%	06-15-2034			
		Acquisitions	150,000.00	-149,802.00	
		Dispositions	-150,000.00		149,511.17
C26444HAR2	DUKE ENERGY FLA LLC 6.2% 11-15-2053				
		Acquisitions	110,000.00	-109,331.20	
		Free Delivery	-110,000.00		
SBN12KG1	DUKE ENERGY FLA LLC 6.2% 11-15-2053				
		Acquisitions	130,000.00	-129,209.60	
		Dispositions	-240,000.00		260,199.88
		Free Receipt	110,000.00	-109,331.20	
C263901AB6	DUKE ENERGY IND 6.45% DUE 04-01-2039				
		Free Delivery	-245,000.00		
SB4NTXW4	DUKE ENERGY IND 6.45% DUE 04-01-2039				
		Dispositions	-245,000.00		267,205.23

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 524 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBS9DJW0	DUKE ENERGY OHIO INC 5.6% 03-15-2054	Free Receipt	245,000.00	-286,397.65	
		Acquisitions	130,000.00	-129,660.70	
		Dispositions	-130,000.00		128,332.75
C26442UAE4	DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047	Free Delivery	-520,000.00		
SBF58H68	DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047	Dispositions	-820,000.00		605,172.03
		Free Receipt	520,000.00	-502,461.19	
C26442CAN4	DUKE ENERGY 4 DUE 09-30-2042	Free Delivery	-280,000.00		
SB8GF9H4	DUKE ENERGY 4 DUE 09-30-2042	Dispositions	-280,000.00		229,463.38
		Free Receipt	280,000.00	-275,880.90	
C26442CAM6	DUKE ENERGY 4.25% DUE 12-15-2041	Free Delivery	-415,000.00		
SB799H27	DUKE ENERGY 4.25% DUE 12-15-2041	Dispositions	-415,000.00		349,920.78
		Free Receipt	415,000.00	-435,426.30	
C26603R106	DUOLINGO INC CL A COM CL A COM	Acquisitions	968.00	-163,704.82	
		Free Delivery	-968.00		
SBMCM6P4	DUOLINGO INC CL A COM CL A COM	Dispositions	-968.00		199,896.12
		Free Receipt	968.00	-163,704.82	
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	2,440.00	-54,263.89	
		Dispositions	-2,440.00		39,144.32
C268211109	DZS INC COM	Free Delivery	-181.00		
SBLNB2Z5	DZS INC COM	Dispositions	-181.00		249.77
		Free Receipt	181.00	-2,364.73	
C27580XAA6	EAST WEST INVESTMENT MANAGEMEN SR 19-FALCL A 6.57942008972% 01-20-2033	Acquisitions	800,000.00	-799,760.00	
		Dispositions	-800,000.00		799,727.98
SBSBGTP0	EASTMAN CHEM CO SR NT 5.625% 02-20-2034	Acquisitions	435,000.00	-434,177.85	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 525 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C27923Q109	ECOVYST INC COM USD0.01	Dispositions	-435,000.00		432,594.45
		Free Delivery	-5,982.00		
SBM8NHT2	ECOVYST INC COM USD0.01	Dispositions	-5,982.00		52,759.77
		Free Receipt	5,982.00	-57,952.35	
SB62G1B5	EDENRED EUR2	Acquisitions	9,511.00	-492,176.36	
		Dispositions	-9,511.00		423,748.60
SBMCDH43	EDISON INTERNATIONAL 5.375% 12-31-2049	Acquisitions	140,000.00	-135,730.00	
		Dispositions	-260,000.00		253,920.99
C28106W103	EDITAS MEDICINE INC COM	Acquisitions	1,604.00	-16,337.86	
		Dispositions	-1,604.00		12,682.25
C28238P109	EHEALTH INC COM STK	Acquisitions	2,434.00	-10,993.37	
		Dispositions	-1,637.00		11,157.38
SB1G0F83	EHEALTH INC COM STK	Free Delivery	-2,434.00		
		Dispositions	-2,434.00		11,050.05
SBSPHGL4	ELEVANCE HEALTH INC	Free Receipt	2,434.00	-10,993.37	
		Acquisitions	410.00	-197,671.69	
C94973VBK2	ELEVANCE HLTH INC 4.65% DUE 08-15-2044	Dispositions	-410.00		207,818.94
		Free Delivery	-515,000.00		
SBR17WN5	ELEVANCE HLTH INC 4.65% DUE 08-15-2044	Dispositions	-515,000.00		456,524.47
		Free Receipt	515,000.00	-524,651.10	
S2516152	ELI LILLY & CO COM	Acquisitions	260.00	-175,017.12	
		Dispositions	-1,117.00		907,844.22
C532457CG1	ELI LILLY AND CO 4.875% DUE 02-27-2053	Free Delivery	-190,000.00		
		Acquisitions	305,000.00	-291,321.33	
SBQMRY08	ELI LILLY AND CO 4.875% DUE 02-27-2053	Free Receipt	190,000.00	-189,880.30	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 526 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457CM8	ELI LILLY AND COMPANY 5.0%	02-09-2054			
		Acquisitions	325,000.00	-323,572.75	
		Free Delivery	-325,000.00		
SBSHRLF1	ELI LILLY AND COMPANY 5.0%	02-09-2054			
		Acquisitions	130,000.00	-129,260.30	
		Dispositions	-455,000.00		443,329.30
		Free Receipt	325,000.00	-323,572.75	
C291011BM5	EMERSON ELEC CO FIXED 2.75% DUE	10-15-2050			
		Free Delivery	-180,000.00		
SBMF2DW7	EMERSON ELEC CO FIXED 2.75% DUE	10-15-2050			
		Dispositions	-180,000.00		117,892.42
		Free Receipt	180,000.00	-179,780.40	
C291011BS2	EMERSON ELEC CO 2.8% DUE	12-21-2051/12-21-2021 BEO			
		Free Delivery	-165,000.00		
SBLDBF90	EMERSON ELEC CO 2.8% DUE	12-21-2051/12-21-2021 BEO			
		Dispositions	-385,000.00		248,275.70
		Free Receipt	165,000.00	-164,633.70	
C29157TAE6	EMORY UNIV FIXED 2.969% DUE 09-01-2050				
		Free Delivery	-365,000.00		
SBMX9KR4	EMORY UNIV FIXED 2.969% DUE 09-01-2050				
		Dispositions	-365,000.00		253,471.37
		Free Receipt	365,000.00	-365,000.00	
C292218104	EMPLOYERS HLDGS INC COM				
		Free Delivery	-661.00		
SB1Q1RR9	EMPLOYERS HLDGS INC COM				
		Dispositions	-661.00		27,800.88
		Free Receipt	661.00	-19,809.92	
C29251M106	ENANTA PHARMACEUTICALS INC COM				
		Dispositions	-1,997.00		30,506.27
		Free Delivery	-93.00		
SB9L5200	ENANTA PHARMACEUTICALS INC COM				
		Dispositions	-93.00		1,108.52
		Free Receipt	93.00	-6,140.79	
C29250NAJ4	ENBRIDGE INC FIXED 4.5% DUE 06-10-2044				
		Free Delivery	-60,000.00		
SBYMLKX1	ENBRIDGE INC FIXED 4.5% DUE 06-10-2044				
		Dispositions	-60,000.00		50,319.26
		Free Receipt	60,000.00	-69,255.00	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 527 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN12KM7	ENBRIDGE INC 6.2% 11-15-2030	Acquisitions	250,000.00	-249,575.00	
		Dispositions	-250,000.00		263,329.63
SBN12KN8	ENBRIDGE INC 6.7% 11-15-2053	Acquisitions	300,000.00	-299,610.00	
		Dispositions	-300,000.00		334,603.11
C29270J100	ENERGY RECOVERY INC COM	Acquisitions	328.00	-9,995.86	
		Dispositions	-3,512.00		53,774.80
SBT3CQ63	ENERGY TRANSFER L P 5.6% 09-01-2034	Acquisitions	370,000.00	-369,041.70	
		Dispositions	-370,000.00		367,081.81
C29273VAU4	ENERGY TRANSFER L P 6.55% 12-01-2033	Acquisitions	55,000.00	-54,937.30	
		Free Delivery	-55,000.00		
SBR3TGZ9	ENERGY TRANSFER L P 6.55% 12-01-2033	Acquisitions	698,000.00	-697,204.28	
		Dispositions	-753,000.00		796,709.62
		Free Receipt	55,000.00	-54,937.30	
SBQHNMW9	ENERGY TRANSFER LP 5.95% 05-15-2054	Acquisitions	830,000.00	-826,040.90	
		Dispositions	-830,000.00		827,038.94
SBRF20T8	ENERGY TRANSFER LP 8.0% 05-15-2054	Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		164,854.84
SB0C2CQ3	ENGIE COMSTK	Acquisitions	7,929.00	-140,421.99	
		Dispositions	-76,276.00		1,129,171.29
C26874RAC2	ENI S P A 5.7% DUE 10-01-2040	Dispositions	-205,000.00		199,729.48
		Free Delivery	-205,000.00		
		Free Receipt	205,000.00	-198,299.80	
S7145056	ENI SPA EUR1	Acquisitions	389.00	-6,057.17	
		Dispositions	-49,688.00		745,336.68
SB5VQMV6	ENTAIN PLC EUR0.01	Acquisitions	460.00	-5,576.82	
		Dispositions	-2,296.00		19,301.99

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 528 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C29366MAG3	ENTERGY ARK LLC 5.75% 06-01-2054	Acquisitions	250,000.00	-250,758.60	
		Free Delivery	-250,000.00		
SBSD3QW5	ENTERGY ARK LLC 5.75% 06-01-2054	Dispositions	-250,000.00		253,326.13
		Free Receipt	250,000.00	-250,758.60	
SBT02B50	ENTERGY CORP NEW 7.125% 12-01-2054	Acquisitions	525,000.00	-525,000.00	
		Dispositions	-525,000.00		525,656.25
C29366WAE6	ENTERGY MISS LLC 5.85% 06-01-2054	Acquisitions	175,000.00	-174,919.50	
		Free Delivery	-175,000.00		
SBNSN2M7	ENTERGY MISS LLC 5.85% 06-01-2054	Dispositions	-175,000.00		177,655.41
		Free Receipt	175,000.00	-174,919.50	
C29379VB11	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Free Delivery	-200,000.00		
SBYZ5J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Acquisitions	515,000.00	-473,031.24	
		Free Receipt	200,000.00	-199,270.00	
C29379VBU6	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Free Delivery	-110,000.00		
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Dispositions	-150,000.00		135,610.23
		Free Receipt	110,000.00	-109,329.00	
C29379VBF9	ENTERPRISE PRODS 4.95% DUE 10-15-2054	Free Delivery	-300,000.00		
SBRHVCC0	ENTERPRISE PRODS 4.95% DUE 10-15-2054	Dispositions	-500,000.00		452,618.88
		Free Receipt	300,000.00	-295,068.00	
C29379VBC6	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Free Delivery	-180,000.00		
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Dispositions	-250,000.00		236,015.56
		Free Receipt	180,000.00	-194,918.95	
C29384C108	ENTRADA THERAPEUTICS INC COM	Acquisitions	700.00	-9,450.35	
		Free Delivery	-700.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 529 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP81RK8	ENTRADA THERAPEUTICS INC COM	Dispositions	-700.00		10,387.71
		Free Receipt	700.00	-1,439.97	
SBK63SF3	ENVISTA HLDGS CORP COM	Acquisitions	8,745.00	-231,349.51	
		Dispositions	-22,622.00		393,611.85
S2318024	EOG RESOURCES INC COM	Acquisitions	310.00	-40,714.76	
		Dispositions	-1,879.00		227,287.38
SBMD58R8	EPIROC AB SER'A'NPV	Acquisitions	4,886.00	-90,758.71	
		Dispositions	-11,327.00		230,225.19
SBMD58W3	EPIROC AB SER'B'NPV	Acquisitions	1,448.00	-22,881.93	
		Dispositions	-7,343.00		136,699.18
S2319414	EQT CORP COM	Acquisitions	2,300.00	-85,584.76	
		Dispositions	-7,100.00		262,408.70
SBRBG3M8	EQT CORP 5.75% 02-01-2034	Acquisitions	100,000.00	-99,922.00	
		Dispositions	-100,000.00		99,240.00
C29444UBM7	EQUINIX INC FIXED 2.95% 09-15-2051	Dispositions	-500,000.00		314,409.19
		Free Delivery	-500,000.00		
		Free Receipt	500,000.00	-497,190.00	
C29446MAH5	EQUINOR ASA FIXED 3.7% DUE 04-06-2050	Free Delivery	-390,000.00		
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050	Dispositions	-390,000.00		302,164.19
		Free Receipt	390,000.00	-387,133.50	
C294628102	EQUITY COMMONWEALTH USD0.01(BNF INT)	Acquisitions	3,500.00	-67,371.74	
		Dispositions	-1,000.00		18,718.85
		Free Delivery	-7,122.00		
SBPH3N63	EQUITY COMMONWEALTH USD0.01(BNF INT)	Dispositions	-7,122.00		137,949.30
		Free Receipt	7,122.00	-162,111.20	
C29479A108	ERASCA INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNLYBF3	ERASCA INC COM	Acquisitions	1,900.00	-4,274.72	
		Dispositions	-1,500.00		3,590.75
		Free Delivery	-400.00		
C29664W105	ESPERION THERAPEUTICS INC NEW COM	Dispositions	-400.00		839.97
		Free Receipt	400.00	-899.94	
SBQKW085	ESSEX PORTFOLIO L P 5.5% 04-01-2034	Acquisitions	10,700.00	-17,628.06	
		Dispositions	-10,700.00		12,796.27
S7212477	ESSILORLUXOTTICA EUR 0.18	Acquisitions	100,000.00	-99,752.00	
		Dispositions	-100,000.00		99,745.09
SBWTN5N1	ETSY INC COM	Acquisitions	642.00	-128,035.97	
		Dispositions	-7,527.00		1,676,659.20
SBMTPP60	ETSY INC SR NT CONV .125% DUE 09-01-2027REG	Acquisitions	4,200.00	-282,176.25	
		Dispositions	-4,915.00		307,054.39
SBP0WSV7	ETSY INC SR NT CONV .25% 06-15-2028	Acquisitions	70,000.00	-56,483.69	
		Dispositions	-70,000.00		57,936.82
SBNDPYV1	EUROFINS SCIENTIFI EUR0.01	Acquisitions	165,000.00	-124,031.58	
		Dispositions	-165,000.00		129,555.66
SBNBNSG0	EURONEXT EUR1.60	Acquisitions	5.00	-315.81	
		Dispositions	-1,882.00		105,566.68
C29975E109	EVENTBRITE INC COM CL A	Acquisitions	296.00	-25,473.27	
		Dispositions	-3,126.00		298,525.74
SBF5L3R0	EVENTBRITE INC COM CL A	Acquisitions	8,573.00	-47,478.30	
		Free Delivery	-8,573.00		
C30041R108	EVERQUOTE INC CL A COM CL A COM	Dispositions	-8,573.00		41,577.89
		Free Receipt	8,573.00	-47,478.30	
		Acquisitions	1,081.00	-17,315.14	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG88WS9	EVERQUOTE INC CL A COM CL A COM	Free Delivery	-1,081.00		
		Dispositions	-1,081.00		20,895.14
		Free Receipt	1,081.00	-17,315.14	
S5811917	EVOTEC SE NPV	Acquisitions	2,309.00	-41,637.44	
		Dispositions	-17,180.00		227,327.83
		Free Delivery	-1,670.00		
C30161Q104	EXELIXIS INC COM STK	Free Delivery	-1,670.00		
S2576941	EXELIXIS INC COM STK	Dispositions	-1,670.00		37,056.26
		Free Receipt	1,670.00	-31,071.13	
		Free Delivery	-75,000.00		
C30161NBH3	EXELON CORP 4.1% DUE 03-15-2052	Dispositions	-75,000.00		58,836.46
SBKQN9J4	EXELON CORP 4.1% DUE 03-15-2052	Free Receipt	75,000.00	-62,478.23	
C30161NAS0	EXELON CORP 5.1% DUE 06-15-2045	Free Delivery	-165,000.00		
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Dispositions	-165,000.00		152,265.42
		Free Receipt	165,000.00	-184,392.45	
		Free Delivery	-330,000.00		
C30161MAG8	EXELON GENERATION SR NT 6.25 DUE 10-01-2039	Dispositions	-630,000.00		655,002.42
SB4LVKD2	EXELON GENERATION SR NT 6.25 DUE 10-01-2039	Free Receipt	330,000.00	-341,656.71	
C30168DAF3	EXETER AUTOMOBILE 7.13% DUE 02-15-2030	Acquisitions	135,000.00	-134,961.89	
C30212W100	EXP WORLD HOLDINGS INC	Dispositions	-135,000.00		138,657.01
		Acquisitions	1,028.00	-19,758.78	
		Dispositions	-1,028.00		12,734.87
SBLTZ2F1	EXPEDIA GROUP INC 3.25% DUE 02-15-2030	Acquisitions	350,000.00	-303,289.00	
C30219Q106	EXPENSIFY INC CL A CL A	Dispositions	-1,140,000.00		1,030,592.20
		Acquisitions	4,400.00	-9,879.54	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 532 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL98829	EXPENSIFY INC CL A CL A	Free Delivery	-4,400.00		
		Dispositions	-4,400.00		6,291.82
		Free Receipt	4,400.00	-9,879.54	
SB19NLV4	EXPERIAN ORD USD0.10	Acquisitions	3,911.00	-124,639.62	
		Dispositions	-35,588.00		1,635,806.75
S2326618	EXXON MOBIL CORP COM	Acquisitions	1,850.00	-201,321.43	
		Dispositions	-1,850.00		186,649.21
C30231GBG6	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Free Delivery	-505,000.00		
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Dispositions	-585,000.00		502,653.16
		Free Receipt	505,000.00	-524,179.60	
C30231GBM3	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Free Delivery	-225,000.00		
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	185,000.00	-136,090.46	
		Dispositions	-90,000.00		63,658.10
		Free Receipt	225,000.00	-207,100.03	
C30231GBF8	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Free Delivery	-770,000.00		
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Dispositions	-290,000.00		258,915.69
		Free Receipt	770,000.00	-770,000.00	
C311642102	FARO TECHNOLOGIES INC COM	Free Delivery	-350.00		
S2106661	FARO TECHNOLOGIES INC COM	Dispositions	-350.00		5,718.84
		Free Receipt	350.00	-5,744.97	
C31189P102	FATE THERAPEUTICS INC COM	Free Delivery	-10,470.00		
SBCZS820	FATE THERAPEUTICS INC COM	Dispositions	-10,470.00		39,261.40
		Free Receipt	10,470.00	-53,397.16	
C313384KL2	FEDERAL HOME LN BK CONS DISC NTS 08-15-2023	Acquisitions	1,600,000.00	-1,599,768.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFYWJY3	FEDERAL HOME LN BK DISC NT 08-16-2023	Dispositions	-1,600,000.00		1,600,000.00
		Acquisitions	1,600,000.00	-1,599,768.00	
C31428XBQ8	FEDEX CORP 4.05% DUE 02-15-2048	Dispositions	-1,600,000.00		1,600,000.00
		Acquisitions	155,000.00	-118,245.30	
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Free Delivery	-485,000.00		
		Dispositions	-485,000.00		378,449.26
SBD6G507	FERRARI NV COM EUR0.01	Free Receipt	485,000.00	-441,150.98	
		Acquisitions	417.00	-143,090.38	
C31572Q808	FIBROGEN INC COM	Dispositions	-623.00		257,804.16
		Free Delivery	-8,402.00		
SBSDRYR8	FIBROGEN INC COM	Dispositions	-8,402.00		9,409.97
		Free Receipt	8,402.00	-154,329.11	
CG3398L118	FIDELIS INSURANCE HOLDINGS LIMITED	Acquisitions	2,152.00	-28,103.68	
		Free Delivery	-2,152.00		
SBQLSDH2	FIDELIS INSURANCE HOLDINGS LIMITED	Dispositions	-2,152.00		34,753.83
		Free Receipt	2,152.00	-28,103.68	
SBMGBZR2	FIFTH THIRD BANCORP 5.631% 01-29-2032	Acquisitions	625,000.00	-623,780.71	
		Dispositions	-300,000.00		301,395.00
SBMDHMH2	FILO CORP COM NPV	Acquisitions	2,500.00	-47,277.69	
		Dispositions	-2,500.00		44,878.58
C317585404	FINANCIAL INSTNS INC COM	Free Delivery	-510.00		
		Dispositions	-510.00		8,873.75
S2596949	FINANCIAL INSTNS INC COM	Free Receipt	510.00	-8,607.12	
		Acquisitions	6,226.00	-93,687.67	
C318672706	FIRST BANCORP P R COM NEW COM NEW	Free Delivery	-9,853.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 534 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2296926	FIRST BANCORP P R COM NEW COM NEW	Dispositions	-9,853.00		172,127.12
		Free Receipt	9,853.00	-147,107.58	
C320218100	FIRST FINL CORP IND COM	Dispositions	-600.00		20,860.51
		Free Delivery	-62.00		
S2362515	FIRST FINL CORP IND COM	Dispositions	-62.00		2,159.39
		Free Receipt	62.00	-2,640.13	
C320517105	FIRST HORIZON CORPORATION COM	Acquisitions	9,050.00	-111,019.07	
		Dispositions	-9,050.00		100,368.10
C320557101	FIRST INTERNET BANCORP COM STK	Dispositions	-300.00		8,352.41
		Free Delivery	-589.00		
SB0406N0	FIRST INTERNET BANCORP COM STK	Dispositions	-589.00		15,449.04
		Free Receipt	589.00	-17,657.48	
S2347608	FIRST QUANTUM MINERALS LTD COM NPV	Acquisitions	2,052.00	-23,330.43	
		Dispositions	-2,052.00		25,656.56
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047	Acquisitions	600,000.00	-528,990.00	
		Dispositions	-650,000.00		566,501.81
S2342034	FISERV INC COM	Acquisitions	60.00	-7,979.85	
		Dispositions	-8,743.00		1,264,481.61
SBS0FL52	FISERV INC 5.625% 08-21-2033	Acquisitions	335,000.00	-332,226.20	
		Dispositions	-335,000.00		321,700.65
C341081FX0	FL PWR & LT CO 3.15% DUE 10-01-2049	Acquisitions	90,000.00	-55,016.10	
		Free Delivery	-480,000.00		
SBKTC8V3	FL PWR & LT CO 3.15% DUE 10-01-2049	Dispositions	-620,000.00		430,498.33
		Free Receipt	480,000.00	-442,026.90	
C341081FH5	FL PWR & LT CO 3.8% DUE 12-15-2042	Free Delivery	-200,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 535 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB84TPY7	FL PWR & LT CO 3.8% DUE 12-15-2042	Dispositions	-200,000.00		162,572.94
		Free Receipt	200,000.00	-199,008.00	
C341081FQ5	FL PWR & LT CO 3.95% 03-01-2048	Free Delivery	-195,000.00		
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048	Dispositions	-395,000.00		316,718.56
		Free Receipt	195,000.00	-199,311.45	
C341081FG7	FL PWR & LT CO 4.05% DUE 06-01-2042	Free Delivery	-145,000.00		
SB8C07L3	FL PWR & LT CO 4.05% DUE 06-01-2042	Dispositions	-145,000.00		122,971.69
		Free Receipt	145,000.00	-149,531.25	
C341099CL1	FLORIDA PWR CORP 6.4% DUE 06-15-2038	Free Delivery	-205,000.00		
SB39XY20	FLORIDA PWR CORP 6.4% DUE 06-15-2038	Dispositions	-205,000.00		222,754.06
		Free Receipt	205,000.00	-241,256.30	
SBRRG5N7	FLORIDA ST BRD ADMIN FIN CORP REV 5.526%07-01-2034 BEO TAXABLE	Acquisitions	535,000.00	-535,000.00	
		Dispositions	-535,000.00		542,920.10
C343412102	FLUOR CORP NEW COM	Acquisitions	5,973.00	-216,887.07	
		Dispositions	-2,283.00		96,292.87
		Free Delivery	-3,690.00		
S2696838	FLUOR CORP NEW COM	Dispositions	-3,690.00		166,082.28
		Free Receipt	3,690.00	-133,988.49	
SBWXC0Z1	FLUTTER ENTERTAINMENT PLC ORD EUR 0.09 (CDI)	Acquisitions	242.00	-40,182.07	
		Free Delivery	-909.00		
		Free Receipt	499.00	71,937.96	
SBWZMF4	FLUTTER ENTERTAINMENT PLC ORD EUR0.09	Dispositions	-909.00		171,814.40
		Free Receipt	909.00	145,668.86	
C302492103	FLYWIRE CORP COM VTG COM VTG	Acquisitions	2,356.00	-52,008.31	
		Free Delivery	-6,346.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 536 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMBP1Q0	FLYWIRE CORP COM VTG COM VTG	Dispositions	-6,346.00		103,119.63
		Free Receipt	6,346.00	-166,636.09	
C344849104	FOOT LOCKER INC COM	Acquisitions	5,813.00	-170,250.66	
		Free Delivery	-5,813.00		
S2980906	FOOT LOCKER INC COM	Dispositions	-5,813.00		147,762.35
		Free Receipt	5,813.00	-170,250.66	
C34529NAH3	FORD CR AUTO LEASE 6.97% DUE 06-15-2028	Acquisitions	40,000.00	-39,990.54	
		Dispositions	-40,000.00		40,208.91
SBPJK481	FORD MOTOR CREDIT CO LLC 5.85% 05-17-2027	Acquisitions	648,000.00	-647,228.88	
		Dispositions	-648,000.00		648,595.82
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046	Acquisitions	240,000.00	-198,025.70	
		Dispositions	-240,000.00		212,722.88
C346232101	FORESTAR GROUP INC COM	Free Delivery	-1,360.00		
SBF16ZX9	FORESTAR GROUP INC COM	Dispositions	-1,360.00		44,144.37
		Free Receipt	1,360.00	-30,295.78	
C349853101	FORWARD AIR CORP COM	Acquisitions	696.00	-48,397.66	
		Dispositions	-696.00		38,564.75
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
C35137LAJ4	FOX CORP 5.476% DUE 01-25-2039	Free Delivery	-85,000.00		
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Dispositions	-505,000.00		486,706.04
		Free Receipt	85,000.00	-79,075.50	
SBPSQ9N0	FOX CORP 6.5% 10-13-2033	Acquisitions	400,000.00	-397,241.70	
		Dispositions	-400,000.00		421,751.88
S2352118	FREEPORT-MCMORAN INC				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 537 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG36738105	FRESH DEL MONTE PRODUCE INC COM STK	Acquisitions	5,100.00	-201,038.68	
		Dispositions	-8,400.00		412,836.89
S2118707	FRESH DEL MONTE PRODUCE INC COM STK	Acquisitions	523.00	-13,721.43	
		Dispositions	-679.00		17,522.48
		Free Delivery	-523.00		
C35910EAA2	FRONTIER ISSUER 6.6% DUE 08-20-2053	Dispositions	-523.00		11,625.96
		Free Receipt	523.00	-13,721.43	
C30263Y104	FS BANCORP INC COM USD0.01	Acquisitions	295,000.00	-283,633.56	
		Dispositions	-295,000.00		297,001.46
SB4Z5FD5	FS BANCORP INC COM USD0.01	Free Delivery	-318.00		
S6356945	FUJITSU NPV	Dispositions	-318.00		10,474.62
		Free Receipt	318.00	-11,186.03	
C361008105	FUNKO INC CL A CL A	Acquisitions	500.00	-70,513.83	
		Dispositions	-19,000.00		286,318.80
		Free Receipt	17,100.00		
SBF329J9	FUNKO INC CL A CL A	Acquisitions	3,320.00	-23,374.75	
		Dispositions	-3,600.00		26,893.00
		Free Delivery	-1,920.00		
C999599GH0	FUT APR 24 HKE HANG SENG	Dispositions	-1,920.00		19,602.65
		Free Receipt	1,920.00	-14,073.30	
C999599GH0	FUT APR 24 HKE HANG SENG	Free Delivery	-3.00		
		Free Receipt	3.00	-317,047.70	
C999599GH0	FUT APR 24 MNP CAC40	Free Delivery	-3.00		
		Free Receipt	3.00	-317,047.70	
C999599GH0	FUT APR 24 MNP CAC40	Free Delivery	-33.00		
		Free Receipt	33.00	-2,934,622.41	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 538 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT APR 24 MRV IBEX 35+	Free Delivery	-33.00		
		Free Receipt	33.00	-2,934,622.41	
C999599GH0	FUT APR 24 MRV IBEX 35+	Free Delivery	-7.00		
		Free Receipt	7.00	-792,349.18	
C999599GH0	FUT APR 24 OMX INDEX FUT	Free Delivery	-7.00		
		Free Receipt	7.00	-792,349.18	
C999599GH0	FUT APR 24 OMX INDEX FUT	Free Delivery	-25.00		
		Free Receipt	25.00	-610,540.07	
C999599GH0	FUT C 21JUN24 EURX EUR-BU 1 3300	Free Delivery	-1.00		
		Free Receipt	1.00	-380.28	
C999599GH0	FUT C 21JUN24 EURX EUR-BU 1 3300	Free Delivery	-1.00		
		Free Receipt	1.00	-380.28	
C999999OA8	FUT CALL APR 24 T-NOTE OPTION 1135	Acquisitions	4.00	0.00	
		Dispositions	-4.00		1,729.18
C999999OA8	FUT CALL APR 24 T-NOTE OPTION 1140	Acquisitions	3.00	0.00	
		Dispositions	-3.00		1,427.78
C999999OA8	FUT CALL JUN 24 U.S. T-BONDS 1180	Acquisitions	1.00	0.00	
		Dispositions	-1.00		451.83
C999999OA8	FUT CALL MAR 24 CBT 5Y T-NOTE 1090	Acquisitions	1.00	0.00	
		Dispositions	-1.00		217.99
C999999OA8	FUT CALL MAR 24 T-NOTE OPTION 1130	Acquisitions	2.00	0.00	
		Dispositions	-2.00		653.65
C999999OA8	FUT CALL MAR 24 U.S. T-BONDS 1230	Acquisitions	2.00	0.00	
		Dispositions	-2.00		1,278.58

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 539 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 23 CBT UL T-BONDS	Free Delivery	-360.00		
		Free Receipt	360.00	-44,519,941.65	
C999599GH0	FUT DEC 23 CBT UL T-BONDS	Free Delivery	-401.00		
		Free Receipt	401.00	-44,519,941.65	
C999599GH0	FUT DEC 23 CBT ULT TNOTE	Free Delivery	-283.00		
		Free Receipt	283.00	-32,116,241.60	
C999599GH0	FUT DEC 23 CBT ULT TNOTE	Free Delivery	-283.00		
		Free Receipt	283.00	-32,116,241.60	
C999599GH0	FUT DEC 23 CBT ULT TNOTE	Free Delivery	-117.00		
		Free Receipt	117.00		
C999599GH0	FUT DEC 23 CBT 5Y T-NOTE	Free Delivery	-629.00		
		Free Receipt	629.00	-66,650,657.06	
C999599GH0	FUT DEC 23 CBT 5Y T-NOTE	Free Delivery	-845.00		
		Free Receipt	845.00	-66,650,657.06	
C999599GH0	FUT DEC 23 CME EMINIRUS2K	Free Delivery	-3.00		
		Free Receipt	3.00	-281,035.69	
C999599GH0	FUT DEC 23 CME EMINIRUS2K	Free Delivery	-3.00		
		Free Receipt	3.00	-281,035.69	
C999599GH0	FUT DEC 23 EMINI S&P 500	Free Delivery	-22.00		
		Free Receipt	22.00	-4,962,299.83	
C999599GH0	FUT DEC 23 EMINI S&P 500	Free Delivery	-22.00		
		Free Receipt	22.00	-4,962,299.83	
C999599GH0	FUT DEC 23 FTSE 100	Free Delivery	-23.00		
		Free Receipt	23.00	-2,178,975.97	
C999599GH0	FUT DEC 23 FTSE 100	Free Delivery	-23.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 540 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 23 HANG SENG INDX	Free Receipt	23.00	-2,178,975.97	
		Free Delivery	-4.00		
C999599GH0	FUT DEC 23 HANG SENG INDX	Free Receipt	4.00	-452,721.92	
		Free Delivery	-4.00		
C999599GH0	FUT DEC 23 IDEM FTSE MIB	Free Receipt	4.00	-452,721.92	
		Free Delivery	-4.00		
C999599GH0	FUT DEC 23 IDEM FTSE MIB	Free Receipt	4.00	-615,466.42	
		Free Delivery	-4.00		
C999599GH0	FUT DEC 23 IMMEMINI MDCP	Free Receipt	4.00	-615,466.42	
		Free Delivery	-1.00		
C999599GH0	FUT DEC 23 IMMEMINI MDCP	Free Receipt	1.00	-260,155.47	
		Free Delivery	-1.00		
C999599GH0	FUT DEC 23 LIF LONG GILT	Free Receipt	1.00	-260,155.47	
		Free Delivery	-1.00		
C999599GH0	FUT DEC 23 LIF LONG GILT	Free Receipt	1.00	-120,222.17	
		Free Delivery	-1.00		
C999599GH0	FUT DEC 23 ME S&P CAN 60	Free Receipt	1.00	-120,222.17	
		Free Delivery	-10.00		
C999599GH0	FUT DEC 23 ME S&P CAN 60	Free Receipt	10.00	-1,771,309.29	
		Free Delivery	-10.00		
C999599GH0	FUT DEC 23 MNP CAC40	Free Receipt	10.00	-1,771,309.29	
		Free Delivery	-30.00		
C999599GH0	FUT DEC 23 MNP CAC40	Free Receipt	30.00	-2,328,600.46	
		Free Delivery	-30.00		
C999599GH0	FUT DEC 23 MRV IBEX 35+	Free Receipt	30.00	-2,328,600.46	
		Free Delivery			

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 541 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 23 MRV IBEX 35+	Free Delivery	-6.00		
		Free Receipt	6.00	-617,619.51	
C999599GH0	FUT DEC 23 OMX INDEX FUT	Free Delivery	-6.00		
		Free Receipt	6.00	-617,619.51	
C999599GH0	FUT DEC 23 OMX INDEX FUT	Free Delivery	-26.00		
		Free Receipt	26.00	-529,361.37	
C999599GH0	FUT DEC 23 OSE TOPIX	Free Delivery	-26.00		
		Free Receipt	26.00	-529,361.37	
C999599GH0	FUT DEC 23 OSE TOPIX	Free Delivery	-19.00		
		Free Receipt	19.00	-3,059,710.44	
C999599GH0	FUT DEC 23 OSE 10Y JGB	Free Delivery	-19.00		
		Free Receipt	19.00	-3,059,710.44	
C999599GH0	FUT DEC 23 OSE 10Y JGB	Free Delivery	-1.00		
		Free Receipt	1.00	-989,229.83	
C999599GH0	FUT DEC 23 SFE SPI 200	Free Delivery	-1.00		
		Free Receipt	1.00	-989,229.83	
C999599GH0	FUT DEC 23 SFE SPI 200	Free Delivery	-9.00		
		Free Receipt	9.00	-1,050,863.41	
C999599GH0	FUT DEC 23 U.S. T-BONDS	Free Delivery	-9.00		
		Free Receipt	9.00	-1,050,863.41	
C999599GH0	FUT DEC 23 U.S. T-BONDS	Free Delivery	-367.00		
		Free Receipt	367.00	-43,761,911.85	
C999599GH0	FUT DEC 23 U.S. T-BONDS	Free Delivery	-367.00		
		Free Receipt	367.00	-43,761,911.85	
C999599GH0	FUT DEC 23 U.S. T-BONDS	Free Delivery	-38.00		
		Free Receipt	38.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 542 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 23 US 2YR T-NOTE	Free Delivery	-324.00		
		Free Receipt	324.00	-65,762,930.53	
C999599GH0	FUT DEC 23 US 2YR T-NOTE	Free Delivery	-324.00		
		Free Receipt	324.00	-65,762,930.53	
C999599GH0	FUT DEC 23 10 YR T-NOTES	Free Delivery	-394.00		
		Free Receipt	394.00	-43,076,931.92	
C999599GH0	FUT DEC 23 10 YR T-NOTES	Free Delivery	-394.00		
		Free Receipt	394.00	-43,076,931.92	
C999599GH0	FUT FEB 24 HKE HANG SENG	Free Delivery	-4.00		
		Free Receipt	4.00	-410,745.94	
C999599GH0	FUT FEB 24 HKE HANG SENG	Free Delivery	-4.00		
		Free Receipt	4.00	-410,745.94	
C999599GH0	FUT FEB 24 MNP CAC40	Free Delivery	-26.00		
		Free Receipt	26.00	-2,070,797.85	
C999599GH0	FUT FEB 24 MNP CAC40	Free Delivery	-26.00		
		Free Receipt	26.00	-2,070,797.85	
C999599GH0	FUT FEB 24 MRV IBEX 35+	Free Delivery	-4.00		
		Free Receipt	4.00	-430,298.27	
C999599GH0	FUT FEB 24 MRV IBEX 35+	Free Delivery	-4.00		
		Free Receipt	4.00	-430,298.27	
C999599GH0	FUT FEB 24 OMX INDEX FUT	Free Delivery	-19.00		
		Free Receipt	19.00	-418,732.42	
C999599GH0	FUT FEB 24 OMX INDEX FUT	Free Delivery	-19.00		
		Free Receipt	19.00	-418,732.42	
C999599GH0	FUT JAN 24 HKE HANG SENG	Free Delivery	-4.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 543 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JAN 24 HKE HANG SENG	Free Receipt	4.00	-420,843.49	
		Free Delivery	-4.00		
C999599GH0	FUT JAN 24 MNP CAC40	Free Receipt	4.00	-420,843.49	
		Free Delivery	-26.00		
C999599GH0	FUT JAN 24 MNP CAC40	Free Receipt	26.00	-2,120,175.41	
		Free Delivery	-26.00		
C999599GH0	FUT JAN 24 MRV IBEX 35+	Free Receipt	26.00	-2,120,175.41	
		Free Delivery	-4.00		
C999599GH0	FUT JAN 24 MRV IBEX 35+	Free Receipt	4.00	-434,937.38	
		Free Delivery	-4.00		
C999599GH0	FUT JAN 24 OMX INDEX FUT	Free Receipt	4.00	-434,937.38	
		Free Delivery	-19.00		
C999599GH0	FUT JAN 24 OMX INDEX FUT	Free Receipt	19.00	-425,435.65	
		Free Delivery	-19.00		
C999599GH0	FUT JUL 24 HKE HANG SENG	Free Receipt	19.00	-425,435.65	
		Free Delivery	-7.00		
C999599GH0	FUT JUL 24 HKE HANG SENG	Free Receipt	7.00	-804,124.70	
		Free Delivery	-7.00		
C999599GH0	FUT JUL 24 MNP CAC40	Free Receipt	7.00	-804,124.70	
		Free Delivery	-103.00		
C999599GH0	FUT JUL 24 MNP CAC40	Free Receipt	103.00	-8,431,102.88	
		Free Delivery	-103.00		
C999599GH0	FUT JUL 24 MRV IBEX 35+	Free Receipt	103.00	-8,431,102.88	
		Free Delivery	-19.00		
C999599GH0	FUT JUL 24 MRV IBEX 35+	Free Receipt	19.00	-2,242,723.56	
		Free Delivery			

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 544 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUL 24 OMX INDEX FUT	Free Delivery	-19.00		
		Free Receipt	19.00	-2,242,723.56	
C999599GH0	FUT JUL 24 OMX INDEX FUT	Free Delivery	-32.00		
		Free Receipt	32.00	-783,599.56	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-32.00		
		Free Receipt	32.00	-783,599.56	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-394.00		
		Free Receipt	394.00	-48,499,346.98	
C999599GH0	FUT JUN 24 CBT UL T-NOTE	Free Delivery	-448.00		
		Free Receipt	448.00	-48,499,346.98	
C999599GH0	FUT JUN 24 CBT UL T-NOTE	Free Delivery	-138.00		
		Free Receipt	138.00		
C999599GH0	FUT JUN 24 CBT UL T-NOTE	Free Delivery	-252.00		
		Free Receipt	252.00	-28,705,099.87	
C999599GH0	FUT JUN 24 CBT UL T-NOTE	Free Delivery	-252.00		
		Free Receipt	252.00	-28,705,099.87	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-560.00		
		Free Receipt	560.00	-59,465,904.76	
C999599GH0	FUT JUN 24 CME EMINIRUS2K	Free Delivery	-803.00		
		Free Receipt	803.00	-59,465,904.76	
C999599GH0	FUT JUN 24 CME EMINIRUS2K	Free Delivery	-19.00		
		Free Receipt	19.00	-1,905,713.02	
C999599GH0	FUT JUN 24 EMINI S&P 500	Free Delivery	-19.00		
		Free Receipt	19.00	-1,905,713.02	
		Free Delivery	-132.00		
		Free Receipt	132.00	-33,647,184.56	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 545 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 EMINI S&P 500	Free Delivery	-132.00		
		Free Receipt	132.00	-33,647,184.56	
C999599GH0	FUT JUN 24 FTSE 100	Free Delivery	-62.00		
		Free Receipt	62.00	-6,288,300.27	
C999599GH0	FUT JUN 24 FTSE 100	Free Delivery	-62.00		
		Free Receipt	62.00	-6,288,300.27	
C999599GH0	FUT JUN 24 HANG SENG INDX	Free Delivery	-6.00		
		Free Receipt	6.00	-719,775.50	
C999599GH0	FUT JUN 24 HANG SENG INDX	Free Delivery	-6.00		
		Free Receipt	6.00	-719,775.50	
C999599GH0	FUT JUN 24 IDEM FTSE MIB	Free Delivery	-9.00		
		Free Receipt	9.00	-1,619,448.43	
C999599GH0	FUT JUN 24 IDEM FTSE MIB	Free Delivery	-9.00		
		Free Receipt	9.00	-1,619,448.43	
C999599GH0	FUT JUN 24 IMMEMINI MDCP	Free Delivery	-8.00		
		Free Receipt	8.00	-2,328,483.12	
C999599GH0	FUT JUN 24 IMMEMINI MDCP	Free Delivery	-8.00		
		Free Receipt	8.00	-2,328,483.12	
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Delivery	-8.00		
		Free Receipt	8.00	-1,012,500.88	
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Delivery	-8.00		
		Free Receipt	8.00	-1,012,500.88	
C999599GH0	FUT JUN 24 ME S&P CAN 60	Free Delivery	-25.00		
		Free Receipt	25.00	-4,834,065.27	
C999599GH0	FUT JUN 24 ME S&P CAN 60	Free Delivery	-25.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 546 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 MNP CAC40	Free Receipt	25.00	-4,834,065.27	
		Free Delivery	-47.00		
C999599GH0	FUT JUN 24 MNP CAC40	Free Receipt	47.00	-4,162,447.48	
		Free Delivery	-47.00		
C999599GH0	FUT JUN 24 MRV IBEX 35+	Free Receipt	47.00	-4,162,447.48	
		Free Delivery	-47.00		
C999599GH0	FUT JUN 24 MRV IBEX 35+	Free Receipt	9.00	-1,108,882.13	
		Free Delivery	-9.00		
C999599GH0	FUT JUN 24 MRV IBEX 35+	Free Receipt	9.00	-1,108,882.13	
		Free Delivery	-9.00		
C999599GH0	FUT JUN 24 OMX INDEX FUT	Free Receipt	32.00	-780,577.81	
		Free Delivery	-32.00		
C999599GH0	FUT JUN 24 OMX INDEX FUT	Free Receipt	32.00	-780,577.81	
		Free Delivery	-32.00		
C999599GH0	FUT JUN 24 OSE TOPIX	Free Receipt	50.00	-8,832,381.03	
		Free Delivery	-50.00		
C999599GH0	FUT JUN 24 OSE TOPIX	Free Receipt	50.00	-8,832,381.03	
		Free Delivery	-50.00		
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Receipt	1.00	-990,436.26	
		Free Delivery	-1.00		
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Receipt	1.00	-990,436.26	
		Free Delivery	-1.00		
C999599GH0	FUT JUN 24 SFE SPI 200	Free Receipt	22.00	-2,778,753.47	
		Free Delivery	-22.00		
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Receipt	22.00	-2,778,753.47	
		Free Delivery	-22.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 547 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-637.00		
		Free Receipt	637.00	-74,321,527.21	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-637.00		
		Free Receipt	637.00	-74,321,527.21	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-29.00		
		Free Receipt	29.00		
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-231.00		
		Free Receipt	231.00	-47,230,972.42	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-231.00		
		Free Receipt	231.00	-47,230,972.42	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-484.00		
		Free Receipt	484.00	-52,910,769.78	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-484.00		
		Free Receipt	484.00	-52,910,769.78	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-315.00		
		Free Receipt	315.00	-33,522,053.61	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-272.00		
		Free Receipt	272.00	-33,522,053.61	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-293.00		
		Free Receipt	293.00	-33,288,820.11	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-293.00		
		Free Receipt	293.00	-33,288,820.11	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-114.00		
		Free Receipt	114.00		
		Free Delivery	-653.00		
		Free Receipt	653.00	-69,864,115.96	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 548 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-870.00		
		Free Receipt	870.00	-69,864,115.96	
C999599GH0	FUT MAR 24 CME EMINIRUS2K	Free Delivery	-9.00		
		Free Receipt	9.00	-921,613.22	
C999599GH0	FUT MAR 24 CME EMINIRUS2K	Free Delivery	-9.00		
		Free Receipt	9.00	-921,613.22	
C999599GH0	FUT MAR 24 EMINI S&P 500	Free Delivery	-88.00		
		Free Receipt	88.00	-21,906,467.46	
C999599GH0	FUT MAR 24 EMINI S&P 500	Free Delivery	-88.00		
		Free Receipt	88.00	-21,906,467.46	
C999599GH0	FUT MAR 24 FTSE 100	Free Delivery	-31.00		
		Free Receipt	31.00	-2,964,092.66	
C999599GH0	FUT MAR 24 FTSE 100	Free Delivery	-31.00		
		Free Receipt	31.00	-2,964,092.66	
C999599GH0	FUT MAR 24 HKE HANG SENG	Free Delivery	-3.00		
		Free Receipt	3.00	-318,610.87	
C999599GH0	FUT MAR 24 HKE HANG SENG	Free Delivery	-3.00		
		Free Receipt	3.00	-318,610.87	
C999599GH0	FUT MAR 24 IDEM FTSE MIB	Free Delivery	-6.00		
		Free Receipt	6.00	-1,016,785.29	
C999599GH0	FUT MAR 24 IDEM FTSE MIB	Free Delivery	-6.00		
		Free Receipt	6.00	-1,016,785.29	
C999599GH0	FUT MAR 24 IMMEMINI MDCP	Free Delivery	-5.00		
		Free Receipt	5.00	-1,431,180.69	
C999599GH0	FUT MAR 24 IMMEMINI MDCP	Free Delivery	-5.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 549 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 LIF LONG GILT	Free Receipt	5.00	-1,431,180.69	
		Free Delivery	-1.00		
C999599GH0	FUT MAR 24 LIF LONG GILT	Free Receipt	1.00	-119,645.72	
		Free Delivery	-1.00		
C999599GH0	FUT MAR 24 ME S&P CAN 60	Free Receipt	1.00	-119,645.72	
		Free Delivery	-12.00		
C999599GH0	FUT MAR 24 ME S&P CAN 60	Free Receipt	12.00	-2,210,911.58	
		Free Delivery	-12.00		
C999599GH0	FUT MAR 24 ME S&P CAN 60	Free Receipt	12.00	-2,210,911.58	
		Free Delivery	-37.00		
C999599GH0	FUT MAR 24 MNP CAC40	Free Receipt	37.00	-3,103,922.50	
		Free Delivery	-37.00		
C999599GH0	FUT MAR 24 MNP CAC40	Free Receipt	37.00	-3,103,922.50	
		Free Delivery	-7.00		
C999599GH0	FUT MAR 24 MRV IBEX 35+	Free Receipt	7.00	-756,446.61	
		Free Delivery	-7.00		
C999599GH0	FUT MAR 24 MRV IBEX 35+	Free Receipt	7.00	-756,446.61	
		Free Delivery	-25.00		
C999599GH0	FUT MAR 24 OMX INDEX FUT	Free Receipt	25.00	-572,451.72	
		Free Delivery	-25.00		
C999599GH0	FUT MAR 24 OMX INDEX FUT	Free Receipt	25.00	-572,451.72	
		Free Delivery	-19.00		
C999599GH0	FUT MAR 24 OSE TOPIX	Free Receipt	19.00	-3,025,849.53	
		Free Delivery	-19.00		
C999599GH0	FUT MAR 24 OSE TOPIX	Free Receipt	19.00	-3,025,849.53	
		Free Delivery			
C999599GH0	FUT MAR 24 OSE 10Y JGB				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 OSE 10Y JGB	Free Delivery	-1.00		
		Free Receipt	1.00	-986,683.42	
C999599GH0	FUT MAR 24 SFE SPI 200	Free Delivery	-1.00		
		Free Receipt	1.00	-986,683.42	
C999599GH0	FUT MAR 24 SFE SPI 200	Free Delivery	-8.00		
		Free Receipt	8.00	-998,482.66	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-8.00		
		Free Receipt	8.00	-998,482.66	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-275.00		
		Free Receipt	275.00	-32,212,134.81	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-32.00		
		Free Receipt	32.00		
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-275.00		
		Free Receipt	275.00	-32,212,134.81	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-241.00		
		Free Receipt	241.00	-49,198,837.69	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-241.00		
		Free Receipt	241.00	-49,198,837.69	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-393.00		
		Free Receipt	393.00	-43,363,466.30	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-393.00		
		Free Receipt	393.00	-43,363,466.30	
C999599GH0	FUT MAY 24 HKE HANG SENG	Free Delivery	-9.00		
		Free Receipt	9.00	-1,007,863.88	
C999599GH0	FUT MAY 24 HKE HANG SENG	Free Delivery	-9.00		
		Free Receipt	9.00	-1,007,863.88	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 551 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAY 24 MNP CAC40	Free Delivery	-80.00		
		Free Receipt	80.00	-6,776,155.29	
C999599GH0	FUT MAY 24 MNP CAC40	Free Delivery	-80.00		
		Free Receipt	80.00	-6,776,155.29	
C999599GH0	FUT MAY 24 MRV IBEX 35+	Free Delivery	-16.00		
		Free Receipt	16.00	-1,838,303.03	
C999599GH0	FUT MAY 24 MRV IBEX 35+	Free Delivery	-16.00		
		Free Receipt	16.00	-1,838,303.03	
C999599GH0	FUT MAY 24 OMX INDEX FUT	Free Delivery	-57.00		
		Free Receipt	57.00	-1,316,917.39	
C999599GH0	FUT MAY 24 OMX INDEX FUT	Free Delivery	-57.00		
		Free Receipt	57.00	-1,316,917.39	
C999599GH0	FUT NOV 23 HKE HANG SENG	Free Delivery	-4.00		
		Free Receipt	4.00	-436,859.72	
C999599GH0	FUT NOV 23 HKE HANG SENG	Free Delivery	-4.00		
		Free Receipt	4.00	-436,859.72	
C999599GH0	FUT NOV 23 MNP CAC40	Free Delivery	-30.00		
		Free Receipt	30.00	-2,224,788.80	
C999599GH0	FUT NOV 23 MNP CAC40	Free Delivery	-30.00		
		Free Receipt	30.00	-2,224,788.80	
C999599GH0	FUT NOV 23 MRV IBEX 35+	Free Delivery	-6.00		
		Free Receipt	6.00	-588,662.11	
C999599GH0	FUT NOV 23 MRV IBEX 35+	Free Delivery	-6.00		
		Free Receipt	6.00	-588,662.11	
C999599GH0	FUT NOV 23 OMX INDEX FUT	Free Delivery	-26.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 552 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT NOV 23 OMX INDEX FUT	Free Receipt	26.00	-514,138.24	
		Free Delivery	-26.00		
C999599GH0	FUT OCT 23 HKE HANG SENG	Free Receipt	26.00	-514,138.24	
		Free Delivery	-4.00		
C999599GH0	FUT OCT 23 HKE HANG SENG	Free Receipt	4.00	-451,908.05	
		Free Delivery	-4.00		
C999599GH0	FUT OCT 23 MNP CAC40	Free Receipt	4.00	-451,908.05	
		Free Delivery	-30.00		
C999599GH0	FUT OCT 23 MNP CAC40	Free Receipt	30.00	-2,334,625.86	
		Free Delivery	-30.00		
C999599GH0	FUT OCT 23 MRV IBEX 35+	Free Receipt	30.00	-2,334,625.86	
		Free Delivery	-6.00		
C999599GH0	FUT OCT 23 MRV IBEX 35+	Free Receipt	6.00	-608,479.36	
		Free Delivery	-6.00		
C999599GH0	FUT OCT 23 OMX INDEX FUT	Free Receipt	6.00	-608,479.36	
		Free Delivery	-26.00		
C999599GH0	FUT OCT 23 OMX INDEX FUT	Free Receipt	26.00	-511,091.00	
		Free Delivery	-26.00		
C999599GH0	FUT P 21JUN24 EURX EUR-BU 1 3000	Free Receipt	26.00	-511,091.00	
		Free Delivery	-1.00		
C999599GH0	FUT P 21JUN24 EURX EUR-BU 1 3000	Free Receipt	1.00	-369.41	
		Free Delivery	-1.00		
C999999OA8	FUT PUT APR 24 T-NOTE OPTION 1105	Free Receipt	1.00	-369.41	
		Acquisitions	7.00	0.00	
C999999OA8	FUT PUT JUN 24 T-NOTE OPTION 1065	Dispositions	-7.00		3,496.73

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT PUT JUN 24 U.S. T-BONDS 1135	Acquisitions	3.00	0.00	
		Dispositions	-3.00		839.85
C999999OA8	FUT PUT MAR 24 CBT 5Y T-NOTE 1070	Acquisitions	1.00	0.00	
		Dispositions	-1.00		436.20
C999999OA8	FUT PUT MAR 24 T-NOTE OPTION 1100	Acquisitions	1.00	0.00	
		Dispositions	-1.00		257.24
C999999OA8	FUT PUT MAR 24 U.S. T-BONDS 1170	Acquisitions	2.00	0.00	
		Dispositions	-2.00		809.90
C999599GH0	FUT SEP 23 CBT UL T-BONDS	Acquisitions	2.00	0.00	
		Dispositions	-2.00		1,591.22
C999599GH0	FUT SEP 23 CBT UL T-BONDS	Free Delivery	-273.00		
		Free Receipt	30.00	-3,921,653.06	
C999599GH0	FUT SEP 23 CBT ULT TNOTE	Free Delivery	-30.00		
		Free Receipt	230.00	-30,950,795.22	
C999599GH0	FUT SEP 23 CBT ULT TNOTE	Free Delivery	-151.00		
		Free Receipt	10.00	-1,151,265.64	
C999599GH0	FUT SEP 23 FTSE 100	Free Delivery	-10.00		
		Free Receipt	151.00	-17,952,642.59	
C999599GH0	FUT SEP 23 FTSE 100	Free Delivery	-25.00		
		Free Receipt	2.00	-189,730.38	
C999599GH0	FUT SEP 23 HANG SENG INDX	Free Delivery	-2.00		
		Free Receipt	25.00	-2,382,263.28	
C999599GH0	FUT SEP 23 HANG SENG INDX	Free Delivery	-4.00		
		Free Receipt	4.00	-460,134.77	
C999599GH0	FUT SEP 23 HANG SENG INDX	Free Delivery	-4.00		
		Free Receipt	4.00	-460,134.77	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 554 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 23 IDEM FTSE MIB	Free Delivery	-1.00		
		Free Receipt	4.00	-602,235.84	
C999599GH0	FUT SEP 23 IDEM FTSE MIB	Free Delivery	-4.00		
		Free Receipt	1.00	-155,910.54	
C999599GH0	FUT SEP 23 MNP CAC40	Free Delivery	-29.00		
		Free Receipt	29.00	-2,307,022.93	
C999599GH0	FUT SEP 23 MNP CAC40	Free Delivery	-29.00		
		Free Receipt	29.00	-2,307,022.93	
C999599GH0	FUT SEP 23 MRV IBEX 35+	Free Delivery	-5.00		
		Free Receipt	5.00	-511,219.91	
C999599GH0	FUT SEP 23 MRV IBEX 35+	Free Delivery	-5.00		
		Free Receipt	5.00	-511,219.91	
C999599GH0	FUT SEP 23 OMX INDEX FUT	Free Delivery	-24.00		
		Free Receipt	24.00	-485,574.75	
C999599GH0	FUT SEP 23 OMX INDEX FUT	Free Delivery	-24.00		
		Free Receipt	24.00	-485,574.75	
C999599GH0	FUT SEP 23 U.S. T-BONDS	Free Delivery	-23.00		
		Free Receipt	283.00	-35,873,383.59	
C999599GH0	FUT SEP 23 U.S. T-BONDS	Free Delivery	-283.00		
		Free Receipt	23.00	-2,853,924.53	
C999599GH0	FUT SEP 23 US 2YR T-NOTE	Free Delivery	-99.00		
		Free Receipt	35.00	-7,165,035.71	
C999599GH0	FUT SEP 23 US 2YR T-NOTE	Free Delivery	-35.00		
		Free Receipt	99.00	-20,271,196.16	
C999599GH0	FUT SEP 23 10 YR T-NOTES	Free Delivery	-47.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 555 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 23 10 YR T-NOTES	Free Receipt	288.00	-32,616,688.84	
		Free Delivery	-288.00		
C999599GH0	FUT SEP 23 5 YR T NOTE	Free Receipt	47.00	-5,267,904.25	
		Free Delivery	-474.00		
C999599GH0	FUT SEP 23 5 YR T NOTE	Free Receipt	245.00	-26,701,591.04	
		Free Delivery	-245.00		
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	248.00	-27,085,729.75	
		Free Delivery	-348.00		
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	436.00	-49,845,987.64	
		Free Delivery	-401.00		
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Receipt	313.00	-38,856,892.93	
		Free Delivery	-235.00		
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Receipt	269.00	-30,236,399.96	
		Free Delivery	-128.00		
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Receipt	128.00		
		Free Delivery	-269.00		
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Receipt	235.00	-26,404,759.33	
		Free Delivery	-597.00		
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Receipt	403.00	-42,688,886.50	
		Free Delivery	-647.00		
C999599GH0	FUT SEP 24 CME EMINIRUS2K	Free Receipt	841.00	-63,312,886.50	
		Free Delivery	-11.00		
C999599GH0	FUT SEP 24 CME EMINIRUS2K	Free Receipt	12.00	-1,223,349.80	
		Free Delivery	-12.00		
C999599GH0	FUT SEP 24 EMINI S&P 500	Free Receipt	11.00	-1,120,604.80	
		Free Delivery			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 EMINI S&P 500	Free Delivery	-84.00		
		Free Receipt	89.00	-24,593,792.16	
C999599GH0	FUT SEP 24 FTSE 100	Free Delivery	-89.00		
		Free Receipt	84.00	-23,207,940.09	
C999599GH0	FUT SEP 24 FTSE 100	Free Delivery	-76.00		
		Free Receipt	76.00	-7,965,036.41	
C999599GH0	FUT SEP 24 ICUS MSCI EMG	Free Delivery	-76.00		
		Free Receipt	76.00	-7,965,036.41	
C999599GH0	FUT SEP 24 ICUS MSCI EMG	Free Delivery	-6.00		
		Free Receipt	10.00	-547,237.81	
C999599GH0	FUT SEP 24 IDEM FTSE MIB	Free Delivery	-10.00		
		Free Receipt	6.00	-327,851.87	
C999599GH0	FUT SEP 24 IDEM FTSE MIB	Free Delivery	-12.00		
		Free Receipt	12.00	-2,152,929.92	
C999599GH0	FUT SEP 24 IMMEMINI MDCP	Free Delivery	-12.00		
		Free Receipt	12.00	-2,152,929.92	
C999599GH0	FUT SEP 24 IMMEMINI MDCP	Free Delivery	-5.00		
		Free Receipt	5.00	-1,464,988.08	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-5.00		
		Free Receipt	5.00	-1,464,988.08	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-8.00		
		Free Receipt	8.00	-989,954.12	
C999599GH0	FUT SEP 24 ME S&P CAN 60	Free Delivery	-8.00		
		Free Receipt	8.00	-989,954.12	
		Free Delivery	-32.00		
		Free Receipt	32.00	-6,041,942.88	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 557 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 ME S&P CAN 60	Free Delivery	-32.00		
		Free Receipt	32.00	-6,041,942.88	
C999599GH0	FUT SEP 24 OSE TOPIX	Free Delivery	-70.00		
		Free Receipt	70.00	-12,187,637.34	
C999599GH0	FUT SEP 24 OSE TOPIX	Free Delivery	-70.00		
		Free Receipt	70.00	-12,187,637.34	
C999599GH0	FUT SEP 24 SFE SPI 200	Free Delivery	-31.00		
		Free Receipt	31.00	-3,984,897.16	
C999599GH0	FUT SEP 24 SFE SPI 200	Free Delivery	-31.00		
		Free Receipt	31.00	-3,984,897.16	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-635.00		
		Free Receipt	569.00	-66,431,984.41	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-15.00		
		Free Receipt	15.00		
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-569.00		
		Free Receipt	635.00	-74,155,608.87	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-73.00		
		Free Receipt	73.00	-14,874,479.46	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-73.00		
		Free Receipt	73.00	-14,874,479.46	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-352.00		
		Free Receipt	470.00	-51,228,597.02	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-470.00		
		Free Receipt	352.00	-38,357,849.64	
C999599GH0	FUT 06 JUN 24 EURX E-SCHATZ	Free Delivery	-27.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 06 JUN 24 EURX E-SCHATZ	Free Receipt	27.00	-3,070,531.43	
		Free Delivery	-27.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL	Free Receipt	27.00	-3,070,531.43	
		Free Delivery	-11.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL	Free Receipt	11.00	-1,408,822.20	
		Free Delivery	-11.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Receipt	11.00	-1,408,822.20	
		Free Delivery	-1.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Receipt	1.00	-143,298.30	
		Free Delivery	-1.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Receipt	1.00	-143,298.30	
		Free Delivery	-1.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Receipt	1.00	-141,464.55	
		Free Delivery	-1.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Receipt	1.00	-141,464.55	
		Free Delivery	-3.00		
C999599GH0	FUT 07 DEC 23 EURO BUXL BND	Free Receipt	3.00	-407,587.34	
		Free Delivery	-3.00		
C999599GH0	FUT 07 DEC 23 EURO BUXL BND	Free Receipt	3.00	-407,587.34	
		Free Delivery	-37.00		
C999599GH0	FUT 07 DEC 23 EURX EUR-BOBL	Free Receipt	37.00	-4,639,019.22	
		Free Delivery	-37.00		
C999599GH0	FUT 07 DEC 23 EURX EUR-BOBL	Free Receipt	37.00	-4,639,019.22	
		Free Delivery	-11.00		
C999599GH0	FUT 07 DEC 23 EURX EUR-BUND	Free Receipt	11.00	-1,532,806.49	
		Free Delivery			

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 559 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 07 DEC 23 EUX FOAT	Free Delivery	-11.00		
		Free Receipt	11.00	-1,532,806.49	
C999599GH0	FUT 07 DEC 23 EUX FOAT	Free Delivery	-7.00		
		Free Receipt	7.00	-932,955.88	
C999599GH0	FUT 07 MAR 24 EUR FOAT	Free Delivery	-7.00		
		Free Receipt	7.00	-932,955.88	
C999599GH0	FUT 07 MAR 24 EUR FOAT	Free Delivery	-4.00		
		Free Receipt	4.00	-565,035.97	
C999599GH0	FUT 07 MAR 24 EURX E-SCHATZ	Free Delivery	-4.00		
		Free Receipt	4.00	-565,035.97	
C999599GH0	FUT 07 MAR 24 EURX E-SCHATZ	Free Delivery	-18.00		
		Free Receipt	18.00	-2,095,424.85	
C999599GH0	FUT 07 MAR 24 EURX EUR-BOBL	Free Delivery	-18.00		
		Free Receipt	18.00	-2,095,424.85	
C999599GH0	FUT 07 MAR 24 EURX EUR-BOBL	Free Delivery	-25.00		
		Free Receipt	25.00	-3,177,082.33	
C999599GH0	FUT 07 MAR 24 EURX EUR-BUND	Free Delivery	-25.00		
		Free Receipt	25.00	-3,177,082.33	
C999599GH0	FUT 07 MAR 24 EURX EUR-BUND	Free Delivery	-7.00		
		Free Receipt	7.00	-1,021,917.72	
C999599GH0	FUT 07 MAR 24 EUX EURO-BUXL	Free Delivery	-7.00		
		Free Receipt	7.00	-1,021,917.72	
C999599GH0	FUT 07 MAR 24 EUX EURO-BUXL	Free Delivery	-2.00		
		Free Receipt	2.00	-291,301.98	
C999599GH0	FUT 07 MAR 24 EUX EURO-BUXL	Free Delivery	-2.00		
		Free Receipt	2.00	-291,301.98	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 07 SEP 23 EURO BUXL BND	Free Delivery	-1.00		
		Free Receipt	1.00	-141,688.41	
C999599GH0	FUT 07 SEP 23 EURO BUXL BND	Free Delivery	-1.00		
		Free Receipt	1.00	-141,688.41	
C999599GH0	FUT 07 SEP 23 EURX EUR-BOBL	Free Delivery	-20.00		
		Free Receipt	31.00	-3,939,860.12	
C999599GH0	FUT 07 SEP 23 EURX EUR-BOBL	Free Delivery	-31.00		
		Free Receipt	20.00	-2,538,255.68	
C999599GH0	FUT 07 SEP 23 EURX EUR-BUND	Free Delivery	-2.00		
		Free Receipt	3.00	-440,196.73	
C999599GH0	FUT 07 SEP 23 EURX EUR-BUND	Free Delivery	-3.00		
		Free Receipt	2.00	-291,097.18	
C999599GH0	FUT 07 SEP 23 EUX FOAT	Free Delivery	-2.00		
		Free Receipt	1.00	-136,544.75	
C999599GH0	FUT 07 SEP 23 EUX FOAT	Free Delivery	-1.00		
		Free Receipt	2.00	-276,960.46	
C999599GH0	FUT 15 DEC 23 EURX DAX INDEX	Free Delivery	-4.00		
		Free Receipt	4.00	-1,706,608.99	
C999599GH0	FUT 15 DEC 23 EURX DAX INDEX	Free Delivery	-4.00		
		Free Receipt	4.00	-1,706,608.99	
C999599GH0	FUT 15 DEC 23 EURX E-STXX 50	Free Delivery	-34.00		
		Free Receipt	34.00	-1,560,494.99	
C999599GH0	FUT 15 DEC 23 EURX E-STXX 50	Free Delivery	-34.00		
		Free Receipt	34.00	-1,560,494.99	
C999599GH0	FUT 15 MAR 24 EURX DAX INDEX	Free Delivery	-5.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 15 MAR 24 EURX DAX INDEX	Free Receipt	5.00	-2,303,348.36	
		Free Delivery	-5.00		
C999599GH0	FUT 15 MAR 24 EURX E-STXX 50	Free Receipt	5.00	-2,303,348.36	
		Free Delivery	-43.00		
C999599GH0	FUT 15 MAR 24 EURX E-STXX 50	Free Receipt	43.00	-2,168,274.88	
		Free Delivery	-43.00		
C999599GH0	FUT 15 SEP 23 EURX DAX INDEX	Free Receipt	43.00	-2,168,274.88	
		Free Delivery	-1.00		
C999599GH0	FUT 15 SEP 23 EURX DAX INDEX	Free Receipt	5.00	-2,190,945.93	
		Free Delivery	-5.00		
C999599GH0	FUT 15 SEP 23 EURX E-STXX 50	Free Receipt	1.00	-431,345.26	
		Free Delivery	-40.00		
C999599GH0	FUT 15 SEP 23 EURX E-STXX 50	Free Receipt	4.00	-186,593.39	
		Free Delivery	-4.00		
C999599GH0	FUT 20 SEP 24 EURX DAX INDEX	Free Receipt	40.00	-1,873,808.56	
		Free Delivery	-14.00		
C999599GH0	FUT 20 SEP 24 EURX DAX INDEX	Free Receipt	14.00	-6,876,496.29	
		Free Delivery	-14.00		
C999599GH0	FUT 20 SEP 24 EURX E-STXX 50	Free Receipt	14.00	-6,876,496.29	
		Free Delivery	-111.00		
C999599GH0	FUT 20 SEP 24 EURX E-STXX 50	Free Receipt	111.00	-5,897,940.15	
		Free Delivery	-111.00		
C999599GH0	FUT 21 JUN 24 EURX DAX INDEX	Free Receipt	111.00	-5,897,940.15	
		Free Delivery	-11.00		
C999599GH0	FUT 21 JUN 24 EURX DAX INDEX	Free Receipt	11.00	-5,379,864.44	
		Free Delivery	-11.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 562 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 21 JUN 24 EURX E-STXX 50	Free Delivery	-11.00		
		Free Receipt	11.00	-5,379,864.44	
C999599GH0	FUT 21 JUN 24 EURX E-STXX 50	Free Delivery	-89.00		
		Free Receipt	89.00	-4,716,914.43	
C36237H101	G-III APPAREL GROUP LTD COM	Free Delivery	-89.00		
		Free Receipt	89.00	-4,716,914.43	
C373334JW2	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	577.00	-20,068.07	
		Dispositions	-4,232.00		130,057.48
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Free Delivery	-325,000.00		
		Dispositions	-300,000.00		259,072.33
SB1FW751	GALP ENERGIA SGPS EUR1	Free Receipt	325,000.00	-332,247.50	
		Acquisitions	13,235.00	-201,218.86	
SBL6L5F3	GARTNER INC 3.75% DUE 10-01-2030	Dispositions	-48,030.00		931,663.76
		Acquisitions	20,000.00	-16,650.00	
SBRBS4F4	GATX CORP 6.9% 05-01-2034	Dispositions	-20,000.00		17,993.60
		Acquisitions	65,000.00	-64,890.15	
SBL59CR9	GE AEROSPACE	Dispositions	-65,000.00		71,265.35
		Acquisitions	70.00	-11,301.43	
SBP6H4Y1	GE VERNOVA LLC COM	Dispositions	-2,388.00		366,638.31
		Dispositions	-321.75		42,579.43
C369550BH0	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	Free Receipt	321.75	20,876.26	
		Free Delivery	-205,000.00		
SBMFFM22	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	Dispositions	-620,000.00		553,866.16
		Free Receipt	205,000.00	-220,156.67	
C37045VAZ3	GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO	Dispositions	-165,000.00		149,636.85

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQHM3Y5	GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO	Free Delivery	-320,000.00		
		Dispositions	-380,000.00		382,227.54
		Free Receipt	320,000.00	-319,219.20	
SBS4CSD6	GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034	Acquisitions	45,000.00	-45,861.30	
		Dispositions	-45,000.00		45,767.39
		Acquisitions	40,000.00	-37,503.20	
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Dispositions	-230,000.00		231,705.88
		Free Delivery	-1,380.00		
		Dispositions	-1,380.00		34,112.65
C371532102	GENESCO INC COM	Free Receipt	1,380.00	-36,282.41	
S2367101	GENESCO INC COM	Acquisitions	98.00	-30,161.93	
S4595739	GENMAB AS DKK1	Dispositions	-1,221.00		320,409.02
		Free Delivery	-175,000.00		
		Dispositions	-175,000.00		148,286.41
C373334KA8	GEORGIA PWR CO 4.3% DUE 03-15-2043	Free Receipt	175,000.00	-173,860.75	
		Acquisitions	125,000.00	-112,696.25	
		Free Delivery	-125,000.00		
SB9LV101	GEORGIA PWR CO 4.3% DUE 03-15-2043	Acquisitions	140,000.00	-139,685.00	
		Dispositions	-265,000.00		265,809.05
		Free Receipt	125,000.00	-112,696.25	
C375558CA9	GILEAD SCIENCES INC 5.55% 10-15-2053	Dispositions	-445,000.00		369,211.16
		Free Delivery	-115,000.00		
		Free Receipt	115,000.00	-131,864.65	
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	Free Delivery	-295,000.00		
		Dispositions	-295,000.00		258,057.14
		Dispositions			
C375558BA0	GILEAD SCIENCES 4.5% DUE 02-01-2045				
SBSNBJW0	GILEAD SCIENCES 4.5% DUE 02-01-2045				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 564 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C375558BG7	GILEAD SCIENCES 4.6% DUE 09-01-2035	Free Receipt	295,000.00	-294,657.90	
		Dispositions	-345,000.00		327,808.57
		Free Delivery	-345,000.00		
		Free Receipt	345,000.00	-343,844.25	
C375558AX1	GILEAD SCIENCES 4.8% DUE 04-01-2044	Free Delivery	-285,000.00		
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Dispositions	-455,000.00		415,667.27
		Free Receipt	285,000.00	-290,043.10	
S5980613	GIVAUDAN SA CHF10	Acquisitions	42.00	-156,357.03	
		Dispositions	-62.00		300,287.54
C377372AE7	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	Free Delivery	-280,000.00		
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	Acquisitions	610,000.00	-682,216.18	
		Dispositions	-70,000.00		76,874.70
		Free Receipt	280,000.00	-345,633.03	
SBS29HY3	GLENCORE FDG LLC NT 144A 6.5% 10-06-2033	Acquisitions	670,000.00	-669,235.40	
		Dispositions	-670,000.00		704,082.55
SBMFSDD6	GLENCORE FDG LLC 2.5% DUE 09-01-2030	Acquisitions	90,000.00	-72,647.40	
		Dispositions	-480,000.00		406,975.21
SB4T3BW6	GLENCORE PLC ORD USD0.01	Acquisitions	7,999.00	-43,756.07	
		Dispositions	-113,184.00		647,540.40
C37892E102	GLOBAL INDL CO COM USD0.01	Free Delivery	-337.00		
SBNBY595	GLOBAL INDL CO COM USD0.01	Dispositions	-337.00		10,750.00
		Free Receipt	337.00	-8,905.70	
C379924AG8	GLS AUTO SELECT RECEIVABLES TR SER 24-2A CL C 144A 5.93% 06-17-2030	Acquisitions	15,000.00	-14,995.18	
		Dispositions	-15,000.00		14,844.06
C36251C103	GMS INC COM	Free Delivery	-2,143.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYY9FS3	GMS INC COM	Dispositions	-2,143.00		175,313.95
		Free Receipt	2,143.00	-104,329.06	
SBPK6RS9	GOLDMAN SACHS FIXED 7.5% 12-31-2049	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		104,968.00
SBNW0354	GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	Acquisitions	1,960,000.00	-1,620,764.45	
		Dispositions	-80,000.00		61,263.20
C38141GYN8	GOLDMAN SACHS GROUP INC 2.65% 10-21-2032	Acquisitions	245,000.00	-184,360.05	
		Dispositions	-1,050,000.00		870,446.70
		Free Delivery	-750,000.00		
		Free Receipt	750,000.00	-689,360.05	
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038	Dispositions	-1,010,000.00		867,717.47
		Free Delivery	-310,000.00		
		Free Receipt	310,000.00	-306,047.70	
SBSCB6G4	GOLDMAN SACHS 5.851% 04-25-2035	Acquisitions	210,000.00	-216,850.81	
		Dispositions	-130,000.00		134,431.70
C38141GFD1	GOLDMAN SACHS 6.75% DUE 10-01-2037	Dispositions	-145,000.00		141,747.65
		Free Delivery	-665,000.00		
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Dispositions	-2,230,000.00		2,415,334.73
		Free Receipt	665,000.00	-670,876.84	
C382550101	GOODYEAR TIRE & RUBBER CO COM	Free Delivery	-10,444.00		
S2378200	GOODYEAR TIRE & RUBBER CO COM	Dispositions	-10,444.00		117,700.60
		Free Receipt	10,444.00	-112,918.72	
C38268T103	GOPRO INC CL A CL A	Free Delivery	-13,777.00		
SBMNQC35	GOPRO INC CL A CL A	Dispositions	-13,777.00		18,736.19
		Free Receipt	13,777.00	-132,198.82	
C38341P102	GOSSAMER BIO INC COM USD0.0001				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 566 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,729.00	-7,295.00	
		Dispositions	-7,729.00		8,694.29
C384802AB0	GRAINGER W W INC FIXED 4.6% DUE 06-15-2045				
		Free Delivery	-95,000.00		
SBYZWY62	GRAINGER W W INC FIXED 4.6% DUE 06-15-2045				
		Dispositions	-95,000.00		86,572.11
		Free Receipt	95,000.00	-94,923.05	
C392709101	GREEN BRICK PARTNERS INC COM				
		Acquisitions	527.00	-28,604.72	
		Free Delivery	-527.00		
SBS7T2R6	GREEN BRICK PARTNERS INC COM				
		Dispositions	-527.00		30,053.97
		Free Receipt	527.00	-28,604.72	
C39304D102	GREEN DOT CORP COM STK				
		Acquisitions	3,020.00	-35,261.71	
		Dispositions	-3,093.00		26,518.30
C393657101	GREENBRIER COS INC COM STK				
		Acquisitions	740.00	-27,306.12	
		Dispositions	-740.00		38,310.54
C402635502	GULFPORT ENERGY CORP COM USD0.01				
		Acquisitions	194.00	-21,862.83	
		Free Delivery	-1,506.00		
SBND7X43	GULFPORT ENERGY CORP COM USD0.01				
		Dispositions	-1,506.00		228,980.93
		Free Receipt	1,506.00	-156,013.24	
S0405207	HALMA ORD GBP0.10				
		Acquisitions	2,251.00	-62,248.92	
		Dispositions	-8,304.00		279,765.20
S6405870	HAMAMATSU PHOTONIC NPV				
		Acquisitions	1,500.00	-66,278.93	
		Dispositions	-13,000.00		374,925.27
C410495204	HANMI FINL CORP COM NEW COM NEW				
		Free Delivery	-1,631.00		
SB6TPXR5	HANMI FINL CORP COM NEW COM NEW				
		Dispositions	-1,631.00		25,035.15
		Free Receipt	1,631.00	-15,648.72	
S4511809	HANNOVER RUECK SE ORD NPV(REGD)				
		Acquisitions	205.00	-45,324.69	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 567 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-611.00		156,611.67
C41165Y100	HARBORONE NORTHEAST BANCORP INC COM	Free Delivery	-1,098.00		
SBK1KX10	HARBORONE NORTHEAST BANCORP INC COM	Dispositions	-1,098.00		11,309.08
		Free Receipt	1,098.00	-11,964.60	
SBQPF7W2	HCA INC 5.5% DUE 06-01-2033	Acquisitions	305,000.00	-285,388.50	
		Dispositions	-405,000.00		404,283.37
SBYZLW98	HCA INC 5.625% DUE 09-01-2028	Acquisitions	150,000.00	-148,108.50	
		Dispositions	-150,000.00		151,604.33
SBLD74J1	HCA INC 6.0% 04-01-2054	Acquisitions	320,000.00	-318,153.60	
		Dispositions	-320,000.00		320,681.37
SBLD74Y6	HCA INC 6.1% 04-01-2064	Acquisitions	300,000.00	-298,140.00	
		Dispositions	-300,000.00		298,788.44
C42225T107	HEALTH CATALYST INC COM	Dispositions	-1,000.00		11,359.41
		Free Delivery	-3,254.00		
SBKLCX50	HEALTH CATALYST INC COM	Dispositions	-3,254.00		19,913.92
		Free Receipt	3,254.00	-65,321.90	
C422347104	HEARTLAND EXPRESS INC COM	Acquisitions	1,372.00	-15,688.75	
		Free Delivery	-1,372.00		
S2414018	HEARTLAND EXPRESS INC COM	Dispositions	-1,372.00		16,257.74
		Free Receipt	1,372.00	-15,688.75	
C422819102	HEIDRICK & STRUGGLES INTL INC COM	Free Delivery	-1,011.00		
S2413071	HEIDRICK & STRUGGLES INTL INC COM	Dispositions	-1,011.00		34,504.47
		Free Receipt	1,011.00	-43,765.87	
C42330P107	HELIX ENERGY SOLUTIONS GROUP INC COM STK	Acquisitions	3,900.00	-42,828.59	
		Dispositions	-2,500.00		24,475.30

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 568 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2037062	HELIX ENERGY SOLUTIONS GROUP INC COM STK	Free Delivery	-1,400.00		
		Dispositions	-1,400.00		14,811.58
		Free Receipt	1,400.00	-15,374.37	
CG4412G101	HERBALIFE LTD	Acquisitions	6,700.00	-56,909.55	
		Free Delivery	-6,700.00		
		Dispositions	-6,700.00		74,836.91
S2023748	HESS CORP COM STK	Free Receipt	6,700.00	-56,909.55	
		Acquisitions	24.00	-3,877.75	
		Dispositions	-1,180.00		175,101.13
SBNZFHC1	HEXAGON AB SER'B'NPV	Acquisitions	537.00	-6,218.91	
		Dispositions	-6,377.00		69,823.83
SBR05230	HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034	Acquisitions	285,000.00	-281,215.20	
		Dispositions	-285,000.00		306,853.80
SBSF1VX3	HILLENBRAND INC 6.25% 02-15-2029	Acquisitions	151,000.00	-151,000.00	
		Dispositions	-151,000.00		151,689.09
C432748101	HILLTOP HLDGS INC COM STK	Acquisitions	2,293.00	-64,752.56	
		Free Delivery	-2,293.00		
		Dispositions	-2,293.00		66,655.65
S2365428	HILLTOP HLDGS INC COM STK	Free Receipt	2,293.00	-64,752.56	
		Acquisitions	200.00	-17,631.54	
		Dispositions	-22,200.00		2,202,295.27
C437076CD2	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	Free Delivery	-420,000.00		
		Dispositions	-290,000.00		209,907.90
		Free Receipt	420,000.00	-415,203.60	
C437076BH4	HOME DEPOT INC 4.25% DUE 04-01-2046	Free Delivery	-245,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 569 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046	Dispositions	-175,000.00		150,229.88
		Free Receipt	245,000.00	-252,144.83	
C437872104	HOMETRUST BANCSHARES INC COM	Free Delivery	-325.00		
SB84T2F7	HOMETRUST BANCSHARES INC COM	Dispositions	-325.00		9,018.49
		Free Receipt	325.00	-7,839.36	
C438333106	HONEST CO INC COM	Acquisitions	3,600.00	-11,408.18	
		Dispositions	-1,000.00		3,036.88
		Free Delivery	-2,600.00		
SBMF1LH5	HONEST CO INC COM	Dispositions	-2,600.00		6,421.82
		Free Receipt	2,600.00	-8,239.24	
C438516CT1	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Acquisitions	415,000.00	-414,066.25	
		Free Delivery	-415,000.00		
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Acquisitions	755,000.00	-749,516.46	
		Free Receipt	415,000.00	-414,066.25	
S6267359	HONG KONG EXCHANGES & CLEAR	Acquisitions	3,000.00	-97,245.72	
		Dispositions	-4,200.00		137,279.31
C439038100	HOOKER FURNISHINGS CORPORATION COM	Free Delivery	-351.00		
S2748911	HOOKER FURNISHINGS CORPORATION COM	Dispositions	-351.00		4,738.36
		Free Receipt	351.00	-12,242.84	
C440327104	HORACE MANN EDUCATORS CORP COM	Free Delivery	-760.00		
S2437112	HORACE MANN EDUCATORS CORP COM	Dispositions	-760.00		25,193.29
		Free Receipt	760.00	-22,373.25	
SBSCC054	HOST HOTELS & RESORTS L P 5.7% 07-01-2034	Acquisitions	1,010,000.00	-999,931.37	
		Dispositions	-1,010,000.00		1,008,027.30
C44267T102	HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500.00	-40,769.15	
		Free Delivery	-500.00		
SBR1W702	HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC	Dispositions	-500.00		32,344.10
		Free Receipt	500.00	-40,769.15	
C4042Q1AB3	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	Free Delivery	-465,000.00		
SBG48WF0	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	Dispositions	-465,000.00		465,046.41
		Free Receipt	465,000.00	-465,265.05	
C4042Q1AD9	HSBC BK USA N A 7 DUE 01-15-2039	Free Delivery	-435,000.00		
SBG48WG1	HSBC BK USA N A 7 DUE 01-15-2039	Acquisitions	1,825,000.00	-2,083,997.77	
		Free Receipt	435,000.00	-491,190.75	
S0540528	HSBC HLDGS ORD USD0.50(UK REG)	Acquisitions	591.00	-4,775.58	
		Dispositions	-15,847.00		122,980.78
SBQBDYM9	HSBC HLDGS PLC FLTG RT 5.719% DUE 03-04-2035	Acquisitions	920,000.00	-920,000.00	
		Dispositions	-920,000.00		927,617.16
SBQHN2P2	HSBC HLDGS PLC 7.399% 11-13-2034	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		204,952.00
SBD6G6S3	HUBBELL INC COM	Acquisitions	160.00	-61,135.11	
		Dispositions	-473.00		171,086.73
SBR4T3B3	HUBSPOT INC COM	Acquisitions	110.00	-52,192.03	
		Dispositions	-176.00		101,477.82
C444859BE1	HUMANA INC 4.95% DUE 10-01-2044	Free Delivery	-430,000.00		
SBQZJCM9	HUMANA INC 4.95% DUE 10-01-2044	Dispositions	-560,000.00		496,254.60
		Free Receipt	430,000.00	-433,104.51	
SBRC6GR3	HUMANA INC 5.375% 04-15-2031	Acquisitions	335,000.00	-334,799.00	
		Dispositions	-335,000.00		334,490.95

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 571 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRC6GS4	HUMANA INC 5.75% 04-15-2054	Acquisitions	525,000.00	-509,272.78	
		Dispositions	-525,000.00		518,171.30
S2445416	HUNT J B TRANS SVCS INC COM	Acquisitions	300.00	-56,242.53	
		Dispositions	-300.00		56,031.50
S2445966	HUNTINGTON BANCSHARES INC COM	Acquisitions	400.00	-5,223.80	
		Dispositions	-8,798.00		109,172.40
C449172105	HYSTER-YALE INC COM USD0.01 CL A	Acquisitions	896.00	-56,208.60	
		Dispositions	-50.00		2,269.03
		Free Delivery	-896.00		
SB7LG306	HYSTER-YALE INC COM USD0.01 CL A	Dispositions	-896.00		63,300.63
		Free Receipt	896.00	-56,208.60	
SBMCMR51	HYUNDAI CAP AMER MEDIUM TERM NTS TRANCHE# TR 00062 6.2% 09-21-2030	Acquisitions	375,000.00	-374,055.00	
		Dispositions	-375,000.00		390,548.72
SB288C92	IBERDROLA SA EUR0.75	Acquisitions	6,825.00	-88,713.01	
		Dispositions	-17,164.00		224,061.82
CG4690M101	IBEX HOLDINGS LIMITED COM USD0.0001	Acquisitions	437.00	-7,934.61	
		Free Delivery	-437.00		
SBLF81K2	IBEX HOLDINGS LIMITED COM USD0.0001	Dispositions	-437.00		7,070.46
		Free Receipt	437.00	-7,934.61	
S2456612	IDEX CORP COM	Acquisitions	320.00	-72,037.39	
		Dispositions	-664.00		141,020.31
C449276AG9	IMB INTERNAT CAPITAL 5.3% 02-05-2054	Acquisitions	275,000.00	-273,446.25	
		Free Delivery	-275,000.00		
SBQWPXQ1	IMB INTERNAT CAPITAL 5.3% 02-05-2054	Dispositions	-275,000.00		262,324.78
		Free Receipt	275,000.00	-273,446.25	
SBNCBD46	IMCD NV EUR0.16				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S0454492	IMPERIAL BRANDS PLC GBP0.10	Acquisitions	49.00	-8,075.46	
		Dispositions	-258.00		36,666.15
C45332Y109	INARI MED INC COM	Acquisitions	3,018.00	-70,531.52	
		Dispositions	-10,298.00		265,855.31
SBLDRF10	INARI MED INC COM	Acquisitions	2,879.00	-169,794.59	
		Dispositions	-1,859.00		118,587.94
C453838609	INDEPENDENT BK CORPORATION	Free Delivery	-2,879.00		
		Dispositions	-2,879.00		132,401.52
S2492133	INDEPENDENT BK CORPORATION	Free Receipt	2,879.00	-169,794.59	
		Free Delivery	-649.00		
SBQKW0H4	INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054	Dispositions	-649.00		15,491.19
		Free Receipt	649.00	-14,793.47	
SBP9DL90	INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)	Acquisitions	150,000.00	-149,568.00	
		Dispositions	-150,000.00		149,515.67
S5889505	INFINEON TECHNOLOG ORD NPV (REGD)	Acquisitions	312.00	-13,322.42	
		Dispositions	-7,351.00		359,447.40
C45667G103	INFINERA CORP COM STK USD0.001	Acquisitions	4,273.00	-154,402.94	
		Dispositions	-6,155.00		221,122.30
SBS9CCT5	ING GROEP N V 5.335% 03-19-2030	Acquisitions	3,600.00	-14,640.12	
		Dispositions	-25,082.00		121,334.95
SBZ57390	ING GROEP N.V. EUR0.01	Acquisitions	395,000.00	-395,000.00	
		Dispositions	-395,000.00		393,748.29
SBSQLD70	INGERSOLL RAND INC 5.314% 06-15-2031	Acquisitions	5,562.00	-79,142.46	
		Dispositions	-79,126.00		1,265,761.38
		Acquisitions	129,000.00	-128,989.68	
		Dispositions	-129,000.00		130,132.15

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 573 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRF5C02	INGERSOLL RAND INC 5.4% DUE 08-14-2028	Acquisitions	65,000.00	-64,747.15	
		Dispositions	-65,000.00		65,796.57
SBSQLDH0	INGERSOLL RAND INC 5.45% 06-15-2034	Acquisitions	149,000.00	-148,907.62	
		Dispositions	-149,000.00		150,598.11
SBRF5C24	INGERSOLL RAND INC 5.7% DUE 08-14-2033	Acquisitions	510,000.00	-498,985.50	
		Dispositions	-510,000.00		520,142.86
C45780L104	INOGEN INC COM	Free Delivery	-1,407.00		
SBJSVLL5	INOGEN INC COM	Dispositions	-1,407.00		11,452.66
		Free Receipt	1,407.00	-73,975.66	
SBHZ1WY4	INRETAIL PERU CORP COM REG S	Acquisitions	1,257.00	-41,142.43	
		Dispositions	-8,447.00		241,937.72
C45778Q107	INSPERITY INC COM	Acquisitions	708.00	-77,277.58	
		Free Delivery	-2,260.00		
S2007281	INSPERITY INC COM	Dispositions	-2,260.00		213,315.46
		Free Receipt	2,260.00	-176,046.81	
C45774W108	INSTEEL INDS INC COM	Free Delivery	-693.00		
S2325875	INSTEEL INDS INC COM	Dispositions	-693.00		21,309.15
		Free Receipt	693.00	-21,936.69	
SB04YJV1	INTACT FINL CORP COM NPV	Acquisitions	23.00	-3,764.65	
		Dispositions	-2,901.00		475,631.98
C45828L108	INTEGRAL AD SCIENCE HLDG CORP COM	Acquisitions	3,965.00	-57,759.20	
		Free Delivery	-8,406.00		
SBP7L3L2	INTEGRAL AD SCIENCE HLDG CORP COM	Dispositions	-8,406.00		82,040.27
		Free Receipt	8,406.00	-137,804.51	
S2463247	INTEL CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	1,400.00	-60,587.59	
		Dispositions	-1,400.00		58,511.87
C458140BG4	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	480,000.00	-323,530.76	
		Free Delivery	-470,000.00		
		Free Receipt	470,000.00	-316,627.60	
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Free Delivery	-405,000.00		
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052	Dispositions	-405,000.00		303,911.89
		Free Receipt	405,000.00	-383,458.86	
SBSNWPL4	INTEL CORP 5.15% 02-21-2034	Acquisitions	95,000.00	-85,591.22	
		Dispositions	-180,000.00		150,402.60
SBHJYC05	INTERCONTL HOTELS ORD GBP0.208521303	Acquisitions	209,000.00	-208,385.54	
		Dispositions	-209,000.00		207,221.68
C458665304	INTERFACE INC COM	Acquisitions	637.00	-53,537.92	
		Dispositions	-1,362.00		139,706.42
SB86V808	INTERFACE INC COM	Acquisitions	2,331.00	-27,507.20	
		Free Delivery	-2,331.00		
C46005L101	INTERNATIONAL MONEY EXPRESS INC COM	Dispositions	-2,331.00		34,171.50
		Free Receipt	2,331.00	-27,507.20	
SBG216W6	INTERNATIONAL MONEY EXPRESS INC COM	Acquisitions	2,107.00	-44,320.60	
		Free Delivery	-2,803.00		
S2466321	INTERPUBLIC GROUP COMPANIES INC COM	Dispositions	-2,803.00		57,123.55
		Free Receipt	2,803.00	-62,470.89	
S4076836	INTESA SANPAOLO NPV	Acquisitions	2,525.00	-77,219.47	
		Dispositions	-22,785.00		670,999.58
		Acquisitions	2,381.00	-9,283.71	
		Dispositions	-325,193.00		1,166,527.44

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNQQL9	INTUIT INC 5.2% 09-15-2033	Acquisitions	120,000.00	-119,307.60	
		Dispositions	-120,000.00		119,611.50
S2871301	INTUITIVE SURGICAL INC COM NEW STK	Acquisitions	130.00	-48,065.85	
		Dispositions	-778.00		315,249.21
C46124J201	INVENTRUST PPTYS CORP COM USD0.001	Acquisitions	992.00	-24,589.81	
		Free Delivery	-992.00		
SBKP4ZK1	INVENTRUST PPTYS CORP COM USD0.001	Dispositions	-992.00		24,333.08
		Free Receipt	992.00	-24,589.81	
C9919PL991	INVESCO CORE REAL ESTATE USA	Acquisitions	433,919.04	-433,919.04	
		Dispositions	-1,046,081.98		1,046,081.98
SBDR73G1	IQVIA HLDGS INC COM USD0.01	Acquisitions	2,260.00	-472,847.70	
		Dispositions	-3,505.00		757,900.12
C46266A109	IRADIMED CORP COM	Acquisitions	160.00	-6,773.09	
		Free Delivery	-305.00		
SBP4GNJ8	IRADIMED CORP COM	Dispositions	-305.00		13,081.08
		Free Receipt	305.00	-12,765.94	
C462726100	IROBOT CORP COM	Acquisitions	4,112.00	-48,010.94	
		Free Delivery	-4,112.00		
SB0J2NS5	IROBOT CORP COM	Dispositions	-4,112.00		37,377.03
		Free Receipt	4,112.00	-48,010.94	
C46333X108	IRONWOOD PHARMACEUTICALS INC COM CL A	Acquisitions	17,514.00	-164,761.50	
		Free Delivery	-17,514.00		
SB3MZ6K5	IRONWOOD PHARMACEUTICALS INC COM CL A	Dispositions	-17,514.00		106,482.15
		Free Receipt	17,514.00	-164,761.50	
C46565G104	ITEOS THERAPEUTICS INC. COM	Acquisitions	1,028.00	-10,707.24	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 576 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMWXFT4	ITEOS THERAPEUTICS INC. COM	Dispositions	-1,750.00		29,554.70
		Free Delivery	-1,692.00		
S6467803	ITOCHU CORP NPV	Dispositions	-1,692.00		25,023.98
		Free Receipt	1,692.00	-36,315.46	
C46817M107	JACKSON FINANCIAL INC CL A COM	Acquisitions	7,100.00	-292,529.43	
		Dispositions	-7,100.00		324,644.72
SBMFX6P4	JACKSON FINANCIAL INC CL A COM	Dispositions	-706.00		54,851.58
		Free Delivery	-4,077.00		
SBQ1P4R0	JACOBS ENGR GROUP INC 6.35% 08-18-2028	Dispositions	-4,077.00		295,900.43
		Free Receipt	4,077.00	-119,692.54	
CG5005R107	JAMES RIVER GROUP HOLDINGS COM USD0.0002	Acquisitions	220,000.00	-219,887.80	
		Dispositions	-220,000.00		226,995.37
SBT8RWQ5	JAMES RIVER GROUP HOLDINGS COM USD0.0002	Acquisitions	1,700.00	-16,698.53	
		Free Delivery	-3,133.00		
SBMW8R04	JD HEALTH INTL INC USD0.0000005	Dispositions	-3,133.00		23,089.56
		Free Receipt	3,133.00	-76,071.47	
C47216QAB9	JDE PEETS NV NT 144A 1.375% 01-15-2027	Acquisitions	7,950.00	-29,515.95	
		Dispositions	-13,700.00		45,938.63
SBPBSCJ0	JEFFERIES FINL GROUP INC 6.2% 04-14-2034	Acquisitions	365,000.00	-313,768.60	
		Dispositions	-365,000.00		330,324.22
C478160CF9	JOHNSON & JOHNSON 3.625% DUE 03-03-2037	Acquisitions	410,000.00	-409,339.90	
		Dispositions	-410,000.00		415,626.98
SBF01Z57	JOHNSON & JOHNSON 3.625% DUE 03-03-2037	Free Delivery	-320,000.00		
		Acquisitions	3,400,000.00	-2,999,047.14	
		Dispositions	-220,000.00		190,412.20
		Free Receipt	320,000.00	-319,173.44	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 577 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6474494	JOLLIBEE FOODS COR PHP1	Acquisitions	13,130.00	-57,621.18	
		Dispositions	-34,740.00		132,665.11
S2190385	JPMORGAN CHASE & CO COM	Acquisitions	450.00	-70,686.43	
		Dispositions	-2,323.00		415,267.89
C46647PCR5	JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	Free Delivery	-575,000.00		
SBMGDC33	JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	Dispositions	-575,000.00		480,404.26
		Free Receipt	575,000.00	-575,000.00	
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	Acquisitions	145,000.00	-100,072.61	
		Dispositions	-145,000.00		101,814.65
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052	Acquisitions	225,000.00	-160,887.58	
		Dispositions	-505,000.00		355,518.70
C46647PAN6	JPMORGAN CHASE & CO 3.897% 01-23-2049	Free Delivery	-145,000.00		
SBDRJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049	Dispositions	-645,000.00		517,134.66
		Free Receipt	145,000.00	-169,945.69	
C46647PAK2	JPMORGAN CHASE & CO 4.032% 07-24-2048	Dispositions	-830,000.00		679,950.43
		Free Delivery	-630,000.00		
		Free Receipt	630,000.00	-625,353.07	
C48126BAA1	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	Free Delivery	-540,000.00		
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	Dispositions	-540,000.00		545,084.68
		Free Receipt	540,000.00	-653,968.03	
SBPBMPJ3	JPMORGAN CHASE & CO 6.875% 12-31-2049	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		311,337.23
SBQWR431	JPMORGAN CHASE & CO. 5.336% 01-23-2035	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-210,000.00		210,562.10
SBLB0WL0	JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 578 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,835,000.00	-4,063,132.82	
		Dispositions	-140,000.00		145,040.00
C46625HJB7	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Free Delivery	-375,000.00		
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Dispositions	-375,000.00		386,807.71
		Free Receipt	375,000.00	-407,283.77	
SB4R2R50	JULIUS BAER GRUPPE CHF0.02 (REGD)				
		Acquisitions	5,843.00	-311,709.04	
		Dispositions	-26,858.00		1,520,851.14
C48305QAE3	KAISER FNDTN HOSPS 3.266% DUE 11-01-2049				
		Free Delivery	-160,000.00		
SBKS7M84	KAISER FNDTN HOSPS 3.266% DUE 11-01-2049				
		Dispositions	-430,000.00		311,590.91
		Free Receipt	160,000.00	-160,000.00	
C483467106	KALTURA INC COM				
		Free Delivery	-3,057.00		
SBKY5HD2	KALTURA INC COM				
		Dispositions	-3,057.00		3,821.14
		Free Receipt	3,057.00	-7,680.01	
S6483746	KANSAI PAINT CO NPV				
		Acquisitions	2,800.00	-42,230.06	
		Dispositions	-7,800.00		125,277.62
C48563L101	KARAT PACKAGING INC COM				
		Acquisitions	416.00	-9,241.02	
		Free Delivery	-416.00		
SBKDZ6W5	KARAT PACKAGING INC COM				
		Dispositions	-416.00		11,955.50
		Free Receipt	416.00	-9,241.02	
C48576U106	KARYOPHARM THERAPEUTICS INC COM				
		Acquisitions	13,670.00	-22,361.89	
		Dispositions	-13,670.00		10,315.03
C48666K109	KB HOME COM				
		Free Delivery	-4,029.00		
S2485070	KB HOME COM				
		Dispositions	-4,029.00		284,157.46
		Free Receipt	4,029.00	-208,899.04	
S4497749	KBC GROEP NV NPV				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 579 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C48242W106	KBR INC COM	Acquisitions	46.00	-3,346.18	
		Dispositions	-5,931.00		421,036.82
SB1HHB18	KBR INC COM	Acquisitions	541.00	-33,361.96	
		Free Delivery	-541.00		
C488152208	KELLY SERVICES INC CL A COM	Dispositions	-541.00		34,666.31
		Free Receipt	541.00	-33,361.96	
SBQ84ZQ6	KENVUE INC COM	Acquisitions	250.00	-4,585.38	
		Dispositions	-250.00		5,241.79
S5505072	KERING	Acquisitions	3,420.00	-68,156.35	
		Dispositions	-3,420.00		63,672.55
C49271VAR1	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	Acquisitions	1,253.00	-508,650.42	
		Dispositions	-3,072.00		1,053,923.16
SBNTX3Z6	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	Free Delivery	-235,000.00		
		Dispositions	-235,000.00		199,348.28
SBQBDY96	KEYCORP MEDIUM TERM SR NTS BOOK 6.401% 03-06-2035	Free Receipt	235,000.00	-232,899.10	
		Acquisitions	680,000.00	-679,986.40	
S6490995	KEYENCE CORP NPV	Dispositions	-680,000.00		684,259.20
		Acquisitions	675.00	-293,747.86	
SBP2TBG2	KILROY RLTY L P 6.25% 01-15-2036	Dispositions	-2,271.00		1,002,509.98
		Acquisitions	165,000.00	-163,150.35	
C49456BAQ4	KINDER MORGAN INC 5.2% 03-01-2048	Dispositions	-165,000.00		159,110.18
		Acquisitions	220,000.00	-198,666.60	
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Free Delivery	-220,000.00		
		Dispositions	-330,000.00		297,778.44
C49456BAH4	KINDER MORGAN INC 5.55% DUE 06-01-2045	Free Receipt	220,000.00	-198,666.60	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 580 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045	Free Delivery	-305,000.00		
		Dispositions	-555,000.00		526,034.95
		Free Receipt	305,000.00	-344,326.09	
C494550BK1	KINDER MORGAN 5.625% DUE 09-01-2041				
SB6R37R9	KINDER MORGAN 5.625% DUE 09-01-2041	Free Delivery	-280,000.00		
		Dispositions	-400,000.00		381,183.47
		Free Receipt	280,000.00	-276,235.18	
C494550AW6	KINDER MORGAN 6.95% DUE 01-15-2038				
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Free Delivery	-255,000.00		
		Dispositions	-195,000.00		213,513.66
		Free Receipt	255,000.00	-294,283.39	
SBG1FRR1	KKR & CO INC CL A CL A				
SBQ5J5X1	KLA CORP 4.95% 07-15-2052	Acquisitions	1,160.00	-101,828.40	
		Dispositions	-11,201.00		1,015,140.29
C50012A108	KODIAK GAS SVCS INC COM	Acquisitions	105,000.00	-99,743.68	
		Dispositions	-30,000.00		28,268.70
SBQLSDK5	KODIAK GAS SVCS INC COM	Acquisitions	1,000.00	-20,927.10	
		Free Delivery	-1,000.00		
C50015M109	KODIAK SCIENCES INC COM USD0.0001	Dispositions	-1,000.00		26,089.27
		Free Receipt	1,000.00	-4,705.20	
SBFXC933	KODIAK SCIENCES INC COM USD0.0001	Acquisitions	1,200.00	-2,462.88	
		Dispositions	-978.00		2,218.87
		Free Delivery	-1,200.00		
S5956078	KONINKLIJKE KPN	Dispositions	-1,200.00		3,155.91
		Free Receipt	1,200.00	-2,462.88	
S6194468	KOSE CORPORATION NPV	Acquisitions	4,904.00	-16,840.97	
		Dispositions	-26,215.00		100,669.70
		Acquisitions	2,600.00	-152,872.12	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 581 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2497406	KROGER CO COM	Dispositions	-5,600.00		377,290.74
		Acquisitions	11,120.00	-496,900.57	
C501044DG3	KROGER CO 4.45% DUE 02-01-2047	Dispositions	-11,120.00		558,208.47
		Free Delivery	-455,000.00		
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Dispositions	-455,000.00		383,165.97
		Free Receipt	455,000.00	-454,034.74	
S6497509	KUBOTA CORP NPV	Acquisitions	100.00	-1,408.95	
		Dispositions	-16,100.00		229,150.35
S6499260	KYOCERA CORP NPV	Acquisitions	400.00	-4,575.84	
		Dispositions	-50,000.00		601,405.95
S4057808	L'OREAL EUR0.20	Free Receipt	37,200.00		
		Acquisitions	106.00	-49,498.42	
C51509P103	LANDSEA HOMES CORP + COM USD	Dispositions	-2,515.00		1,167,418.44
		Acquisitions	1,701.00	-13,943.61	
SBKPS5B4	LANDSEA HOMES CORP + COM USD	Free Delivery	-1,701.00		
		Dispositions	-1,701.00		15,478.66
SB15VJF2	LARSEN & TOUBRO SPON GDR EA REPR 1 ORD REG	Free Receipt	1,701.00	-13,943.61	
		Acquisitions	2,876.00	-114,864.80	
SB02T2J7	LAS VEGAS SANDS CORP COM STK	Dispositions	-2,876.00		120,649.10
		Acquisitions	1,160.00	-56,691.43	
SBSCC009	LAS VEGAS SANDS CORP 6.0% 08-15-2029	Dispositions	-3,022.00		140,537.39
		Acquisitions	90,000.00	-89,867.70	
SBQ1JDK8	LAS VEGAS SANDS CORP 6.2% 08-15-2034	Dispositions	-90,000.00		90,881.63
		Acquisitions	200,000.00	-199,452.00	
SBP9QDN7	LAZARD GROUP LLC 6.0% 03-15-2031	Dispositions	-200,000.00		203,338.63

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 582 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C521865204	LEAR CORP COM NEW COM NEW	Acquisitions	100,000.00	-99,960.00	
		Dispositions	-100,000.00		101,803.26
SB570P91	LEAR CORP COM NEW COM NEW	Acquisitions	722.00	-92,230.13	
		Dispositions	-1,744.00		232,472.96
		Free Delivery	-393.00		
C52466B103	LEGALZOOM COM INC COM	Dispositions	-393.00		45,618.17
		Free Receipt	393.00	-49,098.00	
SB82GC49	LEGALZOOM COM INC COM	Acquisitions	9,067.00	-91,347.15	
		Free Delivery	-9,067.00		
SB11ZRK9	LEGRAND SA EUR4	Dispositions	-9,067.00		74,800.66
		Free Receipt	9,067.00	-91,347.15	
SBLNB3J6	LEIDOS INC FIXED 4.375% DUE 05-15-2030	Acquisitions	47.00	-5,188.05	
		Dispositions	-5,964.00		595,301.03
SBLB2PL7	LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD	Acquisitions	15,000.00	-13,349.55	
		Dispositions	-15,000.00		14,235.15
SBQQ7HF0	LEIDOS INC 5.75% 03-15-2033	Acquisitions	25,000.00	-19,436.75	
		Dispositions	-30,000.00		24,860.35
C52603A208	LENDINGCLUB CORP COM NEW	Acquisitions	15,000.00	-14,645.55	
		Dispositions	-245,000.00		249,410.65
SBK95GR4	LENDINGCLUB CORP COM NEW	Acquisitions	10,386.00	-65,477.92	
		Free Delivery	-12,220.00		
C52603B107	LENDINGTREE INC NEW COM USD0.01	Dispositions	-12,220.00		96,657.50
		Free Receipt	12,220.00	-85,077.63	
SBV8TD84	LENDINGTREE INC NEW COM USD0.01	Free Delivery	-1,618.00		
		Dispositions	-1,618.00		64,346.07
		Free Receipt	1,618.00	-55,686.05	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C52661A108	LEONARDO DRS INC COM	Acquisitions	3,520.00	-76,191.10	
		Free Delivery	-3,520.00		
SBNSNZQ2	LEONARDO DRS INC COM	Dispositions	-3,520.00		91,482.25
		Free Receipt	3,520.00	-76,191.10	
SBMF1012	LEVIATHAN BOND LTD 6.5% SNR SEC 30/06/2027 USD	Acquisitions	25,000.00	-23,000.00	
		Dispositions	-170,000.00		160,840.64
SBMDYSL9	LEVIATHAN BOND LTD 6.75% SNR SEC 30/06/30 USD	Acquisitions	20,000.00	-17,056.25	
		Dispositions	-20,000.00		18,144.74
S6346913	LG CHEMICAL KRW5000	Acquisitions	183.00	-67,459.12	
		Dispositions	-183.00		47,618.42
SBMW5M00	LI AUTO INC USD0.0001 CLASS A	Acquisitions	5,700.00	-97,407.00	
		Dispositions	-10,300.00		125,391.43
SBPLYVN5	LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C	Dispositions	-2,100.00		140,468.70
		Free Receipt	2,100.00	135,158.11	
SBPLYVR9	LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER C	Dispositions	-89.88		2,981.31
		Free Receipt	89.88	2,954.87	
SBS2L3Y1	LIBERTY MEDIA CORPORATION CNV 2.25% 08-15-2027 BEO	Acquisitions	45,000.00	-46,453.91	
		Dispositions	-45,000.00		47,343.55
SBSHRLG2	LILLY ELI & CO 5.1% 02-09-2064	Acquisitions	270,000.00	-269,651.70	
		Dispositions	-220,000.00		213,849.03
C53263P105	LIMBACH HLDGS INC COM	Free Delivery	-427.00		
SBDCD1P9	LIMBACH HLDGS INC COM	Dispositions	-427.00		23,078.70
		Free Receipt	427.00	-10,387.07	
C534187109	LINCOLN NATL CORP COM	Acquisitions	6,042.00	-155,964.92	
		Dispositions	-6,042.00		164,210.41

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 584 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNZHB81	LINDE PLC	Acquisitions	57.00	-22,126.55	
		Dispositions	-1,830.00		802,777.78
		Free Receipt	670.00	50,123.39	
S5962280	LINDT & SPRUENGLI CHF10 (PTG CERT)	Acquisitions	6.00	-71,974.82	
		Dispositions	-6.00		75,182.18
SBM9BQR6	LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029	Acquisitions	35,000.00	-29,100.00	
		Dispositions	-290,000.00		261,887.00
C53803X105	LIVE OAK BANCSHARES INC COM	Acquisitions	280.00	-10,847.12	
		Free Delivery	-280.00		
SBYN5Z59	LIVE OAK BANCSHARES INC COM	Dispositions	-280.00		9,315.34
		Free Receipt	280.00	-10,847.12	
C538146101	LIVEPERSON INC COM STK ISIN# US5381461012	Acquisitions	10,252.00	-40,085.64	
		Dispositions	-10,252.00		10,809.45
S6900212	LIXIL CORP	Acquisitions	500.00	-6,436.31	
		Dispositions	-3,100.00		32,906.52
S0870612	LLOYDS BANKING GP ORD GBP0.1	Acquisitions	141,300.00	-75,685.08	
		Dispositions	-2,099,400.00		1,455,863.41
SBRJC5M2	LLOYDS BKG GROUP PLC 5.679% 01-05-2035	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,485.76
C539830BN8	LOCKHEED MARTIN CORP 4.09% 09-15-2052	Free Delivery	-213,000.00		
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052	Dispositions	-213,000.00		174,477.29
		Free Receipt	213,000.00	-211,974.19	
C539830CE7	LOCKHEED MARTIN CORP 5.2% 02-15-2064	Acquisitions	245,000.00	-244,213.55	
		Free Delivery	-245,000.00		
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064	Acquisitions	1,000,000.00	-1,000,448.10	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQXQXS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Dispositions	-1,245,000.00		1,201,504.46
		Free Receipt	245,000.00	-244,213.55	
		Acquisitions	100,000.00	-101,744.00	
		Dispositions	-100,000.00		104,760.08
C539830BD0	LOCKHEED MARTIN 3.8% DUE 03-01-2045				
SBVYPPC4	LOCKHEED MARTIN 3.8% DUE 03-01-2045	Free Delivery	-235,000.00		
C539830BB4	LOCKHEED MARTIN 4.07% DUE 12-15-2042	Dispositions	-235,000.00		190,919.85
		Free Receipt	235,000.00	-222,758.85	
		Free Delivery	-160,000.00		
		Dispositions	-160,000.00		136,921.21
SBB6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042	Free Receipt	160,000.00	-160,526.40	
C539830BL2	LOCKHEED MARTIN 4.7% DUE 05-15-2046	Free Delivery	-375,000.00		
		Dispositions	-375,000.00		344,217.26
		Free Receipt	375,000.00	-369,446.25	
		Acquisitions	1,985.00	-228,929.44	
SBDB6944	LOCKHEED MARTIN 4.7% DUE 05-15-2046	Dispositions	-15,505.00		1,889,878.51
SB0SWJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604	Free Delivery	-2,574.00	-148,368.13	
C546347105	LOUISIANA-PACIFIC CORP COM	Free Delivery	-2,574.00		
S2535243	LOUISIANA-PACIFIC CORP COM	Dispositions	-2,574.00		221,100.45
C548661DZ7	LOWES COS INC 3% DUE 10-15-2050	Free Receipt	2,574.00	-148,368.13	
		Free Delivery	-420,000.00		
		Dispositions	-980,000.00		624,176.83
		Free Receipt	420,000.00	-429,208.50	
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Free Delivery	-230,000.00		
C548661DQ7	LOWES COS INC 4.05% DUE 05-03-2047	Dispositions	-230,000.00		181,464.09
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 586 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB75JX34	LPL FINL HLDGS INC COM	Free Receipt	230,000.00	-228,472.72	
		Acquisitions	493.00	-115,625.61	
		Dispositions	-963.00		253,116.60
S2866857	LUNDIN MINING CORP COM NPV	Acquisitions	3,207.00	-37,064.87	
		Dispositions	-3,207.00		33,867.61
CG5698W116	LUXFER HOLDINGS PLC	Acquisitions	265.00	-2,260.29	
		Dispositions	-265.00		3,234.38
S4061412	LVMH MOET HENNESSY EUR0.30	Acquisitions	43.00	-33,600.28	
		Dispositions	-2,803.00		2,181,908.23
C55083R104	LYELL IMMUNOPHARMA INC COM USD0.0001	Acquisitions	2,100.00	-4,877.13	
		Dispositions	-2,100.00		3,013.15
C55087P104	LYFT INC CL A CL A	Acquisitions	1,156.00	-13,124.41	
		Free Delivery	-8,576.00		
		Dispositions	-8,576.00		115,258.23
SBRC3QZ2	L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034	Free Receipt	8,576.00	-105,641.99	
		Acquisitions	80,000.00	-79,896.00	
		Dispositions	-80,000.00		79,858.44
SBNVR680	M & T BANK CORP 7.413% DUE 10-30-2029	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		421,552.31
SBS9CCP1	M & T BK CORP 6.082% 03-13-2032	Acquisitions	860,000.00	-856,010.75	
		Dispositions	-860,000.00		857,223.17
C575718AJ0	MA INST TECH 3.067% DUE 04-01-2052	Free Delivery	-120,000.00		
		Dispositions	-120,000.00		86,594.55
		Free Receipt	120,000.00	-120,000.00	
C556099109	MACROGENICS INC COM	Free Delivery	-725.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 587 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFDV8K0	MACROGENICS INC COM	Dispositions	-725.00		3,160.91
		Free Receipt	725.00	-5,175.92	
C558256103	MADISON SQUARE GARDEN ENTMT CORP CL A	Acquisitions	3,498.00	-129,605.81	
		Free Delivery	-3,498.00		
SBN71J76	MADISON SQUARE GARDEN ENTMT CORP CL A	Dispositions	-3,498.00		117,599.48
		Free Receipt	3,498.00	-129,605.81	
C559663109	MAGNOLIA OIL & GAS CORP CL A CL A	Acquisitions	7,484.00	-180,865.34	
		Free Delivery	-7,484.00		
SBF2GC59	MAGNOLIA OIL & GAS CORP CL A CL A	Dispositions	-7,484.00		186,121.90
		Free Receipt	7,484.00	-180,865.34	
C563571405	MANITOWOC CO INC COM USD0.01(POST REV SPLIT)	Dispositions	-500.00		6,165.25
		Free Delivery	-3,254.00		
SBDFCGV4	MANITOWOC CO INC COM USD0.01(POST REV SPLIT)	Dispositions	-3,254.00		34,621.59
		Free Receipt	3,254.00	-27,328.95	
C565394103	MAPLEBEAR INC COM	Acquisitions	419.00	-14,870.27	
		Free Delivery	-419.00		
SBN4L6W3	MAPLEBEAR INC COM	Dispositions	-419.00		13,198.13
		Free Receipt	419.00	-14,870.27	
SBSGZKC6	MARATHON OIL CORPORATION 5.3% 04-01-2029	Acquisitions	355,000.00	-354,336.15	
		Dispositions	-355,000.00		357,352.65
SBNSP223	MARKEL GROUP INC 6.0% 05-16-2054	Acquisitions	80,000.00	-79,712.80	
		Dispositions	-80,000.00		80,658.92
SBLD7587	MARRIOTT INTERNATIONAL INC 4.875% 05-15-2029	Acquisitions	187,000.00	-184,733.56	
		Dispositions	-187,000.00		185,113.89
SBS99Y78	MARRIOTT INTL INC NEW 5.55% 10-15-2028	Acquisitions	475,000.00	-471,676.50	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 588 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLD78V1	MARRIOTT INTL 5.3% 05-15-2034	Dispositions	-475,000.00		482,853.28
		Acquisitions	75,000.00	-74,023.50	
S2567741	MARSH & MCLENNAN CO'S INC COM	Dispositions	-75,000.00		74,233.04
		Acquisitions	590.00	-115,374.35	
C571748BD3	MARSH & MCLENNAN COS INC 4.2% 03-01-2048	Dispositions	-886.00		188,680.99
		Dispositions	-190,000.00		157,857.23
C571748BJ0	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Free Delivery	-190,000.00		
		Free Receipt	190,000.00	-189,228.60	
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Free Delivery	-195,000.00		
		Dispositions	-75,000.00		68,611.79
S2572079	MARTIN MARIETTA MATLS INC COM	Free Receipt	195,000.00	-194,791.35	
		Acquisitions	100.00	-60,339.78	
S6569464	MARUBENI CORP NPV	Dispositions	-100.00		54,410.48
		Acquisitions	1,200.00	-20,050.71	
SBN4JMW9	MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033	Dispositions	-15,400.00		268,038.85
		Acquisitions	195,000.00	-193,728.60	
SBSLTFY0	MASTEC INC 5.9% 06-15-2029	Dispositions	-195,000.00		202,771.51
		Acquisitions	149,000.00	-148,934.44	
SB121557	MASTERCARD INC CL A	Dispositions	-149,000.00		149,856.38
		Acquisitions	150.00	-64,000.23	
C57636QAQ7	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Dispositions	-692.00		307,898.51
		Free Delivery	-165,000.00		
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Dispositions	-385,000.00		310,690.02
		Free Receipt	165,000.00	-164,300.40	
C57637H103	MASTERCRAFT BOAT HLDGS INC COM	Free Delivery	-2,016.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDTYR13	MASTERCRAFT BOAT HLDGS INC COM	Dispositions	-2,016.00		38,927.87
		Free Receipt	2,016.00	-51,853.59	
C576853105	MATRIX SVC CO COM	Acquisitions	1,063.00	-13,567.18	
		Dispositions	-1,063.00		11,063.19
C57776J100	MAXLINEAR INC COMMON STOCK	Acquisitions	6,109.00	-109,090.38	
		Dispositions	-2,600.00		46,033.27
		Free Delivery	-3,509.00		
SB3RDWC8	MAXLINEAR INC COMMON STOCK	Dispositions	-3,509.00		70,704.38
		Free Receipt	3,509.00	-62,661.35	
S6543877	MAYORA INDAH IDR20	Acquisitions	471,800.00	-73,567.90	
		Dispositions	-471,800.00		68,188.40
C58013MFC3	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Free Delivery	-540,000.00		
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Dispositions	-1,160,000.00		992,435.27
		Free Receipt	540,000.00	-544,219.67	
C58013MEV2	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	Free Delivery	-155,000.00		
SBY3R500	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	Dispositions	-155,000.00		136,796.31
		Free Receipt	155,000.00	-154,853.80	
C58013MFK5	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Free Delivery	-205,000.00		
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Dispositions	-205,000.00		151,389.32
		Free Receipt	205,000.00	-204,286.25	
C58013MFT6	MCDONALDS CORP 5.15% DUE 09-09-2052 BEO	Free Delivery	-65,000.00		
SBMTWYS6	MCDONALDS CORP 5.15% DUE 09-09-2052 BEO	Dispositions	-65,000.00		61,293.87
		Free Receipt	65,000.00	-59,891.63	
S2378534	MCKESSON CORP	Acquisitions	90.00	-44,192.22	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 590 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C58470H101	MEDIFAST INC COM	Dispositions	-530.00		318,166.95
		Acquisitions	487.00	-18,214.16	
		Free Delivery	-786.00		
S2934033	MEDIFAST INC COM	Dispositions	-786.00		15,735.28
		Free Receipt	786.00	-70,520.35	
		Free Delivery	-283,000.00		
C585055BT2	MEDTRONIC INC 4.375% DUE 03-15-2035	Dispositions	-283,000.00		268,951.80
		Free Receipt	283,000.00	-292,442.21	
		Free Delivery	-283,000.00		
SBNGDN82	MELROSE INDUST PLC ORD GBP0.001	Acquisitions	1,738.00	-10,432.44	
		Dispositions	-42,531.00		310,605.96
		Free Delivery	-215.00		
SB23X1H3	MERCADOLIBRE INC COM STK	Acquisitions	90.00	-137,641.65	
		Dispositions	-197.00		306,315.58
		Free Delivery	-215.00		
C587376104	MERCANTILE BK CORP COM	Dispositions	-215.00		7,924.67
		Free Receipt	215.00	-8,294.68	
		Free Delivery	-215.00		
S2620257	MERCANTILE BK CORP COM	Dispositions	-215.00		7,924.67
		Free Receipt	215.00	-8,294.68	
		Free Delivery	-215.00		
S5529027	MERCEDES-BENZ GROUP AG	Acquisitions	2,280.00	-144,141.56	
		Dispositions	-16,286.00		1,111,836.40
		Free Delivery	-1,148.00		
C58844R108	MERCHANTS BANCORP IND COM	Acquisitions	1,148.00	-47,816.64	
		Dispositions	-137.00		4,046.65
		Free Delivery	-1,148.00		
SBYZ1PQ6	MERCHANTS BANCORP IND COM	Dispositions	-1,148.00		45,551.37
		Free Receipt	1,148.00	-47,816.64	
		Free Delivery	-375,000.00		
C58933YBG9	MERCK & CO INC 2.9% DUE 12-10-2061	Dispositions	-375,000.00		230,232.87
		Free Receipt	375,000.00	-373,942.50	
		Free Delivery	-375,000.00		
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061	Dispositions	-375,000.00		230,232.87
		Free Receipt	375,000.00	-373,942.50	
		Free Delivery	-375,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 591 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C58933YAT2	MERCK & CO INC NEW 3.7% DUE	02-10-2045			
		Free Delivery	-210,000.00		
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE	02-10-2045			
		Dispositions	-210,000.00		168,287.56
		Free Receipt	210,000.00	-207,802.75	
C58933YBM6	MERCK & CO INC NEW 5.0%	05-17-2053			
		Free Delivery	-220,000.00		
SBP487M5	MERCK & CO INC NEW 5.0%	05-17-2053			
		Dispositions	-220,000.00		210,699.89
		Free Receipt	220,000.00	-219,117.80	
S4741844	MERCK KGAA NPV				
		Acquisitions	817.00	-135,552.12	
		Dispositions	-6,500.00		1,155,215.05
C589400100	MERCURY GEN CORP NEW COM				
		Free Delivery	-1,860.00		
S2578464	MERCURY GEN CORP NEW COM				
		Dispositions	-1,860.00		97,535.68
		Free Receipt	1,860.00	-54,072.26	
C58985J105	MERIDIANLINK INC COM				
		Acquisitions	2,221.00	-38,531.34	
		Free Delivery	-2,221.00		
SBMV7CG3	MERIDIANLINK INC COM				
		Dispositions	-2,221.00		47,750.17
		Free Receipt	2,221.00	-38,531.34	
C59001A102	MERITAGE HOMES CORP COM				
		Acquisitions	1,293.00	-198,368.69	
		Free Delivery	-1,571.00		
S2601326	MERITAGE HOMES CORP COM				
		Dispositions	-1,571.00		251,682.91
		Free Receipt	1,571.00	-233,593.48	
C59045L106	MERSANA THERAPEUTICS INC COM				
		Acquisitions	1,900.00	-4,185.40	
		Free Delivery	-1,900.00		
SBF3NP05	MERSANA THERAPEUTICS INC COM				
		Dispositions	-1,900.00		4,027.88
		Free Receipt	1,900.00	-4,185.40	
SB7TL820	META PLATFORMS INC COM USD0.000006 CL 'A'				
		Acquisitions	1,227.00	-527,674.68	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 592 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053	Dispositions	-1,827.00		864,262.12
		Acquisitions	160,000.00	-166,343.31	
S2573209	METLIFE INC COM STK USD0.01	Dispositions	-55,000.00		55,726.00
		Acquisitions	1,150.00	-72,468.41	
C59156RBL1	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	Dispositions	-3,113.00		218,633.46
		Free Delivery	-115,000.00		
SBRF1CN3	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	Dispositions	-115,000.00		103,295.37
		Free Receipt	115,000.00	-116,078.93	
C59156RBG2	METLIFE INC 4.875% DUE 11-13-2043	Dispositions	-105,000.00		93,573.90
		Free Delivery	-90,000.00		
SBGD XK74	METLIFE INC 4.875% DUE 11-13-2043	Dispositions	-25,000.00		23,075.77
		Free Receipt	90,000.00	-99,492.30	
C59156RAM0	METLIFE INC 5.7% DUE 06-15-2035	Free Delivery	-125,000.00		
		Acquisitions	315,000.00	-326,127.05	
SB0BXDC0	METLIFE INC 5.7% DUE 06-15-2035	Free Receipt	125,000.00	-150,486.25	
		Free Delivery	-440,000.00		
C59156RAY4	METLIFE INC 5.875% DUE 02-06-2041	Dispositions	-440,000.00		457,069.50
		Free Receipt	440,000.00	-451,522.94	
SBM9CG57	MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100	Acquisitions	11,000.00	-419,293.27	
		Dispositions	-11,000.00		405,813.23
SBMB5C12	MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR	Acquisitions	2,000.00	-84,540.24	
		Dispositions	-2,000.00		80,634.78
SBMX5B02	MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR	Acquisitions	2,500.00	-113,005.74	
		Dispositions	-2,500.00		98,063.91
SBD39J29	MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 593 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLB06X0	MGM RESORTS INTL 6.5% 04-15-2032	Acquisitions	1,400.00	-56,725.55	
		Dispositions	-1,400.00		57,704.13
SBRXKJQ4	MIAMI-DADE CNTY FLA SEAPORT REV 6.224% 11-01-2055	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		298,388.59
SBPBPJ01	MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION)	Acquisitions	30,000.00	-30,000.00	
		Dispositions	-30,000.00		31,392.94
C595017BE3	MICROCHIP TECHNOLOGY INC 5.05% 03-15-2029	Acquisitions	3,475.00	-124,220.74	
		Dispositions	-16,974.00		672,120.76
SBRF20S7	MICRON TECHNOLOGY INC 5.3% 01-15-2031	Acquisitions	210,000.00	-209,628.30	
		Dispositions	-210,000.00		208,782.45
S2588173	MICROSOFT CORP COM	Acquisitions	310,000.00	-309,783.00	
		Dispositions	-310,000.00		310,560.83
C594918CC6	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	610.00	-212,928.11	
		Dispositions	-4,172.00		1,854,628.26
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	295,000.00	-183,321.90	
		Free Delivery	-295,000.00		
C594918CD4	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	825,000.00	-530,934.79	
		Dispositions	-170,000.00		108,497.40
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Free Receipt	295,000.00	-183,321.90	
		Dispositions	-270,000.00		161,083.35
C594918CE2	MICROSOFT CORP 2.921% 03-17-2052 USD	Free Delivery	-418,000.00		
		Dispositions	-452,000.00		279,306.31
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD	Free Receipt	418,000.00	-426,946.11	
		Free Delivery	-590,000.00		
		Acquisitions	20,000.00	-13,889.60	
		Dispositions	-1,080,000.00		744,179.19

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 594 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C594918BS2	MICROSOFT CORP 3.45% DUE 08-08-2036	Free Receipt	590,000.00	-566,611.35	
		Dispositions	-305,000.00		267,762.15
		Free Delivery	-305,000.00		
		Free Receipt	305,000.00	-303,819.65	
C594918BZ6	MICROSOFT CORP 4.1% DUE 02-06-2037	Dispositions	-425,000.00		402,934.26
		Free Delivery	-425,000.00		
		Free Receipt	425,000.00	-450,920.75	
		Acquisitions	90,000.00	-89,618.40	
SBNRPM13	MIDAMERICAN ENERGY CO 5.3% 02-01-2055	Dispositions	-90,000.00		87,685.21
		Acquisitions	130,000.00	-129,849.20	
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054	Dispositions	-130,000.00		135,969.79
		Free Delivery	-582,000.00		
C59562VAM9	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	Dispositions	-883,000.00		931,801.40
		Free Receipt	582,000.00	-732,078.24	
SB1FTHZ2	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	Free Delivery	-436.00		
		Dispositions	-436.00		9,330.14
C597742105	MIDLAND STS BANCORP INC ILL COM	Free Receipt	436.00	-10,622.94	
		Dispositions	-436.00		
SB6VRG58	MIDLAND STS BANCORP INC ILL COM	Free Receipt	436.00	-10,622.94	
		Acquisitions	13,460.00	-283,446.86	
		Dispositions	-19,460.00		373,272.75
		Free Receipt	4,000.00		
S6597045	MITSUBISHI ELEC CP NPV	Acquisitions	19,000.00	-247,721.43	
		Dispositions	-43,900.00		688,526.27
S6596729	MITSUBISHI ESTATE CO LTD	Acquisitions	9,500.00	-138,654.03	
		Dispositions	-9,500.00		145,342.98
S6597302	MITSUI & CO LTD NPV	Acquisitions	300.00	-11,640.00	
		Dispositions	-7,900.00		327,506.63

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 595 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6597603	MITSUI FUDOSAN CO LTD NPV	Acquisitions	2,300.00	-64,944.48	
		Dispositions	-6,900.00		62,592.08
		Free Receipt	4,600.00		
SBL0PD68	MOLINA HEALTHCARE INC SR NT 144A 3.875% 05-15-2032	Acquisitions	45,000.00	-35,575.00	
		Dispositions	-145,000.00		125,522.67
SBMXTM34	MOLINA HEALTHCARE 4.375% DUE 06-15-2028	Acquisitions	80,000.00	-71,000.00	
		Dispositions	-80,000.00		75,449.81
SBF2FJ99	MONGODB INC CL A CL A	Acquisitions	70.00	-21,803.27	
		Dispositions	-195.00		49,093.71
SBZ07BW4	MONSTER BEVERAGE CORP NEW COM	Acquisitions	900.00	-52,376.23	
		Dispositions	-2,032.00		113,616.89
C61218C103	MONTAUK RENEWABLES INC COM	Acquisitions	1,699.00	-13,824.84	
		Free Delivery	-1,699.00		
SBN6HHQ0	MONTAUK RENEWABLES INC COM	Dispositions	-1,699.00		9,310.26
		Free Receipt	1,699.00	-13,824.84	
S2262314	MORGAN STANLEY COM STK USD0.01	Acquisitions	300.00	-26,516.18	
		Dispositions	-1,419.00		111,028.15
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	Acquisitions	70,000.00	-52,200.40	
		Dispositions	-255,000.00		192,825.24
		Free Delivery	-185,000.00		
		Free Receipt	185,000.00	-185,000.00	
C61747YED3	MORGAN STANLEY 2.239% 07-21-2032	Free Delivery	-315,000.00		
SBNZKG63	MORGAN STANLEY 2.239% 07-21-2032	Dispositions	-370,000.00		302,872.55
		Free Receipt	315,000.00	-240,087.75	
C61747YEF8	MORGAN STANLEY 2.484% 09-16-2036	Acquisitions	290,000.00	-208,014.10	
		Dispositions	-760,000.00		596,887.72

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 596 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C61747YEH4	MORGAN STANLEY 2.511% 10-20-2032	Free Delivery	-295,000.00		
SBNKDZF9	MORGAN STANLEY 2.511% 10-20-2032	Dispositions	-465,000.00		386,385.93
		Free Receipt	295,000.00	-294,713.85	
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052	Acquisitions	25,000.00	-16,161.71	
		Dispositions	-325,000.00		209,352.00
C61744YAL2	MORGAN STANLEY 3.971% 07-22-2038	Dispositions	-230,000.00		191,123.10
		Free Delivery	-205,000.00		
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038	Dispositions	-205,000.00		175,313.50
		Free Receipt	205,000.00	-186,627.63	
C61747YDY8	MORGAN STANLEY 4.3% DUE 01-27-2045	Free Delivery	-310,000.00		
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045	Dispositions	-310,000.00		268,265.85
		Free Receipt	310,000.00	-301,929.15	
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035	Acquisitions	1,735,000.00	-1,741,662.22	
		Dispositions	-240,000.00		241,495.70
C61747YFR1	MORGAN STANLEY 5.831% 04-19-2035	Acquisitions	70,000.00	-70,602.00	
		Free Delivery	-70,000.00		
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035	Acquisitions	160,000.00	-160,000.00	
		Dispositions	-230,000.00		237,244.36
		Free Receipt	70,000.00	-70,602.00	
SBPTH7C7	MORGAN STANLEY 5.94% 02-07-2039	Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		218,781.65
C617482V92	MORGAN STANLEY 6.375% DUE 07-24-2042	Free Delivery	-195,000.00		
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Dispositions	-195,000.00		217,517.36
		Free Receipt	195,000.00	-258,769.00	
SBSB7SY5	MOTOROLA SOLUTIONS INC 5.4% 04-15-2034				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C624580106	MOVADO GROUP INC COM	Acquisitions	220,000.00	-219,753.60	
		Dispositions	-220,000.00		219,634.91
S2643168	MOVADO GROUP INC COM	Acquisitions	970.00	-28,335.93	
		Free Delivery	-970.00		
SB09DHL9	MTU AERO ENGINES A NPV (REGD)	Dispositions	-970.00		24,074.73
		Free Receipt	970.00	-28,335.93	
S5294121	MUENCHENER RUECKVE NPV(REGD)	Acquisitions	13.00	-3,261.69	
		Dispositions	-2,371.00		578,357.79
CG63365103	MURAL ONCOLOGY PUB LTD CO COM USD0.01 WI	Acquisitions	114.00	-44,857.77	
		Dispositions	-114.00		47,520.99
C630402105	NAPCO SECURITY TECHNOLOGIES INC	Dispositions	-805.00		2,726.35
		Free Receipt	805.00	3,130.25	
S2622253	NAPCO SECURITY TECHNOLOGIES INC	Acquisitions	2,076.00	-97,610.10	
		Free Delivery	-2,076.00		
SBP3R444	NARI TECH CO LTD 'A'CNY1 (STOCK CONNECT)	Dispositions	-2,076.00		104,710.52
		Free Receipt	2,076.00	-43,330.71	
SBN0VX82	NASPERS NPV (POST REV SPLIT)	Acquisitions	700.00	-2,107.30	
		Dispositions	-22,506.00		70,099.58
SBDR05C0	NATIONAL GRID ORD GBP0.12431289	Dispositions	-175.00		32,886.76
		Free Receipt	175.00	27,591.42	
S2077303	NATL BK OF CANADA COM NPV	Acquisitions	11,034.00	-144,683.25	
		Dispositions	-11,034.00		125,750.12
SBSRK4Y0	NATL GRID ORD RIGHTS 31/12/2049	Acquisitions	21.00	-1,583.91	
		Dispositions	-1,521.00		113,750.46
		Free Delivery	-2,491.00		
		Free Receipt	2,491.00	9,297.53	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C639027101	NATURES SUNSHINE PRODS INC COM	Acquisitions	484.00	-8,668.19	
		Free Delivery	-484.00		
S2627816	NATURES SUNSHINE PRODS INC COM	Dispositions	-484.00		7,274.31
		Free Receipt	484.00	-8,668.19	
SBM8PJY7	NATWEST GROUP PLC ORD GBP1.0769	Acquisitions	66,861.00	-234,710.24	
		Dispositions	-66,861.00		266,883.85
SBQBBVP5	NATWEST GROUP PLC 5.778% 03-01-2035	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		403,074.71
C63938C108	NAVIENT CORP COM	Free Delivery	-9,191.00		
SBLP5GX1	NAVIENT CORP COM	Dispositions	-9,191.00		133,449.60
		Free Receipt	9,191.00	-162,493.75	
C63001N106	NCR ATLEOS CORPORATION COM USD0.01 WI	Acquisitions	353.00	-9,571.99	
		Free Delivery	-353.00		
SBRRD6G8	NCR ATLEOS CORPORATION COM USD0.01 WI	Dispositions	-353.00		9,756.64
		Free Receipt	353.00	-9,571.99	
S6640400	NEC CORP NPV	Acquisitions	700.00	-39,587.20	
		Dispositions	-700.00		42,098.90
C640268108	NEKTAR THERAPEUTICS COM	Acquisitions	5,400.00	-7,425.14	
		Dispositions	-11,097.00		6,582.12
		Free Delivery	-7,267.00		
S2454445	NEKTAR THERAPEUTICS COM	Dispositions	-7,267.00		8,356.81
		Free Receipt	7,267.00	-11,819.38	
S5633962	NEMETSCHEK SE ORD NPV	Acquisitions	140.00	-11,910.92	
		Dispositions	-867.00		84,187.84
C64082B102	NERDWALLET INC CL A CL A	Acquisitions	1,447.00	-20,045.58	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMTW8S4	NERDWALLET INC CL A CL A	Free Delivery	-1,447.00		
		Dispositions	-1,447.00		20,040.39
		Free Receipt	1,447.00	-20,045.58	
C641062AN4	NESTLE HLDGS INC 4% DUE 09-24-2048	Free Delivery	-190,000.00		
SBG0QJT1	NESTLE HLDGS INC 4% DUE 09-24-2048	Dispositions	-190,000.00		156,377.72
		Free Receipt	190,000.00	-187,448.30	
		Acquisitions	7,289.00	-10,461.84	
S6627759	NESTLE NIGERIA PLC NGN0.50	Dispositions	-34,681.00		20,752.47
S7123870	NESTLE SA CHF0.10(REGD)	Acquisitions	3,958.00	-452,297.10	
		Dispositions	-25,637.00		2,709,521.99
		Acquisitions	3,800.00	-67,803.72	
SBM93SF4	NETEASE INC COMSTK	Dispositions	-27,900.00		528,236.07
S2857817	NETFLIX INC COM STK	Acquisitions	60.00	-31,143.32	
		Dispositions	-496.00		308,127.65
		Acquisitions	320,000.00	-321,676.80	
C64110LAS5	NETFLIX INC FIXED 4.875% DUE 04-15-2028	Dispositions	-320,000.00		318,173.48
SBJRDX72	NETFLIX INC 5.875% DUE 11-15-2028	Acquisitions	255,000.00	-265,416.75	
		Dispositions	-1,055,000.00		1,087,786.66
		Acquisitions	862.00	-12,028.70	
C64111Q104	NETGEAR INC COM	Free Delivery	-2,151.00		
S2688363	NETGEAR INC COM	Dispositions	-2,151.00		30,865.99
		Free Receipt	2,151.00	-42,343.08	
		Acquisitions	1,323.00	-156,054.66	
C64125C109	NEUROCRINE BIOSCIENCES INC COM	Dispositions	-827.00		92,015.41
S2623911	NEUROCRINE BIOSCIENCES INC COM	Free Delivery	-496.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C641423CG1	NEVADA PWR CO 6.0% 03-15-2054	Dispositions	-496.00		66,739.90
		Free Receipt	496.00	-61,721.99	
		Acquisitions	95,000.00	-87,138.75	
		Free Delivery	-95,000.00		
SBS99X04	NEVADA PWR CO 6.0% 03-15-2054	Acquisitions	415,000.00	-421,598.47	
		Free Receipt	95,000.00	-87,138.75	
C64157F103	NEVRO CORP COM	Acquisitions	3,450.00	-36,057.99	
		Free Delivery	-3,450.00		
SBS7K7C9	NEVRO CORP COM	Dispositions	-3,450.00		30,428.15
		Free Receipt	3,450.00	-17,662.19	
SBPG9GM9	NEW MOUNTAIN FINANCE CORPORATION 6.875% 02-01-2029	Acquisitions	20,000.00	-19,792.80	
		Dispositions	-20,000.00		19,603.85
SBZB0SK9	NEW STH WALES TSY 3% GTD SNR 20/03/28 AUD100	Acquisitions	465,000.00	-294,663.20	
		Dispositions	-465,000.00		286,357.72
C64952GAF5	NEW YORK LIFE INS 6.75% DUE 11-15-2039	Free Delivery	-385,000.00		
		Dispositions	-385,000.00		431,296.91
SB4VBR19	NEW YORK LIFE INS 6.75% DUE 11-15-2039	Free Receipt	385,000.00	-409,481.24	
		Free Delivery	-175,000.00		
C64972FT63	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE	Dispositions	-175,000.00		173,740.48
		Free Receipt	175,000.00	-175,000.00	
SB3L4RJ9	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE	Free Delivery	-235,000.00		
		Dispositions	-235,000.00		237,948.03
C64971M5L2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE	Free Receipt	235,000.00	-235,000.00	
		Free Delivery	-335,000.00		
SB56SPB8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE	Dispositions	-235,000.00		237,948.03
		Free Receipt	235,000.00	-235,000.00	
C6499022E2	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE	Free Delivery	-335,000.00		
		Free Delivery	-335,000.00		
SB4XB7Y0	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 601 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C649902T29	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.5% 03-15-2030 BEO TAXABLE	Dispositions	-335,000.00		332,873.55
		Free Receipt	335,000.00	-335,000.00	
		Free Delivery	-225,000.00		
SB5W07M3	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.5% 03-15-2030 BEO TAXABLE	Dispositions	-225,000.00		224,820.04
C65158N102	NEWMARK GROUP INC CL A CL A	Free Receipt	225,000.00	-222,511.50	
		Acquisitions	5,150.00	-55,348.81	
		Free Delivery	-5,150.00		
SBF1Q6P8	NEWMARK GROUP INC CL A CL A	Dispositions	-5,150.00		51,910.55
C651718504	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	Free Receipt	5,150.00	-55,348.81	
		Acquisitions	3,349.00	-22,473.02	
		Free Delivery	-3,349.00		
S2636878	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	Dispositions	-3,349.00		26,422.87
SBKPC9F8	NEXTERA ENERGY CAP 1.9% DUE 06-15-2028	Free Receipt	3,349.00	-22,473.02	
		Acquisitions	1,095,000.00	-970,569.02	
		Dispositions	-75,000.00		64,206.75
SBLSLV16	NEXTERA ENERGY CAPITAL 6.75% 06-15-2054	Acquisitions	235,000.00	-235,000.00	
C65290E101	NEXTRACKER INC COM USD0.0001 CL A	Dispositions	-235,000.00		236,157.50
		Acquisitions	4,569.00	-176,312.61	
		Free Delivery	-5,058.00		
SBR1GTS6	NEXTRACKER INC COM USD0.0001 CL A	Dispositions	-5,058.00		277,069.53
C654106AL7	NIKE INC FIXED 3.25% DUE 03-27-2040	Free Receipt	5,058.00	-192,218.60	
		Dispositions	-105,000.00		83,528.55
		Free Delivery	-415,000.00		
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Dispositions	-415,000.00		328,714.46
S6639550	NINTENDO CO LTD NPV	Free Receipt	415,000.00	-364,213.93	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 602 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	Acquisitions	1,000.00	-56,037.70	
		Dispositions	-1,000.00		53,413.60
SBNRR1H8	NISOURCE INC 6.95% 11-30-2054	Acquisitions	4,000.00	-4,734.65	
		Dispositions	-96,500.00		118,014.57
S6644800	NITORI HOLDINGS NPV	Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		175,406.25
SBQ2KQQ7	NNN REIT INC 5.6% 10-15-2033	Acquisitions	200.00	-25,916.37	
		Dispositions	-1,000.00		105,951.87
S6390921	NOMURA RESEARCH INSTITUTE NPV	Acquisitions	155,000.00	-151,397.80	
		Dispositions	-155,000.00		155,763.82
SBQB BGJ4	NORDSON CORP SR NT 5.6% 09-15-2028	Acquisitions	1,800.00	-55,533.36	
		Dispositions	-8,700.00		239,526.17
SBQB BGK5	NORDSON CORP SR NT 5.8% 09-15-2033	Acquisitions	200,000.00	-199,956.00	
		Dispositions	-200,000.00		203,055.49
C655844CU0	NORFOLK SOUTHN CORP 5.95% 03-15-2064	Acquisitions	35,000.00	-34,900.25	
		Dispositions	-35,000.00		36,188.47
SBNTZTQ5	NORFOLK SOUTHN CORP 5.95% 03-15-2064	Acquisitions	285,000.00	-289,644.85	
		Free Delivery	-285,000.00		
C655844BX5	NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	Acquisitions	100,000.00	-99,721.00	
		Dispositions	-385,000.00		399,701.06
SBGDLQK3	NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	Free Receipt	285,000.00	-289,644.85	
		Free Delivery	-174,000.00		
C655844BN7	NORFOLK SOUTHN 4.8 DUE 08-15-2043	Dispositions	-870,000.00		696,779.12
		Free Receipt	174,000.00	-159,738.26	
SBCZZSP4	NORFOLK SOUTHN 4.8 DUE 08-15-2043	Free Delivery	-247,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 603 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLC89C3	NORTHERN OIL & GAS INC (NEV) 0.0% 04-15-2029	Dispositions	-345,000.00		303,068.17
		Free Receipt	247,000.00	-244,942.49	
C665772CX5	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053	Dispositions	-75,000.00		86,402.92
		Free Receipt	75,000.00	83,617.88	
SBQPF863	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053	Acquisitions	130,000.00	-109,739.50	
		Free Delivery	-130,000.00		
C666762109	NORTHRIM BANCORP INC COM	Dispositions	-630,000.00		594,677.33
		Free Receipt	130,000.00	-109,739.50	
S2640277	NORTHRIM BANCORP INC COM	Free Delivery	-213.00		
		Dispositions	-213.00		11,623.08
C666807BJ0	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	Free Receipt	213.00	-5,545.68	
		Free Delivery	-385,000.00		
SBVFMJ22	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	Dispositions	-385,000.00		306,225.81
		Free Receipt	385,000.00	-370,738.90	
C666807CM2	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	Acquisitions	115,000.00	-114,556.10	
		Free Delivery	-115,000.00		
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	Acquisitions	100,000.00	-99,614.00	
		Dispositions	-215,000.00		205,038.70
C666807BP6	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Free Receipt	115,000.00	-114,556.10	
		Free Delivery	-425,000.00		
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Dispositions	-1,085,000.00		871,551.70
		Free Receipt	425,000.00	-430,215.85	
C666807BH4	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	Free Delivery	-75,000.00		
		Dispositions	-75,000.00		68,270.68
SBB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	Free Receipt	75,000.00	-84,238.50	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 604 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C66988AAH7	NOVANT HEALTH INC 3.168% DUE 11-01-2051	Free Delivery	-350,000.00		
SBN7T7H6	NOVANT HEALTH INC 3.168% DUE 11-01-2051	Dispositions	-350,000.00		241,074.53
		Free Receipt	350,000.00	-350,000.00	
S7103065	NOVARTIS AG CHF0.49 (REGD)	Acquisitions	3,408.00	-352,497.21	
		Dispositions	-17,371.00		1,811,457.32
SBP6KMJ1	NOVO NORDISK A/S SER'B'DKK0.1	Acquisitions	215.00	-25,465.17	
		Dispositions	-28,527.00		3,863,703.47
		Free Receipt	28,312.00	484,493.38	
C629377508	NRG ENERGY INC COM NEW	Free Delivery	-1,967.00		
S2212922	NRG ENERGY INC COM NEW	Dispositions	-1,967.00		157,375.29
		Free Receipt	1,967.00	-65,423.80	
SBK75V93	NRG ENERGY INC 2.75% 06-01-2048	Acquisitions	30,000.00	-48,018.54	
		Dispositions	-30,000.00		59,016.38
C67021CAJ6	NSTAR ELEC CO 4.4% DUE 03-01-2044	Free Delivery	-275,000.00		
SBKJ9BP9	NSTAR ELEC CO 4.4% DUE 03-01-2044	Dispositions	-275,000.00		236,589.58
		Free Receipt	275,000.00	-296,873.50	
SBN6NP19	NU HOLDINGS LTD	Acquisitions	9,800.00	-75,751.92	
		Dispositions	-49,458.00		557,634.65
C67080M103	NURIX THERAPEUTICS INC COM	Acquisitions	6,438.00	-60,179.95	
		Dispositions	-3,233.00		40,704.12
		Free Delivery	-3,205.00		
SBMVLGP2	NURIX THERAPEUTICS INC COM	Dispositions	-3,205.00		68,232.55
		Free Receipt	3,205.00	-30,453.32	
SBN7KG61	NUSTAR LOGISTICS L P 5.75% DUE 10-01-2025 BEO	Acquisitions	140,000.00	-139,716.25	
		Dispositions	-240,000.00		238,898.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C67059N108	NUTANIX INC CL A CL A	Free Delivery	-1,992.00		
SBYQBFT8	NUTANIX INC CL A CL A	Dispositions	-1,992.00		106,349.92
		Free Receipt	1,992.00	-37,260.98	
SBQ1LCQ3	NUTANIX INC SR NT CONV .25% 10-01-2027	Acquisitions	30,000.00	-37,685.72	
		Dispositions	-30,000.00		33,316.67
SBDH3SB9	NUTRIEN LTD COM NPV	Acquisitions	700.00	-36,371.16	
		Dispositions	-3,440.00		184,326.58
C67080N101	NUVATION BIO INC COM CL A COM CL A	Acquisitions	2,300.00	-5,945.73	
		Free Delivery	-2,300.00		
SBLNB9R6	NUVATION BIO INC COM CL A COM CL A	Dispositions	-2,300.00		6,991.80
		Free Receipt	2,300.00	-149,059.03	
S2379504	NVIDIA CORP COM	Acquisitions	371.00	-167,363.31	
		Dispositions	-13,622.00		2,177,616.06
		Free Receipt	11,619.00		
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	395,000.00	-332,707.23	
		Dispositions	-80,000.00		61,198.40
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Dispositions	-335,000.00		261,945.58
		Free Delivery	-335,000.00		
		Free Receipt	335,000.00	-352,343.90	
C62954HAV0	NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209	Acquisitions	185,000.00	-175,232.00	
		Dispositions	-185,000.00		178,020.86
C62954HBB3	NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033	Acquisitions	460,000.00	-437,471.54	
		Dispositions	-660,000.00		646,989.90
C62955HAA5	NYO COML MTG TR FLTG RT 6.30648% DUE 11-15-2038	Acquisitions	500,000.00	-450,937.50	
		Dispositions	-500,000.00		475,590.94
S6136749	OBIC CO LTD NPV				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3MBS74	OCADO GROUP PLC ORD GBP0.02	Acquisitions	700.00	-113,789.68	
		Dispositions	-3,300.00		440,328.02
SBN15XB6	OCCIDENTAL PETE CORP 6.625% DUE 09-01-2030 REG	Acquisitions	2,428.00	-15,316.74	
		Dispositions	-43,900.00		320,227.75
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Acquisitions	55,000.00	-55,566.50	
		Dispositions	-55,000.00		57,760.44
SBMHLJ91	OCCIDENTAL PETE 6.125% DUE 01-01-2031	Acquisitions	160,000.00	-122,897.60	
		Dispositions	-160,000.00		127,456.20
SBJCRNM4	OCCIDENTAL PETE 6.2% DUE 03-15-2040	Acquisitions	105,000.00	-102,327.00	
		Dispositions	-215,000.00		220,442.13
SBKTC909	OCCIDENTAL PETE 7.5% DUE 05-01-2031	Acquisitions	200,000.00	-204,958.00	
		Dispositions	-200,000.00		203,156.70
C67103X102	OFG BANCORP COM	Acquisitions	50,000.00	-52,575.20	
		Dispositions	-190,000.00		210,276.26
SB87LKR8	OFG BANCORP COM	Free Delivery	-2,307.00		
		Dispositions	-2,307.00		84,087.81
C678026105	OIL STS INTL INC COM ISIN US6780261052	Free Receipt	2,307.00	-28,140.57	
		Acquisitions	5,300.00	-45,407.24	
S2724472	OIL STS INTL INC COM ISIN US6780261052	Free Delivery	-5,300.00		
		Dispositions	-5,300.00		22,524.37
S2656423	OLD DOMINION FREIGHT LINE INC COM	Free Receipt	5,300.00	-45,407.24	
		Acquisitions	410.00	-114,133.45	
C68062P106	OLEMA PHARMACEUTICALS INC COM	Dispositions	-1,131.00		218,406.52
		Free Receipt	404.00		
		Acquisitions	941.00	-10,431.78	
		Dispositions	-941.00		14,082.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C68134L109	OLO INC CL A CL A	Acquisitions	1,000.00	-4,705.20	
		Free Delivery	-1,000.00		
SBMFNRG2	OLO INC CL A CL A	Dispositions	-1,000.00		4,449.87
		Free Receipt	1,000.00	-5,750.00	
C68162K106	OLYMPIC STL INC COM	Free Delivery	-911.00		
S2659013	OLYMPIC STL INC COM	Dispositions	-911.00		41,403.79
		Free Receipt	911.00	-47,840.65	
S6658801	OLYMPUS CORP NPV	Acquisitions	4,600.00	-68,586.20	
		Dispositions	-45,400.00		712,864.95
S6659428	OMRON CORP NPV	Acquisitions	2,000.00	-74,500.40	
		Dispositions	-2,000.00		67,582.50
SBQC4YF4	ON SEMICONDUCTOR CORP .5% 01-03-2029	Acquisitions	90,000.00	-88,166.42	
		Dispositions	-90,000.00		86,500.39
S2583576	ON SEMICONDUCTOR CORP COM	Acquisitions	460.00	-44,914.96	
		Dispositions	-460.00		28,765.98
C68233JBR4	ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	Free Delivery	-465,000.00		
SBK6FDG5	ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	Dispositions	-585,000.00		398,003.43
		Free Receipt	465,000.00	-464,124.64	
SBMTTWT4	ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	Acquisitions	70,000.00	-53,053.21	
		Dispositions	-110,000.00		82,478.00
SBMQ83Q8	ONEMAIN FIN CORP 4% DUE 09-15-2030	Acquisitions	125,000.00	-102,836.00	
		Dispositions	-140,000.00		120,433.01
SBP0R3H3	ONEMAIN FIN CORP 7.875% 03-15-2030	Acquisitions	100,000.00	-99,413.00	
		Dispositions	-100,000.00		103,281.67
SBL6L3Z9	ONEMAIN FINANCIAL CORPORATION 3.875% 09-15-2028				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 608 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSNW031	ONEOK INC NEW 4.2% 10-03-2047	Acquisitions	15,000.00	-11,812.50	
		Dispositions	-15,000.00		13,476.76
SBSNW020	ONEOK INC NEW 4.25% 09-15-2046	Dispositions	-180,000.00		140,856.63
		Free Receipt	180,000.00	178,813.80	
SBSNW064	ONEOK INC NEW 4.85% 02-01-2049	Dispositions	-70,000.00		56,025.18
		Free Receipt	70,000.00	69,463.44	
SBF0NYC3	ONEOK INC NEW 4.95% DUE 07-13-2047	Dispositions	-190,000.00		163,562.55
		Free Receipt	190,000.00	188,804.90	
SBSNW008	ONEOK INC NEW 5.15% 10-15-2043	Acquisitions	120,000.00	-90,432.00	
		Dispositions	-120,000.00		103,882.03
SBMZ6BW5	ONEOK INC 6.625% DUE 09-01-2053	Dispositions	-50,000.00		45,786.68
		Free Receipt	50,000.00	52,910.50	
C675746606	ONITY GROUP INC COM	Acquisitions	960,000.00	-955,267.20	
		Dispositions	-960,000.00		1,011,631.75
SBMDNMR0	ONITY GROUP INC COM	Free Delivery	-290.00		
		Dispositions	-290.00		6,681.41
C68339B104	ON24 INC COM	Free Receipt	290.00	-10,068.16	
		Free Delivery	-1,404.00		
SBMBKL65	ON24 INC COM	Dispositions	-1,404.00		8,199.13
		Free Receipt	1,404.00	-23,686.10	
C683416101	OOMA INC COM	Free Delivery	-1,188.00		
		Dispositions	-1,188.00		10,584.78
SBY7R2L6	OOMA INC COM	Free Receipt	1,188.00	-12,596.98	
		Dispositions	-1,188.00		
C683712103	OPENDOOR TECHNOLOGIES INC COM	Acquisitions	13,229.00	-53,307.43	
		Dispositions	-6,664.00		16,210.05

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 609 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL96T19	OPENDOOR TECHNOLOGIES INC COM	Free Delivery	-6,565.00		
		Dispositions	-6,565.00		12,341.85
		Free Receipt	6,565.00	-28,276.12	
C68375N103	OPKO HEALTH INC COM STK	Acquisitions	2,000.00	-3,325.00	
		Dispositions	-2,000.00		2,960.12
		Acquisitions	1,000.00	-4,124.00	
C68376D104	OPORTUN FINL CORP COM	Dispositions	-1,000.00		2,805.08
		Free Delivery	-310,000.00		
		Dispositions	-310,000.00		220,275.35
C68389XB2	ORACLE CORP 3.6% DUE 04-01-2050 REG	Free Receipt	310,000.00	-350,399.20	
C68389XBE4	ORACLE CORP 3.9% DUE 05-15-2035	Free Delivery	-240,000.00		
		Dispositions	-240,000.00		210,227.88
		Free Receipt	240,000.00	-248,718.28	
C68389XCA1	ORACLE CORP 3.95% DUE 03-25-2051	Free Delivery	-100,000.00		
		Dispositions	-540,000.00		380,145.17
		Free Receipt	100,000.00	-96,044.00	
C68389XAV7	ORACLE CORP 4.3% DUE 07-08-2034	Free Delivery	-190,000.00		
		Dispositions	-190,000.00		174,145.11
		Free Receipt	190,000.00	-189,924.00	
C68389XBG9	ORACLE CORP 4.375% DUE 05-15-2055	Free Delivery	-375,000.00		
		Dispositions	-475,000.00		374,152.80
		Free Receipt	375,000.00	-373,308.75	
C68389XBJ3	ORACLE CORP 4% DUE 07-15-2046	Free Delivery	-230,000.00		
		Dispositions			
		Free Receipt			
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C68389XBQ7	ORACLE CORP 4% 11-15-2047	Acquisitions	940,000.00	-730,897.84	
		Dispositions	-50,000.00		35,682.00
		Free Receipt	230,000.00	-229,958.60	
SBD390R1	ORACLE CORP 4% 11-15-2047	Free Delivery	-420,000.00		
		Dispositions	-620,000.00		480,859.38
		Free Receipt	420,000.00	-415,383.52	
C68554V108	ORASURE TECHNOLOGIES INC COM	Dispositions	-3,378.00		22,284.26
		Free Delivery	-1,295.00		
		Dispositions	-1,295.00		5,684.89
S2318790	ORASURE TECHNOLOGIES INC COM	Free Receipt	1,295.00	-3,661.90	
		Acquisitions	2,100.00	-7,521.99	
		Free Delivery	-2,100.00		
C68621F102	ORGANOGENESIS HLDGS INC CL A COM	Dispositions	-2,100.00		5,228.85
		Free Receipt	2,100.00	-7,521.99	
		Acquisitions	9,100.00	-7,154.53	
C68622D106	ORIGIN MATLS INC COM	Dispositions	-9,100.00		5,951.24
		Free Delivery	-2,003.00		
		Dispositions	-2,003.00		45,126.33
CL72967109	ORION S A COM NPV	Free Receipt	2,003.00	-32,070.23	
		Acquisitions	6,429.00	-105,901.82	
		Dispositions	-2,448.00		20,031.49
SBP8FKJ0	ORION S A COM NPV	Free Delivery	-3,981.00		
		Dispositions	-3,981.00		71,855.05
		Free Receipt	3,981.00	-88,694.33	
C687793109	OSCAR HEALTH INC CL A CL A	Acquisitions	278,000.00	-278,000.00	
		Dispositions	-689,000.00		689,000.00
SBKY83Q6	OSCAR HEALTH INC CL A CL A	Dispositions	-3,981.00		71,855.05
		Free Receipt	3,981.00	-88,694.33	
		Acquisitions	278,000.00	-278,000.00	
S9A32GFU	OTC DER CASH COLL REC FROM BARCLAYS	Dispositions	-689,000.00		689,000.00

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 611 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9D85KJL	OTC DER CASH COLLATERAL PAYABLE TO TORANTO DOMINION US	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		160,000.00
C68902VAL1	OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	Free Delivery	-180,000.00		
SBKP3SZ4	OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	Dispositions	-180,000.00		135,798.86
		Free Receipt	180,000.00	-193,258.95	
C68902VAM9	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	Free Delivery	-120,000.00		
SBM99NT1	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	Dispositions	-190,000.00		136,212.48
		Free Receipt	120,000.00	-131,967.65	
C69002R103	OUTBRAIN INC COM	Free Delivery	-3,084.00		
SBNXL732	OUTBRAIN INC COM	Dispositions	-3,084.00		14,401.87
		Free Receipt	3,084.00	-35,881.17	
C690145107	OUTSET MED INC COM	Acquisitions	2,800.00	-12,462.42	
		Dispositions	-1,000.00		2,031.78
		Free Delivery	-1,800.00		
SBMGWSL0	OUTSET MED INC COM	Dispositions	-1,800.00		7,775.78
		Free Receipt	1,800.00	-8,011.56	
SBNNRNT8	OWENS CORNING NEW SR NT 5.7% 06-15-2034	Acquisitions	150,000.00	-150,455.75	
		Dispositions	-150,000.00		152,554.95
C690742AQ4	OWENS CORNING 5.95% 06-15-2054	Acquisitions	270,000.00	-266,419.80	
		Free Delivery	-270,000.00		
SBNNRNW1	OWENS CORNING 5.95% 06-15-2054	Dispositions	-270,000.00		277,335.62
		Free Receipt	270,000.00	-266,419.80	
SBKP8VG1	OWL ROCK CAP CORP 2.875% 06-11-2028				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 612 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB6632T7	P/F BAKKAFROST DKK1	Acquisitions	10,000.00	-8,239.80	
		Dispositions	-395,000.00		350,093.51
C694308KD8	PACIFIC GAS & ELEC CO 5.25% 03-01-2052	Acquisitions	116.00	-5,368.56	
		Dispositions	-1,920.00		103,852.55
SBPP37W9	PACIFIC GAS & ELEC CO 5.25% 03-01-2052	Free Delivery	-340,000.00		
		Dispositions	-340,000.00		297,527.14
SBN7B2Q6	PACIFIC GAS & ELEC CO 6.7% 04-01-2053	Free Receipt	340,000.00	-336,332.13	
		Acquisitions	100,000.00	-105,562.00	
SBPCPZ91	PACIFICORP 5.35% DUE 12-01-2053	Dispositions	-210,000.00		222,754.46
		Acquisitions	100,000.00	-93,532.00	
SBRXGPV9	PACIFICORP 5.45% 02-15-2034	Dispositions	-100,000.00		92,202.10
		Acquisitions	280,000.00	-279,498.80	
SBRXGPG4	PACIFICORP 5.8% 01-15-2055	Dispositions	-280,000.00		278,385.00
		Acquisitions	450,000.00	-447,295.50	
CG68707101	PAGSEGURO DIGITAL LTD COM USD CLS A	Dispositions	-450,000.00		442,276.52
		Acquisitions	14,560.00	-171,998.21	
SBFWK4R7	PAGSEGURO DIGITAL LTD COM USD CLS A	Free Delivery	-14,560.00		
		Dispositions	-14,560.00		162,048.29
SBNT2JL1	PALO ALTO NETWORKS INC .375% DUE 06-01-2025	Free Receipt	14,560.00	-171,998.21	
		Acquisitions	15,000.00	-43,075.39	
C69888T207	PAR PACIFIC HOLDINGS INC COM NEW COM NEW	Dispositions	-15,000.00		47,905.83
		Dispositions	-1,128.00		39,112.20
SBJH08C3	PAR PACIFIC HOLDINGS INC COM NEW COM NEW	Free Delivery	-5,130.00		
		Dispositions	-5,130.00		122,141.90
C700517105	PARK HOTELS & RESORTS INC COM	Free Receipt	5,130.00	-69,329.43	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYVMV0	PARK HOTELS & RESORTS INC COM	Acquisitions	169.00	-2,654.62	
		Free Delivery	-169.00		
		Dispositions	-169.00		2,502.82
		Free Receipt	169.00	-2,654.62	
C701094AP9	PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049	Free Delivery	-215,000.00		
SBJTDRM3	PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049	Dispositions	-215,000.00		171,486.33
		Free Receipt	215,000.00	-232,883.70	
C70109HAN5	PARKER-HANNIFIN CORP 4.45% 11-21-2044	Free Delivery	-165,000.00		
SBSPVM4	PARKER-HANNIFIN CORP 4.45% 11-21-2044	Dispositions	-165,000.00		142,915.31
		Free Receipt	165,000.00	-164,782.20	
C70213HAE8	PARTNERS HEALTHCARE SYS INC 3.192% DUE 07-01-2049	Free Delivery	-390,000.00		
SBL1NJJ6	PARTNERS HEALTHCARE SYS INC 3.192% DUE 07-01-2049	Dispositions	-390,000.00		276,991.96
		Free Receipt	390,000.00	-392,244.24	
SBKM4N88	PAYLOCITY HLDG CORP COM	Acquisitions	800.00	-127,314.52	
C70451X104	PAYONEER GLOBAL INC COM	Dispositions	-1,150.00		177,171.01
		Acquisitions	19,187.00	-119,358.01	
SBLSPX60	PAYONEER GLOBAL INC COM	Free Delivery	-19,187.00		
		Dispositions	-19,187.00		104,182.50
C70450YA2	PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	Free Receipt	19,187.00	-119,358.01	
		Acquisitions	110,000.00	-70,505.50	
C70450YAN3	PAYPAL HLDGS INC 5.25% 06-01-2062	Dispositions	-445,000.00		307,892.44
		Free Delivery	-205,000.00		
		Free Receipt	205,000.00	-204,216.90	
CG6964L206	PAYSAFE LTD COM	Acquisitions	50,000.00	-46,274.80	
		Dispositions	-50,000.00		46,419.92

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,586.00	-51,815.11	
		Dispositions	-1,755.00		22,845.69
		Free Delivery	-3,586.00		
SBPCPY2	PAYSAFE LTD COM				
		Dispositions	-3,586.00		62,896.69
		Free Receipt	3,586.00	-51,815.11	
C69318G106	PBF ENERGY INC CL A CL A				
		Dispositions	-269.00		14,564.54
		Free Delivery	-2,210.00		
SB7F4TJ7	PBF ENERGY INC CL A CL A				
		Dispositions	-2,210.00		96,684.81
		Free Receipt	2,210.00	-68,763.50	
C693304AR8	PECO ENERGY CO 4.8 DUE 10-15-2043 BEO				
		Free Delivery	-190,000.00		
SBDZDWC0	PECO ENERGY CO 4.8 DUE 10-15-2043 BEO				
		Dispositions	-190,000.00		172,430.10
		Free Receipt	190,000.00	-189,302.70	
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Dispositions	-225,000.00		174,676.35
		Free Delivery	-225,000.00		
		Free Receipt	225,000.00	-223,816.50	
C71367G102	PERELLA WEINBERG PARTNERS COM USD0.0001 CL A				
		Acquisitions	2,646.00	-29,767.44	
		Free Delivery	-2,646.00		
SBLFB3Y9	PERELLA WEINBERG PARTNERS COM USD0.0001 CL A				
		Dispositions	-2,646.00		37,730.91
		Free Receipt	2,646.00	-29,767.44	
SBP5JP78	PERMAN RES OPER LLC SR NT 144A 7% 01-15-2032				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		102,519.98
S4682329	PERNOD RICARD NPV EUR 1.55				
		Acquisitions	68.00	-10,900.39	
		Dispositions	-5,775.00		846,200.45
C716382106	PETMED EXPRESS INC COM STK				
		Acquisitions	2,530.00	-19,192.57	
		Dispositions	-2,530.00		13,353.35
C71644EAJ1	PETRO-CDA 6.8% DUE 05-15-2038				
		Free Delivery	-275,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 615 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB2RJ2C9	PETRO-CDA 6.8% DUE 05-15-2038	Dispositions	-275,000.00		296,878.45
		Free Receipt	275,000.00	-391,033.50	
SBZ3FFG7	PFIZER INC 3% DUE 12-15-2026	Acquisitions	2,150,000.00	-2,053,296.99	
		Dispositions	-2,150,000.00		2,065,182.50
C717081DE0	PFIZER INC 4.3% DUE 06-15-2043	Free Delivery	-245,000.00		
SBCLYQM8	PFIZER INC 4.3% DUE 06-15-2043	Dispositions	-245,000.00		214,828.03
		Free Receipt	245,000.00	-237,621.97	
C717081EC3	PFIZER INC 4% DUE 12-15-2036	Free Delivery	-445,000.00		
SBZ3FFJ0	PFIZER INC 4% DUE 12-15-2036	Dispositions	-445,000.00		403,555.86
		Free Receipt	445,000.00	-431,227.15	
SBQ66T62	PFIZER INVESTMENT ENTER 4.75% 05-19-2033	Acquisitions	1,125,000.00	-1,105,462.01	
		Dispositions	-525,000.00		502,383.00
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	Acquisitions	845,000.00	-819,690.45	
		Dispositions	-30,000.00		28,122.60
C716973AG7	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Acquisitions	160,000.00	-140,220.80	
		Free Delivery	-575,000.00		
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Dispositions	-1,415,000.00		1,388,585.86
		Free Receipt	575,000.00	-554,602.45	
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	Acquisitions	495,000.00	-478,356.32	
		Dispositions	-280,000.00		267,249.55
C71722W107	PHATHOM PHARMACEUTICALS INC COM	Acquisitions	3,562.00	-32,406.99	
		Dispositions	-3,562.00		34,186.84
C718172AP4	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Free Delivery	-600,000.00		
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Dispositions	-600,000.00		519,254.22

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 616 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C718546BA1	PHILLIPS 66 3.3% DUE 03-15-2052	Free Receipt	600,000.00	-585,330.00	
		Free Delivery	-145,000.00		
SBNM6J09	PHILLIPS 66 3.3% DUE 03-15-2052	Dispositions	-145,000.00		96,806.76
		Free Receipt	145,000.00	-143,931.35	
C718546AK0	PHILLIPS 66 4.65% DUE 11-15-2034	Free Delivery	-230,000.00		
		Dispositions	-230,000.00		216,060.64
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Free Receipt	230,000.00	-224,631.80	
		Free Delivery	-220,000.00		
C718546AL8	PHILLIPS 66 4.875% DUE 11-15-2044	Dispositions	-220,000.00		198,360.62
		Free Receipt	220,000.00	-217,988.78	
C71880K101	PHINIA INC COM USD0.01 WI	Acquisitions	833.00	-31,114.12	
		Free Delivery	-833.00		
SBPW7PC0	PHINIA INC COM USD0.01 WI	Dispositions	-833.00		33,144.14
		Free Receipt	833.00	-31,114.12	
SBJ2Z0H2	PINTEREST INC CL A CL A	Acquisitions	1,600.00	-64,844.08	
		Dispositions	-1,600.00		69,774.05
SBK6V1G9	PLAINS ALL AMERN FIXED 3.55% DUE 12-15-2029	Acquisitions	110,000.00	-93,725.05	
		Dispositions	-110,000.00		100,788.97
SBMC8W21	PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG	Acquisitions	130,000.00	-110,708.00	
		Dispositions	-205,000.00		188,040.95
C69353Y103	PMV PHARMACEUTICALS INC COM	Acquisitions	700.00	-1,439.97	
		Free Delivery	-700.00		
SBMW5084	PMV PHARMACEUTICALS INC COM	Dispositions	-700.00		1,123.46
		Free Receipt	700.00	-9,450.35	
SBPJN8T9	PNC FINL SVCS GROUP INC 5.676% 01-22-2035				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 617 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCLD16	PNC FINL SVCS GROUP INC 6.875% 10-20-2034	Acquisitions	480,000.00	-480,000.00	
		Dispositions	-480,000.00		484,758.45
C73730P108	POSEIDA THERAPEUTICS INC COM	Acquisitions	425,000.00	-444,581.20	
		Dispositions	-350,000.00		380,979.20
SBJ4SF41	POSEIDA THERAPEUTICS INC COM	Acquisitions	6,447.00	-14,467.32	
		Free Delivery	-6,447.00		
C739128106	POWELL INDS INC COM	Dispositions	-6,447.00		17,857.69
		Free Receipt	6,447.00	-14,467.32	
S2697422	POWELL INDS INC COM	Free Delivery	-720.00		
		Dispositions	-720.00		110,833.71
SBPH27M4	PPL CAP FDG INC 2.875% 03-15-2028	Free Receipt	720.00	-29,645.50	
		Dispositions	-285,000.00		273,462.07
C69351UAU7	PPL ELEC UTILS CORP 3.95% 06-01-2047	Free Receipt	285,000.00	276,101.37	
		Free Delivery	-175,000.00		
SBZ1JSM8	PPL ELEC UTILS CORP 3.95% 06-01-2047	Dispositions	-175,000.00		141,200.00
		Free Receipt	175,000.00	-173,232.50	
C69351UAW3	PPL ELEC UTILS 3% DUE 10-01-2049	Free Delivery	-245,000.00		
		Dispositions	-245,000.00		165,377.42
C740816AQ6	PRES & FELLOWS OF HARVARD 3.745% 11-15-2052	Free Receipt	245,000.00	-240,886.45	
		Free Delivery	-200,000.00		
SBMCN3J0	PRES & FELLOWS OF HARVARD 3.745% 11-15-2052	Dispositions	-200,000.00		163,936.40
		Free Receipt	200,000.00	-200,000.00	
C74167B109	PRIMIS FINL CORP COM	Free Delivery	-367.00		
		Dispositions	-367.00		3,501.08

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C74164F103	PRIMORIS SVCS CORP COM	Free Receipt	367.00	-5,360.77	
		Dispositions	-1,756.00		59,082.03
		Free Delivery	-1,814.00		
SB1GC200	PRIMORIS SVCS CORP COM	Dispositions	-1,814.00		97,191.41
		Free Receipt	1,814.00	-53,569.40	
		Free Delivery	-1,797.00		
C74267C106	PROASSURANCE CORP COM	Dispositions	-1,797.00		22,497.81
		Free Receipt	1,797.00	-38,606.76	
		Free Delivery	-1,797.00		
S2612737	PROASSURANCE CORP COM	Dispositions	-1,797.00		22,497.81
		Free Receipt	1,797.00	-38,606.76	
		Free Delivery	-1,797.00		
C74275K108	PROCORE TECHNOLOGIES INC COM	Acquisitions	410.00	-29,977.20	
		Free Delivery	-410.00		
		Dispositions	-410.00		26,403.26
C742718FJ3	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Free Receipt	410.00	-29,977.20	
		Free Delivery	-200,000.00		
		Dispositions	-200,000.00		169,206.29
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Free Receipt	200,000.00	-199,006.00	
		Acquisitions	1,163.00	-178,943.98	
		Dispositions	-3,453.00		559,450.26
S2704407	PROCTER & GAMBLE COM NPV	Free Delivery	-3,731.00		
		Dispositions	-3,731.00		131,663.32
		Free Receipt	3,731.00	-73,797.02	
C74319R101	PROG HOLDINGS INC COM	Acquisitions	120,000.00	-116,658.28	
		Dispositions	-30,000.00		29,689.20
		Free Delivery	-370,000.00		
SBLFGN66	PROG HOLDINGS INC COM	Dispositions	-570,000.00		376,636.39
		Free Receipt			
		Free Delivery			
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054	Acquisitions			
		Dispositions			
		Free Delivery			
C74340XBP5	PROLOGIS LP 3.0% DUE 04-15-2050	Acquisitions			
		Dispositions			
		Free Delivery			
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050	Dispositions			
		Free Receipt			
		Free Delivery			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJDS7L3	PROSUS N.V. EUR0.05 (N SHARES)	Free Receipt	370,000.00	-364,455.17	
		Acquisitions	3,534.00	-102,927.89	
		Dispositions	-27,949.88		1,035,515.72
		Free Receipt	13,213.88		
C743713109	PROTO LABS INC COM	Free Delivery	-829.00		
SB6T6J81	PROTO LABS INC COM	Dispositions	-829.00		24,919.04
		Free Receipt	829.00	-27,347.39	
S0709954	PRUDENTIAL PLC GBP0.05	Acquisitions	58,910.00	-614,176.64	
		Dispositions	-143,425.00		1,294,661.45
C69366J200	PTC THERAPEUTICS INC COM	Acquisitions	2,387.00	-46,214.22	
		Free Delivery	-7,336.00		
SB17VCN9	PTC THERAPEUTICS INC COM	Dispositions	-7,336.00		267,829.91
		Free Receipt	7,336.00	-252,338.20	
C74456QBT2	PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	Free Delivery	-270,000.00		
SBD1DFD6	PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	Dispositions	-370,000.00		279,966.87
		Free Receipt	270,000.00	-269,802.90	
C74456QBF2	PUB SVC ELEC GAS 4 DUE 06-01-2044	Free Delivery	-160,000.00		
SBN70HV3	PUB SVC ELEC GAS 4 DUE 06-01-2044	Dispositions	-160,000.00		129,449.00
		Free Receipt	160,000.00	-157,919.20	
C744448CX7	PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	Free Delivery	-75,000.00		
SBMH3RJ3	PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	Dispositions	-75,000.00		62,066.91
		Free Receipt	75,000.00	-74,181.75	
C744448CN9	PUBLIC SVC COLORADO 3.8% 06-15-2047	Free Delivery	-305,000.00		
SBDFZC71	PUBLIC SVC COLORADO 3.8% 06-15-2047	Dispositions	-505,000.00		376,044.22

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 620 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C74456QCA2	PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049	Free Receipt	305,000.00	-303,755.60	
		Free Delivery	-185,000.00		
SBK5HXM8	PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049	Acquisitions	160,000.00	-112,973.17	
		Free Receipt	185,000.00	-183,658.75	
C74467Q103	PUBMATIC INC CL A COM CL A COM	Acquisitions	3,501.00	-66,574.21	
		Free Delivery	-3,501.00		
SBNHP503	PUBMATIC INC CL A COM CL A COM	Dispositions	-3,501.00		69,597.94
		Free Receipt	3,501.00	-66,574.21	
C745332CK0	PUGET ENERGY INC SR NT 2.893% 09-15-2051	Free Delivery	-285,000.00		
		Dispositions	-285,000.00		179,603.53
SBNBYGZ8	PUGET ENERGY INC SR NT 2.893% 09-15-2051	Free Receipt	285,000.00	-285,000.00	
		Acquisitions	45,000.00	-44,999.55	
C745332CN4	PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054	Dispositions	-45,000.00		45,398.98
		Free Delivery	-45,000.00		
		Free Receipt	45,000.00	-44,999.55	
		Dispositions	-500.00		4,152.32
C745848101	PULMONX CORPORATION COM	Free Delivery	-3,045.00		
		Dispositions	-3,045.00		18,908.92
SBL72R71	PULMONX CORPORATION COM	Free Receipt	3,045.00	-24,501.35	
		Acquisitions	100,000.00	0.00	
S9M4KW6U	PUT BONDOPT CHASUS33 02/06/2024 FNCL 6% 02/13/2024 99.2265625 317584GC8	Dispositions	-100,000.00		546.88
		Acquisitions	100,000.00	0.00	
S9M62S4U	PUT BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 95.078125 31750NN85	Dispositions	-100,000.00		375.00
		Acquisitions	100,000.00	0.00	
S9M65TWU	PUT BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 95.15625 31750NOI2	Dispositions	-100,000.00		382.81
		Acquisitions	100,000.00	0.00	
S9M61K4U	PUT BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 96.1796875 31750NN02	Dispositions	-100,000.00		
		Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6PKXU	PUT BONDOPT CHASUS33 05/06/2024 FNCL 5% 05/13/2024 95.65625 31750NUV6	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		390.63
S9M6TBQU	PUT BONDOPT CHASUS33 06/06/2024 FNCL 5% 06/13/2024 96.1953125 31750NVZ6	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		953.13
S9M2HKBU	PUT BONDOPT CHASUS33 10/05/2023 FNCL 5% 10/12/2023 95.21875 3175517K9	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		484.38
S9M2HKRU	PUT BONDOPT CITIUS33 10/05/2023 FNCL 5% 10/12/2023 95.21875 317582NK6	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,234.38
S9M2F58U	PUT BONDOPT CITIUS33 10/05/2023 FNCL 5% 10/12/2023 95.4375 317595RJ7	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,234.38
S9M55HHU	PUT BONDOPT SBNYUS33 02/06/2024 FNCL 4.5% 02/13/20 95.8125 31750NBC9	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,140.63
S9M7MFQU	PUT BONDOPT SBNYUS33 06/06/2024 FNCL 5% 06/13/2024 95.65625 31750O7U2	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		550.78
S9M59FJU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U4UEA5 05/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		312.50
S9M5EWEU	PUT SWO EUR BARCGB33 P 2.77% / R 6MEURIB 317U4W8A8 12/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		417.14
S9M5LRBU	PUT SWO EUR BARCGB33 P 2.87% / R 6MEURIB 317U4YGA5 23/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		358.50
S9M66ZZU	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U56ZA4 20/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.61
S9M35QRU	PUT SWO EUR BARCGB33 P 3.38% / R 6MEURIB 317U3XEA0 12/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		175.51
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		256.56

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3EGHU	PUT SWO EUR BARCGB33 P 3.46% / R 6MEURIB 317U42BA0 25/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.69
S9M3FT9U	PUT SWO EUR BARCGB33 P 3.48% / R 6MEURIB 317U42ZA4 27/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		214.86
S9M43G4U	PUT SWO EUR BARCGB33 P 3.536% / R 6MEURIB 317U4FPA6 30/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		388.78
S9M5SNGU	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U50VA1 01/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.73
S9M57F0U	PUT SWO EUR BNPAFRPP P 2.751% / R 6MEURIB 317U4TBA1 02/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		447.94
S9M5QV9U	PUT SWO EUR BNPAFRPP P 2.76% / R 6MEURIB 317U50A30 29/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		309.11
S9M5WSFU	PUT SWO EUR BNPAFRPP P 2.81% / R 6MEURIB 317U52KA9 07/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		314.26
S9M5BW3U	PUT SWO EUR BNPAFRPP P 2.82% / R 6MEURIB 317U4UXA4 09/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		418.56
S9M5BCDU	PUT SWO EUR BNPAFRPP P 2.839% / R 6MEURIB 317U4UOA4 08/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		412.24
S9M5HW9U	PUT SWO EUR BNPAFRPP P 2.87% / R 6MEURIB 317U4XSA4 19/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		339.59
S9M5NPNU	PUT SWO EUR BNPAFRPP P 2.9% / R 6MEURIB 317U4ZCA6 26/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		343.40
S9M68KYU	PUT SWO EUR BNPAFRPP P 2.92% / R 6MEURIB 317U58IA9 22/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		289.05
S9M7BTHU	PUT SWO EUR BNPAFRPP P 2.96% / R 6MEURIB 317U5RWA1 20/05/2024	Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7KGXU	PUT SWO EUR BNPAFRPP P 3.07% / R 6MEURIB 317U5WGA8 03/06/2024	Dispositions	-100,000.00		170.18
		Acquisitions	100,000.00	0.00	
S9M4JTTU	PUT SWO EUR BNPAFRPP P 3.25% / R 6MEURIB 317U4LDA6 27/12/2023	Dispositions	-100,000.00		162.92
		Acquisitions	100,000.00	0.00	
S9M37WMU	PUT SWO EUR BNPAFRPP P 3.4% / R 6MEURIB 317U3YGA6 16/10/2023	Dispositions	-100,000.00		328.75
		Acquisitions	100,000.00	0.00	
S9M45R1U	PUT SWO EUR BNPAFRPP P 3.451% / R 6MEURIB 317U4H4A5 04/12/2023	Dispositions	-100,000.00		220.14
		Acquisitions	100,000.00	0.00	
S9M42WWU	PUT SWO EUR BNPAFRPP P 3.572% / R 6MEURIB 317U4EYA9 27/11/2023	Dispositions	-100,000.00		370.13
		Acquisitions	100,000.00	0.00	
S9M3XNVU	PUT SWO EUR BNPAFRPP P 3.743% / R 6MEURIB 317U4D2A6 23/11/2023	Dispositions	-100,000.00		201.14
		Acquisitions	100,000.00	0.00	
S9M6T84U	PUT SWO EUR CHASUS33 P 2.77% / R 6MEURIB 317U5IKA4 25/04/2024	Dispositions	-100,000.00		419.57
		Acquisitions	100,000.00	0.00	
S9M64YXU	PUT SWO EUR CHASUS33 P 2.8% / R 6MEURIB 317U56JA2 15/03/2024	Dispositions	-100,000.00		283.92
		Acquisitions	100,000.00	0.00	
S9M6EYSU	PUT SWO EUR CHASUS33 P 2.81% / R 6MEURIB 317U5CUA6 05/04/2024	Dispositions	-100,000.00		337.71
		Acquisitions	100,000.00	0.00	
S9M78TUU	PUT SWO EUR CHASUS33 P 2.88% / R 6MEURIB 317U5OTA2 15/05/2024	Dispositions	-100,000.00		309.61
		Acquisitions	100,000.00	0.00	
S9M76ZRU	PUT SWO EUR CHASUS33 P 2.889% / R 6MEURIB 317U5NSA5 13/05/2024	Dispositions	-100,000.00		162.12
		Acquisitions	100,000.00	0.00	
S9M4VSUU	PUT SWO EUR CHASUS33 P 2.89% / R 6MEURIB 317U4PMA7 12/01/2024	Dispositions	-100,000.00		298.41
		Acquisitions	100,000.00	0.00	
S9M7AUFU	PUT SWO EUR CHASUS33 P 2.96% / R 6MEURIB 317U5QEA3 17/05/2024	Dispositions	-100,000.00		396.20
		Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7HAUU	PUT SWO EUR CHASUS33 P 2.97% / R 6MEURIB 317U5URA0 29/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		308.31
S9M4PB4U	PUT SWO EUR CHASUS33 P 3.03% / R 6MEURIB 317U4NBA4 04/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		336.42
S9M4HX5U	PUT SWO EUR CHASUS33 P 3.27% / R 6MEURIB 317U4L1A9 27/12/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		362.99
S9M4AG9U	PUT SWO EUR CHASUS33 P 3.35% / R 6MEURIB 317U4ITA6 13/12/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		159.56
S9M31K1U	PUT SWO EUR CHASUS33 P 3.37% / R 6MEURIB 317U3W0A7 05/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		372.93
S9M3PL3U	PUT SWO EUR CHASUS33 P 3.52% / R 6MEURIB 317U48RA0 10/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		242.67
S9M6VA1U	PUT SWO EUR CITIGB2L P 2.78% / R 6MEURIB 317U5K1A0 29/04/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		552.85
S9M52ZBU	PUT SWO EUR CITIUS33 P 2.7% / R 6MEURIB 317U4RAA6 18/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		146.18
S9M6NCTU	PUT SWO EUR CITIUS33 P 2.81% / R 6MEURIB 317U5GGA3 15/04/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		393.50
S9M6XY6U	PUT SWO EUR CITIUS33 P 2.827% / R 6MEURIB 317U5LDA5 02/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		306.23
S9M6GD8U	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5EDA1 08/04/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		153.11
S9M6PAAU	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5GKA8 18/04/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		183.25
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.24

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M61YPU	PUT SWO EUR CITIUS33 P 2.89% / R 6MEURIB 317U54IA8 12/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		182.29
S9M4QU3U	PUT SWO EUR CITIUS33 P 2.96% / R 6MEURIB 317U4NLA3 05/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		368.81
S9M6CAHU	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U5ATA2 28/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.45
S9M4CSXU	PUT SWO EUR CITIUS33 P 3.22% / R 6MEURIB 317U4JLA2 15/12/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		369.56
S9M2VT4U	PUT SWO EUR CITIUS33 P 3.3% / R 6MEURIB 317U3U5A6 29/09/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		783.40
S9M47JWU	PUT SWO EUR CITIUS33 P 3.39% / R 6MEURIB 317U4HJA9 06/12/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.21
S9M3CSXU	PUT SWO EUR CITIUS33 P 3.48% / R 6MEURIB 317U40UA3 23/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		206.89
S9M3JT6U	PUT SWO EUR CITIUS33 P 3.55% / R 6MEURIB 317U44UA5 02/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		471.67
S9M3TKEU	PUT SWO EUR CITIUS33 P 3.567% / R 6MEURIB 317U4AVA0 16/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		386.00
S9M3MQ0U	PUT SWO EUR CITIUS33 P 3.59% / R 6MEURIB 317U47PA4 06/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		232.41
S9M3VSFU	PUT SWO EUR CITIUS33 P 3.653% / R 6MEURIB 317U4CGA3 20/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		195.49
S9M46B2U	PUT SWO EUR CITIUS33 P 3.7% / R 3MEURIB OPS06162A 05/02/2024	Acquisitions	1,870,000.00	-2,140.58	
		Dispositions	-1,870,000.00		0.00
S9M37T1U	PUT SWO EUR CITIUS33 P 3.72% / R 3MEURIB OPS06058A 14/03/2024	Acquisitions	3,390,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M38VHU	PUT SWO EUR CITIUS33 P 3.744% / R 3MEURIB OPS06063A 14/03/2024	Dispositions	-3,390,000.00		7,772.15
		Acquisitions	3,390,000.00	0.00	
S9M46E1U	PUT SWO EUR CITIUS33 P 3.75% / R 3MEURIB OPS06165A 05/02/2024	Dispositions	-3,390,000.00		7,502.38
		Acquisitions	1,870,000.00	-1,643.66	
S9M46E4U	PUT SWO EUR CITIUS33 P 3.85% / R 3MEURIB OPS06164A 05/02/2024	Dispositions	-1,870,000.00		0.00
		Acquisitions	3,740,000.00	0.00	
S9M46B5U	PUT SWO EUR CITIUS33 P 3.9% / R 3MEURIB OPS06163A 05/02/2024	Dispositions	-3,740,000.00		1,982.06
		Acquisitions	3,740,000.00	0.00	
S9M46E2U	PUT SWO EUR CITIUS33 P 4.05% / R 3MEURIB OPS06161A 05/02/2024	Dispositions	-3,740,000.00		1,452.54
		Acquisitions	1,870,000.00	-363.13	
S9M46E3U	PUT SWO EUR CITIUS33 P 4% / R 3MEURIB OPS06166A 05/02/2024	Dispositions	-1,870,000.00		0.00
		Acquisitions	1,870,000.00	-458.70	
S9M6KJRU	PUT SWO EUR GSCMUS33 P 2.77% / R 6MEURIB 317U5F8A4 12/04/2024	Dispositions	-1,870,000.00		0.00
		Acquisitions	100,000.00	0.00	
S9M5UNBU	PUT SWO EUR GSCMUS33 P 2.8% / R 6MEURIB 317U51SA3 05/03/2024	Dispositions	-100,000.00		166.64
		Acquisitions	100,000.00	0.00	
S9M78PEU	PUT SWO EUR GSCMUS33 P 2.84% / R 6MEURIB 317U5OQA5 15/05/2024	Dispositions	-100,000.00		172.83
		Acquisitions	100,000.00	0.00	
S9M79UVU	PUT SWO EUR GSCMUS33 P 2.93% / R 6MEURIB 317U5P5A5 16/05/2024	Dispositions	-100,000.00		308.28
		Acquisitions	100,000.00	0.00	
S9M7MW9U	PUT SWO EUR GSCMUS33 P 2.95% / R 6MEURIB 317U5XBA1 10/06/2024	Dispositions	-100,000.00		329.44
		Acquisitions	100,000.00	0.00	
S9M7FA3U	PUT SWO EUR GSCMUS33 P 3.02% / R 6MEURIB 317U5UJA9 28/05/2024	Dispositions	-100,000.00		172.45
		Acquisitions	100,000.00	0.00	
S9M4MZMU	PUT SWO EUR GSCMUS33 P 3.09% / R 6MEURIB 317U4MUA5 29/12/2023	Dispositions	-100,000.00		176.89
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M4FMZU	PUT SWO EUR GSCMUS33 P 3.25% / R 6MEURIB 317U4KAA1 20/12/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		192.06
S9M49SXU	PUT SWO EUR GSCMUS33 P 3.26% / R 6MEURIB 317U4I5A2 11/12/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		356.57
S9M2LZLU	PUT SWO EUR GSCMUS33 P 3.3% / R 6MEURIB 317U3OQA7 11/09/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		376.87
S9M33GVU	PUT SWO EUR GSCMUS33 P 3.4% / R 6MEURIB 317U3WUA4 09/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		351.47
S9M2NM5U	PUT SWO EUR GSCMUS33 P 3.45% / R 6MEURIB 317U3PTA1 15/09/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		259.67
S9M39LDU	PUT SWO EUR GSCMUS33 P 3.45% / R 6MEURIB 317U3YXA7 18/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		452.54
S9M3RKYU	PUT SWO EUR GSCMUS33 P 3.46% / R 6MEURIB 317U49RA8 13/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		194.66
S9M4TEPU	PUT SWO EUR GSILGB2X P 2.86% / R 6MEURIB 317U4ONA9 08/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		260.28
S9M4XE4U	PUT SWO EUR MSCSUS33 P 2.74% / R 6MEURIB 317U4QOA3 15/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		229.31
S9M73ERU	PUT SWO EUR MSCSUS33 P 2.777% / R 6MEURIB 317U5M9A8 07/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		415.59
S9M5FU9U	PUT SWO EUR MSCSUS33 P 2.8% / R 6MEURIB 317U4WIA7 16/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		309.74
S9M74USU	PUT SWO EUR UBSWUS33 P 2.875% / R 6MEURIB 317U5MOA1 09/05/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		762.15
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		151.94

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 628 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3BTGU	PUT SWO GBP CHASUS33 P 4.32% / R 1DSOIA 317U40SA6 20/10/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		550.65
S9M6A64U	PUT SWO GBP GSCMUS33 P 4.1% / R 1DSOIA 317U5A0A3 28/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		428.07
S9M2EX7U	PUT SWO USD BARCGB33 P 4.25% / R 1DSOFR 317U3JOA0 09/01/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		292.50
S9M2G13U	PUT SWO USD BARCGB33 P 4.3% / R 1DSOFR 317U3M3A6 09/05/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		305.00
S9M78VSU	PUT SWO USD BARCGB33 P 4.41% / R 1DSOFR 317U5OXA7 05/15/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		465.00
S9M2KV6U	PUT SWO USD BNPAFRPP P 3.95% / R 1DSOFR 317U3O0A5 09/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		358.75
S9M4TNBU	PUT SWO USD BNPAFRPP P 3.994% / R 1DSOFR 317U4P0A1 01/08/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		458.75
S9M4WUSU	PUT SWO USD BNPAFRPP P 3.995% / R 1DSOFR 317U4QDA5 01/16/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		448.75
S9M38B9U	PUT SWO USD BNPAFRPP P 4.2% / R 1DSOFR 317U3YVA9 10/16/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		337.50
S9M2FJ9U	PUT SWO USD BNPAFRPP P 4.25% / R 1DSOFR 317U3KLA0 09/05/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		302.50
S9M3AJZU	PUT SWO USD BNPAFRPP P 4.255% / R 1DSOFR 317U3ZRA1 10/19/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		353.75
S9M2SB6U	PUT SWO USD BNPAFRPP P 4.3% / R 1DSOFR 317U3SNA1 09/22/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		435.00
S9M3DNJU	PUT SWO USD BNPAFRPP P 4.392% / R 1DSOFR 317U41UA1 10/23/2023	Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3JCSU	PUT SWO USD BNPAFRPP P 4.435% / R 1DSOFR 317U44DA4 10/30/2023	Dispositions	-100,000.00		343.75
		Acquisitions	100,000.00	0.00	
S9M75RFU	PUT SWO USD BOFAUS6S P 4.328% / R 1DSOFR 317U5NMA1 05/10/2024	Dispositions	-100,000.00		407.50
		Acquisitions	100,000.00	0.00	
S9M76A6U	PUT SWO USD BOFAUS6S P 4.41% / R 1DSOFR 317U5ODA9 05/13/2024	Dispositions	-100,000.00		350.00
		Acquisitions	100,000.00	0.00	
S9M4AG6U	PUT SWO USD BOFAUS6S P 4.53% / R 1DSOFR 317U4J2A3 12/13/2023	Dispositions	-100,000.00		360.00
		Acquisitions	100,000.00	0.00	
S9M56GPU	PUT SWO USD CHASUS33 P 3.62% / R 1DSOFR 317U4T2A1 01/29/2024	Dispositions	-100,000.00		440.00
		Acquisitions	100,000.00	0.00	
S9M54W7U	PUT SWO USD CHASUS33 P 3.655% / R 1DSOFR 317U4SLA2 01/22/2024	Dispositions	-100,000.00		432.50
		Acquisitions	100,000.00	0.00	
S9M5SMTU	PUT SWO USD CHASUS33 P 3.7% / R 1DSOFR 317U51FA7 03/01/2024	Dispositions	-100,000.00		410.00
		Acquisitions	100,000.00	0.00	
S9M52WCU	PUT SWO USD CHASUS33 P 3.75% / R 1DSOFR 317U4RHA9 01/18/2024	Dispositions	-100,000.00		380.00
		Acquisitions	100,000.00	0.00	
S9M6KLEU	PUT SWO USD CHASUS33 P 3.95% / R 1DSOFR 317U5FGA5 04/12/2024	Dispositions	-100,000.00		495.00
		Acquisitions	100,000.00	0.00	
S9M4VSRU	PUT SWO USD CHASUS33 P 4.05% / R 1DSOFR 317U4PNA6 01/12/2024	Dispositions	-100,000.00		345.00
		Acquisitions	100,000.00	0.00	
S9M6A56U	PUT SWO USD CHASUS33 P 4.1% / R 1DSOFR 317U5AMA9 03/28/2024	Dispositions	-100,000.00		457.50
		Acquisitions	100,000.00	0.00	
S9M2NCWU	PUT SWO USD CHASUS33 P 4.13% / R 1DSOFR 317U3PIA3 09/14/2023	Dispositions	-100,000.00		366.25
		Acquisitions	200,000.00	0.00	
S9M2TKPU	PUT SWO USD CHASUS33 P 4.165% / R 1DSOFR 317U3TKA2 09/25/2023	Dispositions	-200,000.00		780.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2VW7U	PUT SWO USD CHASUS33 P 4.17% / R 1DSOFR 317U3U6A5 09/29/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		820.00
S9M65TLU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U56SA2 03/18/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		775.00
S9M4GPFU	PUT SWO USD CHASUS33 P 4.292% / R 1DSOFR 317U4KEA7 12/21/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		795.00
S9M3FP7U	PUT SWO USD CHASUS33 P 4.45% / R 1DSOFR 317U43FA4 10/27/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		425.00
S9M3JACU	PUT SWO USD CHASUS33 P 4.45% / R 1DSOFR 317U44GA1 10/30/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		365.00
S9M7EK3U	PUT SWO USD CHASUS33 P 4.47% / R 1DSOFR 317U5TUA9 05/24/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		418.75
S9M7JSLU	PUT SWO USD CHASUS33 P 4.48% / R 1DSOFR 317U5VIA8 06/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		403.75
S9M4AG7U	PUT SWO USD CHASUS33 P 4.53% / R 1DSOFR 317U4J4A1 12/13/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		403.75
S9M3JM7U	PUT SWO USD CHASUS33 P 4.63% / R 1DSOFR 317U45FA9 11/02/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		431.25
S9M2HPVU	PUT SWO USD CHASUS33 P 5.45% / R 1DSOFR OPS05967A 11/03/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		485.00
S9M2HPRU	PUT SWO USD CHASUS33 P 5.7% / R 1DSOFR OPS05966A 11/03/2023	Acquisitions	7,980,000.00	0.00	
		Dispositions	-7,980,000.00		6,764.17
S9M54L9U	PUT SWO USD CITIUS33 P 3.685% / R 1DSOFR 317U4SPA8 01/22/2024	Acquisitions	3,990,000.00	-1,341.18	
		Dispositions	-3,990,000.00		0.00
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		410.00

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 631 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5FU8U	PUT SWO USD CITIUS33 P 3.86% / R 1DSOFR 317U4WVA2 02/16/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		445.00
S9M6XAQU	PUT SWO USD CITIUS33 P 4.13% / R 1DSOFR 317U5L4A5 05/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		270.00
S9M31V8U	PUT SWO USD CITIUS33 P 4.175% / R 1DSOFR 317U3W6A1 10/05/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		358.75
S9M75VUU	PUT SWO USD CITIUS33 P 4.385% / R 1DSOFR 317U5NPA8 05/10/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9M2K86U	PUT SWO USD DEUTGB2L P 3.95% / R 1DSOFR 317U3NYA0 09/11/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00
S9M3JK0U	PUT SWO USD DEUTGB2L P 4.63% / R 1DSOFR 317U45HA7 11/02/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		467.50
S9M54R7U	PUT SWO USD GSCMUS33 P 3.665% / R 1DSOFR 317U4SRA6 01/22/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		405.00
S9M58RXU	PUT SWO USD GSCMUS33 P 3.725% / R 1DSOFR 317U4U3A7 02/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		502.50
S9M53XGU	PUT SWO USD GSCMUS33 P 3.735% / R 1DSOFR 317U4ROA1 01/19/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		417.50
S9M51WMU	PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U4QZA1 01/16/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		426.00
S9M5F07U	PUT SWO USD GSCMUS33 P 3.86% / R 1DSOFR 317U4WXA0 02/16/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		450.00
S9M6GG3U	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U5EOA9 04/08/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.00
S9M5MVGU	PUT SWO USD GSCMUS33 P 3.91% / R 1DSOFR 317U4Z9A0 02/26/2024	Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5H01U	PUT SWO USD GSCMUS33 P 3.94% / R 1DSOFR 317U4XXA8 02/20/2024	Dispositions	-100,000.00		391.25
		Acquisitions	400,000.00	0.00	
S9M2KM5U	PUT SWO USD GSCMUS33 P 3.95% / R 1DSOFR 317U3OFA9 09/11/2023	Dispositions	-400,000.00		960.00
		Acquisitions	100,000.00	0.00	
S9M5LRDU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U4YHA4 02/23/2024	Dispositions	-100,000.00		355.00
		Acquisitions	100,000.00	0.00	
S9M4QX1U	PUT SWO USD GSCMUS33 P 4.01% / R 1DSOFR 317U4NPA9 01/05/2024	Dispositions	-100,000.00		235.00
		Acquisitions	100,000.00	0.00	
S9M5JP7U	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U4Y9A3 02/20/2024	Dispositions	-100,000.00		512.50
		Acquisitions	100,000.00	0.00	
S9M4QW9U	PUT SWO USD GSCMUS33 P 4.044% / R 1DSOFR 317U4NNA1 01/05/2024	Dispositions	-100,000.00		365.00
		Acquisitions	100,000.00	0.00	
S9M63WDU	PUT SWO USD GSCMUS33 P 4.077% / R 1DSOFR 317U56CA9 03/14/2024	Dispositions	-100,000.00		500.00
		Acquisitions	100,000.00	0.00	
S9M6MHXU	PUT SWO USD GSCMUS33 P 4.08% / R 1DSOFR 317U5G6A4 04/15/2024	Dispositions	-100,000.00		410.00
		Acquisitions	100,000.00	0.00	
S9M6MHZU	PUT SWO USD GSCMUS33 P 4.085% / R 1DSOFR 317U5G8A2 04/18/2024	Dispositions	-100,000.00		340.50
		Acquisitions	100,000.00	0.00	
S9M63WCU	PUT SWO USD GSCMUS33 P 4.135% / R 1DSOFR 317U55ZA6 03/14/2024	Dispositions	-100,000.00		395.00
		Acquisitions	100,000.00	0.00	
S9M33GTU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U3X4A1 10/10/2023	Dispositions	-100,000.00		425.00
		Acquisitions	100,000.00	0.00	
S9M6PCHU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U5GMA6 04/18/2024	Dispositions	-100,000.00		395.00
		Acquisitions	100,000.00	0.00	
S9M67SCU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U58DA4 03/21/2024	Dispositions	-100,000.00		348.75
		Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2TNTU	PUT SWO USD GSCMUS33 P 4.165% / R 1DSOFR 317U3TLA1 09/25/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9M68HTU	PUT SWO USD GSCMUS33 P 4.175% / R 1DSOFR 317U58OA2 03/22/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		407.75
S9M39LCU	PUT SWO USD GSCMUS33 P 4.22% / R 1DSOFR 317U3Z4A6 10/18/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9M2PKNU	PUT SWO USD GSCMUS33 P 4.23% / R 1DSOFR 317U3QZA2 09/18/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		342.75
S9M2GT9U	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U3LKA9 09/05/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		403.75
S9M7PVKU	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U5YBA9 06/10/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		315.00
S9M82J2U	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9M7ARVU	PUT SWO USD GSCMUS33 P 4.392% / R 1DSOFR 317U5RFA0 05/17/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		307.50
S9M78QPU	PUT SWO USD GSCMUS33 P 4.41% / R 1DSOFR 317U5OVA9 05/15/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		416.25
S9M3H62U	PUT SWO USD GSCMUS33 P 4.45% / R 1DSOFR 317U44KA6 10/30/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		475.00
S9M7BWDU	PUT SWO USD GSCMUS33 P 4.452% / R 1DSOFR 317U5S4A0 05/20/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		421.00
S9M7EM3U	PUT SWO USD GSCMUS33 P 4.47% / R 1DSOFR 317U5TSA2 05/24/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		417.50
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		398.75

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 634 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7HU8U	PUT SWO USD GSCMUS33 P 4.5% / R 1DSOFR 317U5V6A1 05/30/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		380.00
S9M3SQKU	PUT SWO USD GSCMUS33 P 4.55% / R 1DSOFR 317U4APA7 11/13/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		482.50
S9M3RKWU	PUT SWO USD GSCMUS33 P 4.575% / R 1DSOFR 317U4A2A2 11/13/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		437.50
S9M3MM3U	PUT SWO USD GSCMUS33 P 4.64% / R 1DSOFR 317U48DA5 11/06/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		502.50
S9M3WRUU	PUT SWO USD GSCMUS33 P 4.85% / R 1DSOFR 317U4CYA3 11/20/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		455.00
S9M2HJ7U	PUT SWO USD GSCMUS33 P 4% / R 1DSOFR 317U3MRA0 09/05/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		415.63
S9M5SPMU	PUT SWO USD MSCSUS33 P 3.555% / R 1DSOFR 317U51DA9 03/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		857.50
S9M5SPQU	PUT SWO USD MSCSUS33 P 3.65% / R 1DSOFR 317U51HA5 03/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		425.00
S9M2KEFU	PUT SWO USD MSCSUS33 P 3.7% / R 1DSOFR 317U3NEA2 09/08/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		855.00
S9M5SPKU	PUT SWO USD MSCSUS33 P 3.71% / R 1DSOFR 317U51BA1 03/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		372.50
S9M5CYUU	PUT SWO USD MSCSUS33 P 3.85% / R 1DSOFR 317U4VTA7 02/12/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,200.00
S9M6JPBU	PUT SWO USD MSCSUS33 P 3.9% / R 1DSOFR 317U5F2A0 04/11/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		377.50
S9M2KW7U	PUT SWO USD MSCSUS33 P 3.95% / R 1DSOFR 317U3NWA2 09/11/2023	Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M4S96U	PUT SWO USD MSCSUS33 P 3.955% / R 1DSOFR 317U4PBA9 01/08/2024	Dispositions	-100,000.00		360.00
		Acquisitions	100,000.00	0.00	
S9M4S94U	PUT SWO USD MSCSUS33 P 3.975% / R 1DSOFR 317U4P4A7 01/08/2024	Dispositions	-100,000.00		485.00
		Acquisitions	100,000.00	0.00	
S9M6CP2U	PUT SWO USD MSCSUS33 P 4.024% / R 1DSOFR 317U5BQA3 04/01/2024	Dispositions	-100,000.00		470.00
		Acquisitions	100,000.00	0.00	
S9M6CP1U	PUT SWO USD MSCSUS33 P 4.027% / R 1DSOFR 317U5BPA4 04/01/2024	Dispositions	-100,000.00		370.00
		Acquisitions	100,000.00	0.00	
S9M4VUYU	PUT SWO USD MSCSUS33 P 4.05% / R 1DSOFR 317U4PPA4 01/12/2024	Dispositions	-100,000.00		365.00
		Acquisitions	100,000.00	0.00	
S9M69U9U	PUT SWO USD MSCSUS33 P 4.07% / R 1DSOFR 317U59MA2 03/26/2024	Dispositions	-100,000.00		457.50
		Acquisitions	100,000.00	0.00	
S9M6T54U	PUT SWO USD MSCSUS33 P 4.078% / R 1DSOFR 317U5IPA9 04/25/2024	Dispositions	-100,000.00		372.50
		Acquisitions	100,000.00	0.00	
S9M6CP0U	PUT SWO USD MSCSUS33 P 4.088% / R 1DSOFR 317U5BOA5 04/01/2024	Dispositions	-100,000.00		286.25
		Acquisitions	100,000.00	0.00	
S9M6UWQU	PUT SWO USD MSCSUS33 P 4.09% / R 1DSOFR 317U5J4A0 04/26/2024	Dispositions	-100,000.00		365.00
		Acquisitions	100,000.00	0.00	
S9M62XDU	PUT SWO USD MSCSUS33 P 4.1% / R 1DSOFR 317U54VA3 03/13/2024	Dispositions	-100,000.00		277.50
		Acquisitions	100,000.00	0.00	
S9M4PJ4U	PUT SWO USD MSCSUS33 P 4.12% / R 1DSOFR 317U4NJA6 01/04/2024	Dispositions	-100,000.00		380.00
		Acquisitions	100,000.00	0.00	
S9M63TFU	PUT SWO USD MSCSUS33 P 4.135% / R 1DSOFR 317U56BA0 03/14/2024	Dispositions	-100,000.00		470.00
		Acquisitions	100,000.00	0.00	
S9M67MEU	PUT SWO USD MSCSUS33 P 4.16% / R 1DSOFR 317U58GA1 03/21/2024	Dispositions	-100,000.00		420.00
		Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M2RGBU	PUT SWO USD MSCSUS33 P 4.225% / R 1DSOFR 317U3RZA0 09/18/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00
S9M3AGRU	PUT SWO USD MSCSUS33 P 4.23% / R 1DSOFR 317U3ZMA6 10/19/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		440.00
S9M6BV7U	PUT SWO USD MSCSUS33 P 4.25% / R 1DSOFR 317U5AYA6 04/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		351.25
S9M4JVMU	PUT SWO USD MSCSUS33 P 4.254% / R 1DSOFR 317U4LKA8 12/27/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		714.75
S9M7LNHU	PUT SWO USD MSCSUS33 P 4.3% / R 1DSOFR 317U5WJA5 06/06/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		426.25
S9M4CRKU	PUT SWO USD MSCSUS33 P 4.45% / R 1DSOFR 317U4JVA1 12/15/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		315.00
S9M5URJU	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U51YA6 03/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		420.00
S9M5X84U	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U54GA0 03/11/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		323.75
S9M2X14U	PUT SWO USD MSLNGB2X P 5.15% / R 1DSOFR OPS06033A 12/01/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,113.75
S9M2X34U	PUT SWO USD MSLNGB2X P 5.4% / R 1DSOFR OPS06031A 12/01/2023	Acquisitions	1,960,000.00	-3,430.00	
		Dispositions	-1,960,000.00		0.00
S9M2X03U	PUT SWO USD MSLNGB2X P 5.65% / R 1DSOFR OPS06032A 12/01/2023	Acquisitions	3,920,000.00	0.00	
		Dispositions	-3,920,000.00		2,768.50
S9M6XT8U	PUT SWO USD NGFPUS33 P 4.2% / R 1DSOFR 317U5LMA5 05/02/2024	Acquisitions	1,960,000.00	-392.00	
		Dispositions	-1,960,000.00		0.00
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		650.00

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 637 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7MP0U	PUT SWO USD NGFPUS33 P 4.235% / R 1DSOFR 317U5XQA5 06/10/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		830.00
S9M51VFU	PUT SWO USD PNBpus33CHA P 3.723% / R 1DSOFR 317U4R1A6 01/16/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		426.25
S9M5MXJU	PUT SWO USD PNBpus33CHA P 3.952% / R 1DSOFR 317U4Z7A2 02/26/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		402.50
S9M4TKYU	PUT SWO USD PNBpus33CHA P 3.989% / R 1DSOFR 317U4P2A9 01/08/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		463.00
S9M2XDDU	PUT SWO USD PNBpus33CHA P 4.03% / R 1DSOFR 317U3V9A0 10/02/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,038.75
S9M6B54U	PUT SWO USD PNBpus33CHA P 4.04% / R 1DSOFR 317U5BAA0 03/28/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		710.00
S9M6UYEU	PUT SWO USD PNBpus33CHA P 4.09% / R 1DSOFR 317U5J6A8 04/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		847.50
S9M6RDNU	PUT SWO USD PNBpus33CHA P 4.105% / R 1DSOFR 317U5HLA5 04/22/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		665.00
S9M67PUU	PUT SWO USD PNBpus33CHA P 4.138% / R 1DSOFR 317U57ZA2 03/21/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		346.25
S9M2VJNU	PUT SWO USD PNBpus33CHA P 4.155% / R 1DSOFR 317U3TXA8 09/28/2023	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		386.25
S9M74VHU	PUT SWO USD PNBpus33CHA P 4.193% / R 1DSOFR 317U5MSA7 05/09/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		322.50
S9M73HXU	PUT SWO USD PNBpus33CHA P 4.2% / R 1DSOFR 317U5MEA2 05/06/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		590.00
S9M73X3U	PUT SWO USD PNBpus33CHA P 4.222% / R 1DSOFR 317U5MKA5 05/08/2024	Acquisitions	100,000.00	0.00	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 638 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7PQSU	PUT SWO USD PNBUS33CHA P 4.28% / R 1DSOFR 317U5Y5A6 06/10/2024	Dispositions	-100,000.00		327.50
		Acquisitions	100,000.00	0.00	
S9M7PQUU	PUT SWO USD PNBUS33CHA P 4.295% / R 1DSOFR 317U5YDA7 06/10/2024	Dispositions	-100,000.00		340.00
		Acquisitions	100,000.00	0.00	
S9M75RQU	PUT SWO USD PNBUS33CHA P 4.328% / R 1DSOFR 317U5NLA2 05/10/2024	Dispositions	-100,000.00		340.00
		Acquisitions	100,000.00	0.00	
S9M4WUQU	PUT SWO USD PNBUS33CHA P 4% / R 1DSOFR 317U4QEA4 01/16/2024	Dispositions	-100,000.00		350.00
		Acquisitions	100,000.00	0.00	
S9M52XXU	PUT SWO USD UBSWUS33 P 3.744% / R 1DSOFR 317U4RJA7 01/18/2024	Dispositions	-100,000.00		436.25
		Acquisitions	100,000.00	0.00	
S9M58QKU	PUT SWO USD UBSWUS33 P 3.783% / R 1DSOFR 317U4U1A9 02/05/2024	Dispositions	-100,000.00		487.48
		Acquisitions	100,000.00	0.00	
C7J8999H74	PVTPL ANT GROUP BALANCE OWED OWED 2023 BUYBACK PP	Dispositions	-100,000.00		502.50
		Acquisitions	46,014.04	-46,014.04	
C00135TAE4	PVTPL AIB GROUP PLC 5.871% 03-28-2035	Dispositions	-46,014.04		47,508.80
		Acquisitions	355,000.00	-355,000.00	
		Dispositions	-150,000.00		149,539.66
		Free Delivery	-355,000.00		
C00928QAY7	PVTPL AIRCASTLE LTD 5.95% 02-15-2029	Free Receipt	355,000.00	-355,000.00	
		Acquisitions	60,000.00	-59,634.60	
		Dispositions	-60,000.00		60,194.31
		Acquisitions	200,000.00	-200,000.00	
C018820AC4	PVTPL ALLIANZ SE 6.35% 09-06-2053	Dispositions	-200,000.00		206,137.51
		Acquisitions	100,000.00	-99,979.84	
C02530CAG3	PVTPL AMERICAN CR ACCEP RECEIVABLES TR 2023-4 7.65% 09-12-2030	Dispositions	-100,000.00		102,833.85
		Acquisitions	550,000.00	-550,000.00	
C03165UAE8	PVTPL AMMC CLO 30 LTD SER 24-30A CL B FLTG 01-15-2037	Dispositions			
		Acquisitions			

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 639 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C034863BF6	PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054	Dispositions	-550,000.00		552,908.25
		Acquisitions	400,000.00	-399,102.00	
C038370AC6	PVTPL AQUA FIN TR 2019-A ASSET BACKED NT CL C 4.01% 07-16-2040	Dispositions	-400,000.00		404,889.98
		Acquisitions	83,857.86	-75,904.47	
SBM8K146	PVTPL ASHTEAD CAP INC 5.95% 10-15-2033	Dispositions	-83,857.84		77,189.49
		Acquisitions	200,000.00	-194,232.00	
SBRBVSZ1	PVTPL AVIATION CAP GROUP 6.75% 10-25-2028	Dispositions	-200,000.00		202,031.16
		Acquisitions	155,000.00	-153,640.65	
C05523RAC1	PVTPL BAE SYS PLC NT 5.8 DUE 10-11-2041 BEO	Dispositions	-155,000.00		161,919.51
		Free Delivery	-100,000.00		102,192.11
C05523RAL1	PVTPL BAE SYS PLC 5.3% 03-26-2034	Free Receipt	100,000.00	-122,366.00	
		Acquisitions	200,000.00	-198,942.00	
C05523RAM9	PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054	Dispositions	-200,000.00		199,226.28
		Acquisitions	400,000.00	-393,364.00	
C05765DAL9	PVTPL BALBOA BAY LOAN FUNDING LTD SER 23-1A CL AR FLTG 04-20-2036	Dispositions	-400,000.00		396,654.66
		Free Delivery	-200,000.00		
C08862GAB0	PVTPL BANKERS HEALTHCARE GROUP SECURITIZA SR 23-B CL B 7.45% 12-17-2036	Free Receipt	200,000.00	-196,682.00	
		Acquisitions	725,000.00	-725,000.00	
C071734AN7	PVTPL BAUSCH HEALTH COS INC 4.875% DUE 06-01-2028 BEO	Dispositions	-725,000.00		724,963.65
		Acquisitions	100,000.00	-99,841.62	
C071705AA5	PVTPL BAUSCH PLUS LOMB ESCROW CORP. SR SECD NT 8.375% 10-01-2028	Dispositions	-100,000.00		102,131.01
		Acquisitions	125,000.00	-68,487.50	
SBLFDKP5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053	Dispositions	-240,000.00		177,804.85
		Acquisitions	5,000.00	-4,937.50	
		Dispositions	-5,000.00		5,131.95

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 640 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLFDKD3	PVTPL BAYER US FINANCE LLC 6.375% 11-21-2030	Acquisitions	200,000.00	-203,568.00	
		Dispositions	-200,000.00		209,622.12
C05541VAF3	PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO	Acquisitions	365,000.00	-363,415.90	
		Dispositions	-365,000.00		364,967.15
SBPBRSJ9	PVTPL BLUE OWL FINANCE LLC 6.25% 04-18-2034	Dispositions	-340,000.00		318,619.10
		Free Delivery	-340,000.00		
		Free Receipt	340,000.00	-334,165.60	
C05565A5R0	PVTPL BNP PARIBAS NT CONV 8.5% 12-31-2049	Acquisitions	250,000.00	-248,764.70	
		Dispositions	-250,000.00		252,144.10
C05581KAG6	PVTPL BNP PARIBAS 5.894% 12-05-2034	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		204,322.24
SBQ66FQ4	PVTPL BOEING CO 6.298% 05-01-2029	Acquisitions	380,000.00	-380,000.00	
		Dispositions	-380,000.00		392,352.60
SBQ66FR5	PVTPL BOEING CO 6.388% 05-01-2031	Acquisitions	483,000.00	-483,000.00	
		Dispositions	-483,000.00		489,430.91
SBQ66GR2	PVTPL BOEING CO 6.528% 05-01-2034	Acquisitions	50,000.00	-50,000.00	
		Dispositions	-50,000.00		50,981.60
C097023DM4	PVTPL BOEING CO 6.858% 05-01-2054	Acquisitions	575,000.00	-575,000.00	
		Dispositions	-205,000.00		210,063.49
SBQ66HN5	PVTPL BOEING CO 6.858% 05-01-2054	Acquisitions	200,000.00	-200,000.00	
		Free Delivery	-200,000.00		
C097023DN2	PVTPL BOEING CO 7.008% 05-01-2064	Acquisitions	485,000.00	-489,338.00	
		Dispositions	-685,000.00		706,057.75
		Free Receipt	200,000.00	-200,000.00	
SBQ66HK2	PVTPL BOEING CO 7.008% 05-01-2064	Acquisitions	165,000.00	-165,000.00	
		Free Delivery	-165,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-465,000.00		478,292.72
		Free Receipt	165,000.00	-165,000.00	
SBSLSTZ6	PVTPL BRINK'S COMPANY 6.5% 06-15-2029				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,525.38
SBSLSTW3	PVTPL BRINKS CO 6.75% 06-15-2032				
		Acquisitions	135,000.00	-135,000.00	
		Dispositions	-135,000.00		135,786.71
SBMCGSY9	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO				
		Acquisitions	603,000.00	-452,173.91	
		Dispositions	-723,000.00		589,529.65
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO				
		Acquisitions	75,000.00	-53,064.75	
		Dispositions	-255,000.00		206,691.69
SBKMQWT8	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO				
		Acquisitions	80,000.00	-65,793.60	
		Dispositions	-500,000.00		434,491.13
SBKMQWR6	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO				
		Acquisitions	140,000.00	-111,758.25	
		Dispositions	-2,380,000.00		1,996,507.70
C114259AQ7	PVTPL BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO				
		Free Delivery	-115,000.00		
SBDF0DJ5	PVTPL BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO				
		Dispositions	-115,000.00		88,567.46
		Free Receipt	115,000.00	-116,975.87	
C12803RAC8	PVTPL CAIXABANK S A 6.84% 09-13-2034				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		212,658.90
SBSBH2L0	PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028				
		Acquisitions	200,000.00	-199,612.00	
		Dispositions	-200,000.00		207,103.13
C143658BQ4	PVTPL CARNIVAL CORP 4.0% 08-01-2028				
		Acquisitions	50,000.00	-43,437.50	
		Dispositions	-50,000.00		46,615.35
C143658BW1	PVTPL CARNIVAL CORP 7.0% 08-15-2029				
		Acquisitions	30,000.00	-30,000.00	
		Dispositions	-30,000.00		30,986.30

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 642 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPBJXQ7	PVTPL CHENIERE ENERGY INC 5.65% 04-15-2034	Acquisitions	100,000.00	-99,789.00	
		Dispositions	-100,000.00		99,366.00
SBSQMNJ5	PVTPL CHENIERE ENERGY PARTNERS L P 5.75%08-15-2034	Acquisitions	200,000.00	-199,640.00	
		Dispositions	-200,000.00		201,563.34
SBQGG520	PVTPL CIVITAS RES INC 8.625% 11-01-2030	Acquisitions	35,000.00	-35,000.00	
		Dispositions	-35,000.00		37,396.19
C411707AM4	PVTPL CKE RESTAURANTS HOLDINGS INC SER 24-1A CL A2 7.253% 03-20-2054	Acquisitions	35,000.00	-35,000.00	
		Dispositions	-35,000.00		35,749.44
SBM8K6S5	PVTPL CLEVELAND-CLIFFS INC 7.0% 03-15-2032	Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		207,124.12
SBQGF7W1	PVTPL CMO BX TRUST VAR RT DUE 07-15-2029BEO	Acquisitions	100,000.00	-99,750.00	
		Dispositions	-100,000.00		99,304.01
SBRYQ9J4	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033	Acquisitions	305,000.00	-304,890.20	
		Dispositions	-305,000.00		309,408.31
SBRYQ9S3	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063	Acquisitions	80,000.00	-80,039.90	
		Dispositions	-80,000.00		76,858.80
SBRYQ9Q1	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	Acquisitions	370,000.00	-371,376.40	
		Dispositions	-370,000.00		371,479.65
SBLDBLL4	PVTPL COMMScope INC SR NT 4.75% 09-01-2029	Acquisitions	160,000.00	-115,856.25	
		Dispositions	-195,000.00		138,769.69
C21037XAC4	PVTPL CONSTELLATION SOFTWARE INC 5.158% 02-16-2029	Acquisitions	398,000.00	-399,462.00	
		Dispositions	-398,000.00		399,046.26
C21037XAD2	PVTPL CONSTELLATION SOFTWARE INC 5.461% 02-16-2034	Acquisitions	55,000.00	-54,987.35	
		Dispositions	-55,000.00		55,548.12
C225313AQ8	PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035	Acquisitions	455,000.00	-455,000.00	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 643 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C22535WAJ6	PVTPL CREDIT AGRICOLE S A 6.316% 10-03-2029	Dispositions	-455,000.00		458,633.92
		Acquisitions	250,000.00	-250,000.00	
SBMDFGQ3	PVTPL CSC HLDGS LLC 144A 3.375% DUE 02-15-2031/08-17-2020 BEO	Dispositions	-250,000.00		256,102.50
		Acquisitions	200,000.00	-137,500.00	
C25156PAR4	PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042	Dispositions	-200,000.00		126,225.49
		Dispositions	-170,000.00		157,328.14
C268317AT1	PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048	Free Delivery	-170,000.00		
		Free Receipt	170,000.00	-227,522.90	
		Dispositions	-300,000.00		261,384.40
C29003FAA0	PVTPL ELMWOOD CLO 27 LTD SER 24-3A CL A FLTG RATE 04-18-2037	Free Delivery	-300,000.00		
		Free Receipt	300,000.00	-291,156.00	
		Dispositions	-300,000.00		198,457.59
SBR1YW69	PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041	Acquisitions	675,000.00	-675,000.00	
		Dispositions	-675,000.00		676,592.25
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054	Acquisitions	300,000.00	-196,290.00	
		Dispositions	-300,000.00		199,434.19
SBMG9FH6	PVTPL EQM MIDSTREAM PARTNERS L P 6.375% 04-01-2029	Acquisitions	200,000.00	-197,656.00	
		Dispositions	-200,000.00		100,091.00
SBS54RF6	PVTPL EVERGY INC 4.5% 12-15-2027	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		45,319.36
C32026V104	PVTPL FIRST FNDTN INC COM	Acquisitions	45,000.00	-45,414.95	
		Dispositions	-45,000.00		9,860.22
SBMMVY68	PVTPL FIRST FNDTN INC COM	Dispositions	-1,000.00		
		Free Delivery	-5,086.00		
C335934AV7	PVTPL FIRST QUANTUM MINERALS 9.375% 03-01-2029	Dispositions	-5,086.00		28,226.51
		Free Receipt	5,086.00	-21,020.12	
		Acquisitions	295,000.00	-295,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C34533BAA8	PVTPL FORD CR AUTO OWN TR 2024-REV1 SR 24-1 CL A STEP UP 08-15-2036	Dispositions	-295,000.00		308,190.02
		Acquisitions	400,000.00	-399,872.52	
SBMVMLH2	PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030	Dispositions	-400,000.00		395,341.80
		Acquisitions	100,000.00	-99,333.00	
SBP2C2M4	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038	Dispositions	-100,000.00		104,565.16
		Acquisitions	400,000.00	-401,818.00	
SBNSPMJ0	PVTPL GARTNER INC 3.625% DUE 06-15-2029 BEO	Dispositions	-400,000.00		416,613.29
		Acquisitions	80,000.00	-67,900.00	
SBQYLT4	PVTPL GLENCORE FDG LLC 5.7% DUE 05-08-2033/05-08-2023 BEO	Dispositions	-100,000.00		91,045.57
		Acquisitions	215,000.00	-209,916.25	
SBS29L96	PVTPL GLENCORE FDG LLC 6.125% 10-06-2028	Dispositions	-305,000.00		305,695.07
		Acquisitions	295,000.00	-293,737.40	
SBS29776	PVTPL GLENCORE FDG LLC 6.375% 10-06-2030	Dispositions	-295,000.00		303,169.81
		Acquisitions	285,000.00	-283,432.50	
SBN8XDL3	PVTPL GLOBAL ATLANTIC FIN CO 3.125% DUE 06-15-2031 BEO	Dispositions	-285,000.00		298,173.08
		Acquisitions	170,000.00	-138,135.50	
SBP9R1N6	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054	Dispositions	-170,000.00		141,658.71
		Acquisitions	380,000.00	-380,848.70	
C37964VAF4	PVTPL GLOBAL LENDING SVCS LLC SER 24-2A CL D 6.77% 02-15-2030	Dispositions	-380,000.00		382,461.35
		Acquisitions	45,000.00	-44,989.28	
SBQRD605	PVTPL GLOBAL PARTNERS LP/GLP FIN CORP 8.25% 01-15-2032	Dispositions	-45,000.00		44,793.99
		Acquisitions	120,000.00	-120,000.00	
SBLFB6Q2	PVTPL GLOBAL PAYMENTS INC 6.371% 03-01-2031	Dispositions	-120,000.00		123,259.08
		Acquisitions	130,000.00	-130,000.00	
C362929AF8	PVTPL GLS AUTO RECEIVABLES ISSUER TR 2023-4 SR 23-4A CL D 7.18% 08-15-2029	Dispositions	-130,000.00		133,575.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38190BAA3	PVTPL GOLUB CAPITAL PARTNERS CLO LTD SR 24-74A CL A FLTG 07-25-2037	Acquisitions	100,000.00	-99,991.71	
		Dispositions	-100,000.00		102,708.90
SBL6CM66	PVTPL GTCR W-2 MERGER SUB LLC 7.5% 01-15-2031	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		474,572.59
C401378AB0	PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		208,316.64
SBNGK4Y6	PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO	Free Delivery	-145,000.00		
		Dispositions	-145,000.00		128,950.55
SBS2FMG8	PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032	Free Receipt	145,000.00	-144,514.25	
		Acquisitions	100,000.00	-100,000.00	
SBRF20V0	PVTPL HILTON GRAND VAC COR ESC 6.625% 01-15-2032	Dispositions	-100,000.00		98,875.00
		Acquisitions	195,000.00	-195,000.00	
SBL6L5L9	PVTPL HOLOGIC INC 3.25% DUE 02-15-2029/09-28-2020 BEO	Dispositions	-195,000.00		195,586.68
		Acquisitions	75,000.00	-62,000.00	
SBMXYFL8	PVTPL HOME PT CAP INC 5.0% DUE 02-01-2026 BEO	Dispositions	-75,000.00		67,248.84
		Acquisitions	90,000.00	-83,830.75	
SBSCBV92	PVTPL HUDSON AUTOMOTIVE GROUP 8.0% 05-15-2032	Dispositions	-90,000.00		88,305.96
		Acquisitions	80,000.00	-80,000.00	
SBQS6YD2	PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.4% 01-08-2031	Dispositions	-80,000.00		82,998.79
		Acquisitions	70,000.00	-69,750.10	
C46115HCD7	PVTPL INTESA SANPAOLO S P A 7.2% 11-28-2033	Dispositions	-70,000.00		70,172.12
		Acquisitions	200,000.00	-199,802.00	
C46115HCF2	PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053	Dispositions	-200,000.00		215,127.91
		Acquisitions	760,000.00	-789,280.00	
SBHKDGG5	PVTPL JACK IN THE BOX FDG LLC SR SECD NTSER 2019-1 144A 4.476 DUE 08-25-2049 BEO	Dispositions	-760,000.00		841,971.08

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 646 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47214BAB4	PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053	Acquisitions	97,250.00	-91,202.27	
		Dispositions	-97,250.00		92,980.18
C46651NAA2	PVTPL JOL AIR LTD SECD NT SER 2019-1 CL A 3.967% DUE 04-15-2044 BEO	Acquisitions	265,000.00	-293,835.54	
		Dispositions	-140,000.00		154,556.50
SBSD6D23	PVTPL KINETIK HLDGS LP 6.625% 12-15-2028	Acquisitions	168,817.94	-152,569.21	
		Dispositions	-168,817.94		156,014.54
SBPLVRB6	PVTPL LIGHT & WONDER INC 7.5% 09-01-2031	Acquisitions	210,000.00	-211,050.00	
		Dispositions	-210,000.00		213,081.53
SBMD3QG7	PVTPL LITHIA MTRS INC 4.375% DUE 01-15-2031	Acquisitions	45,000.00	-45,000.00	
		Dispositions	-45,000.00		46,482.60
C55609NAC2	PVTPL LITHIA MTRS INC 4.375% DUE 01-15-2031	Acquisitions	25,000.00	-20,937.50	
		Dispositions	-25,000.00		22,327.32
C56579ABJ8	PVTPL MACQUARIE AIRFINANCE HLDGS LTD 6.4% 03-26-2029	Acquisitions	50,000.00	-49,993.50	
		Dispositions	-50,000.00		50,920.12
SBSNSBY7	PVTPL MARATHON CLO LTD SR 19-1A CL AAR2 FLTG RT 04-15-2032	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,875.99
C575767AQ1	PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		202,169.10
SBLB4M78	PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050	Free Delivery	-90,000.00		
C575767AN8	PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050	Acquisitions	680,000.00	-476,816.25	
		Dispositions	-10,000.00		6,623.70
		Free Receipt	90,000.00	-89,629.20	
SBGPZ056	PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	Free Delivery	-153,000.00		
		Dispositions	-336,000.00		227,713.52
SBQV0HY3	PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	Free Receipt	153,000.00	-150,998.59	
SBQV0HY3	PVTPL MEDLINE BORROWER/MEDLINE CO 6.25% 04-01-2029				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 647 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C58547DAH2	PVTPL MELCO RESORTS FIN LTD 7.625% 04-17-2032	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		121,115.53
C59170JAG3	PVTPL METRONET INFRASTRUCTURE ISSUER LLC SER 24-1A CL A2 6.23% 04-20-2054	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		596,768.51
C62432UAN1	PVTPL MOUNTAIN VIEW CLO SER 22-1A CL A1R FLTG 04-15-2034	Acquisitions	25,000.00	-24,996.38	
		Dispositions	-25,000.00		25,005.62
C62432PAS1	PVTPL MOUNTAIN VIEW CLO SR 19-2A CL A1R FLTG RT 07-15-2037	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,840.00
SBM9PSB6	PVTPL MSCI INC SR NT 144A 3.875% DUE 02-15-2031/05-26-2020 BEO	Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		350,171.38
C62886HBN0	PVTPL NCL CORP LTD 8.125% 01-15-2029	Acquisitions	116,000.00	-102,516.16	
		Dispositions	-191,000.00		172,020.25
C64105MAD3	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054	Acquisitions	145,000.00	-143,881.25	
		Dispositions	-145,000.00		151,932.55
SBPBJYQ4	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054	Acquisitions	150,000.00	-149,520.00	
		Free Delivery	-150,000.00		
C641062AL8	PVTPL NESTLE HLDGS INC 3.9% 09-24-2038	Dispositions	-150,000.00		145,989.08
		Free Receipt	150,000.00	-149,520.00	
SBG0QJS0	PVTPL NESTLE HLDGS INC 3.9% 09-24-2038	Free Delivery	-320,000.00		
		Dispositions	-320,000.00		280,540.54
SBK0RZV6	PVTPL NETFLIX INC FIXED 5.375% 11-15-2029 BEO	Free Receipt	320,000.00	-316,579.20	
		Dispositions	-320,000.00		
SBKM1GZ7	PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO	Acquisitions	259,000.00	-264,609.94	
		Dispositions	-299,000.00		302,311.55
SBPP33D2	PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033	Acquisitions	170,000.00	-168,191.20	
		Dispositions	-685,000.00		676,036.83

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 648 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700,000.00	-1,632,618.79	
		Dispositions	-170,000.00		160,571.80
C64952GAT5	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050				
		Free Delivery	-100,000.00		
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050				
		Dispositions	-600,000.00		454,426.16
		Free Receipt	100,000.00	-99,389.00	
SBPW8Q42	PVTPL NEWMONT CORP / NEWCREST FIN PTY LTD 3.25% 05-13-2030				
		Dispositions	-130,000.00		116,759.50
		Free Receipt	130,000.00	129,451.95	
SBPW8MM2	PVTPL NEWMONT CORP / NEWCREST FIN PTY LTD 5.75%11-15-2041				
		Dispositions	-200,000.00		203,744.47
		Free Receipt	200,000.00	200,846.65	
SBP2T7V9	PVTPL NIAGARA MOHAWK POWER CORP 5.664% 01-17-2054				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		392,231.04
C665501AL6	PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049				
		Dispositions	-200,000.00		163,344.64
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	-207,516.00	
C668138AC4	PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205				
		Free Delivery	-710,000.00		
SBJXLHN4	PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205				
		Dispositions	-990,000.00		688,319.06
		Free Receipt	710,000.00	-722,751.65	
C67402PAA5	PVTPL OAKTREE CLO LTD SR 24-25A CL A FLTG04-20-2037				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		601,259.40
C67110DBA4	PVTPL OCP CLO LTD SER-16-11A CL-A1R2 FRN 04-26-2036				
		Acquisitions	575,000.00	-575,000.00	
		Dispositions	-575,000.00		574,942.43
SBLDCVV7	PVTPL OUTFRONT MEDIA CAPITAL LLC 7.375% 02-15-2031				
		Acquisitions	25,000.00	-25,000.00	
		Dispositions	-25,000.00		25,750.00
C694476AE2	PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050				
		Free Delivery	-270,000.00		
SBKSDMB5	PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050				
		Dispositions	-270,000.00		189,469.58

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 649 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBS2FMQ8	PVTPL PANTHER ESCROW ISSUER LLC/PANTHER CO-I 7.125% 06-01-2031	Free Receipt	270,000.00	-267,926.40	
		Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		141,850.04
C72703PAF0	PVTPL PLANET FITNESS MASTER ISSUER L SR 24-1A CL A2I 5.765% 06-05-2054	Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		224,839.72
SBMZMHT2	PVTPL RAND PARENT LLC 8.5% DUE 02-15-2030	Acquisitions	50,000.00	-45,777.95	
		Free Delivery	-65,000.00		
SBM8H4B5	PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO	Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		211,809.40
C780153BG6	PVTPL ROYAL CARIBBEAN CRUISES LTD 5.5% DUE 04-01-2028 BEO	Acquisitions	120,000.00	-108,881.25	
		Dispositions	-330,000.00		325,950.82
C780153BU5	PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032	Acquisitions	180,000.00	-180,000.00	
		Dispositions	-180,000.00		179,329.46
SBPBSCD4	PVTPL RWE FINANCE US LLC 6.25% 04-16-2054	Acquisitions	400,000.00	-399,408.00	
		Dispositions	-400,000.00		404,921.97
SBQBBFR5	PVTPL S&P GLOBAL INC SR NT 5.25% 09-15-2033	Acquisitions	80,000.00	-79,913.60	
		Dispositions	-80,000.00		77,115.20
C803014AB5	PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033	Acquisitions	300,000.00	-298,782.00	
		Dispositions	-300,000.00		318,829.42
C78433DAC8	PVTPL SEB FDG LLC SR 24-1A CL A2 7.386% 04-30-2054	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,928.36
C826944AC4	PVTPL SIERRA TIMESHARE 2023-3 RECEIVABLES SR 23-3A CL C 7.12% 09-20-2040	Acquisitions	100,000.00	-99,992.96	
		Dispositions	-99,999.99		99,268.37
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		201,255.47
C83272GAA9	PVTPL SMURFIT KAPPA TREASURY 5.2% 01-15-2030				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C83368JFA3	PVTPL SOCIETE GENERALE 8% 12-31-2049	Acquisitions	215,000.00	-214,742.00	
		Dispositions	-215,000.00		214,146.76
C83368RBX9	PVTPL SOCIETE GENERALE 6.066% 01-19-2035	Acquisitions	410,000.00	-413,075.00	
		Dispositions	-410,000.00		408,852.39
SBPGN836	PVTPL SOLVENTUM CORP 5.4% 03-01-2029	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		198,338.63
SBPGN870	PVTPL SOLVENTUM CORP 5.6% 03-23-2034	Acquisitions	455,000.00	-454,565.80	
		Dispositions	-455,000.00		454,590.59
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Acquisitions	520,000.00	-518,826.00	
		Dispositions	-520,000.00		516,059.89
SBPVFGY4	PVTPL SOLVENTUM CORP 6.0% 05-15-2064	Acquisitions	560,000.00	-557,620.00	
		Dispositions	-560,000.00		549,000.96
SBMCMQL0	PVTPL STAR PARENT INC 9.0% 10-01-2030	Acquisitions	220,000.00	-218,979.20	
		Dispositions	-220,000.00		213,259.66
C864300AA6	PVTPL SUBWAY FDG LLC ISSUER SR SECD NT CL A-2-I 6.028% 07-30-2054	Acquisitions	125,000.00	-125,112.50	
		Dispositions	-125,000.00		131,479.89
SBS9C0C4	PVTPL SUNOCO LP NT 7.0% 09-15-2028	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		261,916.28
SBSLQTL6	PVTPL SUNOCO LP 7.0% 05-01-2029	Acquisitions	50,000.00	-50,000.00	
		Dispositions	-50,000.00		51,140.54
SBSLQTK5	PVTPL SUNOCO LP 7.25% 05-01-2032	Acquisitions	115,000.00	-115,000.00	
		Dispositions	-115,000.00		117,679.56
C878091BD8	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	Acquisitions	85,000.00	-85,000.00	
		Dispositions	-85,000.00		87,345.90
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	Free Delivery	-75,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 651 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C88655AAA8	PVTPL TIF FUNDING II LLC SR 24-1A CL A 5.48% 05-22-2034	Acquisitions	1,535,000.00	-1,384,847.42	
		Free Receipt	75,000.00	-83,258.25	
C892725AW2	PVTPL TRAFIGURA SECURITISATION FIN PLC SR 24-1A CL A1 FLTG RT 11-15-2027	Acquisitions	100,000.00	-99,966.54	
		Dispositions	-100,000.00		99,102.50
SBRF2P71	PVTPL TRANSDIGM INC 6.875% 12-15-2030	Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		209,128.81
SBPSNKP0	PVTPL TRINET GROUP INC 7.125% 08-15-2031	Acquisitions	310,000.00	-309,418.75	
		Dispositions	-310,000.00		316,563.12
SBR05133	PVTPL UBER TECHNOLOGIES INC 0.875% 12-01-2028	Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		228,540.05
SBNSNM61	PVTPL UBER TECHNOLOGIES INC 15/08/2029 4.5% DUE 08-15-2029/08-15-2024 BEO	Acquisitions	65,000.00	-77,187.69	
		Dispositions	-65,000.00		75,727.20
C902613BH0	PVTPL UBS GROUP AG 5.699% 02-08-2035	Acquisitions	85,000.00	-80,769.75	
		Dispositions	-1,180,000.00		1,127,869.67
C225401BG2	PVTPL UBS GROUP AG 6.301% 09-22-2034	Acquisitions	605,000.00	-604,951.60	
		Dispositions	-605,000.00		608,072.07
		Free Delivery	-205,000.00		
		Free Receipt	205,000.00	-204,983.60	
C902613BK3	PVTPL UBS GROUP AG 7.75% 12-31-2049	Acquisitions	430,000.00	-430,000.00	
		Dispositions	-430,000.00		439,855.31
C225401BB3	PVTPL UBS GROUP AG 9.016% 11-15-2033	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		205,500.00
C902613BE7	PVTPL UBS GROUP AG 9.25% 12-31-2049	Acquisitions	500,000.00	-604,232.50	
		Dispositions	-1,050,000.00		1,276,320.77
SBS2FZM5	PVTPL UKG INC 6.875% 02-01-2031	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		500,964.53

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 652 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBS9C5X0	PVTPL UNITED RENTALS INC 6.125% 03-15-2034	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		141,820.65
C92326JAS1	PVTPL VENTURE CDO LTD SER 21-41A CL A1N FLTG 01-20-2034	Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		218,963.06
SBQD0257	PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 6.25% 01-15-2030	Acquisitions	650,000.00	-650,000.00	
		Dispositions	-650,000.00		649,740.00
SBRK4301	PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031	Acquisitions	70,000.00	-65,975.00	
		Dispositions	-70,000.00		71,002.69
SBN4JNF9	PVTPL VERALTO CORP SR NT 5.35% 09-18-2028	Acquisitions	300,000.00	-289,250.00	
		Dispositions	-300,000.00		310,222.86
SBN4JN93	PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	Acquisitions	800,000.00	-799,480.00	
		Dispositions	-800,000.00		805,772.96
SBR2PG58	PVTPL VIPER ENERGY PARTNERS LP 7.375% 11-01-2031	Acquisitions	225,000.00	-224,153.70	
		Dispositions	-225,000.00		226,090.78
SBNNJDS3	PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE10-15-2033 BEO	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		62,289.87
C92917RAL3	PVTPL VOYA CLO LTD SR 19-2A CL AR FLTG 07-20-2032	Acquisitions	100,000.00	-102,177.00	
		Dispositions	-100,000.00		107,296.06
C97064YAA2	PVTPL WILLIS ENGINE STRUCTURED TR VII SR23-A CL A 8.0% 10-15-2048	Acquisitions	525,000.00	-525,000.00	
		Dispositions	-525,000.00		524,999.92
SBMZMHS1	PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031	Acquisitions	250,000.00	-247,120.35	
		Dispositions	-250,000.00		263,141.14
C98877DAF2	PVTPL ZF NORTH AMER CAP INC 6.75% 04-23-2030	Acquisitions	400,000.00	-412,500.00	
		Dispositions	-400,000.00		414,658.07
		Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		153,130.72

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 653 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C98979QAA1	PVTPL ZIPLY FIBER ISSUER LLC SER 24-1A CL A2 6.64% 04-20-2054	Acquisitions	100,000.00	-99,972.12	
		Dispositions	-100,000.00		101,326.64
C55609NAD0	PVTPLMACQUARIE AIRFINANCE HLDGS LTD 6.5% 03-26-2031	Acquisitions	30,000.00	-29,925.00	
		Dispositions	-30,000.00		30,932.92
C74727A104	QCR HLDGS INC COM	Dispositions	-340.00		19,455.90
		Free Delivery	-96.00		
S2714257	QCR HLDGS INC COM	Dispositions	-96.00		5,341.29
		Free Receipt	96.00	-4,555.17	
S2AZHTPU	QIAGEN N.V.-PENDING CASH LINE	Dispositions	-14,184.00		18,155.52
		Free Receipt	14,184.00	17,364.46	
SBYXS699	QIAGEN NV EUR0.01	Acquisitions	750.00	-29,152.12	
		Free Delivery	-14,184.00		
SBMHCW17	QIAGEN NV ORD EUR0.01 (POST REV SPLT)	Acquisitions	109.00	-4,650.42	
		Dispositions	-13,867.48		583,767.19
		Free Receipt	13,758.48	533,007.74	
C74758T303	QUALYS INC COM USD0.001	Acquisitions	1,697.00	-288,129.20	
		Dispositions	-384.00		65,387.60
		Free Delivery	-1,313.00		
SB7XJTN8	QUALYS INC COM USD0.001	Dispositions	-1,313.00		182,764.51
		Free Receipt	1,313.00	-222,930.84	
C74765K105	QUANTUM-SI INC CL A CL A	Acquisitions	6,567.00	-12,302.62	
		Free Delivery	-6,567.00		
SBNR5QT9	QUANTUM-SI INC CL A CL A	Dispositions	-6,567.00		7,748.84
		Free Receipt	6,567.00	-12,302.62	
SBRJX0L9	QUEST DIAGNOSTICS 6.4% DUE 11-30-2033	Acquisitions	165,000.00	-164,912.55	
		Dispositions	-165,000.00		179,389.65

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 654 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C750102105	RACKSPACE TECHNOLOGY INC COM	Acquisitions	7,200.00	-11,320.86	
		Dispositions	-7,200.00		13,524.45
C806882106	RADIUS RECYCLING INC CL A COM STK CLASS A USD1	Acquisitions	2,234.00	-43,170.73	
		Free Delivery	-2,234.00		
S2821298	RADIUS RECYCLING INC CL A COM STK CLASS A USD1	Dispositions	-2,234.00		32,570.81
		Free Receipt	2,234.00	-43,170.73	
SB1KG6M8	RALI GRANTOR TR I-A SER 2006-QO9 MTG AST-BKD PASSTHRU CTF CL I-A3A 12-25-46	Acquisitions	89.29	0.00	
		Dispositions	-165,368.97		139,360.75
C75134P600	RAMACO RES INC CL A	Acquisitions	1,850.00	-21,050.28	
		Dispositions	-1,850.00		35,966.12
SBMCMR73	RAND PARENT LLC 8.5% 02-15-2030	Dispositions	-65,000.00		65,469.75
		Free Receipt	65,000.00	59,029.45	
C75508B104	RAYONIER ADVANCED MATLS INC COM	Acquisitions	4,200.00	-17,959.60	
		Dispositions	-6,684.00		20,861.25
		Free Delivery	-4,200.00		
SBN458W9	RAYONIER ADVANCED MATLS INC COM	Dispositions	-4,200.00		23,435.34
		Free Receipt	4,200.00	-17,959.60	
C75524W108	RE/MAX HLDGS INC CL A CL A	Acquisitions	2,717.00	-29,632.05	
		Free Delivery	-2,717.00		
SBF23JJ3	RE/MAX HLDGS INC CL A CL A	Dispositions	-2,717.00		22,305.94
		Free Receipt	2,717.00	-29,632.05	
SBPSQR03	REALTY INCOME CORP 3.2% 02-15-2031	Dispositions	-300,000.00		264,221.27
		Free Receipt	300,000.00	305,193.45	
SBQRRZ00	RECRUIT HLDGS CO L NPV	Acquisitions	3,100.00	-123,898.27	
		Dispositions	-10,100.00		505,782.23
C75737F108	REDFIN CORP COM				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 655 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF1BDQ3	REDFIN CORP COM	Acquisitions	2,610.00	-12,775.52	
		Dispositions	-2,081.00		29,637.78
		Free Delivery	-11,938.00		
C75901B107	REGENXBIO INC COM	Dispositions	-11,938.00		71,864.75
		Free Receipt	11,938.00	-88,436.58	
C75902K106	REGIONAL MGMT CORP COM STK	Acquisitions	976.00	-19,649.71	
		Dispositions	-4,355.00		77,981.96
SB719DK5	REGIONAL MGMT CORP COM STK	Free Delivery	-415.00		
		Dispositions	-415.00		11,387.28
SBR4MSF1	REGIONS FINANCIAL CORP 5.722% 06-06-2030	Free Receipt	415.00	-21,289.11	
		Acquisitions	535,000.00	-535,000.00	
C759351604	REINSURANCE GROUP AMER INC COM NEW STK	Dispositions	-535,000.00		535,379.61
		Free Delivery	-737.00		
S2731193	REINSURANCE GROUP AMER INC COM NEW STK	Dispositions	-737.00		152,702.15
		Free Receipt	737.00	-90,512.96	
C75943R102	RELAY THERAPEUTICS INC COM	Acquisitions	9,883.00	-72,786.24	
		Dispositions	-9,883.00		66,145.50
S2729068	RELIANCE INC COM NPV	Acquisitions	140.00	-41,556.62	
		Dispositions	-140.00		39,463.50
SB16CYP9	RELIANCE INDS LTD GLOBAL DEPOSITARY RCPTS	Acquisitions	541.00	-37,029.80	
		Dispositions	-2,395.00		165,500.60
SB2B0DG9	RELX PLC	Acquisitions	3,706.00	-146,009.09	
		Dispositions	-36,806.00		1,641,701.42
C75960P104	REMITLY GLOBAL INC COM	Acquisitions	5,594.00	-115,858.95	
		Dispositions	-3,600.00		70,194.99
		Free Delivery	-1,994.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 656 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNZJHH8	REMITLY GLOBAL INC COM	Dispositions	-1,994.00		24,066.91
		Free Receipt	1,994.00	-41,298.31	
S6421553	RESONA HOLDINGS NPV	Acquisitions	5,100.00	-32,185.35	
		Dispositions	-5,100.00		31,823.91
C76122Q105	RESOURCES CONNECTION INC COM	Acquisitions	1,682.00	-21,844.30	
		Free Delivery	-3,008.00		
S2697853	RESOURCES CONNECTION INC COM	Dispositions	-3,008.00		31,522.96
		Free Receipt	3,008.00	-43,717.20	
SBR53N14	RETAIL OPP INV PARTNERSHIP LP 6.75% 10-15-2028	Acquisitions	450,000.00	-447,799.50	
		Dispositions	-450,000.00		466,890.49
C749527107	REV GROUP INC COM	Free Delivery	-2,385.00		
SBDRW1P1	REV GROUP INC COM	Dispositions	-2,385.00		61,745.93
		Free Receipt	2,385.00	-37,523.73	
SBNBYD91	REVVITY INC SR NT 1.9% 09-15-2028	Acquisitions	235,000.00	-202,591.15	
		Dispositions	-235,000.00		205,951.49
C761624105	REX AMERICAN RESOURCES CORP	Dispositions	-935.00		39,829.61
		Free Delivery	-34.00		
S2063670	REX AMERICAN RESOURCES CORP	Dispositions	-34.00		1,497.99
		Free Receipt	34.00	-736.41	
S5334588	RHEINMETALL AG NPV	Acquisitions	17.00	-5,013.55	
		Dispositions	-669.00		311,145.72
C762544104	RIBBON COMMUNICATIONS INC COM STK USD0.0001	Dispositions	-500.00		1,484.45
		Free Delivery	-3,404.00		
SBD2BLX1	RIBBON COMMUNICATIONS INC COM STK USD0.0001	Dispositions	-3,404.00		10,279.79
		Free Receipt	3,404.00	-17,424.84	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 657 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C76674Q107	RIMINI STR INC DEL COM	Acquisitions	1,000.00	-2,906.30	
		Dispositions	-700.00		1,631.06
		Free Delivery	-300.00		
SBDD0HG2	RIMINI STR INC DEL COM	Dispositions	-300.00		839.97
		Free Receipt	300.00	-871.89	
C767201AT3	RIO TINTO FIN USA LTD 2.75% 11-02-2051	Free Delivery	-375,000.00		
SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051	Dispositions	-375,000.00		238,217.17
		Free Receipt	375,000.00	-335,048.04	
S0718875	RIO TINTO ORD GBP0.10	Acquisitions	65.00	-4,550.32	
		Dispositions	-8,987.00		595,341.62
SBL98841	RIVIAN AUTOMOTIVE INC	Acquisitions	3,300.00	-59,067.79	
		Dispositions	-6,908.00		80,568.82
C749607107	RLI CORP COM	Acquisitions	173.00	-25,065.56	
		Free Delivery	-173.00		
S2719070	RLI CORP COM	Dispositions	-173.00		24,442.49
		Free Receipt	173.00	-25,065.56	
C74965L101	RLJ LODGING TR L P COM REIT	Dispositions	-4,201.00		40,712.05
		Free Delivery	-3,745.00		
SB3PY1N7	RLJ LODGING TR L P COM REIT	Dispositions	-3,745.00		35,913.55
		Free Receipt	3,745.00	-48,927.50	
C74967R106	RMR GROUP INC CL A CL A	Free Delivery	-743.00		
SBZ1N455	RMR GROUP INC CL A CL A	Dispositions	-743.00		17,014.22
		Free Receipt	743.00	-22,711.06	
C770700102	ROBINHOOD MKTS INC COM CL A COM CL A	Acquisitions	2,644.00	-32,426.45	
		Free Delivery	-2,644.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 658 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP0TQN6	ROBINHOOD MKTS INC COM CL A COM CL A	Dispositions	-2,644.00		58,906.68
		Free Receipt	2,644.00	-32,426.45	
S7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	Acquisitions	2,328.00	-613,495.57	
		Dispositions	-7,634.00		2,152,479.83
SBMTMKJ9	ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	Acquisitions	450,000.00	-283,815.98	
		Dispositions	-450,000.00		284,958.00
C775109CG4	ROGERS COMMUNICATIONS INC 3.2% 03-15-2027	Acquisitions	205,000.00	-193,429.80	
		Dispositions	-205,000.00		194,698.74
SBPGLSV8	ROGERS COMMUNICATIONS INC 5.3% 02-15-2034	Acquisitions	260,000.00	-257,709.40	
		Dispositions	-260,000.00		256,712.27
SB63H849	ROLLS ROYCE HLDGS ORD GBP0.20	Acquisitions	60,978.00	-195,334.98	
		Dispositions	-287,938.00		1,563,617.53
S2749602	ROPER TECHNOLOGIES INC	Acquisitions	100.00	-52,288.12	
		Dispositions	-1,196.00		667,346.61
SBMYT802	RTX CORPORATION 2.375% 03-15-2032	Acquisitions	30,000.00	-22,626.60	
		Dispositions	-30,000.00		24,705.91
C913017BT5	RTX CORPORATION 4.5% 06-01-2042	Free Delivery	-675,000.00		
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042	Acquisitions	1,645,000.00	-1,456,374.42	
		Free Receipt	675,000.00	-701,103.60	
SBQS6Q47	RTX CORPORATION 5.15% DUE 02-27-2033	Acquisitions	240,000.00	-222,313.10	
		Dispositions	-240,000.00		238,908.40
C75513ECS8	RTX CORPORATION 5.375% 02-27-2053	Acquisitions	125,000.00	-106,593.75	
		Free Delivery	-250,000.00		
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053	Dispositions	-720,000.00		698,264.58
		Free Receipt	250,000.00	-231,371.25	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 659 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQHN1W2	RTX CORPORATION 6.1% 03-15-2034	Acquisitions	830,000.00	-837,322.00	
		Dispositions	-830,000.00		871,508.88
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	Acquisitions	550,000.00	-547,937.50	
		Dispositions	-550,000.00		613,477.51
C74982T103	RXO LLC COM	Acquisitions	2,761.00	-53,528.55	
		Free Delivery	-6,733.00		
SBN6QSL9	RXO LLC COM	Dispositions	-6,733.00		136,002.81
		Free Receipt	6,733.00	-137,787.68	
C783754104	RYERSON HLDG CORP COM STOCK	Acquisitions	582.00	-16,780.28	
		Dispositions	-500.00		16,383.47
		Free Delivery	-2,892.00		
SB3TPPZ6	RYERSON HLDG CORP COM STOCK	Dispositions	-2,892.00		56,797.30
		Free Receipt	2,892.00	-104,512.47	
C78409VBL7	S&P GLOBAL INC 3.7% 03-01-2052	Free Delivery	-185,000.00		
SBQZC712	S&P GLOBAL INC 3.7% 03-01-2052	Dispositions	-185,000.00		142,156.31
		Free Receipt	185,000.00	-144,834.65	
C78648T100	SAFETY INS GROUP INC COM	Acquisitions	582.00	-51,032.53	
		Free Delivery	-582.00		
S2958538	SAFETY INS GROUP INC COM	Dispositions	-582.00		44,213.31
		Free Receipt	582.00	-51,032.53	
SB8C3BL0	SAGE GROUP GBP0.01051948	Acquisitions	782.00	-9,577.46	
		Dispositions	-13,658.00		199,812.78
C78667J108	SAGE THERAPEUTICS INC COM	Acquisitions	7,527.00	-136,407.34	
		Dispositions	-2,560.00		60,710.35
		Free Delivery	-4,967.00		
SBP4GNK9	SAGE THERAPEUTICS INC COM				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 660 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C78709Y105	SAIA INC COM STK	Dispositions	-4,967.00		55,231.50
		Free Receipt	4,967.00	-87,925.22	
		Acquisitions	55.00	-24,760.97	
		Free Delivery	-55.00		
S2982399	SAIA INC COM STK	Dispositions	-55.00		25,332.29
		Free Receipt	55.00	-24,760.97	
S2310525	SALESFORCE INC COM USD0.001	Acquisitions	300.00	-75,831.26	
		Dispositions	-951.00		242,634.71
		Free Delivery	-105,000.00		
		Dispositions	-105,000.00		68,930.12
C79466LAL8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Free Receipt	105,000.00	-68,859.00	
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Acquisitions	2,700.00	-89,904.96	
SBPK3058	SAMSARA INC CL A CL A	Dispositions	-2,700.00		79,134.79
		Acquisitions	10,399.00	-558,968.99	
S6771720	SAMSUNG ELECTRONIC KRW100	Dispositions	-18,203.00		1,040,290.41
		Acquisitions	60,000.00	-59,390.40	
SBPTK7J3	SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054	Dispositions	-60,000.00		59,984.40
C797440BV5	SAN DIEGO GAS & 3.75% DUE 06-01-2047	Free Delivery	-260,000.00		
SBF4SP32	SAN DIEGO GAS & 3.75% DUE 06-01-2047	Dispositions	-340,000.00		257,861.61
SBLPLD38	SANDOZ GROUP AG CHF0.05	Free Receipt	260,000.00	-258,840.40	
		Dispositions	-2,767.60		76,637.29
C80007RAE5	SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	Free Receipt	2,767.60	66,128.91	
		Acquisitions	400,000.00	-392,500.00	
C80007RAQ8	SANDS CHINA LTD SR NT 3.1% 03-08-2029	Dispositions	-600,000.00		588,814.38
		Acquisitions	300,000.00	-258,375.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C80007RAL9	SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD	Dispositions	-300,000.00		263,690.48
		Acquisitions	400,000.00	-363,500.00	
C800677106	SANGAMO THERAPEUTICS INC COM	Dispositions	-400,000.00		369,096.30
		Acquisitions	3,000.00	-1,667.20	
S2573083	SANGAMO THERAPEUTICS INC COM	Dispositions	-725.00		450.60
		Free Delivery	-3,000.00		
S4846288	SAP SE	Dispositions	-3,000.00		1,304.36
		Free Receipt	3,000.00	-1,667.20	
C803607100	SAREPTA THERAPEUTICS INC COM	Acquisitions	2,735.00	-408,009.86	
		Dispositions	-19,439.00		3,679,252.92
SB8DPDT7	SAREPTA THERAPEUTICS INC COM	Acquisitions	566.00	-66,702.35	
		Dispositions	-313.00		36,910.13
S5843329	SARTORIUS AG NON VTG PRF NPV	Free Delivery	-566.00		
		Dispositions	-566.00		90,959.33
SBY22QP5	SARTORIUS STEDIM B EUR0.20	Free Receipt	566.00	-66,702.35	
		Acquisitions	103.00	-36,847.94	
SBMV28B5	SCE RECOVERY FDG LLC 5.112% 12-15-2047	Dispositions	-326.00		94,974.42
		Acquisitions	523.00	-110,698.38	
S2779201	SCHLUMBERGER LTD COM COM	Dispositions	-523.00		89,770.48
		Acquisitions	0.00	0.00	
S4834108	SCHNEIDER ELECTRIC EUR4.00	Dispositions	-200,000.00		180,927.60
		Acquisitions	2,808.00	-152,359.58	
C807066105	SCHOLASTIC CORP COM	Dispositions	-6,208.00		288,517.54
		Acquisitions	104.00	-25,673.47	
		Dispositions	-10,821.00		2,593,226.21
		Acquisitions	1,734.00	-72,163.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2779234	SCHOLASTIC CORP COM	Dispositions	-300.00		10,237.81
		Free Delivery	-1,434.00		
S2779397	SCHWAB CHARLES CORP COM NEW	Dispositions	-1,434.00		50,475.39
		Free Receipt	1,434.00	-59,678.26	
SBLGYRK1	SCHWAB CHARLES CORP NEW 6.136% 08-24-2034	Acquisitions	6,818.00	-411,710.37	
		Dispositions	-13,143.00		922,840.35
SBMDWQR5	SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049	Acquisitions	260,000.00	-260,242.60	
		Dispositions	-260,000.00		269,998.83
SBL0KTF4	SCIENTIFIC GAMES 7% DUE 05-15-2028	Acquisitions	160,000.00	-152,711.25	
		Dispositions	-160,000.00		158,354.23
CY7542C130	SCORPIO TANKERS INC COM USD0.01 (POST REV SPLIT)	Acquisitions	85,000.00	-84,362.50	
		Dispositions	-155,000.00		155,818.05
SBHXD297	SCORPIO TANKERS INC COM USD0.01 (POST REV SPLIT)	Free Delivery	-2,375.00		
C81180WBM2	SEAGATE HDD CAYMAN 9.625% 12-01-2032	Dispositions	-2,375.00		194,958.32
		Free Receipt	2,375.00	-110,956.69	
C81374A105	SECUREWORKS CORP CL A CL A	Dispositions	-15,300.00		17,396.18
		Free Receipt	15,300.00	15,925.00	
SBZB13V8	SECUREWORKS CORP CL A CL A	Free Delivery	-684.00		
		Dispositions	-684.00		4,343.27
C816307300	SELECTQUOTE INC COM	Free Receipt	684.00	-11,181.27	
		Acquisitions	1,300.00	-2,355.86	
SBMFYH21	SELECTQUOTE INC COM	Dispositions	-3,419.00		4,334.46
		Free Delivery	-1,300.00		
C81684M104	SEMLER SCIENTIFIC INC COM	Dispositions	-1,300.00		3,600.89
		Free Receipt	1,300.00	-2,355.86	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 663 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ36RP1	SEMLER SCIENTIFIC INC COM	Free Delivery	-372.00		
		Dispositions	-372.00		13,629.70
		Free Receipt	372.00	-16,631.48	
C816851BH1	SEMPRA ENERGY 3.8% DUE 02-01-2038	Free Delivery	-320,000.00		
SBFWJJY6	SEMPRA ENERGY 3.8% DUE 02-01-2038	Dispositions	-320,000.00		264,908.39
		Free Receipt	320,000.00	-316,537.60	
SBMD7L86	SENSATA 3.75% DUE 02-15-2031	Acquisitions	20,000.00	-16,050.00	
C81730H109	SENTINELONE INC CL A COM CL A COM	Dispositions	-20,000.00		17,467.61
		Acquisitions	1,604.00	-42,800.00	
		Free Delivery	-1,604.00		
SBP7L1B8	SENTINELONE INC CL A COM CL A COM	Dispositions	-1,604.00		29,384.46
		Free Receipt	1,604.00	-42,800.00	
SB80NX8	SERVICENOW INC COM USD0.001	Acquisitions	80.00	-51,466.06	
		Dispositions	-300.00		224,907.57
		Dispositions	-150,000.00		150,750.00
CLX2326374	SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY CO TL B SENIOR SECURED 11 MAY 2028	Free Receipt	150,000.00	149,625.00	
SB0FS5D6	SEVEN & I HOLDINGS NPV	Acquisitions	18,100.00	-595,977.64	
		Dispositions	-41,900.00		560,973.68
		Free Receipt	23,800.00		
C822582BF8	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Free Delivery	-270,000.00		
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Dispositions	-85,000.00		74,030.88
		Free Receipt	270,000.00	-300,645.75	
C822582AY8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	Free Delivery	-375,000.00		
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	Dispositions	-180,000.00		163,005.77
		Free Receipt	375,000.00	-409,329.00	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 664 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C822582AN2	SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040	Free Delivery	-445,000.00		
SB4XNLW2	SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040	Dispositions	-445,000.00		455,929.21
		Free Receipt	445,000.00	-540,808.50	
C822582AD4	SHELL INTL FIN B V 6.375% DUE 12-15-2038	Free Delivery	-70,000.00		
SB90FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038	Dispositions	-210,000.00		234,008.06
		Free Receipt	70,000.00	-79,679.62	
S6804585	SHIN-ETSU CHEMICAL NPV	Acquisitions	7,700.00	-302,794.71	
		Dispositions	-28,400.00		1,095,629.16
SBXDZ9Z0	SHOPIFY INC CL A SHOPIFY INC	Acquisitions	2,870.00	-203,751.12	
		Dispositions	-5,954.00		399,486.19
C825698103	SHYFT GROUP INC COM	Acquisitions	2,825.00	-36,967.64	
		Free Delivery	-2,825.00		
SBMYG5G5	SHYFT GROUP INC COM	Dispositions	-2,825.00		33,192.82
		Free Receipt	2,825.00	-36,967.64	
S5727973	SIEMENS AG NPV(REGD)	Acquisitions	248.00	-43,167.75	
		Dispositions	-1,063.00		191,629.04
C82657M105	SIGHT SCIENCES INC USD0.001	Acquisitions	1,000.00	-3,133.78	
		Free Delivery	-1,000.00		
SBN2T5Q6	SIGHT SCIENCES INC USD0.001	Dispositions	-1,000.00		6,369.82
		Free Receipt	1,000.00	-11,134.00	
SBF2DSG3	SIKA AG CHF0.01 (REG)	Acquisitions	683.00	-189,958.26	
		Dispositions	-3,424.00		982,602.90
SB02PY11	SINGAPORE TELECOMMUNICATIONS NEW COM STK	Acquisitions	12,300.00	-22,286.17	
		Dispositions	-77,200.00		142,120.77
S6450267	SK HYNIX INC 000660				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 665 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S4813345	SKAND ENSKILDA BKN SER'A'NPV	Acquisitions	1,147.00	-142,684.85	
		Dispositions	-1,147.00		186,773.19
C830940102	SKYWARD SPECIALTY INS GROUP INC COM	Acquisitions	7,165.00	-97,035.41	
		Dispositions	-12,675.00		181,153.63
SBNMQS3	SKYWARD SPECIALTY INS GROUP INC COM	Acquisitions	2,313.00	-76,037.69	
		Free Delivery	-3,978.00		
C83125X103	SLEEP NUMBER CORP COM	Dispositions	-3,978.00		140,101.26
		Free Receipt	3,978.00	-117,331.73	
SBF4HN46	SLEEP NUMBER CORP COM	Acquisitions	2,983.00	-52,852.22	
		Free Delivery	-2,983.00		
C78442P106	SLM CORP COM	Dispositions	-2,983.00		31,469.77
		Free Receipt	2,983.00	-52,852.22	
S2101967	SLM CORP COM	Free Delivery	-4,325.00		
		Dispositions	-4,325.00		90,000.74
SB068DB9	SM INVEST CORP PHP10	Free Receipt	4,325.00	-67,012.46	
		Acquisitions	1,010.00	-15,705.99	
CG8232Y101	SMART GLOBAL HOLDINGS INC COMN STOCK	Dispositions	-14,437.00		205,215.39
		Free Delivery	-5,108.00		
SBYPBTG4	SMART GLOBAL HOLDINGS INC COMN STOCK	Dispositions	-5,108.00		115,539.74
		Free Receipt	5,108.00	-97,890.59	
C83200N103	SMARTSHEET INC CL A CL A	Acquisitions	493.00	-21,870.38	
		Free Delivery	-1,125.00		
SBFZND98	SMARTSHEET INC CL A CL A	Dispositions	-1,125.00		48,013.66
		Free Receipt	1,125.00	-46,488.08	
S6763965	SMC CORP NPV	Acquisitions	200.00	-116,284.91	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 666 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMTQVF4	SMUCKER J M CO 5.9% 11-15-2028	Dispositions	-2,000.00		989,591.80
		Acquisitions	223,000.00	-222,901.88	
SBMTQVG5	SMUCKER J M CO 6.2% 11-15-2033	Dispositions	-223,000.00		230,364.94
		Acquisitions	450,000.00	-473,002.50	
SBMTQVH6	SMUCKER J M CO 6.5% 11-15-2043	Dispositions	-450,000.00		475,873.57
		Acquisitions	260,000.00	-257,477.90	
SBMTQVJ8	SMUCKER J M CO 6.5% 11-15-2053	Dispositions	-260,000.00		277,252.56
		Acquisitions	200,000.00	-198,431.80	
C83425V104	SOLO BRANDS INC CL A CL A	Dispositions	-200,000.00		216,622.04
		Acquisitions	2,216.00	-4,039.32	
SBP907S2	SOLO BRANDS INC CL A CL A	Free Delivery	-2,216.00		
		Dispositions	-2,216.00		4,764.26
C83545G102	SONIC AUTOMOTIVE INC CL A	Free Receipt	2,216.00	-4,039.32	
		Acquisitions	620.00	-31,774.92	
S2125246	SONIC AUTOMOTIVE INC CL A	Free Delivery	-1,427.00		
		Dispositions	-1,427.00		78,097.53
C83570H108	SONOS INC COM	Free Receipt	1,427.00	-71,319.32	
		Acquisitions	2,908.00	-37,211.32	
SBYWPZW7	SONOS INC COM	Free Delivery	-12,672.00		
		Dispositions	-12,672.00		187,667.09
S7156036	SONOVA HOLDING AG COMMON STOCK	Free Receipt	12,672.00	-177,350.94	
		Acquisitions	12.00	-3,815.83	
S6821506	SONY GROUP CORPORA NPV	Dispositions	-1,744.00		535,822.82
		Acquisitions	700.00	-57,483.27	
C83946P107	SOUTH PLAINS FINL INC COM	Dispositions	-11,200.00		914,507.97

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 667 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGV1W52	SOUTH PLAINS FINL INC COM	Free Delivery	-146.00		
		Dispositions	-146.00		3,804.65
		Free Receipt	146.00	-4,348.86	
SBRC25V8	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054	Acquisitions	160,000.00	-159,096.00	
		Dispositions	-160,000.00		160,375.82
SBKPJSM9	SOUTHERN CO GAS CAP CORP 5.75% 09-15-2033	Acquisitions	50,000.00	-49,947.00	
		Dispositions	-50,000.00		51,512.89
SBM9VYX8	SOUTHERN CO 5.7% 03-15-2034	Acquisitions	175,000.00	-176,074.25	
		Dispositions	-175,000.00		179,465.93
C842400FV0	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	Free Delivery	-440,000.00		
		Dispositions	-830,000.00		675,001.29
		Free Receipt	440,000.00	-434,799.20	
C842400FH1	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	Free Delivery	-210,000.00		
		Dispositions	-210,000.00		214,861.62
		Free Receipt	210,000.00	-227,419.50	
SBKP33Y8	SOUTHWEST AIRLS CO 1.25% DUE 05-01-2025	Acquisitions	40,000.00	-38,962.25	
		Dispositions	-295,000.00		296,948.88
C845743BX0	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054	Acquisitions	80,000.00	-79,406.40	
		Free Delivery	-80,000.00		
SBR4MSS4	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054	Dispositions	-80,000.00		81,561.76
		Free Receipt	80,000.00	-79,406.40	
C845437BQ4	SOUTHWESTN ELEC 3.85% DUE 02-01-2048	Free Delivery	-135,000.00		
		Dispositions	-135,000.00		98,408.02
		Free Receipt	135,000.00	-129,528.45	
SBD1DDS7	SOUTHWESTN ELEC 3.85% DUE 02-01-2048				
C845437BL5	SOUTHWESTN ELEC 6.2% DUE 03-15-2040				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 668 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB618D27	SOUTHWESTN ELEC 6.2% DUE 03-15-2040	Free Delivery	-400,000.00		
		Dispositions	-400,000.00		418,720.44
		Free Receipt	400,000.00	-403,645.56	
C845743BS1	SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	Free Delivery	-300,000.00		
SBGYKMF6	SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	Dispositions	-300,000.00		240,110.92
		Free Receipt	300,000.00	-298,065.00	
		Acquisitions	2,283.00	-51,962.43	
C847215100	SPARTANNASH CO COM NPV	Free Delivery	-2,283.00		
SBN40158	SPARTANNASH CO COM NPV	Dispositions	-2,283.00		42,302.81
		Free Receipt	2,283.00	-51,962.43	
		Acquisitions	230.00	-29,269.99	
SBWFGQN1	SPIRAX GROUP PLC ORD GBP0.269230769	Dispositions	-869.00		94,871.09
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		220,851.62
SBFZ1K46	SPOTIFY TECHNOLOGY S A COM EUR0.025	Acquisitions	61.00	-10,403.37	
SBKTMHD8	SPRINGLEAF FIN 5.375% DUE 11-15-2029	Dispositions	-1,317.00		249,562.57
		Acquisitions	20,000.00	-16,431.25	
		Dispositions	-55,000.00		51,734.30
S0766937	ST JAMES'S PLACE ORD GBP0.15	Acquisitions	34,080.00	-246,483.89	
C85256A109	STAGWELL INC	Dispositions	-84,480.00		586,916.35
		Acquisitions	5,400.00	-26,529.80	
		Dispositions	-3,400.00		14,187.98
SBM8BPB4	STAGWELL INC	Free Delivery	-3,450.00		
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Dispositions	-3,450.00		22,355.37
		Free Receipt	3,450.00	-36,057.99	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Dispositions	-220,000.00		185,117.52
		Free Delivery	-220,000.00		
		Free Receipt	220,000.00	-219,612.80	
SBNRPV50	STATE STREET CORP 6.7% 12-31-2049	Dispositions	-535,000.00		383,265.08
		Free Delivery	-335,000.00		
		Free Receipt	335,000.00	-332,755.50	
C85769EBB6	STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031	Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		252,393.64
		Acquisitions	100,000.00	-99,500.00	
C85771PAL6	STATOIL ASA 3.95 DUE 05-15-2043	Dispositions	-100,000.00		100,250.00
SBLSP5D1	STATOIL ASA 3.95 DUE 05-15-2043	Free Delivery	-285,000.00		
		Dispositions	-130,000.00		109,048.46
		Free Receipt	285,000.00	-286,106.79	
S2849472	STEEL DYNAMICS INC COM	Acquisitions	970.00	-122,570.53	
		Dispositions	-970.00		127,100.99
		Free Delivery	-200.00		
C858155203	STEELCASE INC CL A COM	Dispositions	-200.00		2,655.92
S2150420	STEELCASE INC CL A COM	Free Receipt	200.00	-1,633.48	
SBMD8KX7	STELLANTIS N.V COM EUR0.01	Acquisitions	5,686.00	-154,219.15	
		Dispositions	-5,686.00		115,982.74
		Acquisitions	3,114.00	-134,049.57	
C86150R107	STOKE THERAPEUTICS INC COM	Dispositions	-10,353.00		421,816.23
C86183P102	STONERIDGE INC COM	Acquisitions	100.00	-556.75	
		Dispositions	-100.00		531.13
		Free Delivery	-1,236.00		
S2111977	STONERIDGE INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C861896108	STONEX GROUP INC COM	Dispositions	-1,236.00		19,305.78
		Free Receipt	1,236.00	-19,140.65	
		Dispositions	-0.50		34.83
		Free Delivery	-406.00		
SBMQ8XV3	STONEX GROUP INC COM	Free Receipt	135.50		
		Dispositions	-406.00		29,288.02
		Free Receipt	406.00	-17,871.22	
SBQ7ZV06	STRAUMANN HLDG	Acquisitions	91.00	-13,454.34	
		Dispositions	-1,342.00		168,148.53
S2853688	STRYKER CORP	Acquisitions	310.00	-91,619.49	
		Dispositions	-896.00		307,513.37
SBMWC9W2	STRYKER CORP 4.85% 12-08-2028	Acquisitions	270,000.00	-269,738.10	
		Dispositions	-270,000.00		267,716.67
SBCDBLJ9	SUMBER ALFARIA IDR10	Acquisitions	234,000.00	-42,447.59	
		Dispositions	-2,350,700.00		386,782.84
SBR04WW6	SUNAC CHINA HLDGS IDX/LKD PIK 30/09/2028USD1	Dispositions	-108,797.00		11,206.09
		Free Receipt	105,245.00		
SBR04WH1	SUNAC CHINA HLDGS PIK 144A 30/09/2030	Dispositions	-51,234.00		4,482.98
		Free Receipt	49,442.00		
SBMVMNW1	SUNAC CHINA HLDGS 144A PAY 1.0% 30/09/2032	Dispositions	-43,581.00		2,179.05
		Free Receipt	43,365.00		
SBR04VZ2	SUNAC CHINA HLDGS 5.25% PIK 30/09/2032 USD1	Dispositions	-36,177.00		4,359.33
		Free Receipt	35,081.00		
SBR04W48	SUNAC CHINA HLDGS 6.5% BDS 30/09/27 USD200000	Dispositions	-72,443.00		8,004.95
		Free Receipt	70,163.00		
SBR04VX0	SUNAC CHINA HLDGS 6% PIK 30/09/2025 USD1000	Dispositions	-36,133.00		4,805.69

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBR04WB5	SUNAC CHINA HLDGS 6% PIK 30/09/2029 USD1000	Free Receipt	35,081.00	283,000.00	
		Dispositions	-108,928.00		10,130.30
C86722A103	SUNCOKE ENERGY INC COM USD0.01	Free Receipt	105,245.00		
		Acquisitions	470.00	-5,247.69	
SB3R0638	SUNCOKE ENERGY INC COM USD0.01	Free Delivery	-470.00		
		Dispositions	-470.00		4,502.47
SB3NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'	Free Receipt	470.00	-5,247.69	
		Acquisitions	1,833.00	-61,898.99	
C867229AE6	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	Dispositions	-16,968.00		616,697.44
		Free Delivery	-315,000.00		
SBBVJ660	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	Dispositions	-315,000.00		334,188.37
		Free Receipt	315,000.00	-425,418.08	
C86745CAA0	SUNNOVA HELIOS XIII ISSUER LLC LN BACKEDNT SER 2024-A CL 5.3% 02-20-2051	Acquisitions	157,000.00	-152,652.92	
		Dispositions	-157,000.00		151,438.08
C86765BAQ2	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Free Delivery	-259,000.00		
		Dispositions	-279,000.00		252,460.94
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Free Receipt	259,000.00	-264,842.59	
		Acquisitions	3,784.00	-11,937.38	
C867652406	SUNPOWER CORP COM	Dispositions	-3,784.00		13,945.07
		Acquisitions	255,000.00	-255,000.00	
C86803UAE1	SUNTORY HLDGS LTD SR NT 144A 5.124% 06-11-2029	Dispositions	-255,000.00		256,562.48
		Acquisitions	2,333.00	-8,104.84	
CG8588X103	SUPER GROUP SGHC LTD	Free Delivery	-2,333.00		
		Dispositions	-2,333.00		7,465.39
SBMG42V4	SUPER GROUP SGHC LTD	Free Receipt	2,333.00	-8,104.84	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 672 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C86800U104	SUPER MICRO COMPUTER INC COM USD0.001	Acquisitions	17.00	-18,145.12	
		Dispositions	-17.00		12,097.99
C868358102	SUPERIOR GROUP OF COS INC	Acquisitions	578.00	-11,330.65	
		Free Delivery	-578.00		
S2864301	SUPERIOR GROUP OF COS INC	Dispositions	-578.00		10,947.01
		Free Receipt	578.00	-11,330.65	
C869367102	SUTRO BIOPHARMA INC COM	Acquisitions	6,513.00	-27,338.50	
		Dispositions	-3,226.00		13,305.12
		Free Delivery	-6,513.00		
SBF12XC2	SUTRO BIOPHARMA INC COM	Dispositions	-6,513.00		20,971.27
		Free Receipt	6,513.00	-27,338.50	
S6865504	SUZUKI MOTOR CORP NPV	Acquisitions	4,100.00	-47,433.12	
		Dispositions	-4,100.00		46,900.00
SB1VVGZ5	SVENSKA CELLULOSA SER'B'NPV	Acquisitions	5,451.00	-75,250.31	
		Dispositions	-5,451.00		81,695.36
C871332102	SYLVAMO CORP COM	Free Delivery	-1,821.00		
SBMW72C8	SYLVAMO CORP COM	Dispositions	-1,821.00		121,165.97
		Free Receipt	1,821.00	-78,395.75	
S2867719	SYNOPSYS INC COM	Acquisitions	220.00	-119,340.97	
		Dispositions	-418.00		247,223.68
C87264ADG7	T-MOBILE US INC 5.5% 01-15-2055	Acquisitions	80,000.00	-79,916.80	
		Free Delivery	-80,000.00		
SBR876T2	T-MOBILE US INC 5.5% 01-15-2055	Dispositions	-80,000.00		78,605.35
		Free Receipt	80,000.00	-79,916.80	
C87264ACW3	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	Free Delivery	-340,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	Dispositions	-340,000.00		343,252.44
		Free Receipt	340,000.00	-334,898.20	
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051	Acquisitions	200,000.00	-137,702.00	
		Dispositions	-830,000.00		572,628.56
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052	Dispositions	-955,000.00		664,805.52
		Free Delivery	-635,000.00		
		Free Receipt	635,000.00	-467,901.29	
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060	Dispositions	-210,000.00		145,125.43
		Free Delivery	-210,000.00		
		Free Receipt	210,000.00	-152,787.40	
SBN4JN15	T-MOBILE USA INC 5.75% 01-15-2034	Acquisitions	95,000.00	-94,862.25	
		Dispositions	-95,000.00		98,370.19
C87264ADD4	T-MOBILE USA INC 6.0% 06-15-2054	Acquisitions	110,000.00	-108,059.80	
		Free Delivery	-110,000.00		
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054	Dispositions	-110,000.00		116,135.53
		Free Receipt	110,000.00	-108,059.80	
S6889106	TAIWAN SEMICON MAN TWD10	Acquisitions	10,000.00	-245,099.47	
		Dispositions	-10,000.00		299,166.03
SBQ759N5	TAPESTRY INC 7.85% 11-27-2033	Acquisitions	665,000.00	-694,951.09	
		Dispositions	-665,000.00		708,240.65
SB55PZY3	TARGA RES CORP COM	Acquisitions	710.00	-79,488.65	
		Dispositions	-710.00		88,531.00
SBQ3PVF5	TARGA RES CORP 6.125% 03-15-2033	Acquisitions	75,000.00	-72,718.50	
		Dispositions	-225,000.00		232,660.40
SBN12KV6	TARGA RES CORP 6.5% 03-30-2034	Acquisitions	220,000.00	-219,887.80	
		Dispositions	-220,000.00		234,866.02

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 674 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPLF5V4	TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO	Acquisitions	55,000.00	-45,075.70	
		Dispositions	-110,000.00		99,221.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE	Acquisitions	256,000.00	-256,000.00	
		Dispositions	-256,000.00		256,000.00
SBMDPVY6	TD SYNEX CORP 6.1% 04-12-2034	Acquisitions	135,000.00	-134,859.60	
		Dispositions	-135,000.00		137,036.31
S6869302	TDK CORP NPV	Acquisitions	800.00	-39,574.97	
		Dispositions	-3,800.00		225,489.51
CY8565N300	TEEKAY TANKERS LTD COM USD0.01 (POST REVSPLIT)	Dispositions	-460.00		20,812.99
		Free Delivery	-2,574.00		
SBJV9B83	TEEKAY TANKERS LTD COM USD0.01 (POST REVSPLIT)	Dispositions	-2,574.00		179,274.11
		Free Receipt	2,574.00	-70,591.44	
C87969B101	TELOS CORP MD COM	Free Delivery	-3,368.00		
SBLDDYL1	TELOS CORP MD COM	Dispositions	-3,368.00		11,922.38
		Free Receipt	3,368.00	-29,338.12	
C88025T102	TENABLE HLDGS INC COM	Acquisitions	298.00	-14,175.51	
		Free Delivery	-5,400.00		
SBF7J7N6	TENABLE HLDGS INC COM	Dispositions	-5,400.00		217,721.94
		Free Receipt	5,400.00	-228,999.15	
SBMMV2K8	TENCENT HLDGS LTD HKD0.00002	Acquisitions	8,300.00	-327,830.34	
		Dispositions	-24,300.00		1,137,461.16
C88033G407	TENET HEALTHCARE CORP COM NEW .	Acquisitions	492.00	-30,534.40	
		Dispositions	-876.00		47,581.13
C880779103	TEREX CORP NEW COM	Free Delivery	-4,084.00		
S2884224	TEREX CORP NEW COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6885074	TERUMO CORP NPV	Dispositions	-4,084.00		218,447.08
		Free Receipt	4,084.00	-132,399.94	
		Acquisitions	1,700.00	-53,847.60	
		Dispositions	-45,200.00		868,244.97
SBLGZ986	TESCO ORD GBP0.0633333	Free Receipt	18,800.00		
		Acquisitions	1,157.00	-4,619.38	
		Dispositions	-166,659.00		631,685.09
		Dispositions			
SB616C79	TESLA INC COM USD0.001	Acquisitions	810.00	-145,635.67	
		Dispositions	-1,613.00		300,801.81
		Acquisitions	20,000.00	-13,406.25	
		Dispositions	-595,000.00		414,983.29
SBD3GSZ6	TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000	Free Delivery	-3,278.00		
		Dispositions	-3,278.00		191,364.31
		Free Receipt	3,278.00	-198,950.78	
		Free Delivery	-245,000.00		
C88224Q107	TEXAS CAP BANCSHARES INC DEL COM	Dispositions	-245,000.00		233,653.65
		Free Receipt	245,000.00	-245,131.09	
		Acquisitions	110,000.00	-109,120.00	
		Dispositions	-110,000.00		107,032.27
S2977209	TEXAS CAP BANCSHARES INC DEL COM	Free Delivery	-260,000.00		
		Dispositions	-510,000.00		480,880.33
		Free Receipt	260,000.00	-257,834.20	
		Acquisitions	0.00	0.00	
C882508CC6	TEXAS INSTRS INC FIXED 5% 03-14-2053	Dispositions	-405,000.00		405,412.29
		Free Receipt			
		Dispositions			
		Free Delivery	-80,000.00		
SBMF9DQ2	TEXAS INSTRS INC FIXED 5% 03-14-2053	Dispositions			
		Free Receipt			
		Dispositions			
		Free Delivery			
SBPSQRF8	TEXAS INSTRS INC 5.15% 02-08-2054	Dispositions			
		Free Receipt			
		Dispositions			
		Free Delivery			
C882926AA6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	Dispositions			
		Free Receipt			
		Dispositions			
		Free Delivery			
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	Dispositions			
		Free Receipt			
		Dispositions			
		Free Delivery			
SBN7KRL3	TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 04-01-2035	Dispositions			
		Free Receipt			
		Dispositions			
		Free Delivery			
C88283LHU3	TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE	Dispositions			
		Free Receipt			
		Dispositions			
		Free Delivery			

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 676 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB52BMP4	TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE	Dispositions	-80,000.00		79,816.86
		Free Receipt	80,000.00	-95,930.48	
SBDRXBF4	TFI INTERNATIONAL COM NPV	Acquisitions	296.00	-40,103.38	
		Dispositions	-3,608.00		510,366.04
C88322Q108	TG THERAPEUTICS INC COM	Acquisitions	3,720.00	-44,166.30	
		Dispositions	-3,720.00		46,312.73
C88331L108	THE BEAUTY HEALTH CO CL A	Acquisitions	8,485.00	-28,247.23	
		Free Delivery	-8,485.00		
SBNQQ6C6	THE BEAUTY HEALTH CO CL A	Dispositions	-8,485.00		15,102.87
		Free Receipt	8,485.00	-28,247.23	
SBHJ0775	THE CIGNA GROUP	Acquisitions	450.00	-133,264.35	
		Dispositions	-1,142.00		378,586.37
CG8807B106	THERAVANCE BIOPHARMA INC COM	Acquisitions	696.00	-7,843.49	
		Dispositions	-4,561.00		41,985.07
		Free Delivery	-2,621.00		
SBMNDK09	THERAVANCE BIOPHARMA INC COM	Dispositions	-2,621.00		22,906.90
		Free Receipt	2,621.00	-41,229.86	
S2886907	THERMO FISHER SCIENTIFIC INC COM USD1	Acquisitions	20.00	-11,502.52	
		Dispositions	-319.00		177,653.38
C883556BY7	THERMO FISHER 4.1% DUE 08-15-2047	Free Delivery	-150,000.00		
SBF2K6Q0	THERMO FISHER 4.1% DUE 08-15-2047	Dispositions	-150,000.00		125,445.80
		Free Receipt	150,000.00	-148,237.50	
C88556E102	THREDUP INC CL A CL A	Acquisitions	2,400.00	-4,966.56	
		Free Delivery	-2,400.00		
SBMFPHK2	THREDUP INC CL A CL A	Dispositions	-2,400.00		3,863.89

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 677 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C886885102	TILLYS INC CL A	Free Receipt	2,400.00	-4,966.56	
		Dispositions	-300.00		1,817.60
		Free Delivery	-2,080.00		
SB7TN3D2	TILLYS INC CL A	Dispositions	-2,080.00		10,378.91
		Free Receipt	2,080.00	-18,264.87	
		Free Delivery	-515,000.00		
C88732JAY4	TIME WARNER CABLE 5.875% DUE 11-15-2040	Dispositions	-515,000.00		452,339.19
		Free Receipt	515,000.00	-526,244.10	
		Free Delivery	-515,000.00		
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040	Acquisitions	3,300,000.00	-3,357,397.28	
		Dispositions	-230,000.00		215,362.80
		Free Delivery	-515,000.00		
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038	Acquisitions	994.00	-23,622.55	
		Dispositions	-4,119.00		113,530.08
		Free Delivery	-515,000.00		
SB8KH5G7	TMX GROUP LIMITED COM NPV	Acquisitions	100.00	-14,604.68	
		Dispositions	-3,300.00		721,608.58
		Free Delivery	-515,000.00		
S6895675	TOKYO ELECTRON NPV	Acquisitions	1,500.00	-118,406.33	
		Dispositions	-1,500.00		120,057.79
		Free Delivery	-515,000.00		
S6894304	TOKYO SEIMITSU CO NPV	Acquisitions	2,841.00	-72,273.24	
		Dispositions	-6,441.00		181,428.60
		Free Delivery	-515,000.00		
S2897222	TORONTO-DOMINION COM NPV	Acquisitions	84.00	-4,623.44	
		Dispositions	-10,777.00		588,960.99
		Free Delivery	-395,000.00		
C89153VAV1	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	Acquisitions	375,000.00	-258,729.70	
		Free Receipt	395,000.00	-395,000.00	
		Free Delivery	-395,000.00		
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	Acquisitions	295,000.00	-295,000.00	
		Free Receipt	395,000.00	-395,000.00	
		Free Delivery	-395,000.00		
C89157XAC5	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	Acquisitions	295,000.00	-295,000.00	
		Free Receipt	395,000.00	-395,000.00	
		Free Delivery	-395,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 678 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPW6WP9	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	Dispositions	-290,000.00		291,646.49
		Free Receipt	295,000.00	-295,000.00	
SBPW6WH1	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054	Acquisitions	180,000.00	-180,124.54	
		Dispositions	-130,000.00		130,840.10
SB15C557	TOTALENERGIES SE	Acquisitions	4,739.00	-307,788.15	
		Dispositions	-12,993.00		860,179.20
C89214P109	TOWNEBANK PORTSMOUTH VA COM	Acquisitions	1,700.00	-47,288.53	
		Free Delivery	-1,700.00		
SB018PR4	TOWNEBANK PORTSMOUTH VA COM	Dispositions	-1,700.00		44,385.76
		Free Receipt	1,700.00	-47,288.53	
S6900643	TOYOTA MOTOR CORP NPV	Acquisitions	5,300.00	-102,278.78	
		Dispositions	-5,300.00		102,596.68
C872657101	TPG PARTNERS LLC CL A COM	Acquisitions	1,450.00	-62,217.33	
		Dispositions	-1,450.00		61,971.13
SBJXMVK2	TRADEWEB MKTS INC CL A CL A	Acquisitions	1,480.00	-147,283.15	
		Dispositions	-1,480.00		156,446.45
C89352HAB5	TRANSCANADA 5.85% DUE 03-15-2036	Acquisitions	115,000.00	-115,984.40	
		Free Delivery	-115,000.00		
SB11K5C2	TRANSCANADA 5.85% DUE 03-15-2036	Dispositions	-115,000.00		117,063.41
		Free Receipt	115,000.00	-115,984.40	
C89352HAL3	TRANSCANADA 5% DUE 10-16-2043	Free Delivery	-110,000.00		
SBFF3376	TRANSCANADA 5% DUE 10-16-2043	Dispositions	-110,000.00		100,127.03
		Free Receipt	110,000.00	-115,544.38	
C89352HAD1	TRANSCANADA 6.2% DUE 10-15-2037	Free Delivery	-95,000.00		
SB287YY8	TRANSCANADA 6.2% DUE 10-15-2037				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C89352HAE9	TRANSCANADA 7.25% DUE 08-15-2038	Dispositions	-95,000.00		99,197.31
		Free Receipt	95,000.00	-121,222.85	
		Free Delivery	-530,000.00		
SB3CHMW5	TRANSCANADA 7.25% DUE 08-15-2038				
C89422G107	TRAVERE THERAPEUTICS INC COM	Dispositions	-1,030,000.00		1,154,643.49
		Free Receipt	530,000.00	-637,884.46	
SBLFGJD5	TRAVERE THERAPEUTICS INC COM	Acquisitions	6,851.00	-52,964.68	
		Dispositions	-6,600.00		53,408.98
		Free Delivery	-8,989.00		
C89455T109	TREACE MED CONCEPTS INC COM	Dispositions	-8,989.00		65,617.87
		Free Receipt	8,989.00	-99,995.06	
C87265H109	TRI POINTE HOMES INC	Acquisitions	3,862.00	-18,910.15	
		Dispositions	-3,862.00		21,727.89
SB92CQF3	TRI POINTE HOMES INC	Acquisitions	2,640.00	-99,817.01	
		Dispositions	-6,072.00		168,132.18
		Free Delivery	-2,640.00		
C896288107	TRINET GROUP INC COM USD0.000025	Dispositions	-2,640.00		98,020.47
		Free Receipt	2,640.00	-99,817.01	
S2693914	TRINET GROUP INC COM USD0.000025	Free Delivery	-2,300.00		
		Dispositions	-2,300.00		237,675.39
		Free Receipt	2,300.00	-5,945.73	
CG9059U107	TRINSEO PLC COM USD0.01	Acquisitions	1,623.00	-10,067.96	
		Dispositions	-1,000.00		11,061.61
		Free Delivery	-3,729.00		
SBP48297	TRINSEO PLC COM USD0.01	Dispositions	-3,729.00		9,247.66
		Free Receipt	3,729.00	-118,474.55	
C896945201	TRIPADVISOR INC COM USD0.001	Acquisitions	682.00	-12,610.93	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 680 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB6ZC3N6	TRIPADVISOR INC COM USD0.001	Free Delivery	-682.00		
		Dispositions	-682.00		12,105.16
		Free Receipt	682.00	-12,610.93	
C89785X101	TRUEBLUE INC COM STK	Acquisitions	50.00	-702.66	
		Free Delivery	-2,076.00		
		Dispositions	-2,076.00		21,486.00
S2519849	TRUEBLUE INC COM STK	Free Receipt	2,076.00	-97,610.10	
		Dispositions	-1,000.00		2,530.73
		Free Delivery	-2,205.00		
C89785L107	TRUECAR INC COM	Dispositions	-2,205.00		6,107.67
		Free Receipt	2,205.00	-18,648.63	
		Dispositions	-110,000.00		106,203.90
C89788MAP7	TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	Free Delivery	-180,000.00		
		Acquisitions	1,230,000.00	-1,244,015.11	
		Dispositions	-140,000.00		135,424.20
SBRBD998	TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	Free Receipt	180,000.00	-180,000.00	
		Acquisitions	115,000.00	-104,871.95	
		Free Delivery	-170,000.00		
C89788MAM4	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	Acquisitions	55,000.00	-52,909.71	
		Free Receipt	170,000.00	-159,291.18	
		Acquisitions	595,000.00	-595,069.30	
SBPX1Z87	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	Dispositions	-395,000.00		394,907.70
		Free Delivery	-30.00		
		Dispositions	-30.00		966.57
SBMGC3Z9	TRUIST FINL CORP 5.711% 01-24-2035	Free Receipt	30.00	-1,225.89	
		Dispositions			
		Free Receipt			
C90041L105	TURNING PT BRANDS INC COM				
SBYQ7X92	TURNING PT BRANDS INC COM				
C900450206	TURTLE BEACH CORP COM NEW				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 681 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500.00	-5,502.84	
		Dispositions	-1,787.00		17,929.19
		Free Delivery	-500.00		
SBF5HDT0	TURTLE BEACH CORP COM NEW				
		Dispositions	-500.00		7,109.80
		Free Receipt	500.00	-5,502.84	
C90089L108	TUSIMPLE HLDGS INC CL A				
		Acquisitions	1,900.00	-2,092.02	
		Dispositions	-3,350.00		2,825.09
C901109108	TUTOR PERINI CORP COM				
		Acquisitions	3,198.00	-51,965.42	
		Dispositions	-3,823.00		50,360.47
		Free Delivery	-3,198.00		
S2681760	TUTOR PERINI CORP COM				
		Dispositions	-3,198.00		69,298.73
		Free Receipt	3,198.00	-51,965.42	
C91159HJL5	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034				
		Acquisitions	50,000.00	-47,660.06	
		Free Delivery	-215,000.00		
		Free Receipt	215,000.00	-215,000.00	
C91159HJN1	U S BANCORP 5.836% 06-12-2034				
		Acquisitions	255,000.00	-260,216.80	
		Dispositions	-310,000.00		302,735.60
C91159HJJ0	U S BANCORP 5.85% 10-21-2033				
		Free Delivery	-365,000.00		
SBM9WJ58	U S BANCORP 5.85% 10-21-2033				
		Dispositions	-590,000.00		602,721.12
		Free Receipt	365,000.00	-365,000.00	
SBK6N347	UBER TECHNOLOGIES INC COM USD0.00001				
		Acquisitions	3,882.00	-236,069.98	
		Dispositions	-3,882.00		271,102.54
C902613BL1	UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030				
		Acquisitions	200,000.00	-199,916.00	
		Dispositions	-200,000.00		201,099.53
SBRJL176	UBS GROUP AG USD0.10 (REGD)				
		Acquisitions	337.00	-10,444.06	
		Dispositions	-45,453.00		1,357,484.53
C991GVF991	UBS TRUMBULL PROPERTY (USB-TPF)				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C902685106	UDEMY INC COM	Acquisitions	56,769.37	-56,769.37	
		Dispositions	-340,494.08		340,494.08
SBPBLNG3	UDEMY INC COM	Acquisitions	2,900.00	-31,373.19	
		Free Delivery	-2,900.00		
SBLPK711	UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000	Dispositions	-2,900.00		23,431.34
		Free Receipt	2,900.00	-31,373.19	
SBPSNBB3	UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000	Acquisitions	375,000.00	-455,940.12	
		Dispositions	-375,000.00		462,133.16
C90400D108	ULTRAGENYX PHARMACEUTICAL INC COM	Acquisitions	370,000.00	-469,075.79	
		Dispositions	-370,000.00		448,584.81
SBJ62Z18	ULTRAGENYX PHARMACEUTICAL INC COM	Acquisitions	1,160.00	-41,419.31	
		Dispositions	-688.00		26,703.07
S6911485	UNICHARM CORP NPV	Free Delivery	-472.00		
		Dispositions	-472.00		18,685.96
SBYMXPS7	UNICREDIT SPA NPV	Free Receipt	472.00	-16,853.37	
		Acquisitions	300.00	-10,327.94	
C904677200	UNIFI INC COM	Dispositions	-3,400.00		111,742.86
		Acquisitions	1,975.00	-52,829.39	
S2911865	UNIFI INC COM	Dispositions	-6,861.00		250,420.78
		Free Delivery	-600.00		3,556.89
SBPRC4Z6	UNION ELECTRIC COMPANY 5.25% 01-15-2054	Free Delivery	-244.00		
		Dispositions	-244.00		1,368.80
C907818EN4	UNION PAC CORP FIXED 4% DUE 04-15-2047	Free Receipt	244.00	-5,120.37	
		Acquisitions	100,000.00	-99,267.00	
		Dispositions	-100,000.00		95,260.88
		Free Delivery	-565,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 683 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYSSD48	UNION PAC CORP FIXED 4% DUE 04-15-2047	Dispositions	-565,000.00		457,738.03
		Free Receipt	565,000.00	-559,165.77	
C907818EM6	UNION PAC CORP 3.799% DUE 10-01-2051	Free Delivery	-215,000.00		
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051	Dispositions	-215,000.00		167,559.85
		Free Receipt	215,000.00	-194,958.45	
C907818FG8	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Free Delivery	-515,000.00		
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Dispositions	-655,000.00		488,735.73
		Free Receipt	515,000.00	-551,018.95	
C909214306	UNISYS CORP COM NEW	Free Delivery	-6,986.00		
S2931595	UNISYS CORP COM NEW	Dispositions	-6,986.00		28,641.80
		Free Receipt	6,986.00	-35,059.62	
C910340108	UNITED FIRE GROUP INC COM USD0.001	Free Delivery	-655.00		
SB4WVG84	UNITED FIRE GROUP INC COM USD0.001	Dispositions	-655.00		13,859.41
		Free Receipt	655.00	-17,059.67	
C911312CA2	UNITED PARCEL SVC INC 5.05% 03-03-2053	Free Delivery	-330,000.00		
SBQMRXX4	UNITED PARCEL SVC INC 5.05% 03-03-2053	Dispositions	-330,000.00		313,925.48
		Free Receipt	330,000.00	-326,271.00	
C81282V100	UNITED PARKS & RESORTS INC	Dispositions	-1,029.00		52,074.70
		Free Delivery	-1,338.00		
SB84KWJ4	UNITED PARKS & RESORTS INC	Dispositions	-1,338.00		68,262.86
		Free Receipt	1,338.00	-72,464.14	
SBMXHQN6	UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053	Acquisitions	10,950,000.00	-9,738,242.70	
		Dispositions	-12,300,000.00		10,927,781.65
SBRJFGX9	UNITED STATES OF AMER TREAS TIPS 04-15-2029				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2917766	UNITEDHEALTH GROUP INC COM	Acquisitions	13,440,000.00	-13,522,122.11	
		Dispositions	-13,440,000.00		13,531,365.59
C91324PEK4	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Acquisitions	130.00	-63,791.57	
		Dispositions	-627.00		310,462.65
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Free Delivery	-145,000.00		
		Dispositions	-295,000.00		266,417.04
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375% 04-15-2054	Free Receipt	145,000.00	-140,487.71	
		Acquisitions	2,080,000.00	-2,073,546.37	
C91324PDU3	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Dispositions	-610,000.00		605,409.00
		Free Delivery	-505,000.00		
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Dispositions	-765,000.00		587,644.40
		Free Receipt	505,000.00	-503,262.80	
C91324PCX8	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	Free Delivery	-410,000.00		
		Dispositions	-410,000.00		345,045.03
SBZ0X5W0	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	Free Receipt	410,000.00	-412,364.18	
		Free Delivery	-230,000.00		
C91324PCR1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Dispositions	-165,000.00		153,146.17
		Free Receipt	230,000.00	-229,054.70	
SBLBRZK1	UNITEDHEALTH GROUP 5.35% DUE 02-15-2033	Acquisitions	1,770,000.00	-1,809,451.09	
		Dispositions	-730,000.00		744,665.70
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	Acquisitions	1,405,000.00	-1,490,078.44	
		Dispositions	-70,000.00		70,461.30
C91324PET5	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	Free Delivery	-380,000.00		
		Dispositions	-740,000.00		796,165.61
SBLBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	Dispositions			

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 685 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C913366KB5	UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE	Free Receipt	380,000.00	-375,516.00	
SBLKVVW25	UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE	Free Delivery	-430,000.00		
C913483103	UNIVERSAL ELECTRS INC COM	Dispositions	-430,000.00		295,261.75
		Free Receipt	430,000.00	-436,351.10	
S2911683	UNIVERSAL ELECTRS INC COM	Dispositions	-100.00		853.44
		Free Delivery	-508.00		
C91359V107	UNIVERSAL INS HLDGS INC COM	Dispositions	-508.00		5,755.47
		Free Receipt	508.00	-19,713.74	
S2912374	UNIVERSAL INS HLDGS INC COM	Free Delivery	-1,739.00		
		Dispositions	-1,739.00		31,822.81
C91514AKD6	UNIVERSITY TEX UNIV REVS 2.439% 08-15-2049 BEO TAXABLE	Free Receipt	1,739.00	-48,188.27	
SBMQC6S3	UNIVERSITY TEX UNIV REVS 2.439% 08-15-2049 BEO TAXABLE	Free Delivery	-270,000.00		
		Dispositions	-270,000.00		173,483.88
SBSLT313	UNUM GROUP 6% 06-15-2054	Free Receipt	270,000.00	-270,000.00	
		Acquisitions	100,000.00	-97,902.00	
C91544A109	UPLAND SOFTWARE INC COM	Dispositions	-100,000.00		97,860.84
		Acquisitions	2,100.00	-6,934.48	
SBRBCTL7	US BANCORP 5.678% 01-23-2035	Dispositions	-2,100.00		7,092.65
		Acquisitions	565,000.00	-565,000.00	
C90328M107	USANA HEALTH SCIENCES INC CDT-SHS	Dispositions	-385,000.00		388,902.13
S2267698	USANA HEALTH SCIENCES INC CDT-SHS	Free Delivery	-861.00		
		Dispositions	-861.00		39,226.06
S6916781	UTD O/S BANK NPV	Free Receipt	861.00	-75,659.62	
		Acquisitions	1,100.00	-23,387.07	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 686 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C911312BV7	UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040	Dispositions	-9,700.00		205,022.16
SBMGJVM3	UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040	Free Delivery	-170,000.00		
C911312BN5	UTD PARCEL SVC INC 3.75% 11-15-2047	Dispositions	-170,000.00		168,978.68
SBDYRR1	UTD PARCEL SVC INC 3.75% 11-15-2047	Free Receipt	170,000.00	-169,182.30	
		Free Delivery	-205,000.00		
		Dispositions	-205,000.00		160,108.58
		Free Receipt	205,000.00	-203,362.30	
C927804FR0	VA ELEC & PWR CO 4.45 02-15-2044	Free Delivery	-300,000.00		
SBJSVPB3	VA ELEC & PWR CO 4.45 02-15-2044	Dispositions	-300,000.00		258,919.39
S2954194	VAIL RESORTS INC COM	Free Receipt	300,000.00	-321,714.00	
		Acquisitions	2,065.00	-438,549.02	
C918905209	VALHI INC NEW COM NEW COM NEW	Dispositions	-2,065.00		370,760.44
SBMG4NS8	VALHI INC NEW COM NEW COM NEW	Free Delivery	-249.00		
		Dispositions	-249.00		4,546.61
		Free Receipt	249.00	-10,225.07	
C921659108	VANDA PHARMACEUTICALS INC COM	Acquisitions	1,900.00	-8,637.02	
SB12W3P6	VANDA PHARMACEUTICALS INC COM	Free Delivery	-6,183.00		
		Dispositions	-6,183.00		37,777.07
		Free Receipt	6,183.00	-54,300.64	
C92240M108	VECTOR GROUP LTD COM STK	Acquisitions	4,229.00	-43,532.78	
S2515803	VECTOR GROUP LTD COM STK	Free Delivery	-6,354.00		
		Dispositions	-6,354.00		70,527.43
		Free Receipt	6,354.00	-71,134.50	
SBFH3N85	VEEVA SYS INC CL A COM CL A COM	Acquisitions	40.00	-7,556.31	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 687 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-273.00		54,439.33
SBMY9R27	VENTURE GLOBAL 4.125% DUE 08-15-2031	Acquisitions	315,000.00	-254,606.25	
		Dispositions	-315,000.00		281,897.25
C92335C106	VERA BRADLEY INC COM STK	Free Delivery	-1,792.00		
SB4626P4	VERA BRADLEY INC COM STK	Dispositions	-1,792.00		10,447.06
		Free Receipt	1,792.00	-13,694.51	
SBPGMZQ5	VERALTO CORP COM	Dispositions	-678.33		57,297.89
		Free Receipt	678.33	53,166.55	
C923451108	VERITEX HLDGS INC COM	Dispositions	-1,385.00		24,076.53
		Free Delivery	-512.00		
SBRCYYB7	VERITEX HLDGS INC COM	Dispositions	-512.00		10,229.47
		Free Receipt	512.00	-9,843.52	
C92343VGC2	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	Free Delivery	-585,000.00		
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	Dispositions	-885,000.00		638,811.72
		Free Receipt	585,000.00	-579,085.65	
C92343VCQ5	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	Free Delivery	-1,070,000.00		
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	Acquisitions	3,820,000.00	-3,566,708.51	
		Free Receipt	1,070,000.00	-1,062,253.20	
SBP6GQM0	VERIZON COMMUNICATIONS 5.5% 02-23-2054	Acquisitions	50,000.00	-49,363.50	
		Dispositions	-50,000.00		49,859.55
C92343VFT6	VERIZON 2.65% DUE 11-20-2040	Free Delivery	-575,000.00		
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040	Dispositions	-685,000.00		478,876.82
		Free Receipt	575,000.00	-574,465.25	
C92343VEA8	VERIZON 4.5% DUE 08-10-2033	Free Delivery	-465,000.00		

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 688 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Dispositions	-465,000.00		441,094.54
		Free Receipt	465,000.00	-463,688.70	
C92343VCK8	VERIZON 4.862% DUE 08-21-2046	Free Delivery	-562,000.00		
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Dispositions	-762,000.00		707,386.33
		Free Receipt	562,000.00	-595,175.42	
S2931034	VERTEX PHARMACEUTICALS INC COM	Acquisitions	60.00	-22,668.20	
		Dispositions	-335.00		147,950.68
SBL3LWS8	VERTIV HOLDINGS LLC COM USD0.0001	Acquisitions	640.00	-60,241.78	
		Dispositions	-640.00		58,831.94
C92539P101	VERVE THERAPEUTICS INC COM	Acquisitions	3,805.00	-23,563.54	
		Free Delivery	-3,805.00		
SBNGKXX2	VERVE THERAPEUTICS INC COM	Dispositions	-3,805.00		20,089.84
		Free Receipt	3,805.00	-23,563.54	
C92556VAF3	VIATRIS INC 4.0% 06-22-2050	Dispositions	-155,000.00		106,576.45
		Free Delivery	-240,000.00		
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050	Dispositions	-240,000.00		164,096.73
		Free Receipt	240,000.00	-257,338.43	
SBQJQKM2	VICI PROPERTIES LP 6.125% 04-01-2054	Acquisitions	120,000.00	-117,830.40	
		Dispositions	-120,000.00		116,985.59
C92719V100	VIMEO INC COM	Acquisitions	1,000.00	-3,280.50	
		Dispositions	-1,000.00		3,669.97
C92764N102	VIR BIOTECHNOLOGY INC COM	Acquisitions	1,380.00	-18,301.43	
		Free Delivery	-1,380.00		
SBK4PZ38	VIR BIOTECHNOLOGY INC COM	Dispositions	-1,380.00		12,599.04
		Free Receipt	1,380.00	-18,301.43	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 689 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C927804FP4	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	Free Delivery	-125,000.00		
SBD1NQR7	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	Dispositions	-125,000.00		110,262.13
		Free Receipt	125,000.00	-124,940.00	
C92826CAE2	VISA INC 4.15% DUE 12-14-2035	Free Delivery	-85,000.00		
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Dispositions	-85,000.00		79,975.95
		Free Receipt	85,000.00	-84,885.25	
C92826CAF9	VISA INC 4.3% DUE 12-14-2045	Free Delivery	-405,000.00		
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Dispositions	-685,000.00		605,174.10
		Free Receipt	405,000.00	-422,208.04	
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	333.00	-29,908.76	
		Free Delivery	-333.00		
SBZ8VJQ8	VISTRA CORP COM USD0.01	Dispositions	-333.00		28,920.24
		Free Receipt	333.00	-29,908.76	
SBM8BNR6	VMWARE INC FIXED 2.2% 08-15-2031	Acquisitions	20,000.00	-15,412.00	
		Dispositions	-195,000.00		159,017.37
C92857WBD1	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	Free Delivery	-340,000.00		
SBB0RG21	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	Dispositions	-340,000.00		292,704.47
		Free Receipt	340,000.00	-326,434.56	
C92922P106	W & T OFFSHORE INC COM	Acquisitions	19,400.00	-59,424.83	
		Dispositions	-19,400.00		52,909.80
C92976GAJ0	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	Free Delivery	-360,000.00		
SB7XGYR8	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	Acquisitions	2,540,000.00	-2,827,337.68	
		Free Receipt	360,000.00	-480,776.40	
C92976GAG6	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 690 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB1PB082	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	Free Delivery	-485,000.00		
		Dispositions	-485,000.00		502,341.43
		Free Receipt	485,000.00	-473,676.90	
S2936921	WALMART INC COM	Acquisitions	430.00	-50,225.56	
		Dispositions	-7,016.00		607,412.69
		Free Receipt	3,538.00		
C931142EV1	WALMART INC NT 2.65% 09-22-2051	Free Delivery	-125,000.00		
SBMDP812	WALMART INC NT 2.65% 09-22-2051	Dispositions	-125,000.00		79,824.31
		Free Receipt	125,000.00	-124,537.50	
		Free Delivery	-265,000.00		
C931142EU3	WALMART INC 2.5% DUE 09-22-2041 BEO	Dispositions	-100,000.00		70,716.70
SBMDP801	WALMART INC 2.5% DUE 09-22-2041 BEO	Free Receipt	265,000.00	-265,000.00	
		Acquisitions	900,000.00	-698,606.55	
		Dispositions	-650,000.00		512,321.60
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Acquisitions	680,000.00	-536,550.93	
		Dispositions	-195,000.00		154,563.20
		Free Delivery	-320,000.00		
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	Free Receipt	320,000.00	-251,062.52	
		Free Delivery	-270,000.00		
		Acquisitions	980,000.00	-810,324.09	
SBQPF8K7	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	Dispositions	-60,000.00		48,732.60
		Free Receipt	270,000.00	-217,741.50	
		Dispositions	-2,598.00		174,093.46
C93627C101	WARRIOR MET COAL INC COM	Free Delivery	-923.00		
SBF2X272	WARRIOR MET COAL INC COM	Dispositions	-923.00		56,753.69
		Free Receipt	923.00	-32,810.28	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP4CPX4	WASHINGTON UNIV 3.524% DUE 04-15-2054	Acquisitions	0.00	0.00	
		Dispositions	-100,000.00		77,071.16
SBYVG1F6	WASTE CONNECTIONS INC COM	Acquisitions	150.00	-19,792.86	
		Dispositions	-1,155.00		198,417.88
C94106LBR9	WASTE MANAGEMENT INC 2.95% DUE 06-01-2041	Free Delivery	-170,000.00		
SBMBVPZ5	WASTE MANAGEMENT INC 2.95% DUE 06-01-2041	Dispositions	-170,000.00		124,393.62
		Free Receipt	170,000.00	-169,129.60	
CY95308105	WAVE LIFE SCIENCES PTE LTD COM NPV	Acquisitions	1,000.00	-4,963.30	
		Free Delivery	-1,000.00		
SBYZG9R0	WAVE LIFE SCIENCES PTE LTD COM NPV	Dispositions	-1,000.00		5,239.85
		Free Receipt	1,000.00	-4,963.30	
CG48833118	WEATHERFORD INTL LTD COMMON STOCK	Acquisitions	654.00	-58,488.74	
		Free Delivery	-654.00		
SBLNN369	WEATHERFORD INTL LTD COMMON STOCK	Dispositions	-654.00		75,914.20
		Free Receipt	654.00	-58,488.74	
C94724R108	WEAVE COMMUNICATIONS INC COM	Acquisitions	2,700.00	-26,861.43	
		Free Delivery	-2,700.00		
SBMDW0R3	WEAVE COMMUNICATIONS INC COM	Dispositions	-2,700.00		24,110.32
		Free Receipt	2,700.00	-26,861.43	
C95000U2Q5	WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	Acquisitions	100,000.00	-69,660.00	
		Free Delivery	-100,000.00		
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	Dispositions	-420,000.00		311,888.99
		Free Receipt	100,000.00	-69,660.00	
SBLB0XT5	WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034	Acquisitions	590,000.00	-598,925.55	
		Dispositions	-230,000.00		242,888.50

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 692 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C95000U2U6	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	Acquisitions	595,000.00	-500,704.40	
		Free Delivery	-595,000.00		
SBLD7GV7	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	Dispositions	-1,195,000.00		1,040,655.62
		Free Receipt	595,000.00	-500,704.40	
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Dispositions	-475,000.00		421,995.95
		Free Delivery	-105,000.00		
		Free Receipt	105,000.00	-105,000.00	
SBQWR464	WELLS FARGO & COMPANY 5.499% 01-23-2035	Acquisitions	1,500,000.00	-1,506,638.46	
		Dispositions	-130,000.00		131,023.10
SBNFZXQ7	WELLS FARGO & COMPANY 5.557% 07-25-2034	Acquisitions	1,305,000.00	-1,313,772.90	
		Dispositions	-80,000.00		76,997.60
SBRC14H4	WELLS FARGO & COMPANY 6.85% 12-31-2049	Acquisitions	2,185,000.00	-2,185,000.00	
		Dispositions	-1,090,000.00		1,095,087.50
C94980VAG3	WELLS FARGO BK 5.95% DUE 08-26-2036	Free Delivery	-710,000.00		
SB1CL665	WELLS FARGO BK 5.95% DUE 08-26-2036	Dispositions	-710,000.00		741,326.75
		Free Receipt	710,000.00	-735,320.89	
C95082P105	WESCO INTL INC COM	Acquisitions	82.00	-13,273.86	
		Free Delivery	-82.00		
S2416973	WESCO INTL INC COM	Dispositions	-82.00		13,461.56
		Free Receipt	82.00	-13,273.86	
S2951098	WEST FRASER TIMBER COM NPV	Acquisitions	1,350.00	-99,200.76	
		Dispositions	-2,050.00		160,716.73
SBRJN893	WESTERN MIDSTREAM OPER LP 6.35% 01-15-2029	Acquisitions	90,000.00	-89,807.40	
		Dispositions	-90,000.00		93,120.84
SBRCQQR1	WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033	Acquisitions	130,000.00	-123,297.45	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C96041AAN6	WESTLAKE 7.19% DUE 07-16-2029	Dispositions	-565,000.00		578,921.59
		Acquisitions	125,000.00	-124,979.58	
SBKMRB8	WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050	Dispositions	-125,000.00		127,605.19
		Acquisitions	100,000.00	-74,295.00	
S2958936	WEYERHAEUSER CO COM	Dispositions	-375,000.00		332,574.42
		Acquisitions	300.00	-10,063.89	
SBDG1S92	WHEATON PRECIOUS METALS CORP COM	Dispositions	-2,007.00		65,803.67
		Acquisitions	2,400.00	-100,838.75	
C976843BM3	WI PUB SVC CORP 3.3% DUE 09-01-2049	Dispositions	-2,400.00		127,526.57
		Free Delivery	-75,000.00		
SBK20BN7	WI PUB SVC CORP 3.3% DUE 09-01-2049	Dispositions	-275,000.00		194,207.04
		Free Receipt	75,000.00	-74,913.75	
C96758W101	WIDEOPENWEST INC COM	Acquisitions	300.00	-2,495.79	
		Dispositions	-300.00		1,301.66
SBPCRN93	WILLIAMS COMPANIES INC 5.15% 03-15-2034	Acquisitions	450,000.00	-449,887.50	
		Dispositions	-450,000.00		436,630.50
SBDB6Q21	WILLIS TOWERS WATSON PLC COM USD0.000115	Acquisitions	200.00	-41,598.20	
		Dispositions	-2,560.00		671,725.32
C976843BJ0	WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044	Free Delivery	-170,000.00		
		Dispositions	-170,000.00		155,501.37
SBGLDJS0	WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044	Free Receipt	170,000.00	-171,626.05	
		Acquisitions	1,119.00	-9,398.59	
C978097103	WOLVERINE WORLD WIDE INC COM	Dispositions	-8,630.00		76,509.00
		Free Delivery	-5,083.00		
C981475106	WORLD KINECT CORPORATION COM USD0.01				
S2469450	WORLD KINECT CORPORATION COM USD0.01				

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 694 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNFWR44	WORLDLINE EUR0.68	Dispositions	-5,083.00		129,816.20
		Free Receipt	5,083.00	-170,140.64	
S6562474	WORLEY LTD	Acquisitions	1,347.00	-33,401.88	
		Dispositions	-3,641.00		53,285.08
C982104101	WORTHINGTON STL INC COMMON STOCK	Acquisitions	883.00	-9,605.30	
		Dispositions	-5,206.00		56,624.10
SBS70KN1	WORTHINGTON STL INC COMMON STOCK	Acquisitions	554.00	-21,623.88	
		Free Delivery	-554.00		
C983024AN0	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Dispositions	-554.00		17,550.23
		Free Receipt	554.00	-21,623.88	
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Free Delivery	-595,000.00		
		Acquisitions	1,950,000.00	-2,082,379.62	
C98401F105	XENCOR INC COM	Dispositions	-170,000.00		178,670.00
		Free Receipt	595,000.00	-625,378.25	
SBGCVWN8	XENCOR INC COM	Acquisitions	597.00	-13,410.57	
		Free Delivery	-597.00		
C984017103	XENIA HOTELS & RESORTS INC COM	Dispositions	-597.00		11,814.30
		Free Receipt	597.00	-13,410.57	
SBVV6CY1	XENIA HOTELS & RESORTS INC COM	Free Delivery	-5,876.00		
		Dispositions	-5,876.00		83,671.91
C98423J101	XPERI INC COM	Free Receipt	5,876.00	-83,355.75	
		Acquisitions	1,647.00	-19,012.64	
SBQV3RS6	XPERI INC COM	Dispositions	-500.00		3,792.49
		Free Delivery	-3,451.00		
		Dispositions	-3,451.00		27,296.65
		Free Receipt	3,451.00	-39,222.95	

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 695 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C98422X101	XPONENTIAL FITNESS INC COM CL A COM CL A	Acquisitions	4,020.00	-86,749.69	
		Dispositions	-4,020.00		47,017.32
C98585N106	YEXT INC COM	Acquisitions	7,128.00	-37,078.71	
		Free Delivery	-7,128.00		
SBD8ZJW2	YEXT INC COM	Dispositions	-7,128.00		35,567.72
		Free Receipt	7,128.00	-37,078.71	
SBYW4289	YUM CHINA HLDGS INC COM	Acquisitions	55.00	-1,937.40	
		Dispositions	-8,608.00		301,657.95
SBQV0SV7	ZALANDO SE NPV	Acquisitions	937.00	-21,569.53	
		Dispositions	-3,177.00		80,471.74
C98888T107	ZIMVIE INC COM USD0.01 WI	Dispositions	-500.00		5,480.21
		Free Delivery	-2,162.00		
SBNBV0S0	ZIMVIE INC COM USD0.01 WI	Dispositions	-2,162.00		33,466.82
		Free Receipt	2,162.00	-24,545.55	
C98980B103	ZIPRECRUITER INC CL A CL A	Acquisitions	5,724.00	-75,781.83	
		Free Delivery	-7,682.00		
SBMGH6N3	ZIPRECRUITER INC CL A CL A	Dispositions	-7,682.00		67,446.08
		Free Receipt	7,682.00	-106,589.98	
SB95WG16	ZOETIS INC COM USD0.01 CL 'A'	Acquisitions	260.00	-45,875.39	
		Dispositions	-793.00		134,705.95
C98978VAT0	ZOETIS INC FIXED 3% DUE 05-15-2050	Free Delivery	-105,000.00		
SBL6JLK4	ZOETIS INC FIXED 3% DUE 05-15-2050	Dispositions	-105,000.00		70,107.75
		Free Receipt	105,000.00	-103,850.25	
SB292RC1	ZOZO INC	Acquisitions	14,900.00	-298,367.70	
		Dispositions	-14,900.00		361,676.71

5500 Supplemental Schedules

01 AUG 23 - 31 JUL 24

Account number CAMPI
Account Name CAMPBELL SOUP INTEGRATION

Page 696 of 886

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL97053	ZSCALER INC .125% DUE	07-01-2025			
		Acquisitions	25,000.00	-34,711.87	
		Dispositions	-25,000.00		31,893.49
C989817101	ZUMIEZ INC COM				
		Acquisitions	529.00	-10,773.19	
		Free Delivery	-529.00		
SB081QB7	ZUMIEZ INC COM				
		Dispositions	-529.00		10,066.58
		Free Receipt	529.00	-10,773.19	
C98983V106	ZUORA INC CL A COM CL A COM				
		Acquisitions	6,943.00	-60,177.82	
		Dispositions	-6,943.00		62,352.71
S5983816	ZURICH INSURANCE GROUP AG	CHF0.10			
		Acquisitions	128.00	-67,682.84	
		Dispositions	-2,006.00		1,084,186.76
C98985Y108	ZYMEWORKS DEL INC COM				
		Acquisitions	3,837.00	-36,685.82	
		Dispositions	-413.00		2,661.43
		Free Delivery	-3,837.00		
SBPCQZY9	ZYMEWORKS DEL INC COM				
		Dispositions	-3,837.00		32,229.90
		Free Receipt	3,837.00	-36,685.82	
C901384107	2SEVENTY BIO INC COM				
		Acquisitions	1,000.00	-5,148.20	
		Dispositions	-3,277.00		20,436.66
S2336747	5TH 3RD BANCORP COM				
		Acquisitions	3,400.00	-91,991.47	
		Dispositions	-7,986.00		277,651.23
C282914100	8X8 INC NEW COM				
		Acquisitions	6,700.00	-19,168.30	
		Dispositions	-20,192.00		65,618.58

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	808.870	808.87	808.87
AUD - Australian dollar	-2.230	-2.23	-2.23
CAD - Canadian dollar	0.020	0.02	0.02
CHF - Swiss franc	-1,506.870	-1,393.77	-1,506.87
EUR - Euro	20,622.450	20,654.03	20,622.45
GBP - British pound sterling	16,363.330	16,488.70	16,363.33
HKD - Hong Kong dollar	3,534.460	3,536.66	3,534.46
JPY - Japanese yen	1,991.230	1,910.35	1,991.23
MXN - Mexican peso	0.000	0.00	0.00
SEK - Swedish krona	0.050	0.05	0.05
USD - United States dollar	217,509.090	216,755.16	217,509.09
ZAR - South African rand	0.000	0.00	0.00
Total - all currencies		258,757.84	259,320.40
Total Non-Interest Bearing Cash - USD		258,757.84	259,320.40
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: Australian dollar	0.000	4,112,955.32	4,040,391.89
Pending foreign exchange purchases: Canadian dollar	0.000	6,329,259.68	6,270,149.20
Pending foreign exchange purchases: Euro	0.000	25,804,604.15	26,060,484.40
Pending foreign exchange purchases: British pound sterling	0.000	7,945,883.04	8,069,806.40
Pending foreign exchange purchases: Hong Kong dollar	0.000	1,503,708.06	1,501,086.53
Pending foreign exchange purchases: Japanese yen	0.000	12,258,401.48	12,919,918.60
Pending foreign exchange purchases: Polish zloty	0.000	161,002.13	159,500.39
Pending foreign exchange purchases: Swedish krona	0.000	792,246.47	773,504.37
Pending foreign exchange purchases: United States dollar	0.000	59,285,659.84	59,285,659.84
Total - all currencies		118,193,720.17	119,080,501.62

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	61,998.05	61,998.05
Total - all currencies		61,998.05	61,998.05
Pending trade sales: United States dollar	0.000	1,632,838.98	1,632,838.98
Total - all currencies		1,632,838.98	1,632,838.98
Total Receivables - Other - USD		119,888,557.20	120,775,338.65
<i>U.S. Government Securities</i>			
United States - USD			
U S TREAS BD STRIPPED PRIN PMT 00078 08-15-2039 REG SEDOL: B4YCD55	1,175,000.000	619,134.16	629,910.63
U S TREAS SEC STRIPPED INT PMT TINT 05/15/40 SEDOL: B572JY0	3,400,000.000	1,661,066.09	1,676,270.04
UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040 SEDOL: B4W2C27	2,963,000.000	1,476,353.20	1,534,972.31
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 10-03-2024 SEDOL: BS1L7L7	2,000,000.000	1,951,313.89	1,981,864.16
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	12,285,000.000	11,919,465.21	12,081,529.69
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029 CUSIP: 91282CLC3	12,460,000.000	12,411,784.77	12,502,831.25
UNITED STATES OF AMER TREAS NOTES 4.125% 07-31-2031 CUSIP: 91282CLD1	7,290,000.000	7,271,775.00	7,361,760.94
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL: BQSB5K1	6,660,000.000	6,724,587.99	6,830,662.50
UNITED STATES OF AMER TREAS NOTES 4.625%06-30-2026 SEDOL: BRT7679	2,520,000.000	2,514,338.28	2,534,667.18
UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 SEDOL: BQSB5L2	10,140,000.000	10,140,617.87	10,244,568.75
UNITED STATES OF AMER TREAS STRIP TBOND 0.0% 05-15-2053 SEDOL: BQRHD39	17,100,000.000	4,912,071.94	5,016,665.99

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2054 SEDOL: BM8NLD4	10,695,000.000	2,878,511.28	3,078,225.92
UNITED STATES OF AMER TREAS STRIP 0% 08-15-2053 SEDOL: BMZ99P3	7,445,000.000	2,040,618.04	2,177,018.81
UNITED STATES OF AMER TREAS STRIP 0% 11-15-2053 SEDOL: BP38LZ7	7,235,000.000	2,101,432.78	2,119,591.50
UNITED STATES OF AMER TREAS STRIP 0% DUE 11-15-2051 REG SEDOL: BMWK7G6	17,484,000.000	5,578,166.42	5,342,181.48
UNITED STATES OF AMER TREAS STRIP 0%02-15-2053 SEDOL: BNDTCM0	11,512,000.000	3,312,308.24	3,403,126.44
UNITED STATES TREAS BD STRIPPED 08-15-2052 SEDOL: BPVH026	11,292,000.000	3,485,138.65	3,379,457.34
UNITED STATES TREAS BD STRIPPED PRIN PMTBD 02-15-2036 (UNDDATE) BEO SEDOL: B1HLGB5	4,459,000.000	2,782,370.37	2,841,222.32
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043 SEDOL: BMQX5D4	5,280,000.000	2,287,102.29	2,323,210.35
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	3,550,000.000	1,478,935.88	1,505,561.18
UNITED STATES TREAS BD STRIPPED PRIN PMT0 11-15-2040 REG SEDOL: B4N5J57	1,885,000.000	929,096.30	951,087.59
UNITED STATES TREAS BD STRIPPED PRIN PMT0.0% 11-15-2052 SEDOL: BP481K1	9,110,000.000	2,773,297.29	2,737,007.49
UNITED STATES TREAS BD STRIPPED PRIN PMT00071 05-15-2037 (UNDDATE) REG SEDOL: B2QFC73	2,080,000.000	1,184,268.80	1,246,786.63
UNITED STATES TREAS BD STRIPPED PRIN PMT00073 02-15-2038 (UNDDATE) REG SEDOL: B2Q3DS5	2,500,000.000	1,371,375.00	1,447,389.63
UNITED STATES TREAS BD STRIPPED PRIN PMT00074 05-15-2038 (UNDDATE) REG SEDOL: B4RB661	2,060,000.000	1,113,800.80	1,176,121.69
UNITED STATES TREAS BD STRIPPED PRIN PMT00077 05-15-2039 (UNDDATE) REG SEDOL: B4MZT92	2,610,000.000	1,387,432.03	1,416,425.36
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG SEDOL: B4T5N59	2,535,000.000	1,318,002.24	1,342,890.90
UNITED STATES TREAS BD STRIPPED PRIN PMT00080 02-15-2040 (UNDDATE) REG SEDOL: B52MJS9	2,708,000.000	1,396,792.87	1,419,877.46
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG SEDOL: BGRQBH6	5,600,000.000	2,358,619.84	2,403,448.43

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG SEDOL: BYT06H7	4,715,000.000	1,925,091.24	1,952,593.10
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SEDOL: BZ0RQY1	7,500,000.000	3,100,209.99	3,144,639.38
UNITED STATES TREAS BD STRIPPED PRIN PMT15/02/2052 02-15-2052 (UNDDATE) BEO SEDOL: BMX79G0	16,707,000.000	5,161,886.76	5,074,042.54
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	17,100,000.000	17,532,617.56	17,906,906.25
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRN8	13,565,000.000	13,757,040.58	13,931,678.91
UNITED STATES TREAS NTS DTD 4.625% 05-31-2031 SEDOL: BS3FRW8	6,460,000.000	6,603,431.21	6,711,334.38
UNITED STATES TREAS NTS 4.25% 06-30-2029 SEDOL: BRT7668	3,750,000.000	3,748,346.38	3,801,855.45
UNITED STATES TREAS SEC STRIPPED 08-15-2038 SEDOL: B4P9XY4	8,040,000.000	4,178,706.86	4,348,053.15
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041 SEDOL: BPRBXM3	3,295,000.000	1,523,299.01	1,540,397.47
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG SEDOL: BYY9LQ3	3,230,000.000	1,407,290.22	1,422,467.32
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG SEDOL: BPCX7H7	3,300,000.000	1,491,716.16	1,519,754.74
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG SEDOL: B3TF8B3	3,700,000.000	1,691,344.00	1,797,443.65
UNITED STATES TREAS SEC STRIPPED INT PMT0.0% 11-15-2049 SEDOL: BPSP3F7	374,000.000	134,172.50	117,961.64
UNITED STATES TREAS SEC STRIPPED INT PMT0% DUE 08-15-2051 REG CUSIP: 912834XG8	3,150,000.000	884,268.00	937,457.04
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/08/2049 USD 08-15-2049 CUSIP: 912834UY2	1,177,000.000	664,326.37	374,554.54
UNITED STATES TREAS SEC STRIPPED INT PMT00005 05-15-2038 (UNDDATE) REG SEDOL: B4P68R3	8,175,000.000	4,455,919.83	4,477,484.04
UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG SEDOL: B4XVY94	8,060,000.000	4,141,222.93	4,245,392.22
UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG SEDOL: B4RKCF9	8,170,000.000	4,201,556.61	4,360,934.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG SEDOL: B53HFK7	3,400,000.000	1,673,987.38	1,697,442.11
UNITED STATES TREAS SEC STRIPPED INT PMT00751 05-15-2035 (UNDDATE) REG SEDOL: B2RG5H6	7,934,000.000	5,424,235.02	5,047,244.17
UNITED STATES TREAS SEC STRIPPED INT PMT00752 11-15-2035 (UNDDATE) REG SEDOL: B2RG6H3	8,009,000.000	5,371,168.99	4,972,233.80
UNITED STATES TREAS SEC STRIPPED INT PMT00753 05-15-2036 (UNDDATE) REG SEDOL: B2RG758	8,054,000.000	5,278,085.60	4,882,697.71
UNITED STATES TREAS SEC STRIPPED INT PMT00754 11-15-2036 (UNDDATE) REG SEDOL: B2RG7W5	8,104,000.000	5,219,079.26	4,792,830.73
UNITED STATES TREAS SEC STRIPPED INT PMT00755 05-15-2037 (UNDDATE) REG SEDOL: B2RG877	8,129,000.000	4,797,615.53	4,682,529.09
UNITED STATES TREAS SEC STRIPPED INT PMT00764 08-15-2037 (UNDDATE) REG SEDOL: B4R4615	8,023,000.000	4,598,046.46	4,567,755.13
UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG SEDOL: B4PM774	8,051,000.000	4,357,557.85	4,460,967.72
UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG SEDOL: B4PLXN9	10,299,000.000	7,073,292.21	6,782,645.18
UNITED STATES TREAS SEC STRIPPED INT PMT00840 02-15-2035 (UNDDATE) REG SEDOL: B4R92V2	7,869,000.000	5,450,118.85	5,064,823.38
UNITED STATES TREAS SEC STRIPPED INT PMT00841 08-15-2035 (UNDDATE) REG SEDOL: B4Q1GC8	7,944,000.000	5,391,867.16	4,994,252.67
UNITED STATES TREAS SEC STRIPPED INT PMT00842 02-15-2036 (UNDDATE) REG SEDOL: B156388	7,999,000.000	5,369,280.55	4,909,845.71
UNITED STATES TREAS SEC STRIPPED INT PMT00873 08-15-2036 SEDOL: B1XFKP3	7,959,000.000	5,175,061.44	4,766,535.74
UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDDATE) REG SEDOL: B1XKZ20	8,004,000.000	4,668,933.51	4,671,271.67
UNITED STATES TREAS SEC STRIPPED INT PMT00889 11-15-2034 (UNDDATE) REG SEDOL: B2RGMJ7	7,859,000.000	5,481,676.82	5,115,443.14
UNITED STATES TREAS 4.875% 05-31-2026 SEDOL: BS3FRT5	1,830,000.000	1,835,258.91	1,846,870.31
US TREAS BD STRIPPED PRIN 05-15-2042 REG SEDOL: B6Y9Z87	1,200,000.000	517,980.00	550,418.90
US TREAS BD STRIPPED PRIN 08-15-2042 REG SEDOL: B83VP55	1,210,000.000	536,301.42	546,796.77

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG SEDOL: BBRWPW2	4,930,000.000	2,110,300.31	2,141,322.92
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG SEDOL: BPCX7G6	2,890,000.000	1,265,021.69	1,289,090.02
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG SEDOL: B7LNMS8	3,338,000.000	1,587,871.05	1,601,314.07
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG SEDOL: BPRBXL2	3,484,000.000	1,599,282.01	1,650,483.26
US TREAS SEC STRIPPED INT PMT 00116 11-15-2039 SEDOL: B5012P6	3,445,000.000	1,709,436.46	1,742,339.72
US TREAS SEC 0 DUE 11-15-2041 SEDOL: BP8YH07	3,255,000.000	1,455,163.05	1,475,571.31
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SEDOL: BMGSVW0	9,617,000.000	3,019,621.48	2,897,508.53
UTD STATES TREAS SEC STRIPPED INT GENERIC TINT PMT 0% 02-15-2050 SEDOL: BQ3SFP2	1,500,000.000	468,721.87	469,088.93
UTD STATES TREAS SEC STRIPPED INT GENERIC TINT PMT 0% 05-15-2050 CUSIP: 912834VV7	1,530,000.000	473,153.91	476,051.15
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042 SEDOL: BPH3RL6	3,265,000.000	1,442,229.41	1,458,386.23
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043 SEDOL: B87G437	3,165,000.000	1,329,084.75	1,341,966.80
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044 SEDOL: BP9F4J7	2,925,000.000	1,167,601.25	1,182,198.65
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044 CUSIP: 912803GZ0	945,000.000	375,193.35	398,186.81
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2050 SEDOL: BKPNTX9	6,641,600.000	2,493,185.16	2,154,388.26
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2051 SEDOL: BMDK9B4	19,297,000.000	6,784,772.11	6,047,778.21
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2051 CUSIP: 912834WR5	1,420,000.000	428,485.24	428,686.81
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039 SEDOL: B4Z6BD0	8,196,000.000	4,180,495.25	4,260,295.06
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2043 SEDOL: BZ0RR37	3,120,000.000	1,291,497.14	1,305,112.47

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BP9F4L9	2,910,000.000	1,141,154.20	1,161,425.99
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BMFV0N4	10,748,000.000	3,947,760.21	3,470,557.79
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912834WZ7	1,400,000.000	418,347.83	419,340.00
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BLF97G3	11,002,000.000	3,714,446.98	3,417,319.78
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: B4L98T8	3,410,000.000	1,720,278.31	1,748,529.84
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BN7ZZC5	3,215,000.000	1,376,993.59	1,398,260.15
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BP9F475	3,065,000.000	1,250,491.79	1,267,061.10
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BJTH941	6,385,000.000	2,090,313.54	2,109,921.59
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BJL9M35	14,394,000.000	5,314,087.15	4,588,361.56
UTD STATES TREAS ZERO CPN 0% DUE CUSIP: 912834WC8	1,470,000.000	451,805.58	452,411.29
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BMH1214	15,372,000.000	5,143,707.77	4,727,883.03
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: B4QJWQ8	8,140,000.000	4,517,611.46	4,571,120.95
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BN7ZZ70	3,185,000.000	1,354,206.31	1,367,771.43
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BQ1K378	3,010,000.000	1,214,084.50	1,228,617.13
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BKRQWR1	6,380,000.000	2,196,991.82	2,090,244.12
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BPLJQX5	1,510,000.000	460,399.74	461,286.88
UTD STATES TREAS ZERO CPN 0% DUE SEDOL: BM9CSQ2	18,074,000.000	6,674,185.29	5,709,451.53
Total United States - USD		332,369,752.25	327,233,221.48
Total U.S. Government Securities		332,369,752.25	327,233,221.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
Norway - USD			
STATOIL ASA 4.25 DUE 11-23-2041 SEDOL: B710SM5	115,000.000	102,278.19	101,470.73
Total Norway - USD		102,278.19	101,470.73
Switzerland - USD			
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL: BK1PN26	170,000.000	153,738.07	156,089.67
Total Switzerland - USD		153,738.07	156,089.67
United States - USD			
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	375,000.000	294,050.07	296,870.02
AMEREN ILL CO FIXED 3.85% DUE 09-01-2032 SEDOL: BMHB6W3	950,000.000	870,909.22	882,274.51
AMEREN ILL CO 1.55% DUE 11-15-2030 SEDOL: BMZ71J5	690,000.000	559,365.16	575,010.78
BURL NORTHN SANTA 6.15% DUE 05-01-2037 SEDOL: B1W13G4	500,000.000	551,368.90	554,893.03
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048 SEDOL: BFMN5B7	395,000.000	361,253.55	328,138.33
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050 SEDOL: BKPD746	90,000.000	59,256.29	59,135.04
CENTERPOINT ENERGY HOUSTON ELEC LLC 3.0% DUE 02-23-2032 SEDOL: BLNKQ94	120,000.000	104,651.84	105,621.11
CENTERPOINT ENERGY 3% DUE 02-01-2027 SEDOL: BD9G753	1,910,000.000	1,823,938.88	1,841,178.44
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 SEDOL: BKRW213	1,040,000.000	934,307.03	919,242.83
CONSUMERS ENERGY 3.5% DUE 08-01-2051 SEDOL: BLR95V2	80,000.000	60,598.63	59,914.08
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	860,000.000	749,171.93	742,516.17
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL: BNG44B5	460,000.000	307,865.82	318,051.64
ENTERGY ARKANSAS LLC 4.2% DUE 04-01-2049 SEDOL: BJDRF72	350,000.000	284,978.95	283,861.49

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	1,120,000.000	929,688.42	905,929.09
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	260,000.000	189,654.83	189,345.78
ENTERGY TEXAS INC 5.8% 09-01-2053 SEDOL: BQV0JS1	420,000.000	428,307.35	432,334.02
FL PWR & LT CO 4.95% DUE 06-01-2035 SEDOL: B0B0N65	230,000.000	226,440.44	231,658.17
FL PWR & LT CO 5.95% DUE 10-01-2033 SEDOL: 2013879	135,000.000	143,885.18	145,578.39
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	25,000.000	25,557.50	21,840.18
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	70,000.000	72,041.38	60,696.88
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL: BDD8L53	1,020,000.000	962,336.58	970,165.94
HOME DEPOT INC 5.95% DUE 04-01-2041 SEDOL: BFN0JP9	1,360,000.000	1,464,190.24	1,470,036.32
JOHNSON & JOHNSON 5.95% DUE 08-15-2037 SEDOL: BG48XN5	725,000.000	800,720.16	811,625.58
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SEDOL: BMGDH50	790,000.000	544,674.16	553,980.73
MERCK & CO INC NEW 3.4% DUE 03-07-2029 SEDOL: BJ0KX03	2,310,000.000	2,185,186.63	2,216,720.93
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 SEDOL: BR03SC5	235,000.000	242,388.97	242,280.54
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	880,000.000	1,110,520.03	1,118,610.01
PACIFICORP 5.75% DUE 04-01-2037 SEDOL: B1V72T9	1,155,000.000	1,162,729.86	1,184,844.96
PACIFICORP 6% DUE 01-15-2039 SEDOL: B3KTPK2	440,000.000	452,927.90	459,908.51
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	1,210,000.000	1,453,178.24	1,463,864.27
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL: BJBZSV3	395,000.000	298,012.36	300,721.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
PUBLIC SVC CO NEW HAMPSHIRE 1ST MTG BD SER V 2.2% 06-15-2031 SEDOL: BN2T618	1,065,000.000	894,030.92	902,920.64
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	345,000.000	296,631.92	245,202.53
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	25,000.000	22,742.34	22,957.20
SAN DIEGO G & E 5.35 DUE 05-15-2040 SEDOL: B4KPKP7	710,000.000	693,102.23	696,254.14
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL: B52NTT3	760,000.000	754,155.60	666,812.21
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	60,000.000	59,920.20	42,458.11
SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033 SEDOL: 2197621	2,460,000.000	2,766,146.02	2,795,680.06
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	185,000.000	205,998.01	163,035.55
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	195,000.000	212,851.08	178,834.49
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	880,000.000	871,912.80	890,041.14
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	65,000.000	64,732.85	60,180.48
UTD PARCEL SVC INC 6.2% DUE 01-15-2038 SEDOL: BG495L0	2,450,000.000	2,692,082.90	2,717,936.36
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	2,545,000.000	2,707,757.87	2,749,197.16
Total United States - USD		31,896,221.24	31,878,359.24
Total Corporate Debt Instruments - Preferred		32,152,237.50	32,135,919.64
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
BHP BILLITON FIN USA LTD 5.25% 09-08-2030 SEDOL: BRJRLB8	1,205,000.000	1,227,277.11	1,245,854.50
BHP BILLITON FIN USA LTD 5.25% 09-08-2033 SEDOL: BRJRLC9	1,260,000.000	1,269,394.61	1,289,683.23

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027 CUSIP: 12661PAA7	1,890,000.000	1,833,672.23	1,845,921.97
PVTPL CSL FINANCE PLC 5.106% 04-03-2034 CUSIP: 12661PAG4	920,000.000	917,708.14	930,816.66
PVTPL GLENCORE FDG LLC 5.634% 04-04-2034 SEDOL: BRS7WC7	830,000.000	826,246.77	836,150.45
WESTPAC BANKING CORPORATION 1.953% 11-20-2028 CUSIP: 961214EW9	45,000.000	39,891.35	40,492.13
Total Australia - USD		6,114,190.21	6,188,918.94
Belgium - USD			
ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL: B3RQGZ8	1,440,000.000	1,842,712.79	1,866,359.94
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	1,710,000.000	1,704,662.02	1,670,840.73
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	2,220,000.000	2,123,598.60	2,101,704.97
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	2,380,000.000	2,192,499.65	2,225,297.31
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	80,000.000	76,339.37	72,846.79
Total Belgium - USD		7,939,812.43	7,937,049.74
Canada - USD			
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	3,410,000.000	3,465,809.37	3,499,852.89
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	1,445,000.000	1,456,949.50	1,480,121.12
CDN IMPERIAL BK COMM TORONTO BRH SR NT 6.092% 10-03-2033 CUSIP: 13607LWW9	1,740,000.000	1,819,445.09	1,848,121.72
ROYAL BANK OF CANADA MTN 4.95% 02-01-2029 CUSIP: 78016HZV5	440,000.000	439,471.72	445,663.84
ROYAL BANK OF CANADA 2.3% 11-03-2031 CUSIP: 78016EYH4	365,000.000	304,721.64	310,247.50
ROYAL BANK OF CANADA 5.069% 07-23-2027 CUSIP: 78016HZX1	1,500,000.000	1,500,000.00	1,504,856.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
SUNCOR ENERGY INC 5.95% SEDOL: B01YRG5 DUE12-01-2034 BEO	1,410,000.000	1,460,737.76	1,476,132.64
TORONTO DOMINION BANK 5.523% CUSIP: 89115A2U5 07-17-2028	1,815,000.000	1,842,707.69	1,868,400.53
Total Canada - USD		12,289,842.77	12,433,396.24
China - USD			
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.95% 12/11/2023 SEDOL: 4A99JSU	500,000.000	517,520.00	18,750.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 9.75% 28/09/2023 SEDOL: BN0YRY5	200,000.000	200,000.00	7,676.00
DEFAULTED ZHENRO PROPERTIES GP LTD 6.63% GTD SNR NTS 07/01/2026 SEDOL: BMCPKB7	200,000.000	176,000.00	1,800.00
KAISA GROUP HLDGS 10.875% BDS 23/07/23 USD200 SEDOL: 5A8TG1U	400,000.000	414,000.00	15,000.00
Total China - USD		1,307,520.00	43,226.00
France - USD			
PVTPL BNP PARIBAS SR 2.159% CUSIP: 09659W2R4 09-15-2029	1,670,000.000	1,462,402.53	1,488,679.85
PVTPL BNP PARIBAS 5.125% DUE CUSIP: 09659W2V5 01-13-2029	1,820,000.000	1,809,312.04	1,834,593.43
PVTPL SOCIETE GENERALE 7.367% 01-10-2053 CUSIP: 83368RBT8	950,000.000	943,945.93	962,365.89
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP: 89153VAX7	35,000.000	25,820.72	26,130.20
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	770,000.000	653,729.70	536,695.61
TOTAL CAP INTL 3.386% DUE CUSIP: 89153VAW9 06-29-2060	80,000.000	80,000.00	55,167.13
TOTAL CAP 3.883% DUE 10-11-2028 CUSIP: 89152UAH5	2,080,000.000	2,003,529.09	2,028,986.04
TOTALENERGIES CAPITAL S.A. 5.638% SEDOL: BPW6WP9 04-05-2064	5,000.000	5,000.00	5,080.73
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	50,000.000	50,124.54	50,580.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
Total France - USD		7,033,864.55	6,988,279.38
Germany - USD			
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064 SEDOL: BYVQZP4	2,630,000.000	2,072,520.71	1,982,523.93
PVTPL BMW US CAP LLC 4.15% DUE 04-09-2030 BEO SEDOL: BK97PX9	1,510,000.000	1,455,104.41	1,477,745.18
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 1.25% DUE 11-24-2025/11-24-2020 BEO SEDOL: BNM52B8	1,950,000.000	1,841,653.37	1,857,483.65
Total Germany - USD		5,369,278.49	5,317,752.76
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNWV1V3	885,000.000	792,250.83	779,067.47
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027 SEDOL: BR82H83	1,615,000.000	1,642,594.98	1,654,182.61
AERCAP IRELAND CAP/GLOBA 6.15% 09-30-2030 SEDOL: BR82H94	815,000.000	846,063.79	860,883.09
DELOS AIRCRAFT DESIGNATED ACTIVITY COMPANY TERM LOAN SR SECD TL 10-14-2027 CUSIP: L2324EAF8	0.000	0.00	0.00
PVTPL AIB GROUP PLC 5.871% 03-28-2035 CUSIP: 00135TAE4	205,000.000	205,000.00	210,108.59
PVTPL BANK IRELAND GROUP PLC 5.601% 03-20-2030 CUSIP: 06279JAD1	515,000.000	513,907.68	521,162.95
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY CO TL B SENIOR SECURED 11 MAY 2028 CUSIP: LX2326374	0.000	0.00	0.00
Total Ireland - USD		3,999,817.28	4,025,404.71
Italy - USD			
PVTPL ENI S P A 5.5% 05-15-2034 CUSIP: 26874RAN8	610,000.000	609,377.45	622,203.07
Total Italy - USD		609,377.45	622,203.07

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
MITSUBISHI UFJ FIN GRP BDS 3.195% 07-18-2029 SEDOL: BKFH1S0	1,190,000.000	1,088,452.21	1,108,841.32
MITSUBISHI UFJ FINL GROUP INC 5.719% 02-20-2026 CUSIP: 606822CV4	2,160,000.000	2,160,475.04	2,164,431.15
MITSUBISHI UFJ 5.063% DUE 09-12-2025 CUSIP: 606822CQ5	730,000.000	728,955.57	729,429.78
PVTPL NTT FIN CORP 1.591% 04-03-2028 CUSIP: 62954WAD7	3,100,000.000	2,749,962.55	2,779,728.52
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	970,000.000	726,112.23	721,155.00
Total Japan - USD		7,453,957.60	7,503,585.77
Mexico - USD			
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG SEDOL: B2R62G4	35,000.000	37,212.53	37,915.99
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	345,000.000	363,547.66	366,170.95
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG SEDOL: BBM3LH7	1,040,000.000	1,125,646.88	1,142,251.32
Total Mexico - USD		1,526,407.07	1,546,338.26
Norway - USD			
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL: BLSP5D1	155,000.000	155,601.94	130,879.93
Total Norway - USD		155,601.94	130,879.93
Saudi Arabia - USD			
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3	745,000.000	745,000.00	744,249.04
Total Saudi Arabia - USD		745,000.00	744,249.04
South Africa - USD			
PVTPL ANGLO AMERN CAP 5.75% 04-05-2034 CUSIP: 034863BE9	1,870,000.000	1,879,802.42	1,906,683.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
South Africa - USD			
Total South Africa - USD		1,879,802.42	1,906,683.08
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER4.75% DUE 08-09-2024 REG SEDOL: BN74JQ4	970,000.000	969,175.02	969,773.51
PVTPL ROCHE HOLDINGS INC 2.076% DUE 12-13-2031 BEO SEDOL: BPK32Z2	2,200,000.000	1,813,899.27	1,847,317.63
PVTPL UBS GROUP AG 2.593% 09-11-2025 SEDOL: BJDSY12	1,100,000.000	1,092,417.79	1,096,239.61
PVTPL UBS GROUP AG 3.869% 01-12-2018 CUSIP: 225401AF5	1,520,000.000	1,441,384.32	1,461,798.73
PVTPL UBS GROUP AG 4.751% DUE 05-12-2028BEO CUSIP: 902613AP3	835,000.000	823,955.39	828,743.21
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	500,000.000	447,078.76	452,381.72
UBS GROUP AG 4.703% DUE 08-05-2027 CUSIP: 902613AS7	2,025,000.000	1,988,717.42	2,006,595.73
Total Switzerland - USD		8,576,627.97	8,662,850.14
United Arab Emirates - USD			
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040 CUSIP: 36321PAE0	2,802,286.800	2,262,350.03	2,277,006.13
Total United Arab Emirates - USD		2,262,350.03	2,277,006.13
United Kingdom - GBP			
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	0.020	0.02	0.03
Total United Kingdom - GBP		0.02	0.03
United Kingdom - USD			
ASTRAZENECA FINANCE LLC. 4.85% 02-26-2029 SEDOL: BMG7M35	1,935,000.000	1,934,767.40	1,963,891.70
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	2,274,325.000	2,567,813.72	2,595,290.28

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<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	4,220,000.000	3,616,315.36	3,707,372.08
BARCLAYS PLC 5.304% DUE 08-09-2026 REG CUSIP: 06738EBZ7	1,780,000.000	1,769,457.90	1,777,904.87
DIAGEO CAPITAL PLC 5.375% 10-05-2026 SEDOL: BRBS391	1,815,000.000	1,827,473.75	1,840,779.88
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL: B88GFC2	890,000.000	1,027,849.21	1,007,919.09
NATWEST GROUP PLC 1.642% 06-14-2027 SEDOL: BNHV1G9	2,000,000.000	1,852,560.73	1,876,241.52
PVTPL BAE SYS PLC NT 5.25% 03-26-2031 CUSIP: 05523RAK3	1,140,000.000	1,144,766.92	1,160,870.68
PVTPL NATIONWIDE BLDG SOC SR NON-PFD MEDIUM TE 2.972% 02-16-2028 CUSIP: 63861VAF4	1,040,000.000	976,898.60	987,442.25
PVTPL NATWEST MKTS PLC 5.41% DUE 05-17-2029 BEO CUSIP: 63906YAJ7	485,000.000	487,193.00	494,076.80
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3	15,000.000	14,667.45	10,749.41
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	70,000.000	46,886.55	47,183.93
Total United Kingdom - USD		17,266,650.59	17,469,722.49
United States - USD			
ABBOTT LABS 6.15% DUE 11-30-2037 SEDOL: B922PX4	3,840,000.000	4,246,164.99	4,302,871.49
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	945,000.000	959,197.45	879,321.34
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	1,250,000.000	1,154,834.27	1,116,599.74
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	95,000.000	103,860.48	81,181.55
ABBVIE INC 4.8% 03-15-2029 SEDOL: BSNSFH8	1,205,000.000	1,202,020.49	1,220,750.60
ABBVIE INC 4.95% 03-15-2031 SEDOL: BSNSFK1	595,000.000	596,553.18	606,690.76
ABBVIE INC 5.05% 03-15-2034 SEDOL: BSNSFL2	960,000.000	966,511.25	977,683.03

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	450,000.000	383,749.19	343,135.09
AGREE LTD PARTNERSHIP 4.8% 10-01-2032 SEDOL: BM9Z0Q5	890,000.000	845,432.05	856,793.01
AGREE LTD PARTNERSHIP 5.625% 06-15-2034 SEDOL: BS560S6	580,000.000	576,869.98	588,883.80
AGREE LTD 2.9% DUE 10-01-2030 SEDOL: BKSGR42	1,285,000.000	1,111,519.68	1,134,126.69
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	15,000.000	14,880.60	12,662.20
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	3,810,000.000	2,856,514.14	2,837,112.61
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	235,000.000	214,035.64	213,013.76
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	190,000.000	142,671.05	144,766.36
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	345,000.000	345,495.76	243,492.80
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,020,000.000	752,818.77	641,683.48
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	680,000.000	562,197.83	563,076.92
AMERICAN EXPRESS CO SUB NT FIXED/FLTG 4.989% 05-26-2033 SEDOL: BQ2LV21	1,280,000.000	1,244,772.91	1,270,828.85
AMERICAN EXPRESS CO 6.338% DUE 10-30-2026 SEDOL: BMHLTH9	1,260,000.000	1,274,672.07	1,278,442.00
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG SEDOL: BXSSDV8	40,000.000	39,704.40	36,733.67
AMERN EXPRESS CO 5.519% DUE 07-26-2035 SEDOL: BNM9JD1	400,000.000	400,000.00	404,902.49
AMERN HONDA FIN CORP MED TERM NTS TRANCHE # TR 116 5.65% 11-15-2028 SEDOL: BS70P36	1,155,000.000	1,188,358.00	1,201,727.52
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	25,000.000	21,199.48	21,284.80
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	1,620,000.000	1,623,374.65	1,646,397.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ANALOG DEVICES INC 1.7% 10-01-2028 SEDOL: BM8SKC1	450,000.000	398,004.14	404,285.73
APOLLO GLOBAL MGMT 5.8% 05-21-2054 SEDOL: BQFPG3	660,000.000	661,670.08	665,030.01
APOLLO MGMT HLDGS 4.4% DUE 05-27-2026 SEDOL: BDB4ZC8	1,460,000.000	1,434,059.79	1,444,245.15
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	2,895,000.000	2,290,976.82	2,321,943.78
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	775,000.000	691,925.79	671,349.65
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	105,000.000	103,067.77	88,884.51
APPLE INC 4.375% DUE 05-13-2045 SEDOL: BXC5WP2	550,000.000	497,316.35	507,130.35
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	60,000.000	56,479.58	57,419.25
AQUA AMER INC FIXED 4.276% 05-01-2049 SEDOL: BK1WFG5	680,000.000	551,469.30	547,084.46
ASCENSION 2.532% DUE 11-15-2029 SEDOL: BKZ7NH3	515,000.000	458,991.87	468,300.55
ASCENSION 3.106% DUE 11-15-2039 SEDOL: BKZ7NP1	285,000.000	222,987.66	229,675.01
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	3,260,000.000	2,968,831.83	2,259,732.02
ATHENE GLOBAL FDG 2.95% DUE 11-12-2026 SEDOL: BKTSLK1	1,940,000.000	1,830,365.25	1,848,698.17
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 SEDOL: BKPD1R7	115,000.000	73,940.06	74,253.69
BALTIMORE GAS & ELECTRIC CO 2.25% DUE 06-15-2031 BEO SEDOL: BMBY5R6	785,000.000	658,949.12	671,195.97
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4	2,245,000.000	1,909,047.04	1,946,420.66
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2	1,470,000.000	1,253,593.26	1,248,925.20
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	330,000.000	325,697.81	253,835.96

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Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 3.366% 01-23-2026 CUSIP: 06051GGZ6	2,390,000.000	2,357,984.72	2,365,916.59
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BLPLDG1	1,280,000.000	1,275,932.21	1,223,342.55
BANK AMER CORP 3.559% 04-23-2027 SEDOL: BK1LZT5	3,235,000.000	3,129,528.66	3,154,298.23
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL: BLPLD72	2,460,000.000	2,196,157.51	2,234,461.10
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	2,500,000.000	2,374,737.87	2,414,031.70
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	555,000.000	435,393.02	397,683.15
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP: 06051GHU6	235,000.000	202,328.95	205,953.03
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 SEDOL: BRBCSG5	1,330,000.000	1,337,787.75	1,359,971.40
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 SEDOL: BNNJDR2	635,000.000	657,830.93	666,393.05
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7	1,080,000.000	919,674.52	929,055.58
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	1,110,000.000	733,959.07	741,273.20
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	65,000.000	64,770.55	51,982.38
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	615,000.000	515,594.61	517,819.40
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	1,890,000.000	1,999,701.36	2,041,001.98
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	55,000.000	54,403.94	54,586.09
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	2,835,000.000	2,726,933.61	2,791,895.50
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	280,000.000	263,421.29	260,920.67
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	250,000.000	198,527.73	171,067.71

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Corporate Debt Instruments - Other			
United States - USD			
BOEING CO 5.04% DUE 05-01-2027 SEDOL: BM8XFS7	1,075,000.000	1,053,286.90	1,067,511.72
BOEING CO 6.625 DEB DUE 02-15-2038 SEDOL: 2283478	195,000.000	203,532.68	205,419.50
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032 SEDOL: BPH2JC8	115,000.000	98,465.57	99,869.27
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	25,000.000	24,650.47	16,864.76
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO SEDOL: BP2CRG3	200,000.000	131,094.42	132,477.95
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO SEDOL: BMD2N30	45,000.000	33,173.76	33,851.33
BP CAP MKTS AMER INC 4.812% DUE 02-13-2033 SEDOL: BMZMHX6	3,700,000.000	3,620,445.14	3,664,594.00
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	240,000.000	150,782.69	153,499.64
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	520,000.000	336,891.90	342,059.57
BP CAPITAL MARKETS 6.45% 12-31-2049 SEDOL: BPCTKV0	335,000.000	344,759.05	345,733.40
BRISTOL MYERS SQUIBB CO 3.9% DUE 02-20-2028 BEO SEDOL: BMY3GL1	1,500,000.000	1,452,865.91	1,471,047.59
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050 SEDOL: BJQV485	360,000.000	269,989.15	273,349.08
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	60,000.000	53,055.81	53,484.05
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	330,000.000	337,054.87	338,788.50
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL: BNW2JM9	460,000.000	297,352.49	301,025.31
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0	55,000.000	54,962.87	53,974.04
CAESARS ENTERTAINMENT, INC. TERM B1 LOANSR SECD TL 01-27-2031 CUSIP: 12768EAH9	0.000	0.00	0.00
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.15% 03-01-2034 SEDOL: BRC25Y1	730,000.000	730,401.54	737,909.86

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Corporate Debt Instruments - Other			
United States - USD			
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LBX6	0.000	0.00	0.00
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12	1,120,000.000	1,089,467.61	1,104,455.11
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	1,845,000.000	1,852,650.05	1,859,422.50
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	1,295,000.000	1,296,315.16	1,299,045.42
CITIBANK N A 5.57% 04-30-2034 SEDOL: BRJNSN7	1,735,000.000	1,771,327.93	1,804,725.54
CITIGROUP INC FLTG RT 5.174% DUE 02-13-2030 SEDOL: BRBYMN6	3,160,000.000	3,151,147.96	3,194,757.47
CITIGROUP INC NEW 2.976% 11-05-2030 CUSIP: 17308CC53	345,000.000	358,068.60	313,652.32
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	235,000.000	196,832.45	200,497.84
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	265,000.000	200,002.98	190,093.87
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4	2,150,000.000	2,137,747.04	2,075,927.83
CITIGROUP INC 3.878% DUE 01-24-2039 CUSIP: 172967LU3	930,000.000	787,904.14	804,294.31
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31	5,000.000	4,881.15	4,936.29
CITIGROUP INC 5.449% 06-11-2035 CUSIP: 172967PL9	850,000.000	849,309.60	864,012.43
CITIGROUP INC 5.875 DUE 01-30-2042 SEDOL: B8WTN90	855,000.000	919,366.42	903,117.05
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	1,420,000.000	1,828,601.74	1,821,472.61
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	15,000.000	15,000.00	13,766.34
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28	5,315,000.000	3,810,092.91	3,306,444.65
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3	1,190,000.000	1,098,318.18	1,116,042.49

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United States - USD			
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	70,000.000	67,916.80	55,973.15
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	80,000.000	62,296.09	51,289.05
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	45,000.000	31,925.98	27,207.58
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	875,000.000	685,355.28	693,615.43
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	55,000.000	49,669.40	40,807.52
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	325,000.000	278,805.48	283,417.92
COMCAST CORP NEW 4.25% DUE 01-15-2033 SEDOL: B92PSY5	1,005,000.000	947,581.33	959,917.86
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PR0	165,000.000	132,029.69	133,236.38
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	575,000.000	583,651.37	586,322.19
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	185,000.000	126,579.51	127,493.22
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	285,000.000	187,473.86	188,670.69
COMWLTH EDISON CO 3.65% DUE 06-15-2046 SEDOL: BYQHP74	30,000.000	22,753.60	23,085.70
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	665,000.000	570,006.56	581,158.16
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SEDOL: BCZYK44	1,420,000.000	1,273,411.36	1,279,910.08
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	145,000.000	112,296.32	111,719.20
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	75,000.000	57,124.09	57,800.74
CONOCOPHILLIPS CO 5.05% 09-15-2033 SEDOL: BQD1V97	500,000.000	498,264.23	506,726.56
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO SEDOL: BLGXL73	750,000.000	811,494.47	820,641.78

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	70,000.000	64,181.33	40,246.55
COREBRIDGE FINL INC SR NT 3.85% 04-05-2029 SEDOL: BRXNDR2	470,000.000	441,887.38	448,305.59
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	1,810,000.000	1,724,137.89	1,662,561.83
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	2,380,000.000	2,265,998.09	2,098,961.94
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	420,000.000	421,628.78	422,358.69
DEERE JOHN CAP 1.7% DUE 01-11-2027 SEDOL: BNG5106	1,075,000.000	985,538.00	1,004,785.34
DEERE JOHN CAPITAL CORP 5.05% 06-12-2034 SEDOL: BT3CQ52	1,470,000.000	1,468,617.41	1,494,506.71
DEVON FING CORP U 7.875% DUE 09-30-2031 SEDOL: 2864925	950,000.000	1,086,255.83	1,097,103.98
DIAMOND SPORTS GROUP, LLC TERM LOAN (FIRST LIEN) SNR SECURED TL 05-25-2026 SEDOL: BMHSFB6	0.000	0.00	0.00
DIAMONDBACK ENERGY INC 6.25% 03-15-2033 SEDOL: BQWR7X2	860,000.000	907,322.23	918,502.86
DIRECTV FING LLC TERM LOAN SENIOR SECURED TL 08-02-2029 CUSIP: 25460HAD4	0.000	0.00	0.00
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 SEDOL: BP4X032	315,000.000	207,778.33	207,603.58
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	1,940,000.000	2,146,420.63	2,174,974.74
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL: BMFKW68	1,155,000.000	938,731.88	942,841.94
DISNEY WALT CO 4.125 DUE 12-01-2041 SEDOL: B795V01	80,000.000	69,205.27	69,583.84
DUKE ENERGY CORP NEW 4.85% 01-05-2029 SEDOL: BQB66L1	730,000.000	722,492.48	732,783.15
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20	855,000.000	818,017.63	815,256.04
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMRY08	845,000.000	830,981.13	808,047.93

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ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	650,000.000	551,358.67	587,900.53
ENTERGY LA LLC 4.0% 03-15-2033 SEDOL: BD36VT1	305,000.000	277,117.90	281,139.27
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	865,000.000	824,656.24	800,553.89
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	285,000.000	281,625.12	263,951.96
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	1,720,000.000	1,821,390.18	1,810,402.99
ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 SEDOL: BKT4KF7	500,000.000	342,687.02	341,455.62
EXTRA SPACE STORAGE L P 5.9% 01-15-2031 SEDOL: BQRGK35	1,260,000.000	1,292,760.30	1,312,133.22
EXXON MOBIL CORP 2.61% DUE 10-15-2030 SEDOL: BMDSC20	500,000.000	440,761.23	449,313.74
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	135,000.000	121,285.26	94,576.73
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	420,000.000	353,190.49	312,994.82
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	105,000.000	106,025.36	89,770.45
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	600,000.000	600,000.00	543,349.93
FIFTH THIRD BANCORP 5.631% 01-29-2032 SEDOL: BMGBZR2	325,000.000	323,780.71	330,415.28
FLORIDA POWER & LIGHT COMPANY 4.8% 05-15-2033 SEDOL: BQ3RM69	930,000.000	912,527.47	928,448.00
FLORIDA PWR & LT CO 1ST MTG BD 2.45% 02-03-2032 SEDOL: BPLF6T9	250,000.000	209,693.84	213,712.66
FLORIDA PWR & LT CO 5.3% 06-15-2034 SEDOL: BQKMP91	720,000.000	731,992.68	744,853.33
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2	145,000.000	151,872.13	130,265.51
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04	65,000.000	56,040.06	56,198.45

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United States - USD			
GOLDMAN SACHS CAP I 6.345% DUE 02-15-2034 BEO SEDOL: BG48W61	2,600,000.000	2,711,584.20	2,741,752.44
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4S31	30,000.000	23,001.20	23,347.06
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG SEDOL: BN11JM7	70,000.000	57,080.52	58,036.48
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	2,200,000.000	1,860,764.45	1,849,931.49
GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030 SEDOL: BKT1TF1	155,000.000	136,228.17	138,788.53
GOLDMAN SACHS GROUP INC 2.64% DUE 02-24-2028 BEO SEDOL: BN95V92	2,995,000.000	2,798,215.44	2,827,508.58
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	230,000.000	172,541.39	174,728.67
GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG SEDOL: BF0KZ43	7,710,000.000	7,662,409.04	7,679,101.64
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	1,350,000.000	1,291,940.70	1,230,739.35
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1	510,000.000	546,280.52	559,342.71
GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029 SEDOL: BMY62C3	1,530,000.000	1,603,591.58	1,619,031.02
GOLDMAN SACHS 5.851% 04-25-2035 SEDOL: BSCB6G4	80,000.000	82,609.83	83,596.59
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	3,220,000.000	3,276,629.73	3,274,455.64
HOME DEPOT INC FIXED 4.85% 06-25-2031 SEDOL: BPLZ1M7	1,700,000.000	1,679,872.00	1,723,634.42
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL: BP0TWX8	80,000.000	50,888.35	51,337.91
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	120,000.000	103,014.94	96,392.18
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	160,000.000	158,172.80	116,882.19
HOME DEPOT INC 4.9% 04-15-2029 SEDOL: BRXJX69	2,230,000.000	2,239,123.99	2,272,084.60

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Corporate Debt Instruments - Other			
United States - USD			
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8	1,170,000.000	1,163,582.71	1,160,195.20
HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064 SEDOL: BQBCWR7	570,000.000	567,479.50	568,262.37
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	2,260,000.000	2,575,188.52	2,625,455.47
HUMANA INC 5.95% 03-15-2034 SEDOL: BN12KQ1	1,630,000.000	1,685,066.26	1,706,265.87
HUMANA INC 8.15% DUE 06-15-2038 SEDOL: B6TROY7	470,000.000	570,667.18	574,450.97
HUNTINGTON BANCSHARES INC 6.208% 08-21-2029 SEDOL: BPJP4P3	685,000.000	694,982.92	711,907.89
INTEL CORP FIXED 3.75% DUE 08-05-2027 CUSIP: 458140BY5	2,150,000.000	2,078,935.24	2,101,132.61
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	480,000.000	323,530.76	330,460.97
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	135,000.000	125,510.02	122,381.10
INTEL CORP 5.6% 02-21-2054 SEDOL: BSNWTF6	55,000.000	54,404.65	54,663.52
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	1,285,000.000	1,287,400.68	1,295,827.09
INTL FLAVORS & 5% DUE 09-26-2048 SEDOL: BGPZ5Q2	255,000.000	222,897.92	225,362.55
INTUIT INC 5.125% 09-15-2028 SEDOL: BNNJDL6	845,000.000	856,568.34	865,246.72
INTUIT INC 5.25% 09-15-2026 SEDOL: BNNJDT4	2,150,000.000	2,161,485.25	2,181,241.67
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	885,000.000	902,793.73	912,712.16
JACKSON FINL INC SR NT 4% 11-23-2051 SEDOL: BQFHND1	1,050,000.000	750,567.11	751,042.77
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	2,640,000.000	2,686,746.27	2,665,270.08
JBS USA/FOOD/FINANCE 3.0% 02-02-2029 SEDOL: BMZ6DZ2	525,000.000	478,620.37	475,512.45

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JOHN DEERE CAPITAL CORP 3.9% 06-07-2032 SEDOL: BMG3BT2	370,000.000	344,707.73	350,032.34
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57	3,720,000.000	3,318,220.58	3,338,727.42
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL: BD319Y7	70,000.000	57,112.04	57,994.83
JPMORGAN CHASE & CO 2.069% 06-01-2029 SEDOL: BLB0Y92	2,060,000.000	1,838,194.99	1,864,382.09
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	125,000.000	125,000.00	95,711.87
JPMORGAN CHASE & CO 3.782% 02-01-2028 CUSIP: 46625HRY8	2,150,000.000	2,073,988.26	2,096,102.47
JPMORGAN CHASE & CO 3.882% 07-24-2038 SEDOL: BF348B0	120,000.000	104,056.41	105,671.95
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	60,000.000	60,000.00	52,191.91
JPMORGAN CHASE & CO 5.04% 01-23-2028 SEDOL: BQWR419	585,000.000	582,694.08	587,649.61
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	1,590,000.000	1,590,000.00	1,612,313.76
JPMORGAN CHASE & CO 5.766% 04-22-2035 CUSIP: 46647PEH5	685,000.000	709,799.96	717,926.92
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	265,000.000	265,000.00	269,193.62
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	25,000.000	17,228.39	17,586.85
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	3,695,000.000	3,923,132.82	3,999,693.80
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	295,000.000	249,012.58	219,387.99
KENVUE INC 5.1% 03-22-2043 SEDOL: BQS8YC7	125,000.000	122,497.73	123,363.49
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	60,000.000	69,243.15	66,985.72
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	265,000.000	258,278.08	252,528.41

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Corporate Debt Instruments - Other			
United States - USD			
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	50,000.000	49,935.50	48,761.95
LOCKHEED MARTIN CORP 5.1% 11-15-2027 SEDOL: BQT6FM7	1,075,000.000	1,084,194.75	1,095,782.31
MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	155,000.000	185,422.62	170,280.48
MARS INC DEL 2.375% DUE 07-16-2040 SEDOL: BL5F8F7	1,580,000.000	1,090,225.12	1,094,060.59
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	110,000.000	107,934.23	94,865.19
MARSH & MCLENNAN COS INC 5.45% 03-15-2054 SEDOL: BSBGTQ1	55,000.000	54,765.60	55,406.34
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	40,000.000	41,231.69	41,603.80
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052 SEDOL: BMWHTT4	310,000.000	341,924.12	346,127.62
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2	120,000.000	119,871.60	110,913.02
MASTERCARD INC 3.35% DUE 03-26-2030 REG SEDOL: BMH9HD5	320,000.000	297,283.67	303,165.45
MEM 2.955% DUE 01-01-2050 SEDOL: BMHGV23	290,000.000	202,411.03	201,751.86
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049 SEDOL: BKSLSF5	220,000.000	167,546.39	167,940.19
MERCK & CO INC 4.9% 05-17-2044 SEDOL: BP487L4	545,000.000	519,216.55	524,255.36
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	2,120,000.000	2,548,326.12	2,616,290.03
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	4,695,000.000	4,138,102.08	4,119,109.61
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	105,000.000	109,162.80	109,468.73
METLIFE INC 4.875% DUE 11-13-2043 SEDOL: BGDXXK74	65,000.000	71,855.55	60,821.94
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	635,000.000	597,842.07	594,961.34

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
METLIFE INC 5.25% DUE 01-15-2054 SEDOL: BQ0N1M9	110,000.000	106,667.85	107,721.79
METLIFE INC 5.7% DUE 06-15-2035 SEDOL: B0BXDC0	440,000.000	476,613.30	465,057.14
METLIFE INC 6.375% DUE 06-15-2034 SEDOL: B019VJ1	395,000.000	429,576.26	435,990.86
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	1,120,000.000	714,256.69	728,064.22
MID-AMERICA APTS LP 1.1% 09-15-2026 SEDOL: BKP4ZG7	1,075,000.000	982,953.77	995,090.53
MORGAN STANLEY BK N A SALT LAKE CITY UTAH 4.952% 01-14-2028 SEDOL: BQWR3P6	780,000.000	775,747.17	781,781.96
MORGAN STANLEY FIXED 1.593% DUE 05-04-2027 CUSIP: 61772BAB9	4,720,000.000	4,401,980.09	4,446,327.46
MORGAN STANLEY 2.239% 07-21-2032 SEDOL: BNZKG63	505,000.000	459,144.62	421,483.15
MORGAN STANLEY 2.475% 01-21-2028 CUSIP: 61747YEK7	2,150,000.000	2,008,107.42	2,028,293.92
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	20,000.000	17,399.36	17,640.19
MORGAN STANLEY 5.123% DUE 02-01-2029 SEDOL: BL0NSL2	535,000.000	534,036.53	540,023.68
MORGAN STANLEY 5.297% 04-20-2037 SEDOL: BP4X0Z4	55,000.000	55,000.00	53,959.14
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	555,000.000	555,000.00	559,574.08
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	1,495,000.000	1,501,129.24	1,521,414.42
MORGAN STANLEY 5.656% 04-18-2030 SEDOL: BLDCKK9	1,430,000.000	1,458,124.82	1,475,079.61
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	145,000.000	144,509.90	148,122.62
MPLX LP 4.8% 02-15-2029 SEDOL: BF5M0H2	1,830,000.000	1,800,396.77	1,829,248.36
NASDAQ INC 5.55% 02-15-2034 SEDOL: BQZDPN3	265,000.000	267,709.34	272,142.96

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Corporate Debt Instruments - Other			
United States - USD			
NATIONAL OILWELL VARCO I 3.95 12/1/42 SEDOL: B91PBL4	1,050,000.000	810,430.54	813,486.61
NEVADA PWR CO 6.0% 03-15-2054 SEDOL: BS99X04	510,000.000	508,737.22	533,250.53
NEW YORK & PRESBYTERIAN HOSP 4.063% DUE 08-01-2056 BEO SEDOL: BD8PHQ2	20,000.000	16,796.52	16,827.70
NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025 SEDOL: BQH6109	900,000.000	902,835.99	906,229.25
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028 SEDOL: BKPC9F8	1,095,000.000	970,569.02	986,750.76
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034 SEDOL: BS2H2W0	510,000.000	505,265.23	514,238.08
NORTHERN STS PWR CO MINN 1ST MTG BD 2.25% 04-01-2031 CUSIP: 665772CT4	505,000.000	429,257.54	433,566.13
NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033 SEDOL: BNC3911	2,050,000.000	1,992,351.12	2,026,998.14
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047 SEDOL: BF52DS4	485,000.000	428,809.84	402,987.97
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	395,000.000	332,707.23	335,145.98
O REILLY AUTOMOTIVE INC NEW 5.75% 11-20-2026 SEDOL: BS70LX8	690,000.000	697,392.75	703,564.92
OGLETHORPE PWR CORP 4.5% 04-01-2047 SEDOL: BMWGQY5	480,000.000	398,362.48	400,042.53
OGLETHORPE PWR 4.25% DUE 04-01-2046 SEDOL: BD72T68	520,000.000	409,861.48	412,825.21
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL: B677P66	790,000.000	732,773.09	732,138.13
OGLETHORPE PWR 5.95% DUE 11-01-2039 SEDOL: B3LMZJ9	905,000.000	913,637.01	931,865.82
OHIO PWR CO 2.6% DUE 04-01-2030 SEDOL: BKT5GS5	1,420,000.000	1,244,673.27	1,266,555.03
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	40,000.000	35,417.92	30,357.47
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	275,000.000	169,044.09	169,476.80

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United States - USD			
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	1,900,000.000	1,723,797.09	1,496,044.99
ORLANDO HEALTH INC 3.327% DUE 10-01-2050 SEDOL: BMD3YQ3	105,000.000	77,483.18	77,373.13
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	380,000.000	319,232.64	323,250.65
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMT6G8	530,000.000	491,437.76	451,743.00
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2	1,160,000.000	1,018,006.97	913,825.26
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	525,000.000	547,470.52	563,093.00
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	530,000.000	523,209.19	323,043.21
PACIFICORP 3.35% DUE 07-01-2025 SEDOL: BD3J327	1,290,000.000	1,263,815.22	1,267,819.07
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	50,000.000	49,332.50	47,493.09
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	1,570,000.000	1,637,929.41	1,670,312.97
PAYPAL HLDGS INC 5.5% 06-01-2054 SEDOL: BT02B38	1,110,000.000	1,097,207.51	1,106,955.28
PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL: BMXWDH4	510,000.000	344,239.74	346,435.00
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	165,000.000	149,472.22	150,676.94
PFIZER INVESTMENT ENTER 4.75% 05-19-2033 SEDOL: BQ66T62	1,125,000.000	1,105,462.01	1,121,386.76
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	995,000.000	966,690.45	969,483.09
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	575,000.000	558,681.44	560,223.26
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 SEDOL: BP39CF7	250,000.000	256,825.19	261,608.78
PHILIP MORRIS INTL INC 5.125% DUE 11-17-2027 SEDOL: BP39C91	1,075,000.000	1,076,871.08	1,089,484.26

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PHILIP MORRIS INTL INC 5.125% 02-13-2031 SEDOL: BPG5N71	830,000.000	824,436.64	841,730.75
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	3,100,000.000	2,588,958.02	2,582,082.26
PILGRIMS PRIDE CORP NEW FIXED 6.25% DUE 07-01-2033 SEDOL: BPK28V7	1,750,000.000	1,769,670.00	1,812,171.74
PNC FINANCIAL SERVICES 5.3% 01-21-2028 SEDOL: BPK9H55	390,000.000	390,214.52	393,588.73
PNC FINL SVCS FLTGT RT 5.582% DUE 06-12-2029 CUSIP: 693475BR5	980,000.000	993,137.10	1,003,008.20
PNC FINL SVCS GROUP INC 5.401% 07-23-2035 SEDOL: BRT6LQ0	950,000.000	949,978.15	959,983.97
PNC FINL SVCS GROUP INC 6.875% 10-20-2034 SEDOL: BMCLD16	75,000.000	82,163.85	83,468.48
POTOMAC ELEC PWR 7.9% DUE 12-15-2038 SEDOL: B3KBY56	535,000.000	680,856.43	693,507.70
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	90,000.000	87,192.28	87,019.43
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	565,000.000	548,523.57	548,612.21
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	110,000.000	86,320.71	87,742.44
PUBLIC SERVICE COLORADO 4.1% DUE 06-01-2032 BEO SEDOL: BQ3S6T3	785,000.000	729,603.82	744,424.46
PUBLIC STORAGE 5.125% 01-15-2029 SEDOL: BM8K191	1,320,000.000	1,337,549.61	1,352,185.92
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	210,000.000	141,277.29	142,661.92
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL: BFY8V23	330,000.000	255,779.67	258,051.65
PUBLIC SVC CO OKLA 6.625% DUE 11-15-2037 SEDOL: B2974M5	520,000.000	566,777.02	569,340.58
PVTPL AIRCASTLE/IRELAND DAC 5.75% 10-01-2031 CUSIP: 00929JAA4	435,000.000	433,434.00	437,731.63
PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE 03-24-2028 BEO SEDOL: BKY4YC7	2,030,000.000	1,830,712.59	1,849,598.37

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PVTPL BOEING CO 6.528% 05-01-2034 SEDOL: BQ66GR2	370,000.000	370,000.00	388,401.26
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050 SEDOL: BM9N843	150,000.000	94,539.30	94,996.79
PVTPL GA GLOBAL FDG TR 1.95% 09-15-2028 SEDOL: BNZJH89	830,000.000	731,954.26	742,965.56
PVTPL GA GLOBAL FDG TR 5.5% 01-08-2029 SEDOL: BQS6Z40	600,000.000	605,700.00	610,446.58
PVTPL HEALTH CARE SERVICE CORP 5.2% 06-15-2029 SEDOL: BSLST89	1,280,000.000	1,280,806.52	1,297,729.72
PVTPL HYUNDAI CAPITAL AMERICA 5.35% 03-19-2029 SEDOL: BMTYVS1	635,000.000	630,995.76	644,880.82
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SEDOL: BNNFQF9	865,000.000	723,784.55	738,603.53
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040 SEDOL: BLPK766	235,000.000	169,091.36	171,654.91
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO SEDOL: BMDM750	1,625,000.000	1,091,916.59	1,096,373.95
PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053 CUSIP: 47214BAB4	125,000.000	138,601.67	137,969.75
PVTPL MARS INC DEL 3.875% 04-01-2039 SEDOL: BHND6D9	1,910,000.000	1,649,447.92	1,678,419.05
PVTPL MARS INC DEL 4.65% DUE 04-20-2031 SEDOL: BJJRM5	985,000.000	968,671.86	979,871.79
PVTPL MARS INC 4.75% DUE 04-20-2033 SEDOL: BJJRMQ4	690,000.000	674,675.76	686,082.07
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78	790,000.000	586,363.05	556,885.78
PVTPL MET LIFE GLOBAL FUNDING I 5.15% 03-28-2033 SEDOL: BRBFL10	215,000.000	214,272.97	217,434.10
PVTPL METROPOLITAN LIFE GLOBAL FDG 2.4% 01-11-2032 SEDOL: BMVVMZ4	340,000.000	283,387.71	285,722.88
PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO SEDOL: BMHFQK3	435,000.000	388,619.09	395,151.22
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL: BNQQSK8	2,110,000.000	2,175,520.26	2,193,183.04

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PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	15,000.000	14,263.80	14,293.58
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	1,040,000.000	1,475,238.52	1,351,450.04
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS TRANCHE 06-13-2028 SEDOL: BRDXP87	1,080,000.000	1,079,712.71	1,090,169.83
PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033 SEDOL: BPP33D2	1,700,000.000	1,632,618.79	1,662,772.79
PVTPL NEWMONT CORP/NEWCREST FINANCE 5.35%03-15-2034 SEDOL: BM8JWG2	720,000.000	726,914.65	737,011.43
PVTPL PROLOGIS TARGETED US 5.5% 04-01-2034 SEDOL: BMTYKX9	1,070,000.000	1,077,046.07	1,095,517.45
PVTPL ROCHE HLDGS INC 5.338% 11-13-2028 CUSIP: 771196CF7	1,115,000.000	1,136,684.09	1,152,622.72
PVTPL ROCHE HLDGS INC 5.593% 11-13-2033 CUSIP: 771196CH3	3,500,000.000	3,663,094.65	3,719,193.24
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9	3,082,500.000	3,077,164.65	3,081,854.06
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	1,610,000.000	1,468,105.67	1,471,928.41
PVTPL VICI PPTYS L P/VICI NT CO INC 4.125% DUE 08-15-2030 SEDOL: BKMHT52	785,000.000	714,596.47	727,972.11
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	1,360,000.000	910,462.44	912,582.05
QUALCOMM INC NT 1.65% 05-20-2032 SEDOL: BNBTHV6	2,320,000.000	1,845,950.08	1,874,073.45
QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL: BF3KVD1	425,000.000	371,220.18	371,389.06
REALTY INCOME CORP FIXED 5.625% DUE 10-13-2032 SEDOL: BQQ91L0	1,095,000.000	1,117,565.85	1,136,985.18
REALTY INCOME CORP 2.1% 03-15-2028 SEDOL: BPDYZ75	645,000.000	580,256.51	588,594.97
REALTY INCOME CORP 3.4% 01-15-2030 SEDOL: BN7DKH9	435,000.000	426,505.18	405,877.12
REALTY INCOME CORP 4.0% 07-15-2029 SEDOL: BN7H9F2	30,000.000	28,510.50	29,007.53

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
REALTY INCOME CORP 4.45% 09-15-2026 SEDOL: BT026V1	270,000.000	264,308.78	266,512.32
REGENCY CENTERS CORP 5.25% 01-15-2034 SEDOL: BR87506	525,000.000	517,988.36	526,328.23
REGENCY CTRS L P 2.95% DUE 09-15-2029 SEDOL: BJQZJV5	600,000.000	542,670.98	550,042.74
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL: BYXJZ95	105,000.000	103,239.80	87,905.20
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0	2,490,000.000	2,327,435.43	2,215,290.33
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037 SEDOL: BPGN632	485,000.000	500,710.50	502,918.87
SABRA HLTH CARE 3.9% DUE 10-15-2029 SEDOL: BJCRTF9	2,020,000.000	1,831,801.83	1,868,683.25
SCHLUMBERGER INVT SA 4.85% 05-15-2033 CUSIP: 806854AL9	1,110,000.000	1,098,628.88	1,114,449.02
SIMON PPTY GROUP L P 6.65% 01-15-2054 SEDOL: BN12KX8	50,000.000	56,291.01	56,774.78
SIMON PPTY GROUP L 4.25% DUE 11-30-2046 SEDOL: BDBGH95	90,000.000	74,192.37	74,713.90
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053 SEDOL: BMGQP77	865,000.000	877,876.21	884,157.26
SOUTHERN CALIF GAS CO 5.6% 04-01-2054 SEDOL: BP9QFS6	295,000.000	294,105.75	299,160.68
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL: BP4Y3T2	330,000.000	333,595.08	339,245.61
SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO SEDOL: BJVNK33	1,250,000.000	1,095,650.59	1,120,776.36
SOUTHERN CO 5.5% 03-15-2029 SEDOL: BMGS926	2,780,000.000	2,828,112.79	2,867,902.29
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	390,000.000	404,023.30	309,271.13
SOUTHN CAL EDISON 5.55% DUE 01-15-2037 SEDOL: B1L0748	410,000.000	414,958.82	422,299.03
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3	1,010,000.000	818,495.93	736,869.78

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	1,340,000.000	1,626,479.52	1,629,331.46
STANFORD HLTH CARE 3.31% DUE 08-15-2030 SEDOL: BLD6KF6	300,000.000	276,233.45	279,788.47
STANFORD HLTH CARE 3.795% DUE 11-15-2048 SEDOL: BZ5ZP21	245,000.000	200,843.11	201,736.21
STATE STR CORP DEP SHS REPSTG 1/100TH PERP 6.7% 12-31-2049 SEDOL: BRC34T2	2,225,000.000	2,225,000.00	2,222,147.06
STATE STR CORP FLTG RT 3.031% DUE 11-01-2034 SEDOL: BKTZC43	1,020,000.000	906,959.04	922,137.12
STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031 CUSIP: 85769EBB6	0.000	0.00	0.00
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 4.2% 04-15-2032 SEDOL: BNNKK74	210,000.000	189,636.52	192,850.47
SUN CMNTYS OPER LTD PARTNERSHIP 2.7% 07-15-2031 SEDOL: BMDRCH2	380,000.000	316,332.08	321,356.44
SYNCHRONY FINANCIAL 5.935% 08-02-2030 SEDOL: BR2NKL6	545,000.000	545,000.00	548,358.46
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050 SEDOL: BK9NX88	360,000.000	264,475.35	267,123.83
TARGET CORP 4.5% DUE 09-15-2032 BEO SEDOL: BMD54D6	865,000.000	838,615.46	852,856.75
TEXAS INSTRS INC 2.25% DUE 09-04-2029 CUSIP: 882508BG8	820,000.000	728,410.25	741,327.36
TEXAS INSTRUMENTS INC 4.85% 02-08-2034 SEDOL: BRBXSX5	910,000.000	909,280.67	923,475.00
THERMO FISHER SCIENTIFIC INC 5.0% 01-31-2029 SEDOL: BS54VT8	1,145,000.000	1,152,067.29	1,167,978.97
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	3,470,000.000	3,585,110.33	3,617,901.81
TOYOTA MTR CR CORP 4.45% DUE 05-18-2026 SEDOL: BQ3QR61	1,075,000.000	1,062,643.14	1,070,612.17
TOYOTA MTR CR CORP 4.7% DUE 01-12-2033 SEDOL: BQWS4S9	200,000.000	196,126.42	198,454.57
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL: BRJVGK4	915,000.000	926,563.97	941,374.13

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Corporate Debt Instruments - Other			
United States - USD			
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	1,410,000.000	1,544,214.94	1,568,249.59
TRUIST FINANCIAL CORPORATION 1.887%06-07-2029 SEDOL: BKPG0X5	710,000.000	623,315.23	635,323.69
TRUIST FINANCIAL CORPORATION 4.873% 01-26-2029 SEDOL: BPX1ZQ5	805,000.000	791,011.43	801,944.65
TRUIST FINANCIAL CORPORATION 5.435% 01-24-2030 SEDOL: BMGC3Y8	1,025,000.000	1,024,282.05	1,040,794.46
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 SEDOL: BRBD998	1,550,000.000	1,564,114.99	1,599,473.61
TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SEDOL: BRBD909	1,075,000.000	1,081,603.10	1,092,820.36
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SEDOL: BPX1Z87	295,000.000	282,200.89	289,391.32
TRUIST FINL CORP SUB MED TERM NTS BOOK E4.916% 07-28-2033 SEDOL: BMWF318	920,000.000	857,690.94	872,700.92
TRUIST FINL CORP 5.711% 01-24-2035 SEDOL: BMGC3Z9	200,000.000	200,041.37	204,484.57
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	265,000.000	262,660.06	256,972.44
U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029 SEDOL: BPRB538	1,290,000.000	1,264,254.00	1,279,975.23
U S BANCORP 4.967% DUE 07-22-2033 SEDOL: BPGLHP5	950,000.000	900,608.60	915,306.14
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97	860,000.000	868,750.12	885,673.86
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1	255,000.000	260,216.80	264,714.02
UDR INC 3.5% 01-15-2028 SEDOL: BD492C9	840,000.000	795,050.29	802,960.83
UNION ELEC CO 5.45% 03-15-2053 SEDOL: BMXMYJ3	770,000.000	759,933.95	759,105.45
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9POJ9	775,000.000	514,309.64	517,493.80
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	155,000.000	94,328.87	95,428.39

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Corporate Debt Instruments - Other			
United States - USD			
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	325,000.000	238,525.12	241,844.61
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL: BKPHQ85	175,000.000	144,564.05	147,638.83
UNION PACIFIC CORP FIXED 4.95% DUE 05-15-2053 SEDOL: BNGF9M4	55,000.000	52,280.25	52,821.19
UNION PACIFIC CORP 2.375% DUE 05-20-2031BEO SEDOL: BMBQGF7	935,000.000	799,576.40	816,393.74
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL: BNYF3F7	150,000.000	117,833.11	118,665.42
UNITED AIRLINES INC 5.45% 08-15-2038 SEDOL: BNM9JK8	1,050,000.000	1,050,000.00	1,071,000.00
UNITED PARCEL SVC AMER INC DEB INT RATE 8.375% TO STEP UP 04-01-2030 03-31-2030 SEDOL: 2297071	2,560,000.000	2,907,146.39	2,936,449.20
UNITED PARCEL SVC INC 5.5% 05-22-2054 SEDOL: BT03SY1	580,000.000	584,090.54	586,230.06
UNITEDHEALTH GROUP INC 2.0% 05-15-2030 SEDOL: BMFKVV6	860,000.000	733,735.78	748,284.25
UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO SEDOL: BLPK6Q9	1,550,000.000	1,311,142.25	1,332,954.54
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	220,000.000	185,218.64	146,364.79
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	620,000.000	559,060.07	540,256.96
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	1,470,000.000	1,465,439.02	1,458,707.68
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	1,395,000.000	1,393,672.85	1,430,315.35
UNITEDHEALTH GROUP 5.35% DUE 02-15-2033 SEDOL: BLBRZK1	1,770,000.000	1,809,451.09	1,830,762.19
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	880,000.000	874,693.60	903,805.89
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	1,575,000.000	1,658,788.14	1,666,691.85
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SEDOL: BG49587	980,000.000	1,095,578.26	1,104,541.73

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNIV SOUTHN CAL 3.028% DUE 10-01-2039 SEDOL: BZBZ9C3	1,285,000.000	1,042,681.10	1,062,809.21
UNIV SOUTHN CAL 5.25% DUE 10-01-2111 SEDOL: B40HSK4	110,000.000	123,080.40	111,610.32
US BANCORP FIXED 1.375% DUE 07-22-2030 SEDOL: BMDCDR4	2,010,000.000	1,625,433.41	1,667,189.52
US BANCORP 5.1% 07-23-2030 SEDOL: BRXM335	685,000.000	685,000.00	691,068.18
US BANCORP 5.678% 01-23-2035 SEDOL: BRBCTL7	180,000.000	180,000.00	184,887.42
VA ELEC & PWR CO 6.35% DUE 11-30-2037 SEDOL: B29R964	1,165,000.000	1,255,906.16	1,271,497.53
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1	4,890,000.000	4,628,961.71	4,630,082.17
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	1,050,000.000	707,615.43	734,278.43
VICI PROPERTIES LP 4.75% 02-15-2028 SEDOL: BP5JTH6	1,115,000.000	1,091,118.12	1,102,095.88
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKC0	270,000.000	172,712.46	174,368.71
VIRGINIA ELEC & PWR CO 5.0% 01-15-2034 SEDOL: BQB70S9	1,100,000.000	1,080,257.93	1,097,064.99
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54	95,000.000	94,300.80	71,261.79
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	2,900,000.000	3,308,114.08	3,265,064.82
WALMART INC 2.5% DUE 09-22-2041 BEO SEDOL: BMDP801	165,000.000	165,000.00	117,912.21
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQBC1	1,810,000.000	1,773,590.73	1,724,122.94
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQCY0	590,000.000	473,701.92	439,986.88
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	1,530,000.000	1,314,024.87	1,138,229.27
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL: BQPF8K7	1,410,000.000	1,188,065.59	1,112,325.83

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 SEDOL: BLB0XT5	360,000.000	368,925.55	392,252.76
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053 SEDOL: BP6P605	415,000.000	414,977.52	368,222.83
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36	1,935,000.000	1,743,951.88	1,752,936.82
WELLS FARGO & CO 3.196% 06-17-2027 SEDOL: BJ84B25	4,790,000.000	4,593,051.49	4,635,622.18
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	65,000.000	57,478.43	58,613.54
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	1,370,000.000	1,376,063.13	1,396,525.28
WELLS FARGO & COMPANY 5.557% 07-25-2034 SEDOL: BNFZXQ7	1,955,000.000	1,963,772.90	1,998,779.16
WELLS FARGO & COMPANY 6.85% 12-31-2049 SEDOL: BRC14H4	1,095,000.000	1,095,000.00	1,108,172.14
WI ELEC PWR CO 4.25 06-01-2044 SEDOL: BMMB3J4	190,000.000	159,095.51	159,684.93
WI PUB SVC CORP 3.671% DUE 12-01-2042 SEDOL: B90MCR9	640,000.000	516,853.06	517,856.16
Total United States - USD		379,308,902.53	378,586,024.69
Total Corporate Debt Instruments - Other		463,839,003.35	462,383,570.40

Corporate Stock - Preferred

United States - USD			
PVTPL &&& RAPPI INC SER E CVT PFD PP TROWE ONLY CUSIP: 753991447	4,501.000	268,916.93	268,916.92
PVTPL &&& SILA NANO SER F CVT PFD TROWE ONLY CUSIP: 826993206	894.000	36,897.89	36,897.17
PVTPL &&& SPACE EXPLORATION TECH CORP SERIES K PREF STK - TROWE ONLY CUSIP: 845990845	218.000	44,472.00	44,472.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Preferred</i>			
United States - USD			
PVTPL &&& WAYMO LLC SER A-2 CONVT PREF STOCK T-ROWE PRICE ONLY CUSIP: 990799WL8	2,090.000	179,462.45	179,462.45
Total United States - USD		529,749.27	529,748.54
Total Corporate Stock - Preferred		529,749.27	529,748.54
<i>Corporate Stock - Common</i>			
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	1.100	152.01	200.90
Total France - EUR		152.01	200.90
Germany - EUR			
TAG IMMOBILIEN AG NPV SEDOL: 5735631	1.000	12.71	15.10
Total Germany - EUR		12.71	15.10
India - USD			
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL: 2781648	0.000	0.00	0.00
Total India - USD		0.00	0.00
United States - USD			
&&&MAGIC LEAP INC CLASS A COM STK TROWE PRICE ONLY CUSIP: 552994808	202.000	99,144.00	0.00
CONTRA ADURO BIOTECH I COMMON STOCK CUSIP: 007CVR012	1,463.000	0.00	0.00
INTERPUBLIC GROUP COMPANIES INC COM CUSIP: 460690100	258.000	3,157.92	8,299.86
PVTPL &&& TROWE ACCT ONLY STRIPE INC CLASS B CUSIP: 852992577	1,346.000	21,118.74	54,008.25
PVTPL FORESEA HLDGS S A CUSIP: 262051105	161.000	0.00	3,091.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
PVTPL FORESEA HOLDING S A SHS CL C CUSIP: 262051204	1,456.000	0.00	27,955.20
RTX CORPORATION COMSTK CUSIP: 75513E101	389.000	19,422.77	45,703.61
Total United States - USD		142,843.43	139,058.12
Total Corporate Stock - Common		143,008.15	139,274.12
<i>Partnership/Joint Venture Interests</i>			
Global Region - USD			
BROOKFIELD STRATEGIC REAL ESTATE PARTNERS A1 LP CUSIP: 991LJA995	1,083,236.000	1,083,236.00	661,000.00
Total Global Region - USD		1,083,236.00	661,000.00
United States - USD			
CRESTLINE OFFSHORE OPPORTUNITY FUND II LP CUSIP: 991NBJ990	4,153,850.450	4,153,850.45	6,907,604.00
INVESCO CORE REAL ESTATE USA CUSIP: 9919PL991	12,075,461.060	12,075,461.06	17,725,461.00
UBS TRUMBULL PROPERTY (USB-TPF) CUSIP: 991GVF991	3,660,366.030	3,660,366.03	7,638,201.00
Total United States - USD		19,889,677.54	32,271,266.00
Total Partnership/Joint Venture Interests		20,972,913.54	32,932,266.00
<i>Real Estate</i>			
United States - USD			
CF PRUDENTIAL PRISA III LP FUND CUSIP: 99089LWA3	4,758.970	9,378,813.01	13,413,734.64
Total United States - USD		9,378,813.01	13,413,734.64
Total Real Estate		9,378,813.01	13,413,734.64

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF GENESIS GROUP TRUST FOR EMP BENEFIT PLANS - SIDE POCKET 2 (NIGERIA) CUSIP: 1C2999L27	364.590	102,277.36	48,496.51
CF 6QEC RTC SMALL CAP CORE FUND CUSIP: 999900392	137,411.140	17,000,000.00	18,602,720.13
CF 6QHC RTC EMERGING MARKETS FUND CUSIP: 997955067	195,090.760	22,700,000.00	22,648,086.33
CF 7QGC RTC WORLD EQ FUND CUSIP: 998968960	4,591,698.950	187,000,000.00	190,050,419.54
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	46,045,388.490	46,045,388.49	46,045,388.49
Total United States - USD		272,847,665.85	277,395,111.00
Total Value of Interest in Common/Collective Trusts		272,847,665.85	277,395,111.00
<i>Other</i>			
Canada - USD			
BRITISH COLUMBIA PROV CDA 4.2% 07-06-2033 CUSIP: 11070TAM0	510,000.000	493,790.57	500,381.78
QUEBEC PROV CDA PROVINCE DE QUEBEC DUE 09-15-2029 BEO CUSIP: 748148QR7 GLOBAL NOTE 7.5%	845,000.000	955,638.45	970,798.17
Total Canada - USD		1,449,429.02	1,471,179.95
Chile - USD			
PVTPL CHILE ELECTRICITY LUX MPC 6.01% 07-20-2024 CUSIP: 168829AA7	1,138,700.000	1,160,229.85	1,162,612.70
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	405,000.000	388,947.42	389,172.28
Total Chile - USD		1,549,177.27	1,551,784.98
Emerging Markets Region - USD			
FUT SEP 24 ICUS MSCI EMG CUSIP: 999599GH0	4.000	219,385.94	219,300.00
FUT SEP 24 ICUS MSCI EMG CUSIP: 999599GH0	-4.000	-219,385.94	-219,300.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Emerging Markets Region - USD			
Total Emerging Markets Region - USD		0.00	0.00
Germany - USD			
KFW 3.875% 06-15-2028 CUSIP: D4S46MLM5	2,065,000.000	2,021,617.32	2,051,878.14
Total Germany - USD		2,021,617.32	2,051,878.14
International Region - USD			
CF CARNELIAN LTD STANDARD CL SHARES 2013SER 6 FD CUSIP: GTY995236	94.590	99,770.60	145,039.95
FUT SEP 24 ICUS MSCI EAF CUSIP: 999599GH0	-5.000	-593,425.00	-597,425.00
FUT SEP 24 ICUS MSCI EAF CUSIP: 999599GH0	5.000	593,425.00	597,425.00
Total International Region - USD		99,770.60	145,039.95
Israel - USD			
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	700,000.000	557,292.86	496,125.00
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	5,110,000.000	4,685,516.29	4,726,750.00
Total Israel - USD		5,242,809.15	5,222,875.00
Korea, Republic of - USD			
KOREA DEV BK NT 4.375% 02-15-2028 CUSIP: 500630DW5	835,000.000	826,231.61	835,332.00
Total Korea, Republic of - USD		826,231.61	835,332.00
Multi-National Agencies Region - USD			
INTERNATIONAL BK FOR RECON & DEV 3.875% 02-14-2030 CUSIP: 459058KQ5	2,165,000.000	2,112,174.18	2,152,585.44
INTL BK RECON & DEVELOP 3.5% DUE 07-12-2028 SEDOL: BPK2F05	910,000.000	879,866.81	891,351.62
Total Multi-National Agencies Region - USD		2,992,040.99	3,043,937.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Poland - USD			
REPUBLIC OF POLAND 4.875% DUE 10-04-2033 SEDOL: BLGV854	360,000.000	354,129.60	356,803.20
Total Poland - USD		354,129.60	356,803.20
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	1,530,000.000	1,511,866.75	1,498,604.40
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	920,000.000	896,659.60	902,152.00
Total Saudi Arabia - USD		2,408,526.35	2,400,756.40
United States - USD			
CALIFORNIA ST UNIV REV 5.183% 11-01-2053BEO TAXABLE SEDOL: BPLP0W0	920,000.000	918,444.43	927,495.15
CF PRIME PROPERTY FUND CUSIP: 99089LZC6	1,328.220	22,781,783.59	25,953,671.16
COMMONWEALTH FING AUTH PA REV 3.864% 06-01-2038 BEO TAXABLE SEDOL: BFWVN84	100,000.000	100,000.00	92,031.46
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	1,000.000	1,000.00	1,000.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6	400,000.000	399,704.00	4.00
FUT SEP 24 CBT UL T-BONDS CUSIP: 999599GH0	88.000	10,989,094.71	11,261,250.00
FUT SEP 24 CBT UL T-BONDS CUSIP: 999599GH0	-88.000	-10,989,094.71	-11,261,250.00
FUT SEP 24 CBT ULT TNOTE CUSIP: 999599GH0	34.000	3,831,640.63	3,929,656.25
FUT SEP 24 CBT ULT TNOTE CUSIP: 999599GH0	-34.000	-3,831,640.63	-3,929,656.25
FUT SEP 24 CBT 5Y T-NOTE CUSIP: 999599GH0	-194.000	-20,624,000.00	-20,930,781.25
FUT SEP 24 CBT 5Y T-NOTE CUSIP: 999599GH0	194.000	20,624,000.00	20,930,781.25
FUT SEP 24 CME EMINIRUS2K CUSIP: 999599GH0	1.000	102,745.00	113,650.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT SEP 24 CME EMINIRUS2K CUSIP: 999599GH0	-1.000	-102,745.00	-113,650.00
FUT SEP 24 EMINI S&P 500 CUSIP: 999599GH0	5.000	1,385,852.07	1,389,500.00
FUT SEP 24 EMINI S&P 500 CUSIP: 999599GH0	-5.000	-1,385,852.07	-1,389,500.00
FUT SEP 24 U.S. T-BONDS CUSIP: 999599GH0	-66.000	-7,723,624.46	-7,971,562.50
FUT SEP 24 U.S. T-BONDS CUSIP: 999599GH0	66.000	7,723,624.46	7,971,562.50
FUT SEP 24 10 YR T-NOTES CUSIP: 999599GH0	118.000	12,870,747.38	13,193,875.00
FUT SEP 24 10 YR T-NOTES CUSIP: 999599GH0	-118.000	-12,870,747.38	-13,193,875.00
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.0% 06-01-2046 SEDOL: BPG8J50	210,000.000	210,000.00	191,622.19
GOLDEN ST TOB SECURITIZATION CORP 3.85% 06-01-2050 SEDOL: BNYL0L0	75,000.000	75,000.00	71,322.62
GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184% 10-01-2042 BEO TAXABLE SEDOL: BCFKLB6	745,000.000	741,057.36	760,107.26
OTC CASH COLLATERAL RECEIVABLE FROM STATE STREET BANK SEDOL: 9F4M44U	70,000.000	70,000.00	70,000.00
OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU	51,000.000	51,000.00	51,000.00
OTC DERIV CASH COLLATERAL REC FROM STANDARD CHARTERED BANK, SEDOL: 9B54HYU	100,000.000	100,000.00	100,000.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	340,000.000	343,959.87	305,603.25
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	30,000.000	30,000.00	29,674.81
RECEIVABLE FROM LEHMAN LSI - PIMCO CUSIP: 525CLM140	712,183.000	381,042.62	3,204.82
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	15,000.000	15,536.98	13,712.63
UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047 SEDOL: BLFGZY8	565,000.000	478,915.99	483,206.08
Total United States - USD		26,697,444.84	29,053,655.43

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
HKD - Hong Kong dollar	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		43,641,176.75	46,133,242.11
<i>Other Liabilities</i>			
United States - USD			
OTC DER CASH COLL PAY TO BARCLAYS	-51,149.350	-51,149.35	-51,149.35
OTC DERIVATIVE CASH COLL PAY TO STD CHARTERED BK LONDON SCBLUS33	-100,000.000	-100,000.00	-100,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISSE EUROPE	-225.090	-225.09	-225.09
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO USD SBOSUS3B 31/12/2050	-70,000.000	-70,000.00	-70,000.00
PAYABLE TO LEHMAN LBI - PIMCO COLLATERAL SEIZURE	-131,745.990	-131,745.99	-131,745.99
Total United States - USD		-353,120.43	-353,120.43
Pending foreign exchange sales: Australian dollar	0.000	-4,140,003.15	-4,040,391.87
Pending foreign exchange sales: Canadian dollar	0.000	-6,332,608.74	-6,270,149.21
Pending foreign exchange sales: Euro	0.000	-25,997,112.15	-26,060,484.39
Pending foreign exchange sales: British pound sterling	0.000	-8,004,253.81	-8,069,806.40
Pending foreign exchange sales: Hong Kong dollar	0.000	-1,502,865.17	-1,501,086.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: Japanese yen	0.000	-12,340,410.34	-12,919,918.58
Pending foreign exchange sales: Polish zloty	0.000	-161,002.13	-159,500.39
Pending foreign exchange sales: Swedish krona	0.000	-807,404.35	-773,504.36
Pending foreign exchange sales: United States dollar	0.000	-58,908,060.33	-58,908,060.33
Pending trade purchases: United States dollar	0.000	-3,572,523.32	-3,572,523.32
Other Payables: United States dollar	0.000	-61,998.05	-61,998.05
Total - all currencies		-121,828,241.54	-122,337,423.44
Total Other Liabilities		-122,181,361.97	-122,690,543.87
Total		1,173,840,272.74	1,190,640,203.11

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