

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 2024 This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
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) _____
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan RELX INC. US RETIREMENT PLAN
1b	Three-digit plan number (PN) ▶ 004
1c	Effective date of plan 01/01/1979
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) RELX INC. 230 PARK AVE, 7TH FLOOR NEW YORK, NY 10169
2b	Employer Identification Number (EIN) 52-1471842
2c	Plan Sponsor's telephone number 937-865-7723
2d	Business code (see instructions) 511120

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	06/24/2025	ROBERT MUNOZ
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	06/24/2025	DAVID NASH
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
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 11285
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.....	 6a(1) 2617 6a(2) 2394 6b 2985 6c 5312 6d 10691 6e 237 6f 10928 6g(1) 6g(2) 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

1C 3H

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor

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

a Pension Schedules

- (1) ☒ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☒ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (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 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan RELX INC. US RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 004
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF RELX INC.	D Employer Identification Number (EIN) 52-1471842
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2024			
2	Assets:			
a	Market value	2a	1064664829	
b	Actuarial value	2b	1138179583	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	2965	408865518	408865518
b	For terminated vested participants	5796	305155286	305155286
c	For active participants	2617	257430098	257430098
d	Total	11378	971450902	971450902
4	If the plan is in at-risk status, check the box and complete lines (a) and (b). ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.11 %	
6	Target normal cost			
a	Present value of current plan year accruals	6a	0	
b	Expected plan-related expenses	6b	4000000	
c	Target normal cost	6c	4000000	

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

SIGN HERE	Signature of actuary PATRICE DUBE, F.S.A., E.A. Type or print name of actuary WILLIS TOWERS WATSON US LLC Firm name 75 ARLINGTON STREET FLOOR 10 BOSTON, MA 02116 Address of the firm	05/30/2025 Date 23-07364 Most recent enrollment number 617-638-3700 Telephone number (including area code)

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

21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 4.96 %	3rd segment: 5.59 %
			☐ N/A, full yield curve used
b Applicable month (enter code)			21b 0
22 Weighted average retirement age			22 63
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI	Miscellaneous Items

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

Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII	Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)		31a	4000000
b Excess assets, if applicable, but not greater than line 31a		31b	0
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		0	0
b Waiver amortization installment		0	0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....		34	4000000
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	4000000	0	4000000
36 Additional cash requirement (line 34 minus line 35)		36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37	0
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years		40	0

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

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021

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
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan RELX INC. US RETIREMENT PLAN	B Three-digit plan number (PN) ▶	004
C Plan sponsor's name as shown on line 2a of Form 5500 RELX INC.	D Employer Identification Number (EIN) 52-1471842	

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
ALIGHT FINANCIAL SOLUTIONS, LLC
82-1061233

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
PANTHEON VENTURES(US) LLP
555 CALIFORNIA STREET SUITE 3450 SAN FRANCISCO, CA 94104

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

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

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

PACIFIC INVESTMENT MANAGEMENT CO.

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52 68	NONE	1352303	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ALIGHT SOLUTIONS

82-1061233

(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 99	NONE	549208	Yes ☒ No ☐	Yes ☒ No ☐	680	Yes ☐ No ☒

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

LOOMIS SAYLES

04-3200030

(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	520965	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)

NISA INVESTMENT ADVISORS L.L.C

48-1140940

(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	512382	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 62	NONE	371381	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

WILLIS TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 16 50	NONE	184000	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)

AON INVESTMENTS USA INC

36-3109431

(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?
17 50	NONE	123976	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GRANT THORNTON LLP

36-6055558

(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	68901	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DELOITTE TAX LLP

86-1065772

(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	46100	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)

PROSKAUER ROSE LLP

13-1840454

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	36851	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024					
A Name of plan RELX INC. US RETIREMENT PLAN				B Three-digit plan number (PN) ▶ 004	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 RELX INC.				D Employer Identification Number (EIN) 52-1471842	
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: COL TV SHORT TERM INVT FUND					
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.					
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) 14632142	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
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	

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

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

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

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

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan RELX INC. US RETIREMENT PLAN	B Three-digit plan number (PN) ► 004
C Plan sponsor's name as shown on line 2a of Form 5500 RELX INC.	D Employer Identification Number (EIN) 52-1471842

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	4432523	3798745
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	90050976	160826695
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	330721892	401267351
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	634860463	607519019
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)	3794482	2454640
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	10544572	14632142
(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)	65964075	51945772
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	74740736	87232057

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	1215109719	1329676421
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	150418366	326800671
k Total liabilities (add all amounts in lines 1g through 1j)	1k	150418366	326800671
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1064691353	1002875750

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)	-1595444	
(B) U.S. Government securities	2b(1)(B)	4157785	
(C) Corporate debt instruments	2b(1)(C)	29842322	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2261209	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		34665872
(2) Dividends:			
(A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	3211916	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		3211916
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds	2b(4)(A)	3160138430	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	3169894354	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-9755924
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-18691758	
(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)		785502
(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)		253717
c Other income	2c		78935
d Total income. Add all income amounts in column (b) and enter total	2d		10548260

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	67455843	
(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)		67455843
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)	124976	
(3) Recordkeeping fees	2i(3)	549208	
(4) IQPA audit fees	2i(4)	115001	
(5) Investment advisory and investment management fees	2i(5)	2385650	
(6) Bank or trust company trustee/custodial fees	2i(6)	371381	
(7) Actuarial fees	2i(7)	184000	
(8) Legal fees	2i(8)	36851	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	1140953	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		4908020
j Total expenses. Add all expense amounts in column (b) and enter total	2j		72363863

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-61815603
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: **GRANT THORNTON**

(2) EIN: **36-6055558**

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

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

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		☒	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		☒	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		☒	
e Was this plan covered by a fidelity bond?	☒		500000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	☒		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

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

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

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 557094.

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan RELX INC. US RETIREMENT PLAN		B Three-digit plan number (PN) ▶ 004
C Plan sponsor's name as shown on line 2a of Form 5500 RELX INC.		D Employer Identification Number (EIN) 52-1471842
Part I	Distributions	
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 25-1926855		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year		3 336
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☒ No ☐ N/A If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☒ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☒ No		
Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No		
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No		
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No		
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2024 v. 240311		

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

- 14** Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

14a

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14b

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14c

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year.....

15a

b The corresponding number for the second preceding plan year.....

15b

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year.....

16a

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....

16b

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:

Public Equity: 6.6 % Private Equity: 0.3 % Investment-Grade Debt and Interest Rate Hedging Assets: 92.5 %

High-Yield Debt: _____ % Real Assets: _____ % Cash or Cash Equivalents: 0.6 % Other: _____ %

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

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

- 20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation.....

Part VII IRS Compliance Questions

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

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

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☒ N/A

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

Financial Statements and Report of
Independent Certified Public
Accountants

RELX Inc. US Retirement Plan

December 31, 2024 and 2023

Contents

	Page
Report of Independent Certified Public Accountants	3
Financial Statements	
Statements of net assets available for benefits	7
Statements of changes in net assets available for benefits	8
Notes to financial statements	9
Supplemental Schedules	
Form 5500, Schedule H, part iv, line 4i - schedule of assets (held at end of year)	21
Form 5500, Schedule H, part iv, line 4i - schedule of assets (acquired and disposed of within year)	121
Form 5500, Schedule H, part iv, line 4j - schedule of reportable transactions	203

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REPORT OF INDEPENDENT CERTIFIED PUBLIC ACCOUNTANTS

To the Plan Sponsor and Participants of
RELX Inc. US Retirement Plan

Scope and nature of the ERISA Section 103(a)(3)(C) audit

We have performed audits of the financial statements of RELX Inc. US Retirement Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2024 and 2023, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

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

Management has obtained certifications from a qualified institution as of December 31, 2024 and 2023, and for the years then ended, stating that the certified investment information, as described in Note 5 to the financial statements, is complete and accurate.

Opinion

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

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

Basis for opinion

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

Responsibilities of management for the financial statements

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

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

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

Auditor's responsibilities for the audit of the financial statements

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

In performing an audit in accordance with US GAAS, we:

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

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

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

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

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

Other matter - supplemental schedules required by ERISA

The supplemental Schedule of Assets (Held at End of Year) as of December 31, 2024, Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2024, and Schedule of Reportable Transactions for the year ended December 31, 2024 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such supplementary information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, have been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures. These additional procedures included comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with US GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

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

In our opinion

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

Grant Thornton LLP

Boston, Massachusetts
June 24, 2025

RELX Inc. US Retirement Plan

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

December 31,

	2024	2023
ASSETS		
Cash - noninterest bearing	\$ 3,798,745	\$ 4,432,523
Investments - at fair value	1,165,050,981	1,120,626,220
Total investments	1,165,050,981	1,120,626,220
Receivables		
Receivables for securities sold	150,881,719	80,600,217
Accrued interest income	9,944,976	9,450,759
Total receivables	160,826,695	90,050,976
Total assets	1,329,676,421	1,215,109,719
LIABILITIES		
Payables for securities purchased	282,733,983	121,569,600
Derivative liabilities	44,066,688	28,848,766
Total liabilities	326,800,671	150,418,366
NET ASSETS AVAILABLE FOR BENEFITS	\$1,002,875,750	\$1,064,691,353

The accompanying notes are an integral part of these financial statements.

RELX Inc. US Retirement Plan

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

Years ended December 31,

	<u>2024</u>	<u>2023</u>
Additions		
Investment income		
Net (depreciation) appreciation in fair value of investments	\$ (28,193,965)	\$ 60,979,300
Dividends and interest	38,663,290	37,368,985
Other income	78,935	116,349
	<u>10,548,260</u>	<u>98,464,634</u>
Investment income	10,548,260	98,464,634
Total additions	<u>10,548,260</u>	<u>98,464,634</u>
Deductions		
Benefits paid directly to participants	67,455,843	60,483,167
Administrative expenses	4,908,020	4,739,466
	<u>72,363,863</u>	<u>65,222,633</u>
Total deductions	72,363,863	65,222,633
NET (DECREASE) INCREASE	(61,815,603)	33,242,001
Net assets available for benefits, beginning of year	<u>1,064,691,353</u>	<u>1,031,449,352</u>
Net assets available for benefits, end of year	<u><u>\$1,002,875,750</u></u>	<u><u>\$1,064,691,353</u></u>

The accompanying notes are an integral part of these financial statements.

RELX Inc. US Retirement Plan
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 1 - DESCRIPTION OF THE PLAN

The following description of the RELX Inc. US Retirement Plan (the “Plan”) is provided for general information purposes only. Participants should refer to the Plan document for a more complete description of the Plan’s provisions.

General

The Plan is a noncontributory defined benefit pension plan covering eligible employees of the participating companies of RELX Inc. (the “Company” or “Plan Sponsor”). Effective January 1, 2024, the Plan was amended and restated. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended. The Plan is administered by the RELX Inc. Employee Benefits Committee (the “Committee”), which is composed of officials of the Company. The RELX Inc. Investment Committee determines the appropriateness of the Plan’s investment offerings and monitors investment performance.

The Company contributes such amounts as are necessary on an actuarial basis to provide the Plan with assets sufficient to meet the benefits to be paid to the Plan’s participants. The determination of amounts required to meet the minimum funding requirements of ERISA by the consulting actuary is based primarily upon anticipated earnings of the Plan assets, anticipated mortality and turnover experiences.

Plan Provisions

The Plan was established in 1979 and the benefit formula was based on final average pay. Effective January 1, 1998, the Plan was amended to change the basis of a participant’s accrued benefit formula from final average pay to a cash balance formula. An opening balance credit was determined for every employee by the Plan’s actuary as the lump-sum value of a participant’s accrued benefit determined as of December 31, 1997.

Beginning January 1, 1998, a participant’s cash balance hypothetical account was increased with quarterly credits, including interest credits and pay credits. Through December 31, 2013, the amount of the pay credit was based on a participant’s age and cash balance service divided by 10 at the end of the prior year and multiplied by their eligible earnings for the quarter. Effective January 1, 2014, the Plan was amended to reflect an adjustment to the pension plan formula that resulted in an annual reduction to pay credits by 1% until participants reached a minimum of 4%. Additionally, participants were offered an annual opportunity to discontinue active participation in the Plan and instead receive enhanced matching contributions under the RELX US Salary Investment Plan.

The rate of interest used to determine the interest credit for Plan years beginning January 1, 1998 was the 12-month average of the five-year and 10-year constant maturity US Treasury note rates determined for the 12 months ending in August of the preceding Plan year subject to a minimum of 4.5% (5% for balances accrued prior to January 1, 2008) and a maximum of 15%. Effective January 1, 2010, the interest crediting rate was determined each January 1 based on the rate of 10-year constant maturity U.S. Treasury Notes for the month of August of the prior year, subject to a minimum of 4% for account balances related to opening account balances and pay credits accruing before 2014. Effective January 1, 2014, the Plan was amended to lower the minimum interest crediting rate to 2.5% for pension accruals earned after January 1, 2014.

For pension payments that commenced on or after June 30, 2007, the Plan was amended to eliminate the whipsaw calculation as allowed by the Pension Protection Act of 2006. Under such calculation, in certain instances, a participant’s single lump-sum distribution may have exceeded their hypothetical cash balance.

RELX Inc. US Retirement Plan

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

A participant whose employment with the Company and all affiliated companies is terminated before the completion of three years of vesting service (five years of service prior to January 1, 2008) shall not be entitled to any benefits from the Plan.

Normal Retirement Date is the first of the month coinciding with or next following the later of attainment of age 65 and three years of vesting service (five years of service prior to January 1, 2008). Early Retirement Date is the first of the month coinciding with or next following the later of attainment of age 55 and 10 years of vesting service with at least five years of participation in the Plan. Upon retirement, participants can request an annuity for their vested benefit. Participants also have the option of receiving a lump-sum payment.

The Plan was closed to new participants in August 2009 and ceased pension accruals effective December 31, 2018.

The plan allows for in-service distributions for active participants who have attained age 59½ and older and changed the required minimum distribution age from 72 to 73.

The Plan was restated January 1, 2024 to incorporate prior year amendments and increase the cash-out limit from \$5,000 to \$7,000 beginning January 2024.

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Use of Estimates

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

Risks and Uncertainties

The Plan's investments as of December 31, 2024 and 2023, include investments in preferred stocks, mutual funds, commingled institutional pools, US and Non-US government securities, corporate bonds, interest bearing cash, partnerships, municipal bonds, and certain derivatives. These investments are exposed to various risks, such as interest rate, market, and credit risks. Due to the level of risk associated with certain investments, it is reasonably possible that changes in the value of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

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

Valuation of Investments and Income Recognition

Investments are stated at fair value, which is the price that would be received to sell an asset or transfer a liability in an orderly transaction between market participants at the measurement date. See Note 4 for discussions of fair value.

RELX Inc. US Retirement Plan

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

Purchases and sales of securities are accounted for on a trade-date basis. Dividend income is recorded on the ex-dividend date. Interest income is recorded on an accrual basis. Net appreciation (depreciation) includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Management fees and operating expenses related to investments in the mutual funds and commingled institutional pools are charged directly to the mutual funds and commingled institutional pools, and deducted from income earned on a daily basis and are reflected as a reduction of investment return for such investments in the accompanying financial statements. Other investment advisory fees that are paid for by the Plan are accrued as incurred and charged to administrative expenses.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Expenses

Certain expenses of maintaining the Plan are paid by the Plan (as allowed under the Plan document) unless otherwise paid by the Company. Expenses that are paid by the Company are excluded from these financial statements.

Funding Policy

Company contributions to the Plan are based upon the amount required to be funded under ERISA as determined by the Plan's independent actuary. The method of determining benefits earned under the Plan is the Projected Unit Credit Funding Method. The annual contribution required from the Company is the sum of the current year's normal cost, amortization of unfunded past service costs, amortization of experience gains or losses, and amortization of assumption changes, offset by any existing credit balance and potentially restricted by the ERISA funding limit. Experience gains or losses and past service costs are amortized over 5 and 30 years, respectively. The assumption changes are amortized over 10 years. The Company has met the minimum funding requirements of ERISA for the years ended December 31, 2024 and 2023.

Derivatives

The Plan uses derivatives to hedge its liabilities, gain exposure to specific markets and quickly rebalance equity/fixed income exposures. Derivative markets are efficient, have low transaction costs and do not require cash to be moved between investment managers. Derivatives used include futures, swaps, and options.

Derivatives Type and Portfolio Use:

Government Futures

Financial contracts obligating the buyer to purchase a government bond (or the seller to sell the asset) at a predetermined future date and price. Used to adjust interest rate exposures and replicate government bond positions. May offer opportunity to outperform due to active management of the liquid portfolio backing the exposure.

Money Market Futures

Agreements between two parties to trade highly liquid, short-term securities at an agreed upon price on a future date. A financial agreement in which one party makes payments based on the total positive return (including income and capital appreciation) of a reference asset such as an index or basket of assets, while the counterparty pays a fixed or floating rate plus any negative total returns on the reference asset.

RELX Inc. US Retirement Plan

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

Total Return Swaps

As risk-neutral substitutes for owning physical securities or the physical securities that comprise a given index, which includes equity indices, commodity indices, and real estate indices, and to obtain exposure in markets where no physical securities are available.

Interest Rate Swaps

Derivative contracts enabling two parties to exchange, or swap, one stream of interest payments for another, based on a notional amount, over a period of time. "Plain vanilla" interest rate swaps, among the most common, exchange a fixed-rate payment stream for a floating-rate payment stream based on a reference rate. Used to adjust interest rate and yield curve exposures and substitute for physical securities. Long swap positions (receive fixed) increase exposure to long-term interest rates; short positions (pay fixed) decrease exposure.

Interest Rate Swaptions

Options on interest rate swaps, typically used to execute conditional yield curve trades - i.e., used in a rising rate environment to hedge interest rate risk. Swaptions can be sold when interest rates are expected to be range-bound or the implied volatility being priced into options is viewed as excessive relative to expectations.

Credit Default Swaps

Derivative contracts enabling two counterparties to exchange, or swap, the credit risk of an issuer or basket of issuers for a stream of payments. Used to manage credit exposure without buying or selling securities outright. Written CDS increase credit exposure ("selling protection"), purchased CDS decrease exposure ("buying protection").

Credit Default Put Swaptions

Options on credit default swaps that enable the purchaser to take conditional exposure to CDS. The option seller collects a premium and can generate income when prices are range bound or move against the option purchaser. A put swaption gives the holder the right to sell protection.

Options

The right, but not the obligation, to buy or sell an asset. A call option gives the purchaser the right to buy the security at an agreed upon price by a certain date. A put option gives the purchaser the right to sell the security at an agreed upon price by a certain date. Purchased options are used to manage interest rate and volatility exposures. Written options generate income in expected interest rate scenarios.

As of December 31, 2024, the net exposure of the notional market value and notional cost of swaps, swaptions, equity futures and options were approximately \$363,000, \$(83,000), \$(1,898,000) and \$342,000, respectively.

As of December 31, 2023, the net exposure of the notional market value and notional cost of swaps, swaptions, equity futures and options were approximately \$1,880,000, \$122,000, \$2,818,000 and \$(3,500), respectively.

RELX Inc. US Retirement Plan

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

NOTE 3 - ACCUMULATED PLAN BENEFITS

Accumulated Plan benefits are those future periodic payments, including lump-sum distributions, which are attributable under the Plan's provisions to services rendered by employees as of the valuation date. Accumulated Plan benefits include benefits expected to be paid to (1) retired or terminated employees or their beneficiaries, (2) beneficiaries of employees who have died, and (3) present employees or their beneficiaries. The actuarial present value of accumulated Plan benefits is determined by an independent actuary and is that amount that results from applying actuarial assumptions to adjust the accumulated Plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements, such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment.

The actuarial present value of accumulated Plan benefits as of December 31, 2023, is as follows:

Vested benefits	
Participants and or beneficiaries currently receiving benefits	\$ 405,062,824
Other participants	<u>553,964,675</u>
Total vested benefits	959,027,499
Nonvested benefits	<u>-</u>
Total actuarial present value of accumulated Plan benefits	<u>\$ 959,027,499</u>

The changes in the actuarial present value of the Plan's accumulated Plan benefits for the year ended December 31, 2023, are as follows:

Actuarial present value of accumulated Plan benefits - December 31, 2022	\$ 981,087,843
Increase (decrease) during the year attributable to	
Actuarial (gains) and losses	2,476,256
Benefits paid	(60,483,167)
Decrease in the discount period	49,939,880
Assumption changes	<u>(13,993,313)</u>
Net (decrease)	<u>(22,060,344)</u>
Actuarial present value of accumulated Plan benefits - December 31, 2023	<u>\$ 959,027,499</u>

The impact of assumption changes on the actuarial present value of accumulated Plan benefits of (\$13,993,313) was principally due to the change in the discount rate assumption from 5.25% as of January 1, 2023 to 5.40% as of January 1, 2024.

RELX Inc. US Retirement Plan

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

The significant actuarial assumptions used in the January 1, 2024 valuation were as follows:

Mortality basis	Pri-2013 (using separate rates for annuitants and non-annuitants) with Generational Projection using 2021 RPEC Order 2 Graduation Alternative Projection Scale
Discount rate	5.40%
Expected rate of return on assets	5.25%
Cash balance annual interest crediting rate	
For accruals pre January 1, 2014	4.00%
For accruals post January 1, 2014	4.00%
Retirement rates	
Age 55	10.00%
Ages 56-61	5.00%
Age 62	15.00%
Ages 63-64	10.00%
Age 65	25.00%
Ages 66-69	20.00%
Age 70	100.00%

The foregoing actuarial assumptions are based on the presumption that the Plan will continue indefinitely. If the Plan were to terminate, different actuarial assumptions and other factors would be applicable in determining the actuarial present value of accumulated Plan benefits. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that certain changes in these estimates and assumptions could be material to the financial statements.

The Actuary estimated the accumulated benefits as of January 1, 2024 and 2023. There have been no significant changes to the Plan that would have changed the valuation had they been performed as of December 31, 2023 and 2022, respectively.

NOTE 4 - FAIR VALUE MEASUREMENTS

Accounting Standards Codification 820, *Fair Value Measurements and Disclosures*, provides a framework for measuring fair value. Fair value of a financial instrument is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value, as follows: Level 1, which refers to securities valued using unadjusted quoted prices from active markets for identical assets; Level 2, which refers to securities not traded on an active market, but for which observable market inputs are readily available; and Level 3, which refers to securities valued based on significant unobservable inputs. Assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

Asset Valuation Techniques

Valuation technologies maximize the use of relevant observable inputs and minimize the use of unobservable inputs. The following is a description of the valuation methodologies used for assets held and measured at fair value.

RELX Inc. US Retirement Plan

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

Preferred Stock

Valued at the closing price reported on the principal market on which the securities are traded. The Plan also invests in certain preferred stocks offered as private placements, which are not publicly traded.

Corporate Bonds and Municipal Bonds

Valued using pricing models that evaluate bids from observable inputs maximizing the use of observable inputs for similar securities.

US Government Securities

Valued using pricing models maximizing the use of observable inputs for similar securities.

Commingled Institutional Pools and Short-Term Investments

Investments in commingled institutional pools and short-term investments are valued at the daily closing price as reported by the fund. The fair value of a commingled institutional pool is based on the net asset value ("NAV") of the fund, representing the fair value of the underlying investments, which are generally securities traded on an active market. The Plan has the ability to redeem its investment in the fund at the NAV per share (or its equivalent) at the measurement date or within the near term, and there are no other potential liquidity restrictions.

Mutual Funds

Valued at the daily closing price as reported by the fund. Mutual funds held by the Plan include private PIMCO mutual funds that are registered with the Securities and Exchange Commission and whose NAV is widely disseminated. Market value is generally determined on the basis of official closing prices or the last reported sales prices, or if no sales are reported, based on quotes obtained from established market makers or prices supplied by the portfolio's approved pricing services, quotation reporting systems and other third-party sources. Investments for which market quotes or market based valuations are not readily available are valued at fair value as determined in good faith by the Board of Trustees of PIMCO Funds or persons acting at its discretion.

In the event that market quotes or market based valuations are not readily available, and the security or asset cannot be valued pursuant to a Board approved valuation method, the value of the security or asset will be determined in good faith by the Valuation Oversight Committee of the Board of Trustees, generally based on recommendations provided by PIMCO.

Non-US Government Securities

Valued using pricing models that evaluate bids from observable inputs.

Derivatives

The Plan invests in certain derivatives that are valued at the settlement price determined by the relevant exchange. Please refer to Note 2 for derivatives type disclosure.

Cash, Interest Bearing

Held primarily in short-term money market commingled funds, which are valued at cost, plus accrued interest.

RELX Inc. US Retirement Plan

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

Partnerships

Valued at fair value by using the NAVs provided by the general partners as a practical expedient to estimate fair value and are updated, if necessary, using analytical procedures, appraisals, public market data, and/or inquiry of the general partners. The NAVs are determined by the limited partnerships' general partner based upon the fair values of the underlying investments in the funds. These private partnerships invest primarily in privately held companies, other private equity funds, and real estate and allocate gains, losses, and expenses to the partners based on ownership percentage as described in the partnership agreements.

The following tables set forth by level within the fair value hierarchy a summary of the Plan's investments measured at fair value on a recurring basis at December 31, 2024 and 2023:

	Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	2024 Total
Corporate bonds	\$ -	\$ 607,519,019	\$ -	\$ 607,519,019
U.S. government securities	-	401,267,351	-	401,267,352
Commingled institutional pools	14,632,142	-	-	14,632,142
Mutual funds	51,945,772	-	-	51,945,772
Non-U.S. government securities	-	29,633,392	-	29,633,392
Municipal bonds	-	10,902,149	-	10,902,149
Derivative assets	4,737,000	41,959,515	-	46,696,515
Total investments at fair value	\$ 71,314,914	\$ 1,091,281,426	\$ -	\$ 1,162,596,341
Derivative liabilities at fair value	-	(44,066,688)	-	(44,066,688)
Investments measured at NAV				
Private partnerships				2,454,640
Total investments measured at NAV				\$ 2,454,640

	Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	2023 Total
Corporate bonds	\$ -	\$ 634,860,463	\$ -	\$ 634,860,463
U.S. government securities	-	330,721,892	-	330,721,892
Commingled institutional pools	10,544,572	-	-	10,544,572
Mutual funds	65,964,075	-	-	65,964,075
Non-U.S. government securities	-	23,101,154	-	23,101,154
Municipal bonds	-	17,601,053	-	17,601,053
Derivative assets	4,104,000	29,934,527	-	34,038,527
Total investments at fair value	\$ 80,612,647	\$ 1,036,219,089	\$ -	\$ 1,116,831,738
Derivative liabilities at fair value	-	(28,848,766)	-	(28,848,766)
Investments measured at NAV				
Private partnerships				3,794,482
Total investments measured at NAV				\$ 3,794,482

RELX Inc. US Retirement Plan

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

A summary of the Plan's investments as of December 31, 2024 and 2023, with fair value estimated using NAV per share, is as follows:

Fair Value Estimated using NAV per Share at December 31, 2024				
Investment	Fair Value	Unfunded Commitment	Redemption Frequency	Redemption Notice Period
Private partnerships:				
Boston Ventures LP VII	\$ 77,660	\$ 825,895	*	*
Pantheon USA Fund VII	1,499,339	1,224,000	*	*
Pantheon Europe Fund V	726,111	521,590	*	*
Pantheon Asia Fund V	151,530	222,500	*	*
Total private partnerships	2,454,640	2,793,985		
Total	\$ 2,454,640	\$ 2,793,985		

Fair Value Estimated using NAV per Share at December 31, 2023				
Investment	Fair Value	Unfunded Commitment	Redemption Frequency	Redemption Notice Period
Private partnerships:				
Boston Ventures LP VII	\$ 135,251	\$ 825,895	*	*
Pantheon USA Fund VII	2,450,489	1,224,000	*	*
Pantheon Europe Fund V	896,427	557,626	*	*
Pantheon Asia Fund V	312,315	222,500	*	*
Total private partnerships	3,794,482	2,830,021		
Total	\$ 3,794,482	\$ 2,830,021		

* Liquidity data not available. The fund does not have any mandated redemption restrictions on its shares. Investors should be aware that the secondary market for the Company's shares may have limited liquidity. The ability to readily sell shares in the secondary market depends on factors such as market demand, investor interest, and the availability of other buyers. Therefore, investors should consider the potential for a significant time lag before they can convert their holdings into cash, and the possibility that the price they receive may be lower than expected.

Boston Ventures LP VII is a private equity fund formed to invest in the information and business services, media, and communications sectors over a five-year investment period, with a life of 10 years.

Pantheon USA Fund VII is a private equity fund-of-funds vehicle, which invests in high-quality private equity funds operating across the United States and diversified by stage, sector, manager, and vintage year.

Pantheon Europe Fund V is a private equity fund-of-funds vehicle, which invests in high-quality private equity funds operating across Europe and diversified by stage, sector, manager, and vintage year.

Pantheon Asia Fund V is a private equity fund-of-funds vehicle, which invests in high-quality private equity funds operating across Asia and diversified by stage, sector, manager, and vintage year.

RELX Inc. US Retirement Plan

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

NOTE 5 - INFORMATION CERTIFIED BY THE TRUSTEE

The Plan administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, Northern Trust, the Plan's trustee, has certified that the following information in the accompanying financial statements and supplemental schedules is complete and accurate:

- Cash - noninterest bearing, investments - at fair value, receivables and liabilities as shown in the statements of net assets available for benefits as of December 31, 2024 and 2023.
- Net Investment income (loss) as shown in the statements of changes in net assets available for benefits for the years ended December 31, 2024 and 2023.
- Form 5500, schedule H, part IV, line 4i - schedule of assets (held at end of year) at December 31, 2024.
- Form 5500, schedule H, part IV, line 4i - schedule of assets (acquired and disposed of within year) for the year ended December 31, 2024.
- Form 5500, schedule H, part IV, line 4j - schedule of reportable transactions for the year ended December 31, 2024.

The Plan's independent certified public accountants did not perform auditing procedures with respect to this information except for comparing such information to the related information included in the financial statements and supplemental schedules.

NOTE 6 - EXEMPT PARTY-IN-INTEREST TRANSACTIONS

The Plan holds shares of commingled institutional pools in its investment portfolio at December 31, 2024 and 2023, which are managed by Northern Trust.

Northern Trust is the current trustee for the Plan and, therefore, these transactions qualify as exempt party-in-interest transactions. Fees paid for management services were included as a reduction of the return earned on the funds.

NOTE 7 - FEDERAL INCOME TAX STATUS

The Internal Revenue Service ("IRS") has determined and informed the Company by a letter dated March 6, 2014, that the Plan and related trust were designed in accordance with the applicable regulations of the Internal Revenue Code (the "Code"). Subsequent to this determination by the IRS, the Plan was amended. The Company and the Plan administrator believe that the Plan, as amended, is currently designed and operated in compliance with the applicable requirements of the Code, and the Plan and related trust continue to be tax-exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

U.S. GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2024 and 2023, there are no uncertain tax positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

RELX Inc. US Retirement Plan

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

NOTE 8 - PLAN TERMINATION

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

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

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

NOTE 9 - SUBSEQUENT EVENTS

Management evaluated subsequent events for the Plan through June 24, 2025, the date the financial statements were available to be issued and has determined that no subsequent events have occurred requiring adjustments to the financial statements or disclosures.

SUPPLEMENTAL SCHEDULES

5500 Supplemental Schedules

31 DEC 24

RELX Inc. US Retirement Plan
 FORM 5500 SCHEDULE H, PART IV, LINE 4I
 SCHEDULE OF ASSETS (HELD AT END OF YEAR)
 As of December 31, 2024

Account Name RELX PENSION CONSOLIDATION
 Account number RELXG

Employer ID No: 52-1471842 Plan No: 004

Page 325 of 561

◆ **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	2,279.960	2,279.96	2,279.96
AUD - Australian dollar	161,504.830	161,504.83	161,504.83
CAD - Canadian dollar	4,985.630	4,985.63	4,985.63
CHF - Swiss franc	0.000	0.00	0.00
CNY - Chinese yuan renminbi	20.100	20.10	20.10
DKK - Danish krone	11,141.160	11,141.16	11,141.16
EUR - Euro	235,219.140	235,219.14	235,219.14
GBP - British pound sterling	922,565.230	922,565.23	922,565.23
HKD - Hong Kong dollar	55,538.100	55,538.10	55,538.10
ILS - New Israeli shekel	155.340	155.34	155.34
JPY - Japanese yen	308,017.630	308,017.63	308,017.63
MXN - Mexican peso	37.180	37.18	37.18
NOK - Norwegian krone	128.400	128.40	128.40
SEK - Swedish krona	33.680	33.68	33.68
SGD - Singapore dollar	688.070	688.07	688.07
USD - United States dollar	-39,583,111.180	-39,583,111.18	-39,583,111.18
ZAR - South African rand	0.000	0.00	0.00
Total - all currencies		-37,880,796.73	-37,880,796.73
Total Non-Interest Bearing Cash - USD		-37,880,796.73	-37,880,796.73

Receivables - Other - USD

Pending foreign exchange purchases: Brazilian real	0.000	3,478,567.67	3,313,567.37
Pending foreign exchange purchases: Hong Kong dollar	0.000	442,170.47	442,448.35
Pending foreign exchange purchases: Indian rupee	0.000	4,098,851.32	4,055,780.91
Pending foreign exchange purchases: Japanese yen	0.000	239,569.00	230,323.46
Pending foreign exchange purchases: Mexican peso	0.000	1,226,898.08	1,189,178.04
Pending foreign exchange purchases: Peruvian nuevo sol	0.000	550,392.00	556,039.81

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: New Taiwan dollar	0.000	295,649.00	292,797.11
Pending foreign exchange purchases: United States dollar	0.000	25,543,455.07	25,543,455.07
Pending trade sales: United States dollar	0.000	115,258,128.50	115,258,128.50
Total - all currencies		151,133,681.11	150,881,718.62
Total Receivables - Other - USD		151,133,681.11	150,881,718.62
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #SD-8199 2.0% 02-01-2052 SEDOL: BLB75P6	342,990.100	339,453.00	267,486.93
FEDERAL HOME LN MTG CORP POOL #ZS4785 4.0% 08-01-2048 SEDOL: BK4PG02	74,447.420	76,768.08	68,998.12
FEDERAL HOME LN MTG CORP SER 4948 CL E 2.5% 10-25-2048 CUSIP: 3137FQZF3	84,348.990	85,278.13	74,819.66
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029 CUSIP: 35564CEE3	630,400.180	644,017.81	585,049.57
FNMA POOL #BK2013 4% 04-01-2048 BEO CUSIP: 3140HFGX1	233,893.930	240,581.84	217,892.94
FNMA POOL #BM4963 3% 05-01-2048 BEO SEDOL: BKDLT24	159,348.510	160,742.80	137,537.69
FNMA POOL #FM1107 4% 06-01-2049 BEO CUSIP: 3140X4GR1	16,261.480	16,966.58	15,075.00
FNMA POOL #MA4579 3% 04-01-2052 BEO CUSIP: 31418ECR9	338,661.270	335,433.41	287,886.08
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES FEBRUARY CUSIP: 01F020620	-10,100,000.000	-7,969,531.25	-7,853,699.80
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	5,600,000.000	4,926,687.50	4,949,923.16
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	2,400,000.000	2,040,375.00	2,035,654.32
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5	10,000,000.000	9,088,671.88	9,138,949.60
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES MARCH SEDOL: BN4NPG6	11,100,000.000	10,427,062.50	10,427,928.19

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH SEDOL: B3L6WH8	300,000,000	274,359.38	274,121.61
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	13,000,000,000	12,571,406.25	12,542,084.36
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	30,041,972,000	29,678,180.49	29,614,978.54
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	19,658,028,000	19,417,283.57	19,392,446.08
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	400,000,000	259,516.38	245,964.89
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047 SEDOL: BF0SHC9	200,000,000	207,996.43	189,202.37
UNITED STATES OF AMER TREAS BONDS 04-15-2028 SEDOL: 2235037	11,200,000,000	22,980,439.44	22,936,809.17
UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050 SEDOL: BLLCYX2	900,000,000	690,064.73	644,426.36
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL: BMXHQN6	200,000,000	186,720.72	170,154.18
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	25,050,000,000	21,144,709.40	20,700,498.11
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6	200,000,000	201,655.02	180,148.44
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	1,935,000,000	1,813,259.36	1,768,257.41
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	1,500,000,000	1,506,929.16	1,412,871.09
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5	290,000,000	293,307.81	277,085.94
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025 SEDOL: BLH34N9	18,710,000,000	17,937,213.08	18,067,282.31
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6	2,485,000,000	2,308,370.30	2,365,312.31
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 SEDOL: BPJM982	2,585,000,000	2,549,355.27	2,549,254.31
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 SEDOL: BNTDWZ9	14,395,000,000	14,190,849.50	14,293,785.16

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	6,185,000.000	6,082,129.29	6,025,542.97
UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2026 SEDOL: BS60BJ5	3,805,000.000	3,802,621.88	3,805,000.00
UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031 SEDOL: BS60BL7	1,950,000.000	1,952,688.27	1,951,523.44
UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045 SEDOL: BZ1NLZ4	1,750,000.000	744,170.00	652,912.59
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044 SEDOL: BYQP4Y8	20,100,000.000	8,662,480.72	7,769,434.30
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	32,975,000.000	10,228,136.51	13,300,826.67
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG SEDOL: BD03YJ6	4,600,000.000	2,113,470.00	1,756,088.87
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SEDOL: BZ0RQY1	14,200,000.000	5,035,811.54	5,647,729.65
UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	340,000.000	332,157.46	210,693.75
UNITED STATES TREAS BDS 2.125% 02-15-2054 SEDOL: BPG5RY6	1,500,000.000	1,554,820.53	1,428,771.36
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	200,000.000	165,179.50	150,023.44
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SEDOL: BKVKF47	5,936,000.000	4,682,020.00	3,543,745.64
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	1,500,000.000	1,201,197.63	1,092,949.22
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	900,000.000	625,085.91	572,835.94
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046 SEDOL: BYXFH64	400,000.000	432,082.00	401,374.37
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	4,570,000.000	4,384,056.75	2,962,823.82
UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL: BMT9GR0	6,300,000.000	4,334,443.67	4,203,726.33
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	33,200,000.000	22,673,689.54	22,267,343.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	2,400,000.000	2,415,488.23	1,954,312.51
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	4,200,000.000	4,234,752.66	2,983,968.75
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	3,100,000.000	2,142,602.24	1,922,484.38
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WFY3	100,000.000	78,477.52	70,996.09
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRNR8	900,000.000	887,770.60	873,421.88
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	3,505,000.000	3,471,615.95	3,402,040.63
UNITED STATES TREAS BONDS 1.0% 02-15-2049 SEDOL: BDVLC40	1,000,000.000	1,050,966.15	914,217.34
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG SEDOL: BNKG760	2,800,000.000	2,665,097.55	2,718,976.19
UNITED STATES TREAS NTS DTD 04-28-2023 1.25% DUE 04-15-2028 SEDOL: BMHVN00	9,100,000.000	9,080,792.42	9,329,824.17
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG SEDOL: BN7DP74	8,000.000	7,985.00	7,164.38
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	16,340,000.000	13,777,139.80	13,742,833.63
UNITED STATES TREAS NTS 4.0% 12-15-2027 SEDOL: BQT5PT1	4,655,000.000	4,628,584.61	4,618,632.81
UNITED STATES TREAS SEC STRIPPED INT PMT00751 05-15-2035 (UNDDATE) REG SEDOL: B2RG5H6	24,434,000.000	16,423,557.44	14,916,390.13
UNITED STATES TREAS SEC STRIPPED INT PMT00841 08-15-2035 (UNDDATE) REG SEDOL: B4Q1GC8	18,518,000.000	12,365,950.04	11,160,801.01
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	1,330,000.000	1,003,264.54	947,884.76
UNITED STS TREAS NTS 0.125% 07-15-2031 SEDOL: BNW0365	1,000,000.000	981,739.38	1,036,784.03
US TREAS BD STRIPPED PRIN PMT 05-15-2043 REG SEDOL: BBRWPW2	85,425,000.000	63,104,816.51	35,223,239.85
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG SEDOL: BPCX7G6	62,400,000.000	32,870,046.31	26,389,697.57

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	3,750,000.000	3,610,478.12	3,546,679.69
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	14,855,000.000	13,804,571.53	13,590,003.91
UTD STATES TREAS 4.375% DUE 12-31-2029 SEDOL: BS60BM8	970,000.000	969,069.53	969,393.75
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	1,500,000.000	1,292,819.14	1,173,222.66
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	4,600,000.000	4,107,540.82	4,052,851.57
Total United States - USD		442,605,490.86	401,267,351.73
Total U.S. Government Securities		442,605,490.86	401,267,351.73
<i>Corporate Debt Instruments - Preferred</i>			
Denmark - DKK			
NYKREDIT REALKREDI 1.5% CVD BDS 01/10/2053 DKK SEDOL: BMDV100	1,283,541.390	194,876.52	148,403.24
NYKREDIT REALKREDI 1.5% CVD BDS 01/10/2053 DKK SEDOL: BMHKL36	2,865,795.570	428,656.14	320,925.25
Total Denmark - DKK		623,532.66	469,328.49
United States - USD			
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	350,000.000	243,162.50	247,472.19
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	720,000.000	654,463.85	551,747.56
ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL: B905R28	875,000.000	1,071,061.84	696,066.55
ALABAMA PWR CO 4.3% 07-15-2048 SEDOL: BD2Z1R7	665,000.000	876,563.88	546,378.12
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	160,000.000	144,220.80	132,949.76
ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO SEDOL: BMYX9K1	439,000.000	295,684.06	295,543.47

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	420,000.000	361,643.70	345,383.81
BALT GAS & ELEC CO 6.35% DUE 10-01-2036 SEDOL: B23WTP4	555,000.000	841,056.14	596,090.06
BRISTOL MYERS 3.25% DUE 08-01-2042 SEDOL: B8L71C4	80,000.000	75,717.09	58,806.90
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	435,000.000	417,813.15	411,748.53
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	340,000.000	364,848.90	316,731.71
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	1,205,000.000	1,619,804.66	1,050,909.44
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	10,000.000	9,744.90	8,228.25
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	205,000.000	200,769.02	161,902.76
CONNECTICUT LIGHT & POWER 4.15% DUE 06-01-2045 SEDOL: BXS2QG6	235,000.000	199,136.65	192,146.87
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	75,000.000	52,674.00	48,802.56
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL: BP8KQ42	240,000.000	238,632.00	149,660.97
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5	705,000.000	767,533.55	499,891.90
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL: BYQHP07	90,000.000	101,466.90	67,167.88
DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL: B5490M9	20,000.000	21,872.59	16,404.98
DUKE ENERGY IND 4.9 DUE 07-15-2043 SEDOL: BBWX683	60,000.000	59,479.20	54,522.60
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	85,000.000	91,688.55	69,101.63
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	245,000.000	205,703.90	199,541.12
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	145,000.000	154,064.52	122,105.51

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL: BNG44B5	670,000.000	665,832.60	449,333.71
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL: BM99P28	700,000.000	697,235.00	413,551.80
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	50,000.000	61,887.00	39,769.86
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL: BJYNX64	425,000.000	520,201.52	315,924.70
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	80,000.000	73,816.80	55,364.67
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	560,000.000	691,344.18	420,319.40
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL: BQQCCK5	680,000.000	870,928.33	554,862.77
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL: B4V3Q52	215,000.000	253,089.53	208,696.97
FLORIDA PWR CORP 6.4% DUE 06-15-2038 SEDOL: B39XY20	300,000.000	333,953.60	323,093.31
GEORGIA PAC CORP 7.25% DUE 06-01-2028 SEDOL: 2249986	600,000.000	816,002.63	643,991.08
GLOBE LIFE INC FIXED 2.15% DUE 08-15-2030 SEDOL: BLPNFF0	90,000.000	72,743.95	76,076.43
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	160,000.000	169,582.40	136,883.19
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	395,000.000	613,855.26	431,272.46
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SEDOL: BMGDH50	315,000.000	354,458.02	212,471.04
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	230,000.000	234,243.50	190,793.15
LILLY ELI & CO 3.95% 03-15-2049 SEDOL: BJJDP30	315,000.000	267,910.65	246,848.57
MERCK & CO INC 3.6 DUE 09-15-2042 SEDOL: B736C41	1,330,000.000	1,121,180.30	1,033,359.50
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	290,000.000	397,432.58	311,222.86

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	1,325,000.000	1,456,945.01	1,390,396.14
PRECISION 4.375% DUE 06-15-2045 SEDOL: BZ0YDV8	115,000.000	98,257.15	98,094.14
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	95,000.000	108,620.81	76,614.90
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL: BG0T5R0	115,000.000	99,629.10	94,005.02
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	40,000.000	39,970.80	29,536.04
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	80,000.000	97,097.60	61,372.36
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG SEDOL: B8BHNS4	115,000.000	123,474.35	93,736.05
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL: BMVX324	535,000.000	566,562.55	326,922.28
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL: BJBZSV3	80,000.000	79,810.40	58,244.75
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	235,000.000	196,737.50	160,430.95
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	640,000.000	611,744.66	557,809.43
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	375,000.000	351,097.50	335,882.91
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL: BFZF9Z2	215,000.000	170,338.05	174,636.55
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG SEDOL: BKR3G25	150,000.000	165,488.75	126,383.36
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	90,000.000	96,289.13	68,465.48
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	155,000.000	154,020.08	121,550.32
TRAVELERS COS INC 4.3% 08-25-2045 SEDOL: BYXMWX7	60,000.000	61,913.40	50,080.29
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1	660,000.000	843,841.83	522,313.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	95,000,000	98,063.69	56,093.91
UNION ELEC CO 2.625% DUE 03-15-2051 SEDOL: BMHZRF5	130,000,000	87,146.80	76,855.63
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL: BFY3BS4	195,000,000	177,654.75	151,632.82
UNION ELEC CO 5.45% 03-15-2053 SEDOL: BMXMYJ3	205,000,000	198,737.25	196,539.01
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BYV3C43	435,000,000	475,590.64	329,014.83
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	615,000,000	757,819.54	494,139.62
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	85,000,000	74,087.70	68,956.46
WESTAR ENERGY INC 4.1% DUE 04-01-2043 SEDOL: B95XFC3	155,000,000	159,412.00	125,174.47
Total United States - USD		24,634,855.24	18,748,022.30
Total Corporate Debt Instruments - Preferred		25,258,387.90	19,217,350.79

*Corporate Debt Instruments - Other***Australia - USD**

BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	100,000,000	143,201.12	101,080.14
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 SEDOL: BRJRLD0	540,000,000	537,381.00	527,902.70
CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027 CUSIP: 12661PAA7	350,000,000	344,113.00	341,787.69
PVTPL CSL FINANCE PLC 5.417% 04-03-2054 CUSIP: 12661PAH2	260,000,000	257,137.40	245,131.63
PVTPL GLENORE FUNDING LLC 2.626% 09-23-2031 SEDOL: BPBJLG3	1,090,000,000	1,087,525.70	919,892.22
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	6,600,000,000	6,575,646.00	6,286,686.65
PVTPL NORTHERN STAR RESOURCES LTD 6.125% 04-11-2033 CUSIP: 66573RAA6	585,000,000	559,277.55	598,947.35

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<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	3,700,000.000	3,697,447.00	3,524,906.71
RIO TINTO FIN USA 5.2 DUE 11-02-2040 SEDOL: B5TZB18	495,000.000	712,431.87	477,728.65
WESTPAC BKG CORP 5.618% DUE 11-20-2035 CUSIP: 961214FW8	490,000.000	490,000.00	481,702.93
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	600,000.000	598,464.00	570,644.29
WOODSIDE FIN LTD 5.7% 09-12-2054 CUSIP: 980236AS2	500,000.000	498,220.00	467,154.79
Total Australia - USD		15,500,844.64	14,543,565.75
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	3,900,000.000	4,049,767.92	3,697,080.00
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	545,000.000	696,900.23	496,025.74
ANHEUSER-BUSCH 3.5% DUE 06-01-2030 SEDOL: BM8GDL5	1,000,000.000	1,157,010.00	937,747.40
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL: BYMLCL3	103,000.000	105,434.94	97,640.83
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	1,135,000.000	966,100.65	1,027,371.49
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	200,000.000	217,566.00	186,075.77
ANHEUSER-BUSCH 5.875% DUE 06-15-2035 SEDOL: BDCMR47	120,000.000	161,013.60	125,781.16
PVTPL SOLVAY FIN AMER LLC 5.65% 06-04-2029 SEDOL: BSWYNC8	565,000.000	564,875.70	573,520.25
PVTPL SOLVAY FIN AMER LLC 5.85% 06-04-2034 SEDOL: BSWYND9	60,000.000	60,882.00	60,925.59
Total Belgium - USD		7,979,551.04	7,202,168.23
Brazil - USD			
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	500,000.000	505,000.00	497,427.15

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Brazil - USD			
RIO OIL FINANCE TRUST 6.75% DUE 01-06-2027 BEO CUSIP: U76673AB5	158,050.730	162,199.66	163,451.64
VALE OVERSEAS LTD 6.125% DUE 06-12-2033 SEDOL: BPLW4X0	180,000.000	178,947.86	182,266.38
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	6,000.000	8,857.50	6,364.93
Total Brazil - USD		855,005.02	849,510.10
Canada - USD			
ALGONQUIN POWER & UTILITIES CORP STEP UP06-15-2026 CUSIP: 015857AF2	1,210,000.000	1,199,884.40	1,215,696.73
BANK OF MONTREAL 5.511% 06-04-2031 SEDOL: BT06710	615,000.000	643,759.94	624,633.67
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	225,000.000	320,266.24	220,823.48
BELL CANADA 4.464% 04-01-2048 CUSIP: 0778FPAA7	245,000.000	322,520.66	198,363.68
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	340,000.000	337,565.60	221,421.12
CANADIAN PAC RY CO 4.7% 05-01-2048 CUSIP: 13648TAF4	75,000.000	64,804.50	65,201.90
CANADIAN PAC RY CO 4.95% 08-15-2045 CUSIP: 13648TAE7	520,000.000	497,052.40	471,488.91
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	1,115,000.000	1,379,881.52	957,044.21
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	335,000.000	344,773.45	342,348.20
CDN NAT RES LTD 6.5% DUE 02-15-2037 SEDOL: B1BS7H5	505,000.000	586,113.10	525,085.11
CDN NAT RES LTD 6.75% DUE 02-01-2039 SEDOL: B2NNGB2	180,000.000	231,734.70	190,824.05
CDN NATL RY CO 2.45% DUE 05-01-2050 SEDOL: BL6KR43	490,000.000	494,531.21	285,035.50
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	695,000.000	992,937.56	679,400.62
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	165,000.000	243,979.10	171,063.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	1,100,000.000	1,098,570.00	1,195,442.40
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	500,000.000	500,000.00	487,775.43
NATIONAL BANK OF CANADA 4.5% 10-10-2029 CUSIP: 63307A3B9	1,100,000.000	1,096,705.75	1,070,241.78
NUTRIEN LTD FIXED 4.9% DUE 06-01-2043 SEDOL: BDRJWF9	705,000.000	899,432.53	625,604.83
NUTRIEN LTD 5.8% DUE 03-27-2053 SEDOL: BRJG2L2	250,000.000	243,430.95	246,509.18
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	161,000.000	201,825.51	171,446.44
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048 SEDOL: BYZGJZ8	125,000.000	91,371.25	97,852.14
ROGERS 3.625% DUE 12-15-2025 SEDOL: BYV6145	1,200,000.000	1,191,024.00	1,186,235.90
ROYAL BANK OF CANADA 4.969% 08-02-2030 CUSIP: 78016HZZ6	730,000.000	726,685.80	724,328.46
SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051 SEDOL: BMC9P14	620,000.000	617,011.60	435,299.41
SUNCOR ENERGY INC 4% DUE 11-15-2047 SEDOL: BD5W818	650,000.000	714,770.04	482,701.90
TORONTO DOMINION BANK 5.103% 01-09-2026 CUSIP: 89115A2K7	205,000.000	205,975.80	205,951.01
TORONTO DOMINION BK SR MEDIUM TERM .75% 01-06-2026 TRANCHE # TR 62 SEDOL: BND74F1	320,000.000	305,388.80	307,830.30
TRANSCANADA 5.85% DUE 03-15-2036 SEDOL: B11K5C2	280,000.000	295,296.40	282,420.99
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL: B287YY8	200,000.000	215,178.00	206,184.84
Total Canada - USD		16,062,470.81	13,894,255.44
Chile - USD			
PVTPL EMPRESA NACIONAL DE TELECOMUNICACIONES S 4.75 DUE 08-01-2026 CUSIP: 29245VAB1	475,000.000	530,223.50	472,559.26
Total Chile - USD		530,223.50	472,559.26

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	500,000.000	364,798.85	348,318.96
NXP B V/NXP FUNDING LLC/NXP USA INC 2.5%DUE 05-11-2031 CUSIP: 62954HBA5	525,000.000	484,450.50	447,649.82
Total China - USD		849,249.35	795,968.78
Finland - USD			
NOKIA CORP 6.625% DUE 05-15-2039 SEDOL: B8X76W7	120,000.000	112,665.60	121,935.00
PVTPL NORDEA BK ABP FLTG RT 03-19-2027 CUSIP: 65558RAF6	1,000,000.000	1,000,000.00	1,005,013.78
Total Finland - USD		1,112,665.60	1,126,948.78
France - USD			
EDF S A 4.75% DUE 10-13-2035 SEDOL: BYXVW12	2,100,000.000	2,055,942.00	1,932,424.07
NUMERICABLE US LLC (USD) B14 TERM LOAN SENIOR SECURED TERM LOAN 08-15-2028 CUSIP: F6628DAN4	377,255.000	367,823.64	301,709.69
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	400,000.000	397,856.00	388,669.15
PVTPL BNP PARIBAS 5.283%11-19-2030 CUSIP: 09659W2Z6	390,000.000	390,000.00	385,915.19
PVTPL BPCE SA 5.936% 05-30-2035 CUSIP: 05571AAY1	1,000,000.000	1,000,000.00	991,275.13
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028 CUSIP: 22535WAL1	640,000.000	640,000.00	631,899.24
PVTPL EDF S A NT 4.875 DUE 01-22-2044 CUSIP: 268317AK0	850,000.000	941,213.50	734,841.06
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP: 83368RBY7	115,000.000	111,223.40	109,674.02
SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030 CUSIP: 83370RAA6	600,000.000	600,000.00	509,754.96
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	515,000.000	460,413.70	337,898.82
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	435,000.000	435,000.00	402,820.22

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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		7,399,472.24	6,726,881.55
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	225,000.000	184,371.75	175,541.35
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SEDOL: BM9YRS3	3,100,000.000	3,103,588.00	2,706,621.94
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL: BP4YNS1	120,000.000	116,818.80	113,838.24
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	130,000.000	108,247.10	110,029.66
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038 CUSIP: 25156PBC6	1,700,000.000	1,688,933.00	1,560,790.98
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	90,000.000	76,212.90	74,984.01
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	1,000,000.000	997,390.00	1,017,192.95
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	240,000.000	239,911.24	242,351.75
PVTPL BAYER US FINANCE LLC 6.25% 01-21-2029 SEDOL: BLFB349	1,000,000.000	1,005,047.00	1,019,995.80
PVTPL FRESENIUS MED CARE US FIN III INC GTD NT2.375% 02-16-2031 CUSIP: 35805BAB4	500,000.000	498,495.00	410,762.89
PVTPL MERCEDES-BENZ FIN NORTH AMER 4.9% 11-15-2027 SEDOL: BT6PHN3	500,000.000	499,910.00	499,080.12
PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 5.1% 11-15-2029 SEDOL: BT6PHP5	705,000.000	704,478.30	703,214.65
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047 CUSIP: 82620KAT0	465,000.000	614,853.89	383,995.96
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041 CUSIP: 82620KBF9	440,000.000	319,193.60	317,960.62
PVTPL VOLKSWAGEN GROUP AMER FIN LLC GTD NT 6.45% 11-16-2030 SEDOL: BLGYT72	1,000,000.000	997,830.00	1,035,404.65
Total Germany - USD		11,155,280.58	10,371,765.57

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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			
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	300,000.000	299,118.00	278,066.63
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	500,000.000	500,000.00	456,453.92
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	1,600,000.000	1,598,608.00	1,593,365.09
Total Hong Kong - USD		2,397,726.00	2,327,885.64
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1	600,000.000	598,908.00	555,441.01
AERCAP IRELAND FIXED 4.45% DUE 10-01-2025 SEDOL: BG5QLR8	300,000.000	299,655.00	299,299.77
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	500,000.000	499,405.00	498,358.69
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	1,100,000.000	1,099,153.00	1,102,980.97
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	783,000.000	755,033.69	725,988.77
Total Ireland - USD		3,252,154.69	3,182,069.21
Israel - USD			
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	535,000.000	479,166.06	384,611.28
TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31	230,000.000	222,812.50	221,006.28
Total Israel - USD		701,978.56	605,617.56
Japan - USD			
MITSUBISHI UFJ FINL GROUP INC 2.193% DUE02-25-2025 SEDOL: BKMGBV3	1,100,000.000	1,160,104.00	1,095,783.99
MITSUBISHI UFJ FIXED 5.472% DUE 09-13-2033 CUSIP: 606822CR3	800,000.000	800,000.00	811,822.78
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	300,000.000	300,000.00	298,000.89

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Japan - USD			
MIZUHO FINL GROUP FIXED 2.226% DUE 05-25-2026 CUSIP: 60687YBD0	600,000.000	600,000.00	593,416.31
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP: 654744AC5	4,300,000.000	4,300,000.00	4,140,162.21
NOMURA HLDGS INC 5.605% DUE 07-06-2029 SEDOL: BMQ53L4	600,000.000	600,000.00	609,832.64
NOMURA HLDGS INC 5.783% DUE 07-03-2034 CUSIP: 65535HBV0	1,000,000.000	1,000,000.00	1,011,094.67
PANASONIC HLDGS CORP 5.302% 07-16-2034 CUSIP: 69832AAE6	555,000.000	555,000.00	554,126.14
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 09-17-2028 SEDOL: BMHLCY7	175,000.000	175,000.00	156,778.19
SUMITOMO MITSUI FINL GROUP INC 2.75% DUE 01-15-2030 CUSIP: 86562MBW9	1,320,000.000	1,189,002.65	1,178,256.99
SUMITOMO MITSUI FINL GROUP INC 5.424% 07-09-2031 SEDOL: BS6Z6V7	1,000,000.000	1,000,000.00	1,011,040.13
Total Japan - USD		11,679,106.65	11,460,314.94
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	410,000.000	579,937.31	420,887.17
PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047 CUSIP: 59284MAD6	237,000.000	244,110.00	190,618.82
PVTPL ALFA S.A 6.875% DUE 03-25-2044 BEO CUSIP: 015398AC4	340,000.000	448,976.80	354,272.86
PVTPL GRUMA SAB DE CV 5.761% 12-09-2054 CUSIP: 400131AJ7	200,000.000	200,000.00	189,000.00
Total Mexico - USD		1,473,024.11	1,154,778.85
Netherlands - EUR			
CTP NV 1.25% 1.25% 21/06/2029 SEDOL: BN6MFJ4	1,000,000.000	719,421.29	945,026.34
Total Netherlands - EUR		719,421.29	945,026.34

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Netherlands - USD			
DELHAIZE GROUP SA 5.7 DUE 10-01-2040 SEDOL: B5T60J2	102,000,000	145,708.46	100,434.41
ING GROEP N V 4.017% 03-28-2028 CUSIP: 456837BB8	600,000,000	600,000.00	587,662.37
ING GROEP N V 5.55% 03-19-2035 SEDOL: BRQN2X8	500,000,000	500,000.00	497,374.54
PVTPL OCI N V 6.7% 03-16-2033 CUSIP: 67116NAA7	300,000,000	299,502.00	302,504.94
PVTPL VITERRA FINANCE BV 3.2% DUE 04-21-2031 BEO CUSIP: 92852LAB5	760,000,000	663,309.80	663,640.30
VITERRA FIN B V GTD NT 144A 5.25% 04-21-2032 CUSIP: 92852LAD1	320,000,000	298,652.80	312,351.34
Total Netherlands - USD		2,507,173.06	2,463,967.90
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	345,000,000	411,697.44	255,931.74
EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL: BJV9CD5	70,000,000	52,964.10	47,908.59
EQUINOR ASA 3.5% DUE 04-06-2030 SEDOL: BM8MMH2	500,000,000	496,050.00	460,754.67
PVTPL AKER BP ASA 5.125% 10-01-2034 CUSIP: 00973RAN3	200,000,000	198,642.00	187,852.07
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	500,000,000	496,965.80	453,812.19
PVTPL AKER BP ASA 6.0% 06-13-2033 CUSIP: 00973RAM5	240,000,000	249,297.60	241,111.76
PVTPL DNB BK ASA 4.853% 11-05-2030 CUSIP: 23341CAE3	1,170,000,000	1,170,000.00	1,156,884.73
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL: B522X65	660,000,000	910,807.01	636,264.14
Total Norway - USD		3,986,423.95	3,440,519.89
Peru - USD			
PVTPL TRANSPORTADORA DE GAS DEL PERU S ASR NT 4.25% DUE 04-30-2028 BEO SEDOL: B8CHNW7	808,000,000	902,948.08	789,231.86

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Peru - USD			
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	395,000.000	504,785.84	449,795.26
Total Peru - USD		1,407,733.92	1,239,027.12
South Africa - USD			
SASOL FING USA LLC 1.375% DUE 09-18-2026BEO SEDOL: BNDK007	500,000.000	500,000.00	478,536.55
Total South Africa - USD		500,000.00	478,536.55
Spain - EUR			
BANCO SANTANDER 4.125%-FRN PERP EUR200000 SEDOL: BL9YL39	1,000,000.000	1,200,500.08	991,367.04
Total Spain - EUR		1,200,500.08	991,367.04
Spain - USD			
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025 SEDOL: BF4TFS0	200,000.000	233,914.00	199,774.94
PVTPL CAIXABANK SA 6.037% 06-15-2035 CUSIP: 12803RAH7	1,075,000.000	1,084,548.00	1,084,041.27
Total Spain - USD		1,318,462.00	1,283,816.21
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL: BL69K85	500,000.000	498,855.00	535,433.54
PVTPL SYNGENTA FIN N V GTD NT 4.892% DUE 04-24-2025 CUSIP: 87164KAG9	400,000.000	392,024.00	399,562.66
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP: 225401AU2	1,085,000.000	965,709.91	944,335.18
PVTPL UBS GROUP AG 1.305% 02-02-2027 CUSIP: 225401AT5	515,000.000	515,000.00	494,876.93
PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP: 902613AH1	550,000.000	517,984.50	520,360.51
PVTPL UBS GROUP AG 3.869% 01-12-2018 CUSIP: 225401AF5	500,000.000	500,000.00	481,348.81

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Switzerland - USD			
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	500,000.000	385,025.00	472,811.50
PVTPL UBS GROUP AG 4.375% DUE 12-31-2049 CUSIP: 902613AD0	1,000,000.000	990,500.00	857,620.20
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	1,000,000.000	1,000,000.00	1,046,169.64
PVTPL UBS GROUP AG 6.537% 08-12-2033 CUSIP: 225401AZ1	400,000.000	345,640.00	424,344.02
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	517,000.000	527,603.80	627,144.31
Total Switzerland - USD		6,638,342.21	6,804,007.30
United Kingdom - GBP			
BARCLAYS PLC 5.851%-FRN SNR 21/03/35 GBP SEDOL: BSHSL21	200,000.000	251,669.37	251,860.91
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLNX1	300,000.000	454,102.77	381,635.27
Total United Kingdom - GBP		705,772.14	633,496.18
United Kingdom - USD			
AON PLC 4.45% DUE 05-24-2043 SEDOL: B9ZT6F1	125,000.000	103,738.75	102,855.53
ASTRAZENECA FINANCE LLC. 4.85% 02-26-2029 CUSIP: 04636NAL7	1,165,000.000	1,164,631.56	1,167,413.86
ASTRAZENECA PLC 4% DUE 09-18-2042 SEDOL: B8C0348	135,000.000	134,306.42	111,920.20
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	435,000.000	411,293.12	329,163.91
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	410,000.000	395,662.30	375,913.96
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	3,360,000.000	3,396,966.65	2,901,694.62
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	145,000.000	111,420.80	117,546.78
B A T CAP CORP 5.282% DUE 04-02-2050 SEDOL: BM63653	280,000.000	343,135.09	245,816.77

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042 SEDOL: BP6NKN0	620,000,000	463,481.00	449,307.23
BARCLAYS PLC 3.65% DUE 03-16-2025 SEDOL: BWDQJG7	200,000,000	206,570.00	199,477.38
BARCLAYS PLC 4.375% DUE 01-12-2026 SEDOL: BD0SY79	1,400,000,000	1,393,168.00	1,393,487.14
BARCLAYS PLC 5.25% DUE 08-17-2045 SEDOL: BYWR2D3	300,000,000	409,341.00	280,115.52
BARCLAYS PLC 5.69% 03-12-2030 SEDOL: BQWQ3J7	1,000,000,000	1,000,000.00	1,009,728.19
BARCLAYS PLC 5.746% DUE 08-09-2033 SEDOL: BQC4F17	800,000,000	800,000.00	800,381.78
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	310,000,000	310,325.20	335,257.74
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	270,000,000	270,000.00	296,300.28
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL: B88GFC2	145,000,000	226,851.67	157,166.89
HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032 SEDOL: BM9VWR8	900,000,000	900,000.00	759,317.99
HSBC HLDGS PLC SUB NT 6.5% 05-02-2036 SEDOL: BPLQ067	850,000,000	1,198,122.55	869,436.26
HSBC HLDGS PLC 3.973% 05-22-2030 SEDOL: BJLD4R5	605,000,000	578,665.45	571,065.98
HSBC HLDGS PLC 7.39% 11-03-2028 SEDOL: BMGHHF2	700,000,000	700,000.00	742,190.82
HSBC HOLDINGS PLC 4.755% 06-09-2028 SEDOL: BQ74Q75	1,600,000,000	1,600,000.00	1,588,945.22
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	300,000,000	300,000.00	297,003.62
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	1,020,000,000	1,035,418.35	1,077,683.20
HSBC HOLDINGS 5.45% 11-19-2030 SEDOL: BT6PG58	1,630,000,000	1,630,000.00	1,619,248.52
IMPERIAL TOB FIN 4.25% DUE 07-21-2025 CUSIP: 453140AF2	402,000,000	393,501.72	399,933.04

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<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
LLOYDS BKG GROUP FLTG RT 3.574% 11-07-2028 SEDOL: BF92VV9	630,000.000	604,755.90	605,186.92
LLOYDS BKG GROUP PLC 4.976% 08-11-2033 CUSIP: 53944YAU7	400,000.000	400,000.00	384,441.76
LLOYDS BKG GROUP 4.582% DUE 12-10-2025 SEDOL: BDBFX83	500,000.000	537,134.00	497,755.32
NATIONWIDE BLDG 3.9% DUE 07-21-2025 CUSIP: 638602BP6	800,000.000	796,984.00	797,135.83
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7	600,000.000	591,222.00	388,604.92
PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049 CUSIP: 111021AN1	400,000.000	400,000.00	311,076.04
PVTPL LSEG US FINANCE CORP 4.875% 03-28-2027 SEDOL: BKPMXZ6	970,000.000	961,541.60	972,030.46
PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034 CUSIP: 50222CAB6	60,000.000	60,026.30	59,758.15
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO SEDOL: BKS9644	245,000.000	193,143.50	146,623.11
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030 SEDOL: BJXS2H4	1,630,000.000	1,624,358.10	1,571,996.00
ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 SEDOL: BD398X3	1,160,000.000	1,247,254.88	1,159,570.27
SANTANDER UK GROUP FLTG RT 4.858% DUE 09-11-2030 SEDOL: BP4YZ29	285,000.000	280,910.25	277,385.63
SANTANDER UK GROUP HLDGS PLC 2.469% 01-11-2028 SEDOL: BLGSHG9	1,000,000.000	915,980.00	947,186.30
SANTANDER UK GROUP HLDGS PLC 6.833% 11-21-2026 SEDOL: BP399P6	1,000,000.000	1,003,092.00	1,014,408.68
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	130,000.000	119,797.18	91,977.50
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1S8FX9	93,000.000	133,236.09	97,691.73
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	600,000.000	589,506.00	517,545.91
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	615,000.000	753,789.26	478,275.73
Total United Kingdom - USD		30,689,330.69	28,517,022.69

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 SEDOL: BMCBVH8	315,000,000	393,337.65	231,958.53
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	145,000,000	187,376.02	128,105.71
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0	1,030,000,000	1,147,481.80	1,025,744.41
ABBVIE INC 4.25% DUE 11-14-2028 SEDOL: BF2M1Y9	1,500,000,000	1,487,175.00	1,476,920.70
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	1,405,000,000	1,658,484.89	1,195,852.26
ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL: BL69TS8	845,000,000	763,348.95	748,566.39
ADVENTIST HEALTH SYS/WEST 5.43% 03-01-2032 SEDOL: BQZB5F9	755,000,000	744,075.15	751,533.55
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048 SEDOL: BJGSS51	290,000,000	264,524.62	241,506.06
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	100,000,000	107,382.00	66,421.39
AEP TEX INC 5.4% DUE 06-01-2033 SEDOL: BMJ0DJ4	1,000,000,000	998,380.00	991,485.94
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	270,000,000	324,691.49	195,332.74
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL: BK7CR74	220,000,000	220,033.00	145,184.91
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	375,000,000	280,117.65	278,482.37
AETNA INC NEW 6.625 DUE 06-15-2036 BEO SEDOL: BG48N91	480,000,000	514,795.20	505,915.21
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG SEDOL: BKX8JW5	120,000,000	128,139.57	75,685.77
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	815,000,000	719,868.40	524,071.96
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	75,000,000	57,789.75	56,028.37
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 SEDOL: BN452W7	310,000,000	256,453.70	276,826.94

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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			
ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051 SEDOL: BK7Y026	75,000,000	75,000.00	46,815.91
ALLSTATE CORP 6.9 DEB DUE 05-15-2038 SEDOL: B00P316	110,000,000	119,540.30	123,575.49
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0	750,000,000	749,212.50	617,351.08
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	1,190,000,000	849,116.10	859,901.11
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	450,000,000	287,347.50	306,169.98
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	625,000,000	486,562.50	453,475.98
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	325,000,000	240,278.55	252,376.19
ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7	350,000,000	349,009.50	345,929.88
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	460,000,000	571,482.86	406,401.53
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	435,000,000	302,242.25	293,832.37
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,425,000,000	923,324.64	851,617.19
AMAZON COM INC 3.6% 04-13-2032 BEO SEDOL: BM9QN81	1,900,000,000	1,896,523.00	1,759,436.82
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL: BSY2290	245,000,000	244,534.50	241,825.82
AMERICAN HONDA FINANCE 5.05% 07-10-2031 SEDOL: BSW4L5	565,000,000	564,836.15	559,138.68
AMERICAN TOWER CORP NEW 2.3% 09-15-2031 SEDOL: BPPK702	125,000,000	102,767.50	103,952.71
AMERICOLD REALTY OPERATING PARTNERS 5.409% 09-12-2034 SEDOL: BPLP860	250,000,000	250,205.06	239,277.67
AMERISOURCEBERGEN 3.25% DUE 03-01-2025 SEDOL: BVYQ9C5	1,900,000,000	1,889,835.00	1,894,039.49
AMERN EXPRESS CO 5.519% DUE 07-26-2035 CUSIP: 025816DW6	1,000,000,000	1,013,401.65	989,104.01

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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			
AMERN HONDA FIN 4.4% DUE 09-05-2029 SEDOL: BTFK568	785,000.000	784,058.00	763,229.07
AMERN INTL GROUP 3.4% DUE 06-30-2030 SEDOL: BMCTLZ0	95,000.000	86,623.85	87,621.65
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	100,000.000	94,249.73	85,750.32
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	945,000.000	1,273,442.79	836,849.15
AMERN TOWER CORP 2.1% DUE 06-15-2030 SEDOL: BMBKJ50	140,000.000	115,829.00	119,960.66
AMERN TOWER CORP 3.125% DUE 01-15-2027 SEDOL: BDCVX35	2,800,000.000	2,798,124.00	2,708,869.07
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	3,100,000.000	3,069,124.00	3,027,936.38
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	375,000.000	256,908.75	272,009.94
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	430,000.000	427,600.60	332,546.98
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	250,000.000	154,640.75	145,827.55
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	1,835,000.000	2,002,608.96	1,256,018.62
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	920,000.000	858,931.80	790,007.65
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	45,000.000	46,469.51	40,610.95
AMGEN INC 5.25% 03-02-2030 SEDOL: BMTY697	1,300,000.000	1,296,997.00	1,312,374.54
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	475,000.000	466,894.38	463,476.06
AMGEN INC 5.65% DUE 06-15-2042 CUSIP: 031162BH2	265,000.000	278,244.70	259,658.98
AMMC CLO XII LTD / AMMC CLO XII 5.50896%11-10-2030 CUSIP: 00176CAW1	79,738.640	79,738.64	79,758.11
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	600,000.000	395,501.00	381,726.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ANALOG DEVICES INC 5.3% DUE 12-15-2045 CUSIP: 032654AK1	195,000.000	189,235.80	186,943.50
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL: B3D2230	200,000.000	226,250.00	216,732.79
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	1,000,000.000	1,284,350.34	864,459.36
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	30,000.000	25,279.50	20,919.47
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	1,415,000.000	1,309,295.69	1,142,965.51
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	340,000.000	338,170.80	274,782.87
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	1,225,000.000	1,206,453.50	900,550.78
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	460,000.000	458,694.80	450,064.99
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO SEDOL: BNRNRF6	400,000.000	398,948.00	376,607.64
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050 SEDOL: BMF6PM3	615,000.000	734,539.54	427,526.16
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	435,000.000	300,015.15	290,339.54
APPLE INC FIXED 3.75% 11-13-2047 CUSIP: 037833DG2	220,000.000	179,667.40	173,064.89
APPLE INC 1.65% DUE 02-08-2031 SEDOL: BNNRD32	695,000.000	694,805.40	585,025.88
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,025,000.000	705,184.25	638,980.93
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	915,000.000	605,903.08	565,238.44
APPLE INC 2.9% DUE 09-12-2027 SEDOL: BF58H24	1,080,000.000	1,210,777.20	1,038,765.18
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	1,425,000.000	1,715,942.25	1,093,238.54
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	1,100,000.000	1,093,653.00	1,008,190.69

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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			
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 SEDOL: BS6Q557	835,000.000	795,170.95	750,029.50
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL: BH6Y3Z0	65,000.000	56,644.90	59,610.69
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL: B95NZC3	55,000.000	60,281.10	45,470.78
ARIZONA PUB SVC CO NT 2.2% 12-15-2031 SEDOL: BLDBLJ2	440,000.000	353,764.40	360,551.30
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71	525,000.000	607,588.20	355,176.42
ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 SEDOL: BN767X3	600,000.000	597,654.00	348,005.92
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 SEDOL: BYZR531	230,000.000	181,079.00	186,891.96
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	140,000.000	139,126.40	135,127.53
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL: BRJX6P5	90,000.000	101,128.60	99,822.28
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL: BQQ6RB3	413,000.000	399,140.96	406,016.74
AT&T INC CORP 4.65% 06-01-2044 SEDOL: BJ11MN1	75,000.000	72,909.75	63,796.03
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1	2,285,000.000	2,252,712.95	1,841,782.66
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	3,754,000.000	3,346,584.75	2,529,154.38
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	3,550,000.000	3,367,735.11	2,395,214.15
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	3,150,000.000	2,741,155.00	2,227,179.19
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	1,812,000.000	1,626,004.99	1,203,377.68
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	3,194,000.000	3,262,540.49	2,208,143.51
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	200,000.000	138,868.00	138,636.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	130,000,000	137,053.48	107,464.38
AT&T INC 4.55% DUE 03-09-2049 SEDOL: BD3HCX5	105,000,000	120,815.10	87,282.95
ATMOS ENERGY CORP 3.375% DUE 09-15-2049 SEDOL: BJN3QH7	390,000,000	270,032.10	268,016.58
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	65,000,000	63,985.67	57,982.80
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	780,000,000	780,000.00	670,767.60
BANK AMER CORP 3.824% 01-20-2028 SEDOL: BYM4WN4	900,000,000	843,282.00	881,776.39
BANK AMER CORP 3.946% 01-23-2049 SEDOL: BD49X71	630,000,000	775,571.20	486,753.50
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	1,900,000,000	1,900,000.00	1,862,801.40
BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	2,730,000,000	2,714,492.75	2,665,171.32
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL: BLPLD72	160,000,000	127,308.80	144,491.42
BANK OF AMERICA CORPORATION 1.658% 03-11-2027 SEDOL: BMHJ4S9	175,000,000	168,190.75	168,623.05
BANK OF AMERICA CORPORATION 2.551% 02-04-2028 CUSIP: 06051GKJ7	900,000,000	900,000.00	858,167.45
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXT8	1,641,000,000	1,221,208.81	1,141,035.96
BANK OF AMERICA CORPORATION 5.202% 04-25-2029 CUSIP: 06051GLG2	1,000,000,000	1,001,810.00	1,004,638.12
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	1,000,000,000	1,000,000.00	1,001,352.38
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL: B83ZNK8	480,000,000	697,288.42	497,892.85
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL: BMY0LM8	130,000,000	83,297.50	82,755.26
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL: BN6JKB2	190,000,000	241,788.17	150,227.56

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	890,000.000	683,584.41	559,515.26
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	1,245,000.000	1,240,605.15	943,377.57
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	1,200,000.000	1,572,168.59	991,341.28
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 SEDOL: B96WCM8	200,000.000	259,645.88	173,210.22
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL: BMHSQ68	1,400,000.000	1,298,234.00	1,351,043.64
BK NEW YORK MELLON CORP 3.442% 02-07-2028 SEDOL: BDCL4P4	145,000.000	140,896.50	141,297.02
BLACK HILLS CORP 4.35% DUE 05-01-2033 SEDOL: BDTYM63	100,000.000	87,636.00	92,213.52
BLACK HILLS CORP 6.15% 05-15-2034 SEDOL: BN4K114	535,000.000	530,853.75	556,284.90
BLACK HILLS CORP 6% 01-15-2035 SEDOL: BQ1JBF9	300,000.000	299,361.00	309,748.62
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	325,000.000	321,080.50	307,510.40
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL: BRC16H8	235,000.000	234,342.00	224,764.79
BOEING CO FIXED 3.5% DUE 03-01-2039 SEDOL: BJBC2K1	205,000.000	202,373.95	152,210.14
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP: 097023BY0	205,000.000	155,164.50	155,214.38
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	125,000.000	104,621.25	83,310.15
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	675,000.000	713,012.15	447,861.12
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	300,000.000	300,000.00	285,675.23
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	1,820,000.000	2,490,478.99	1,689,420.97
BOEING CO 2.75% DUE 02-01-2026 SEDOL: BMHXMW1	900,000.000	899,280.00	877,915.65

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BOEING CO 2.8% DUE 03-01-2027 SEDOL: BZBZQX3	220,000,000	202,329.60	209,673.17
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	200,000,000	145,610.00	136,904.69
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	100,000,000	99,828.80	68,659.88
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	965,000,000	744,081.06	672,684.03
BOEING CO 5.04% DUE 05-01-2027 SEDOL: BM8XFS7	2,900,000,000	2,900,000.00	2,906,957.97
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	245,000,000	229,034.94	227,054.06
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	175,000,000	175,000.00	186,360.43
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO SEDOL: BP2CRG3	134,000,000	116,979.68	83,788.10
BP CAP MKTS AMER INC 5.227% 11-17-2034 SEDOL: BPZRN4	1,360,000,000	1,356,044.10	1,340,636.39
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	200,000,000	123,806.00	120,168.60
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	350,000,000	345,962.66	289,268.07
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4	50,000,000	51,461.50	42,569.98
BRISTOL MYERS SQUIBB CO .75% DUE 11-13-2025 SEDOL: BMCWGV0	980,000,000	986,860.00	949,346.51
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL: BMCWH17	165,000,000	107,522.25	109,641.34
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	385,000,000	384,048.13	371,397.79
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	1,125,000,000	723,780.00	651,967.54
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	480,000,000	477,921.60	349,911.53
BRIXMOR OPERATING PARTNERSHIP LP 5.5% 02-15-2034 SEDOL: BP2TBC8	370,000,000	369,319.20	367,489.51

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BROWN FORMAN CORP 4% DUE 04-15-2038 SEDOL: BFY0DG7	360,000.000	442,291.42	314,199.99
BSTN PPTYS LTD 3.4% DUE 06-21-2029 SEDOL: BK6WVQ2	400,000.000	399,260.00	366,988.61
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL: BD04819	100,000.000	128,746.00	88,452.25
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	100,000.000	77,833.00	78,311.66
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	340,000.000	321,272.80	294,527.64
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	70,000.000	81,036.90	68,877.34
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL: BD00GW4	45,000.000	55,123.22	43,111.28
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL: BNW2JM9	365,000.000	362,937.75	227,543.05
CABOT CORP FIXED 5% DUE 06-30-2032 SEDOL: BPQCN05	500,000.000	496,650.00	487,922.84
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6	750,000.000	787,884.00	483,544.25
CAPITAL ONE FINL CORP 2.618% 11-02-2032 CUSIP: 14040HCJ2	355,000.000	283,446.20	293,994.64
CARGILL INC 2.125% 11-10-2031 SEDOL: BPLQRD3	545,000.000	455,698.87	450,476.67
CARRIER GLOBAL CORP 2.7% 02-15-2031 SEDOL: BMT6MT5	250,000.000	219,657.50	216,971.24
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	100,000.000	79,270.94	71,842.60
CATERPILLAR FINL SVCS CORP 4.7% 11-15-2029 SEDOL: BT6PHF5	300,000.000	299,511.00	298,954.16
CATERPILLAR INC 3.25% DUE 04-09-2050 REG SEDOL: BLGYRQ7	260,000.000	301,877.09	179,955.22
CATERPILLAR INS 3.803% DUE 08-15-2042 SEDOL: B95BMR1	440,000.000	549,771.16	357,845.07
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2	80,000.000	92,554.40	60,616.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	50,000,000	55,664.00	36,650.32
CENCORA INC 4.85% 12-15-2029 SEDOL: BPG4K22	395,000,000	394,932.30	393,035.03
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66	930,000,000	930,000.00	769,209.01
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	370,000,000	388,037.50	329,551.51
CENTERPOINT ENERGY FIXED 4.45% DUE 10-01-2032 SEDOL: BN72M36	600,000,000	573,546.00	571,094.83
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035 SEDOL: BT03MK5	325,000,000	323,937.25	317,852.33
CENTERPOINT ENERGY RES CORP 4.0% 04-01-2028 CUSIP: 15189WAL4	685,000,000	656,702.65	665,004.43
CENTERPOINT ENERGY RES CORP 5.4% 07-01-2034 SEDOL: BRXB0B9	200,000,000	208,326.00	199,646.96
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO CUSIP: 808513BK0	900,000,000	900,000.00	871,384.73
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	920,000,000	879,317.60	591,584.75
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	305,000,000	302,277.32	207,448.06
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	890,000,000	883,770.00	719,405.93
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP: 161175BS2	400,000,000	433,512.88	314,592.12
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO SEDOL: BMBP1C6	220,000,000	173,424.39	146,761.39
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	250,000,000	259,174.09	156,406.17
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	480,000,000	346,488.00	361,326.69
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	1,700,000,000	1,697,994.00	1,026,088.65
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	415,000,000	415,000.00	414,514.52

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	280,000.000	352,117.61	230,068.32
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	85,000.000	78,098.16	80,389.01
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0	55,000.000	67,631.85	53,590.67
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	700,000.000	700,000.00	703,810.18
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	1,000,000.000	997,740.00	1,024,274.65
CHUBB CORP 6% DUE 05-11-2037 SEDOL: B1XD1V0	225,000.000	251,727.30	238,749.31
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL: BM8K6Y1	175,000.000	174,384.00	172,977.09
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 SEDOL: BQ0JV50	665,000.000	664,674.15	602,113.12
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	780,000.000	600,021.72	513,625.65
CIGNA CORP NEW 3.05% DUE 10-15-2027 BEO SEDOL: BLCB784	1,900,000.000	1,903,078.00	1,818,092.58
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL: BMCDRL0	820,000.000	1,071,667.37	701,311.08
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	125,000.000	124,497.50	121,596.60
CITIBANK N A 5.57% 04-30-2034 CUSIP: 17325FBG2	335,000.000	335,390.69	338,820.20
CITIGROUP INC FIXED 2.666% DUE 01-29-2031 SEDOL: BKM5R0	1,000,000.000	898,622.30	884,683.85
CITIGROUP INC SR NT 3.057% 01-25-2033 SEDOL: BMGD3D3	800,000.000	800,000.00	687,388.56
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	585,000.000	497,327.35	495,582.94
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1	300,000.000	300,000.00	298,560.65
CITIGROUP INC 3.668% 07-24-2028 SEDOL: BF347Y6	1,570,000.000	1,777,868.00	1,520,742.13

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC 3.785% CUSIP: 172967NN7	03-17-2033 185,000,000	171,210.10	166,133.81
CITIGROUP INC 3.878% CUSIP: 172967LU3	DUE 01-24-2039 465,000,000	399,982.10	387,898.15
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	95,000,000	85,040.20	81,538.31
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	1,395,000,000	1,817,179.74	1,226,958.76
CITIGROUP INC 5.174% 02-13-2030 CUSIP: 172967PF2	1,000,000,000	1,000,000.00	999,049.32
CITIZENS FINL GROUP INC 6.645% SEDOL: BP9RLD6	04-25-2035 450,000,000	484,054.40	475,656.07
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	235,000,000	335,490.33	223,963.14
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	855,000,000	1,198,203.22	711,988.32
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 SEDOL: B1L4G76	215,000,000	209,098.25	217,562.93
CMS ENERGY CORP 3.6% DUE 11-15-2025 SEDOL: BZBZMK2	970,000,000	932,199.10	962,088.29
CNH INDL CAP LLC 4.5% 10-08-2027 SEDOL: BQGCZ17	630,000,000	628,796.70	624,365.13
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23	1,475,000,000	1,527,338.35	890,570.38
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	360,000,000	383,900.40	347,039.49
COMCAST CORP NEW FIXED 3.969% DUE SEDOL: BFWQ3V2	11-01-2047 243,000,000	219,266.19	184,276.88
COMCAST CORP NEW FIXED 3.999% DUE SEDOL: BFW31L9	11-01-2049 120,000,000	92,122.80	90,888.72
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	1,615,000,000	1,040,966.10	963,210.52
COMCAST CORP NEW 2.887% 11-01-2051 SEDOL: BQ7XHB3	BEO 3,153,000,000	2,293,577.90	1,900,006.16
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	3,277,000,000	3,312,970.79	1,914,245.33

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	1,700,000.000	1,693,625.00	1,471,750.21
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	65,000.000	64,911.60	42,173.61
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	190,000.000	189,228.60	126,434.49
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL: BDT5L92	735,000.000	620,999.50	549,440.99
COMWLTH EDISON CO 3.65% DUE 06-15-2046 SEDOL: BYQHP74	450,000.000	346,995.00	336,368.75
COMWLTH EDISON CO 3.7% DUE 03-01-2045 SEDOL: BW01ZS9	150,000.000	138,255.00	114,586.83
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	10,000.000	12,183.26	9,421.99
CONAGRA BRANDS INC 1.375% DUE 11-01-2027 SEDOL: BL68NL6	225,000.000	197,853.75	204,291.46
CONNECTICUT LIGHT & POWER CO 4.95% 08-15-2034 SEDOL: BSMRWS6	160,000.000	159,288.00	156,056.50
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	340,000.000	370,881.77	245,983.75
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	775,000.000	773,752.25	566,698.47
CONOCOPHILLIPS CO 5.05% 09-15-2033 SEDOL: BQD1V97	330,000.000	329,363.10	325,778.03
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	340,000.000	338,874.60	323,381.04
CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL: BN4QFZ4	860,000.000	860,000.00	563,242.77
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	105,000.000	114,926.10	80,268.62
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	105,000.000	115,524.33	80,138.43
CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL: B8MJ1K7	125,000.000	137,804.35	100,109.93
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SEDOL: B7RDY08	95,000.000	110,583.80	79,278.07

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	580,000.000	714,038.65	492,059.79
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	245,000.000	322,168.76	205,727.57
CONS EDISON CO N Y 5.7% DUE 06-15-2040 SEDOL: B5M23K9	60,000.000	71,878.20	60,330.48
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG SEDOL: BJMGLG1	500,000.000	615,935.00	393,919.89
CONSUMERS ENERGY CO 4.7% 01-15-2030 SEDOL: BP091D1	500,000.000	498,875.00	496,522.17
CONSUMERS ENERGY 4.05% DUE 05-15-2048 CUSIP: 210518DB9	965,000.000	1,249,866.50	769,047.98
CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031 SEDOL: BPDHHP7	1,190,000.000	1,190,851.90	1,201,884.10
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5	800,000.000	637,918.30	647,783.74
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	435,000.000	434,081.10	411,569.31
COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO SEDOL: B8J94N4	40,000.000	49,455.13	32,029.33
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	1,090,000.000	1,085,182.20	758,902.34
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	80,000.000	95,630.40	61,299.62
CROWN CASTLE INTL 2.25% DUE 01-15-2031 SEDOL: BMG11F2	500,000.000	499,150.00	420,351.87
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	560,000.000	719,712.00	461,688.54
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	350,000.000	517,166.49	372,078.28
CUMMINS INC 4.875% DUE 10-01-2043 SEDOL: BF262M6	25,000.000	35,010.75	22,935.83
CVS HEALTH CORP 1.3% DUE 08-21-2027 REG SEDOL: BKVKD76	1,145,000.000	1,150,484.55	1,037,615.91
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82	810,000.000	801,851.40	804,806.94

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United States - USD			
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	1,260,000.000	1,577,722.87	1,089,654.98
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	560,000.000	475,983.20	461,839.83
CVS HEALTH CORP 5.3% 06-01-2033 SEDOL: BQ0ML48	700,000.000	697,851.00	671,212.89
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	240,000.000	238,440.00	225,765.58
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	700,000.000	700,000.00	601,693.68
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	825,000.000	797,401.20	607,475.66
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051 SEDOL: BRBW810	46,000.000	36,278.69	31,258.79
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	76,000.000	111,074.61	90,157.60
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	47,000.000	69,909.60	59,931.98
DENTSPLY SIRONA FIXED 3.25% 06-01-2030 SEDOL: BL6D184	620,000.000	559,612.78	547,866.88
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	210,000.000	155,494.50	158,849.16
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	55,000.000	54,976.35	51,714.42
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL: BP2CXW1	695,000.000	442,110.35	508,961.64
DISCOVER BANK 2.7% DUE 02-06-2030 SEDOL: BK5BPG8	600,000.000	598,746.00	529,532.19
DISNEY WALT CO SR NT 4.75% 09-15-2044 SEDOL: BJQX533	1,585,000.000	2,149,868.39	1,420,371.71
DISNEY WALT CO 3% DUE 07-30-2046 SEDOL: BDGTNC4	860,000.000	624,024.60	577,760.84
DOMINION ENERGY INC 6.625% 05-15-2055 SEDOL: BR85ZP5	65,000.000	66,924.00	66,082.64
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	810,000.000	967,011.27	641,028.78

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United States - USD			
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	105,000,000	136,585.11	89,187.60
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SEDOL: BKBZCX0	590,000,000	830,441.31	553,276.96
DTE ELEC CO 5.4% DUE 04-01-2053 SEDOL: BPYT0D0	245,000,000	244,549.20	237,949.11
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	390,000,000	304,898.10	312,400.21
DTE ENERGY CO FIXED 1.05% DUE 06-01-2025 SEDOL: BMD7L75	810,000,000	819,136.80	797,504.24
DTE ENERGY CO 4.95% 07-01-2027 SEDOL: BP090S9	200,000,000	199,762.00	200,729.92
DUKE ENERGY CORP 3.4% DUE 06-15-2029 SEDOL: BJN4JY8	650,000,000	737,431.50	608,847.62
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	1,440,000,000	1,671,068.58	1,061,362.60
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	70,000,000	52,878.00	52,185.05
DUKE ENERGY FLA FIXED 2.4% DUE 12-15-2031 SEDOL: BP0PQF6	225,000,000	197,691.75	189,989.99
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	90,000,000	89,921.61	72,171.07
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	1,075,000,000	652,202.50	650,203.82
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL: BNKD9L3	1,500,000,000	1,491,105.00	1,419,647.37
DUKE ENERGY 2.387% DUE 07-01-2039 SEDOL: BMFCDJ4	175,000,000	143,549.00	140,043.74
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 SEDOL: BZ4DLN9	55,000,000	47,374.80	43,517.41
DUKE UNIV 2.757% 10-01-2050 SEDOL: BMZN104	240,000,000	157,056.00	154,074.82
EATON CORP OHIO 4 DUE 11-02-2032 SEDOL: BQRRXS4	375,000,000	453,869.63	350,440.20
EATON CORP OHIO 4.15% 03-15-2033 SEDOL: BPSLKJ8	255,000,000	254,818.95	239,774.70

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United States - USD			
EBAY INC 4 DUE 07-15-2042 CUSIP: 278642AF0	485,000.000	551,257.71	386,021.92
ECOLAB INC 2.7% DUE 11-01-2026 SEDOL: BD9NGC4	850,000.000	802,459.50	823,128.43
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	350,000.000	296,940.00	294,363.10
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	155,000.000	160,693.86	156,895.44
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	175,000.000	174,940.50	163,126.13
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMR08	185,000.000	177,812.75	167,820.89
ELI LILLY AND COMPANY 4.7% 02-09-2034 SEDOL: BSHRLD9	205,000.000	210,135.25	198,731.96
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO SEDOL: BLDBF90	1,640,000.000	1,636,359.20	1,015,280.62
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	1,055,000.000	1,038,940.50	1,011,057.50
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	145,000.000	165,802.64	143,274.81
ENERGY TRANSFER L P 6.05% 09-01-2054 SEDOL: BRK1WR2	455,000.000	452,547.55	445,309.79
ENERGY TRANSFER L P 6.4% 12-01-2030 SEDOL: BR3TGY8	900,000.000	898,965.00	951,022.68
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	1,000,000.000	995,230.00	966,747.53
ENERGY TRANSFER 2.9% DUE 05-15-2025 SEDOL: BL3BQ64	1,600,000.000	1,598,784.00	1,587,675.74
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	75,000.000	66,432.00	66,202.38
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	150,000.000	129,552.00	131,501.07
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	460,000.000	547,582.16	489,222.68
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	905,000.000	1,065,897.15	1,024,668.10

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045 SEDOL: BSM8V15	150,000,000	117,750.00	128,902.31
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	30,000,000	23,775.00	26,988.13
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	400,000,000	464,263.53	283,951.87
ENTERGY LA LLC 5.15% 09-15-2034 SEDOL: BSMRK04	660,000,000	657,485.40	649,393.66
ENTERGY TEX RESTORATION FDG II LLC 3.697% 12-15-2036 SEDOL: BRCFSC9	540,000,000	476,231.40	488,950.61
ENTERGY TEXAS INC 5.55% 09-15-2054 SEDOL: BMYKZ26	270,000,000	268,066.80	262,141.08
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	95,000,000	84,579.45	84,774.56
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85% DUE 08-15-2042 SEDOL: B5LM203	115,000,000	115,215.14	103,912.14
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	60,000,000	54,648.60	55,352.28
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	895,000,000	1,195,709.11	894,945.58
ENTERPRISE PRODS 6.65% DUE 10-15-2034 SEDOL: B06K8Q5	345,000,000	376,331.58	375,167.38
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	560,000,000	555,352.00	368,827.44
ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035 SEDOL: BT8P667	325,000,000	323,050.00	314,676.23
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	45,000,000	60,056.57	40,074.97
EQUIFAX INC 5.1% 06-01-2028 SEDOL: BNDVQX5	800,000,000	797,624.00	802,971.44
EQUINIX INC 1.45% DUE 05-15-2026 BEO SEDOL: BMF4F05	600,000,000	599,136.00	573,829.70
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SEDOL: BF4G280	110,000,000	88,856.90	85,453.20
ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034 SEDOL: BRQPL48	230,000,000	230,009.26	218,263.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	1,195,000.000	972,513.22	787,196.99
EVERSOURCE ENERGY 2.9% 03-01-2027 SEDOL: BNQSG88	300,000.000	299,706.00	288,006.43
EVERSOURCE ENERGY 5.95% 07-15-2034 SEDOL: BLDCH20	475,000.000	494,451.25	486,736.20
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	335,000.000	424,239.76	279,136.19
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	180,000.000	237,397.93	152,031.84
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	405,000.000	454,478.20	391,016.46
EXELON GENERATION 5.75% DUE 10-01-2041 SEDOL: B4LTXL5	360,000.000	405,759.56	351,634.68
EXPEDIA INC DEL 5% DUE 02-15-2026 SEDOL: BYWJ6Z9	130,000.000	145,644.20	130,182.30
EXPEDIA INC FIXED 3.8% DUE 02-15-2028 CUSIP: 30212PAP0	315,000.000	336,355.84	304,301.87
EXTRA SPACE STORAGE L P GTD NT 2.55% 06-01-2031 SEDOL: BNQQ6G0	220,000.000	192,044.60	187,128.29
EXXON MOBIL CORP 2.992% DUE 03-19-2025 SEDOL: BL68H25	745,000.000	813,882.70	742,682.63
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	405,000.000	454,050.32	284,333.98
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL: BW9RTS6	196,000.000	147,086.24	147,454.30
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	120,000.000	121,131.60	97,437.63
FEDEX CORP BOND 5.1 DUE 01-15-2044 SEDOL: BHZFZM5	50,000.000	61,300.71	45,645.75
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL: B8DMKV9	70,000.000	67,518.50	54,750.94
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL: BF42ZD4	30,000.000	35,597.70	22,986.77
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	860,000.000	768,617.18	673,398.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	470,000.000	587,938.88	391,963.64
FEDEX CORP 5.25% DUE 05-15-2050 SEDOL: BKQNBH6	325,000.000	452,777.14	297,926.18
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 SEDOL: BKQN7C3	335,000.000	217,281.00	243,518.40
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048 CUSIP: 31620MAZ9	30,000.000	36,578.40	24,740.94
FIFTH THIRD BANCORP SR NT FIXED TO FLTG RATE 4.055% 04-25-2028 SEDOL: BKS77K1	755,000.000	718,477.70	738,752.12
FISERV INC 3.2% DUE 07-01-2026 SEDOL: BKF0BV2	800,000.000	799,944.00	782,471.61
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPTY0N0	410,000.000	409,878.95	391,453.88
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SEDOL: BGC1MZ1	170,000.000	159,116.60	133,113.70
FLORIDA PWR & LT CO 5.3% 06-15-2034 SEDOL: BQKMP91	100,000.000	99,659.00	100,326.68
FMC CORP 4.5% DUE 10-01-2049 SEDOL: BJYGNS5	210,000.000	270,144.00	160,119.78
FMC CORP 5.15% 05-18-2026 SEDOL: BNDKPK2	550,000.000	551,760.00	550,559.88
FMC CORP 5.65% 05-18-2033 SEDOL: BNDT800	545,000.000	544,918.25	539,214.28
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	715,000.000	440,347.15	402,857.67
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	635,000.000	639,108.45	501,114.53
FORD MTR CO DEL 4.346% DUE 12-08-2026 SEDOL: BYPL1T1	1,300,000.000	1,300,000.00	1,279,669.98
FORD MTR CO DEL 6.625% DUE 10-01-2028 SEDOL: B89JSS7	400,000.000	468,792.00	415,423.50
FORD MTR CR CO LLC 4.687% 06-09-2025 SEDOL: BFZHS95	700,000.000	700,000.00	698,336.41
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	210,000.000	269,298.80	195,332.31

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GEN MTRS FINL CO FIXED 4.3% DUE 07-13-2025 SEDOL: BYZ5N31	180,000,000	200,934.45	179,474.18
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04	130,000,000	174,412.24	107,495.45
GENERAL ELEC CO 4.5% DUE 03-11-2044 SEDOL: BKRNVH7	130,000,000	112,336.90	112,561.96
GENERAL MLS INC 4.875% 01-30-2030 SEDOL: BTJ0L55	935,000,000	931,378.10	929,086.70
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4	700,000,000	699,559.00	644,739.89
GENERAL MTRS CO 5.2% DUE 04-01-2045 SEDOL: BV54K36	35,000,000	41,822.96	30,395.91
GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7	235,000,000	245,102.65	236,811.15
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	750,000,000	1,000,483.72	744,067.95
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	150,000,000	202,693.15	157,494.28
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO SEDOL: BMW7ZC9	270,000,000	268,029.00	250,993.75
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	1,660,000,000	2,087,824.26	1,424,291.55
GILEAD SCIENCES 4.6% DUE 09-01-2035 CUSIP: 375558BG7	195,000,000	244,638.14	183,901.14
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	305,000,000	334,448.87	273,230.79
GILEAD SCIENCES 5.5% DUE 11-15-2054 SEDOL: BM9W8W8	840,000,000	837,555.60	818,567.43
GLOBAL PMTS INC 4.15% DUE 08-15-2049 SEDOL: BJXV303	665,000,000	505,843.40	496,199.86
GLOBE LIFE INC 5.85% 09-15-2034 SEDOL: BQXJTX1	485,000,000	486,033.45	487,844.00
GOLDMAN SACHS BANK USA FLTG RT 03-18-2027 SEDOL: BRC2M95	1,000,000,000	1,000,000.00	1,001,704.16
GOLDMAN SACHS BK USA 5.414% 05-21-2027 SEDOL: BPZRNM3	600,000,000	600,000.00	604,684.07

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 SEDOL: BMGDC88	1,000,000.000	958,290.00	972,614.03
GOLDMAN SACHS GROUP INC 1.431% 03-09-2027 SEDOL: BNVTRK5	1,925,000.000	1,833,111.00	1,847,954.36
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL: BMGDCB1	195,000.000	177,693.35	185,005.69
GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030 SEDOL: BKT1TF1	1,805,000.000	1,885,901.00	1,598,651.46
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	140,000.000	102,350.17	102,150.73
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	1,445,000.000	1,301,764.05	1,224,062.37
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	1,000,000.000	1,000,000.00	957,656.72
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	800,000.000	800,000.00	786,089.46
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	635,000.000	635,000.00	613,805.67
GOLDMAN SACHS GROUP INC 5.727% 04-25-2030 SEDOL: BSCB4X7	1,000,000.000	1,000,000.00	1,020,501.31
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3	975,000.000	912,687.75	863,677.88
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	1,125,000.000	1,557,958.45	1,209,195.63
GOODYEAR TIRE & RUBR CO SR NT 5.625% 04-30-2033 SEDOL: BNXHJG7	910,000.000	910,000.00	799,056.31
GRAY OAK PIPELN 3.45% DUE 10-15-2027 SEDOL: BKX94H8	400,000.000	399,988.00	380,711.96
GXO LOGISTICS INC 6.5% 05-06-2034 SEDOL: BRS9QH6	500,000.000	494,300.00	512,878.95
HACKENSACK 2.675% DUE 09-01-2041 SEDOL: BMW4TQ2	135,000.000	93,507.75	93,508.74
HALEON US CAPITAL LLC 3.375% 03-24-2029 SEDOL: BP0SVZ0	185,000.000	171,781.75	173,998.14
HALLIBURTON CO 4.5 DUE 11-15-2041 SEDOL: B5TFVQ3	210,000.000	191,963.25	180,717.21

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	380,000.000	378,897.10	331,348.42
HARTFORD FINL SVCS 6.625 DUE 04-15-2042 SEDOL: B7N8YL8	235,000.000	238,400.45	250,087.77
HASBRO INC 3.5% DUE 09-15-2027 SEDOL: BF0P0H6	225,000.000	242,303.02	217,052.04
HASBRO INC 6.35% DUE 03-15-2040 SEDOL: B66F4L9	125,000.000	159,165.74	126,412.36
HCA INC SR SECD NT 3.625% 03-15-2032 SEDOL: BPLJQ13	700,000.000	693,091.00	616,993.07
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	740,000.000	526,615.71	479,457.66
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	405,000.000	527,211.49	351,198.16
HCA INC 5.375% DUE 09-01-2026 SEDOL: BYZLW87	200,000.000	200,000.00	200,595.17
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	585,000.000	581,624.55	558,109.01
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	100,000.000	113,650.00	101,507.19
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	600,000.000	599,592.00	624,897.07
HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027 SEDOL: BZ5ZRW5	535,000.000	558,506.56	527,670.71
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 SEDOL: BMXNK76	100,000.000	67,485.00	64,060.04
HOME DEPOT INC 1.875% 09-15-2031 SEDOL: BP0TWW7	1,365,000.000	1,356,373.20	1,127,792.99
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	425,000.000	245,259.00	240,959.62
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	930,000.000	630,298.20	623,633.26
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	360,000.000	348,155.60	251,394.27
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	105,000.000	129,801.00	82,202.99

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	680,000.000	821,294.68	575,540.35
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	200,000.000	262,928.87	166,960.19
HOME DEPOT INC 4.95% 06-25-2034 SEDOL: BPLZ1N8	120,000.000	118,854.00	118,473.31
HP ENTERPRISE CO 4.55% 10-15-2029 SEDOL: BRSF102	915,000.000	914,030.10	892,304.74
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	470,000.000	461,004.20	443,249.69
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	610,000.000	609,688.90	566,183.97
HYATT HOTELS CORP 4.375% 09-15-2028 SEDOL: BYVN652	100,000.000	99,866.00	97,228.41
HYATT HOTELS CORP 4.85% DUE 03-15-2026 SEDOL: BYPJ117	370,000.000	411,359.71	369,779.52
ICON INVTS 6 DESIGNATED ACTIVITY CO 6.0% 05-08-2034 CUSIP: 45115AAC8	590,000.000	610,095.40	596,561.74
IDA PWR CO SECD 4.2% DUE 03-01-2048 SEDOL: BDVQB59	350,000.000	278,075.00	278,142.86
ILLUMINA INC SR NT 4.65% 09-09-2026 SEDOL: BP4YG82	827,000.000	827,549.17	824,153.28
IN MICH PWR CO 4.55% DUE 03-15-2046 SEDOL: BYPJ106	500,000.000	652,900.00	423,188.51
INDIANA MICH PWR CO 4.25% 08-15-2048 SEDOL: BFXV4T1	580,000.000	461,726.40	457,867.87
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4	105,000.000	104,697.60	103,293.66
INGERSOLL RAND INC 5.7% 06-15-2054 SEDOL: BSQLDZ8	175,000.000	174,284.25	172,006.77
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	1,220,000.000	969,698.16	729,396.73
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	1,042,000.000	1,136,660.28	687,944.30
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	695,000.000	973,247.16	537,712.82

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTEL CORP 5.38% 02-10-2033 SEDOL: BMX7HG6	160,000,000	159,544.00	154,728.89
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG CUSIP: 459200KC4	645,000,000	830,846.78	518,555.29
INTL BUSINESS FIXED 2.95% DUE 05-15-2050 SEDOL: BMZ8217	1,160,000,000	1,057,967.70	732,055.66
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	160,000,000	159,969.60	109,324.85
INTST PWR & LT CO SR DEB 6.25 DUE 07-15-2039 SEDOL: B682Y29	160,000,000	232,405.01	169,085.11
ITC HLDGS CORP 2.95% DUE 05-14-2030 SEDOL: BMDHQ70	250,000,000	212,187.50	223,655.80
ITC HLDGS CORP 5.3% DUE 07-01-2043 SEDOL: BBTPVX2	315,000,000	285,125.40	289,863.54
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	635,000,000	637,197.10	645,935.65
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9	285,000,000	203,505.00	214,789.03
JEFFERIES GROUP LLC / JEFFERIES 2.625% 10-15-2031 SEDOL: BMTVQ54	40,000,000	30,770.35	33,736.86
JEFFERIES GROUP 6.25% DUE 01-15-2036 SEDOL: B992076	25,000,000	33,199.98	25,691.32
JEFFERIES GROUP 6.5% DUE 01-20-2043 SEDOL: B9CT5D5	815,000,000	1,110,369.34	866,162.07
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	465,000,000	431,967.97	309,376.59
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	385,000,000	385,261.61	220,665.09
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL: BD319Y7	880,000,000	1,129,999.14	704,014.60
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL: BDG0907	207,000,000	282,911.04	175,146.06
JOHNSON CTLS INTL PLC/TYCO FIRE & SEC F 4.9% DUE 12-01-2032 BEO SEDOL: BP9RX18	515,000,000	513,176.90	501,633.95
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL: BL56D22	245,000,000	245,000.00	235,290.42

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United States - USD			
JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 1.578% 04-22-2027 SEDOL: BMGDC66	1,685,000.000	1,509,979.74	1,617,380.60
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	175,000.000	146,653.50	145,082.15
JPMORGAN CHASE & CO 2.005% 03-13-2026 SEDOL: BL73978	772,000.000	727,023.28	767,534.37
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	1,795,000.000	1,196,593.15	1,190,843.05
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	1,595,000.000	1,164,405.28	1,183,502.23
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	635,000.000	483,362.70	466,707.91
JPMORGAN CHASE & CO 3.782% 02-01-2028 CUSIP: 46625HRY8	1,050,000.000	1,201,158.00	1,027,812.32
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL: BDRJGF7	30,000.000	24,270.26	23,094.68
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	1,790,000.000	1,719,282.98	1,400,720.56
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	455,000.000	383,046.85	359,238.18
JPMORGAN CHASE & CO 4.323% 04-26-2028 SEDOL: BMGDC11	815,000.000	798,779.80	805,173.89
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	655,000.000	655,000.00	639,906.04
JPMORGAN CHASE & CO 5.571% 04-22-2028 CUSIP: 46647PEE2	700,000.000	699,713.00	711,952.65
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL: BRBH8L5	1,000,000.000	1,003,190.00	1,000,440.08
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL: BM9BPB3	2,000,000.000	1,785,640.00	1,935,538.82
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	480,000.000	334,075.20	325,490.45
KELLANOVA 4.5% DUE 04-01-2046 SEDOL: BD31BB8	615,000.000	794,045.72	518,332.50
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	1,685,000.000	1,641,420.42	1,564,212.68

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 SEDOL: BNTX3Z6	875,000.000	867,177.50	720,478.35
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	115,000.000	134,122.54	84,715.14
KIMCO RLTY CORP 3.7% DUE 10-01-2049 SEDOL: BKBNMB2	110,000.000	90,005.30	79,963.63
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83ZS69	2,180,000.000	2,429,947.14	1,901,795.79
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SEDOL: BN2YL29	195,000.000	121,607.85	123,696.55
KINDER MORGAN 6.5% DUE 09-01-2039 SEDOL: B4KRMH9	350,000.000	363,908.00	366,108.48
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL: B3S4PJ8	225,000.000	250,370.60	233,906.97
KLA CORP 5.25% 07-15-2062 SEDOL: BQ5J0D6	400,000.000	383,367.04	375,026.48
KLA CORP 5.65% DUE 11-01-2034 SEDOL: BSDRZ19	80,000.000	107,911.31	82,309.01
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP: 50076QAR7	680,000.000	731,657.35	750,054.15
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	1,630,000.000	1,715,956.42	1,319,944.87
KROGER CO 5.4% DUE 07-15-2040 SEDOL: B3XL1X0	150,000.000	203,125.16	144,522.39
KS GAS SVC 5.486% DUE 08-01-2034 SEDOL: BPG3YD8	171,038.570	170,961.61	174,055.75
LAB CORP AMER 2.95% DUE 12-01-2029 SEDOL: BKMJWY2	1,175,000.000	1,067,311.25	1,066,287.20
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	470,000.000	498,331.77	297,421.07
LEAR CORP 3.55% 01-15-2052 SEDOL: BP9RJ10	790,000.000	788,775.50	518,612.18
LEAR CORP 3.8% DUE 09-15-2027 SEDOL: BF6Q3F2	135,000.000	150,117.67	130,984.12
LILLY ELI & CO 2.75% DUE 06-01-2025 SEDOL: BYZZ676	900,000.000	984,159.00	892,775.48

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LINCOLN NATL CORP 4.35% 03-01-2048 SEDOL: BDDMLG6	290,000,000	363,868.80	225,478.72
LINCOLN NATL CORP 6.3% DUE 10-09-2037 SEDOL: B288RV9	115,000,000	158,135.43	119,716.72
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1	755,000,000	652,991.40	604,350.31
LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL: BF38WR6	263,000,000	346,594.60	208,300.03
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	425,000,000	450,727.63	266,654.97
LOCKHEED MARTIN 3.55% DUE 01-15-2026 SEDOL: BDCRZH1	150,000,000	148,842.00	148,554.83
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVYPPC4	560,000,000	626,028.82	441,846.84
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	310,000,000	405,162.33	290,958.38
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SEDOL: BNNKRH3	855,000,000	685,835.83	584,052.88
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	1,180,000,000	1,377,660.20	874,313.54
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	430,000,000	293,129.05	267,595.59
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	450,000,000	394,663.22	351,883.58
LOWES COS INC 4.25% DUE 09-15-2044 SEDOL: BQQLW68	23,000,000	24,259.83	17,825.07
LOWES COS INC 5.125% DUE 04-15-2050 BEO SEDOL: BMGWDH1	90,000,000	120,969.90	80,653.99
LPL HLDGS INC SR NT 144A 4% 03-15-2029 SEDOL: BMW6PS2	550,000,000	511,071.00	521,069.61
LYB INTL FIN B V 4.875% DUE 03-15-2044 SEDOL: BK3NZG6	130,000,000	161,598.92	111,851.91
LYB INTL FIN B V 5.25% DUE 07-15-2043 SEDOL: BLSP7X5	260,000,000	334,246.13	236,250.90
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	75,000,000	85,007.51	55,971.41

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	360,000,000	413,442.16	270,929.04
LYONDELLBASELL 4.625% DUE 02-26-2055 SEDOL: BXVMC87	315,000,000	378,122.85	248,483.15
L3HARRIS 1.8% DUE 01-15-2031 SEDOL: BMCVTZ2	750,000,000	635,940.00	617,626.16
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	235,000,000	228,455.25	233,566.42
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	365,000,000	364,522.26	210,012.02
MA INST TECH 3.959% DUE 07-01-2038 SEDOL: BYWPDY5	190,000,000	179,643.10	168,765.19
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	225,000,000	176,720.45	175,926.27
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	75,000,000	61,209.00	62,303.46
MARKEL CORP 4.15% DUE 09-17-2050 REG SEDOL: BJYDFL3	40,000,000	33,905.60	30,422.77
MARSH & MCLENNAN COMPANIES INC 4.65% 03-15-2030 SEDOL: BL9XND0	1,700,000,000	1,697,162.80	1,678,762.60
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	115,000,000	94,831.30	93,356.54
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	200,000,000	229,735.84	167,108.61
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	725,000,000	721,512.75	695,806.95
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	55,000,000	54,835.00	55,207.84
MARVELL TECHNOLOGY INC 1.65% DUE 04-15-2026 SEDOL: BN49F19	1,400,000,000	1,397,931.00	1,343,403.56
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	205,000,000	261,563.20	158,871.67
MATTEL INC 5.45 DUE 11-01-2041 SEDOL: B604531	420,000,000	463,260.00	375,879.08
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	300,000,000	299,037.00	286,124.42

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MEM 2.955% DUE 01-01-2050 SEDOL: BMHGV23	310,000.000	195,486.00	203,519.68
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	195,000.000	127,857.28	112,050.66
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	65,000.000	40,176.50	37,465.83
MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025 SEDOL: BVG7BT7	750,000.000	814,260.00	748,573.36
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9	560,000.000	691,808.57	434,142.21
MERCK & CO INC NEW 3.9% 03-07-2039 SEDOL: BJ0KX14	100,000.000	91,877.00	84,733.54
MERCK & CO INC 5.85% DUE 06-30-2039 SEDOL: BG490B5	80,000.000	87,514.40	82,845.95
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	525,000.000	890,638.48	613,464.05
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	325,000.000	323,596.00	318,180.68
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	40,000.000	39,889.20	40,069.10
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	800,000.000	797,616.00	809,189.89
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL: BRF1CN3	695,000.000	931,958.32	614,203.05
METLIFE INC 4.125% DUE 08-13-2042 SEDOL: B815P82	290,000.000	220,342.00	240,776.36
METLIFE INC 5.7% DUE 06-15-2035 SEDOL: B0BXDC0	115,000.000	168,401.95	118,233.72
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL: BT3CPZ5	1,035,000.000	979,391.85	627,304.14
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	1,205,000.000	1,077,032.93	743,791.99
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	770,000.000	822,471.73	510,429.13
MICROSOFT CORP 3.125% DUE 11-03-2025 CUSIP: 594918BJ2	1,025,000.000	1,142,280.50	1,014,306.49

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	305,000.000	328,497.20	310,652.14
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL: BG493G1	190,000.000	201,554.30	158,341.83
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	750,000.000	853,058.21	599,439.52
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	100,000.000	104,816.00	91,995.93
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	425,000.000	583,609.28	402,713.45
MORGAN STANLEY BANK NA 5.504% 05-26-2028 SEDOL: BN4L582	2,360,000.000	2,364,264.70	2,392,903.69
MORGAN STANLEY BK N A 4.968% 07-14-2028 SEDOL: BRC1612	175,000.000	175,000.00	175,549.79
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	260,000.000	260,000.00	192,639.11
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	525,000.000	525,000.00	507,063.81
MORGAN STANLEY 1.928% DUE 04-28-2032 CUSIP: 6174468X0	1,790,000.000	1,764,513.50	1,464,410.19
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	1,085,000.000	887,550.30	882,658.43
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3	895,000.000	813,214.90	795,275.65
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	294,000.000	294,000.00	179,866.85
MORGAN STANLEY 3.622% 04-01-2031 SEDOL: BKP3KT2	800,000.000	709,312.00	743,098.03
MORGAN STANLEY 4.21% 04-20-2028 CUSIP: 61747YER2	1,200,000.000	1,200,000.00	1,182,625.31
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVRZ811	625,000.000	822,069.64	515,619.73
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	1,165,000.000	1,503,183.74	973,982.91
MORGAN STANLEY 4.457% 04-22-2039 CUSIP: 61744YAR9	390,000.000	502,341.84	349,378.66

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MORGAN STANLEY 4.654% 10-18-2030 CUSIP: 61747YFU4	800,000.000	800,000.00	782,823.78
MORGAN STANLEY 5.123% DUE 02-01-2029 SEDOL: BL0NSL2	1,000,000.000	1,000,010.00	1,002,776.69
MORGAN STANLEY 5.173% 01-16-2030 CUSIP: 61747YFK6	1,100,000.000	1,100,000.00	1,101,810.15
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	1,000,000.000	1,000,000.00	993,269.04
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	120,000.000	123,655.20	119,341.51
MORGAN STANLEY 5.656% 04-18-2030 SEDOL: BLDCKK9	1,000,000.000	1,000,000.00	1,017,857.11
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	115,000.000	136,212.90	102,510.95
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	1,480,000.000	1,707,539.06	1,214,399.98
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052 SEDOL: BN94M29	360,000.000	295,667.50	264,060.95
MYLAN INC 5.4 DUE 11-29-2043 SEDOL: BGN8240	360,000.000	475,656.77	322,437.40
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	440,000.000	373,749.20	364,656.47
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP: 62854AAP9	1,425,000.000	1,549,678.14	1,201,080.40
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL: BP961C2	105,000.000	79,747.50	77,789.02
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	250,000.000	184,065.61	168,022.93
NASDAQ INC 3.25% DUE 04-28-2050 REG CUSIP: 63111XAB7	160,000.000	138,065.60	107,151.26
NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027 SEDOL: BFXQN99	1,300,000.000	1,294,709.00	1,255,216.48
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	200,000.000	199,016.00	146,924.56
NETFLIX INC 5.4% 08-15-2054 SEDOL: BR2NKZ0	115,000.000	114,758.50	112,449.34

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United States - USD			
NEW YORK & 4.763% DUE 08-01-2116 SEDOL: BD8PHR3	95,000,000	94,994.30	76,896.92
NEWMONT GOLDCORP CORP 5.875% 04-01-2035 SEDOL: BKTYJV6	145,000,000	196,501.10	149,437.95
NEWMONT GOLDCORP 5.45% DUE 06-09-2044 SEDOL: BJYRXM2	900,000,000	1,263,833.33	869,783.78
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: BG490N7	110,000,000	131,178.93	115,764.86
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	645,000,000	644,683.95	592,898.95
NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0	455,000,000	545,862.31	321,077.97
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL: BD72Q01	130,000,000	101,494.90	99,226.19
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	860,000,000	1,126,252.38	759,365.10
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	300,000,000	262,191.00	279,667.85
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	200,000,000	154,716.53	126,659.55
NORFOLK SOUTHN CORP 3.7% 03-15-2053 SEDOL: BNQSG1	55,000,000	43,006.70	39,574.43
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD1QK3	45,000,000	49,021.20	34,633.67
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL: BL6L2C9	245,000,000	262,024.04	158,649.23
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	515,000,000	509,958.02	460,377.66
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	395,000,000	393,475.30	367,416.75
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	775,000,000	1,134,235.53	726,769.38
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	195,000,000	157,444.50	153,199.96
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	215,000,000	192,850.70	192,847.48

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United States - USD			
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL: BLGSGS4	360,000,000	380,263.67	344,716.88
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038 SEDOL: BWTYX96	70,000,000	70,000.00	59,733.26
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL: BK1PN26	95,000,000	91,254.15	83,407.91
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL: BMZLFV7	410,000,000	409,737.60	362,446.88
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL: BD3S5K6	610,000,000	741,734.42	501,200.80
NSTAR ELEC CO 5.5% DUE 03-15-2040 SEDOL: B4ZX5G2	295,000,000	284,279.70	290,102.89
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	795,000,000	950,514.79	591,652.27
NVR INC 3% DUE 05-15-2030 SEDOL: BKY6KF8	800,000,000	866,816.00	722,140.02
NYU LANGONE HOSPS 3.38% DUE 07-01-2055 SEDOL: BKT3098	80,000,000	63,093.60	53,633.56
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	285,000,000	311,676.00	292,248.13
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	205,000,000	204,081.60	194,501.91
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	225,000,000	172,604.25	166,953.62
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	585,000,000	483,666.30	442,937.66
OGLETHORPE PWR CORP 3.75% 08-01-2050 SEDOL: BN77TJ6	305,000,000	212,281.85	217,357.04
OGLETHORPE PWR CORP 4.5% 04-01-2047 SEDOL: BMWQY5	65,000,000	53,399.45	53,312.33
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL: BJXRH21	100,000,000	110,112.20	88,147.23
OGLETHORPE PWR CORP 6.2% 12-01-2053 SEDOL: BR502C9	55,000,000	54,190.40	56,729.32
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL: B677P66	70,000,000	64,064.70	62,972.27

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
OGLETHORPE PWR 5.375% DUE 11-01-2040 SEDOL: B5M1JL9	210,000,000	179,476.50	198,779.73
OKLAHOMA GAS & ELEC CO 5.6% 04-01-2053 SEDOL: BNXHZF8	220,000,000	223,273.60	214,616.95
OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL: BD606N9	300,000,000	294,753.00	294,974.98
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	155,000,000	122,573.23	101,799.65
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	530,000,000	657,187.39	387,993.62
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	170,000,000	169,833.40	134,600.28
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	200,000,000	172,590.00	167,724.79
ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL: BZ16JQ0	200,000,000	154,618.00	153,826.70
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041 SEDOL: B8B7B80	400,000,000	371,988.00	351,292.48
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050 SEDOL: BKM7HG3	160,000,000	163,571.74	125,723.72
ONEOK INC NEW 4.35% 03-15-2029 SEDOL: BJ2XVC8	1,500,000,000	1,495,305.00	1,460,147.18
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	235,000,000	316,101.46	255,446.27
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	1,000,000,000	995,070.00	1,052,619.94
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	3,100,000,000	3,079,106.00	2,419,756.49
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	265,000,000	168,561.20	182,397.71
ORACLE CORP 2.5% DUE 04-01-2025 REG SEDOL: BM5JB35	1,500,000,000	1,499,445.00	1,491,376.62
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	245,000,000	232,377.72	191,833.35
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	1,180,000,000	1,367,669.95	827,440.67

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RCZ0	350,000.000	316,246.00	299,952.29
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	2,035,000.000	1,960,028.80	1,606,691.11
ORACLE CORP 4.3% DUE 07-08-2034 SEDOL: BP4W534	505,000.000	635,361.09	464,580.71
ORACLE CORP 4.5% DUE 07-08-2044 SEDOL: BP4W512	215,000.000	173,550.15	181,513.81
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	1,560,000.000	1,876,076.03	1,201,827.60
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42	700,000.000	698,011.00	652,841.12
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 CUSIP: 694308JP3	2,280,000.000	2,354,349.80	2,239,848.90
PACIFIC GAS & ELEC CO 1ST MTG BD 4.4% 03-01-2032 SEDOL: BPP37V8	1,100,000.000	1,096,623.00	1,033,913.00
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SEDOL: BYZKM62	1,300,000.000	1,368,652.00	1,028,741.95
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	530,000.000	456,455.25	452,883.31
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	385,000.000	338,530.50	420,190.73
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	105,000.000	70,091.70	78,983.87
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	425,000.000	484,501.71	276,972.67
PACIFICORP 2.7% DUE 09-15-2030 SEDOL: BL96VC4	890,000.000	738,504.20	786,248.05
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	250,000.000	141,025.00	148,941.79
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXC MN8	735,000.000	946,893.74	567,882.56
PACIFICORP 5.45% 02-15-2034 SEDOL: BRXGPV9	2,000,000.000	1,992,973.00	1,987,543.14
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	150,000.000	117,828.00	116,499.38

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PENSKE TRUCK 3.35% DUE 11-01-2029 SEDOL: BKVC2G4	400,000.000	398,216.00	370,092.68
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	230,000.000	221,858.20	169,289.15
PEPSICO INC 4.2% DUE 07-18-2052 SEDOL: BP5JXK7	100,000.000	99,881.00	81,720.25
PFIZER INC 2.7% DUE 05-28-2050 SEDOL: BMXGNZ4	1,000,000.000	1,052,480.43	616,149.86
PFIZER INC 4.1% 09-15-2038 SEDOL: BFY0KD3	1,500,000.000	1,497,135.00	1,310,485.76
PFIZER INC 4% DUE 03-15-2049 SEDOL: BJ1G678	985,000.000	1,271,757.41	774,078.16
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	1,340,000.000	1,259,075.67	1,256,650.69
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	730,000.000	519,975.31	512,345.94
PG&E RECOVERY FDG LLC 4.838% 06-01-2035 SEDOL: BQNKXR6	200,000.000	202,522.00	198,464.17
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL: BP6WVN4	375,000.000	374,956.91	373,661.46
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL: BPX32H1	400,000.000	399,987.48	347,877.21
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	1,065,000.000	1,062,249.73	1,020,789.87
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	445,000.000	460,825.86	352,296.66
PHILIP MORRIS INTL INC 5.375% 02-15-2033 SEDOL: BN457J9	1,315,000.000	1,334,462.00	1,317,857.93
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	240,000.000	263,420.11	204,403.46
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147	80,000.000	88,016.65	69,406.00
PHILLIPS EDISON GROCERY 5.75% 07-15-2034 SEDOL: BMZ0WQ8	185,000.000	183,773.25	185,383.96
PHILLIPS 66 CO 4.9% DUE 10-01-2046 SEDOL: BQYLTC5	90,000.000	92,411.20	77,471.97

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PIEDMONT NAT GAS 3.64% DUE 11-01-2046 SEDOL: BD82QD3	30,000,000	31,147.20	21,547.74
PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025 SEDOL: BYV3CJ8	240,000,000	266,911.16	239,647.90
PLAINS ALL AMERN 4.5% DUE 12-15-2026 SEDOL: BDBGH39	900,000,000	897,444.00	895,640.69
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	445,000,000	366,352.00	368,214.10
PRAXAIR INC 3.55% DUE 11-07-2042 SEDOL: B7XR437	230,000,000	178,309.80	181,090.20
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	345,000,000	362,843.40	208,730.69
PRIN LIFE GLOBAL 5.1% DUE 01-25-2029 SEDOL: BRBCTX9	364,000,000	368,950.83	364,795.01
PROLOGIS L P 1.625% DUE 03-15-2031 SEDOL: BMXM0W8	210,000,000	174,037.50	171,490.80
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	100,000,000	88,541.64	82,714.66
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	100,000,000	97,348.00	93,466.55
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFZCSL2	804,000,000	861,757.60	607,017.99
PRUDENTIAL FINL INC 6.75% 03-01-2053 SEDOL: BNZGRY6	245,000,000	257,617.50	255,576.65
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	450,000,000	487,643.04	343,324.26
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051 SEDOL: BLH17V2	40,000,000	39,830.40	25,391.71
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042 SEDOL: B7V8P28	410,000,000	319,065.50	313,672.79
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL: BNVTVM5	570,000,000	538,357.24	529,870.35
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	295,000,000	207,060.50	196,280.63
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL: BFY8V23	735,000,000	953,652.19	563,580.03

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL: BJZD6P3	95,000,000	101,413.88	78,119.12
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL: BK6LQH5	95,000,000	105,258.55	63,566.93
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	215,000,000	200,720.59	172,485.04
PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054 CUSIP: 745332CN4	150,000,000	149,998.50	147,220.05
PUGET SOUND ENERGY 4.3% DUE 05-20-2045 SEDOL: BD3J3P0	110,000,000	136,317.50	89,972.01
PUGET SOUND ENERGY 4.434% DUE 11-15-2041 SEDOL: B469075	70,000,000	76,174.00	57,270.76
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	835,000,000	821,535.70	823,714.11
PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028 SEDOL: BFMHWWX0	625,000,000	586,993.75	606,606.00
PVPTL VIPER ENERGY PARTNERS LP 5.375% DUE 11-01-2027 SEDOL: BKVB302	50,000,000	52,500.00	49,303.26
PVTPL ALCON FIN CORP 2.75% DUE 09-23-2026 SEDOL: BJLCQZ4	600,000,000	597,048.00	579,912.68
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	800,000,000	791,480.00	696,036.13
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	185,000,000	210,535.50	169,646.18
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	2,600,000,000	2,590,588.00	2,393,131.70
PVTPL BARINGS CLO LTD SE 18-1A CL A1 FLTG 04-15-2031 CUSIP: 06760GAA9	985,545,740	953,022.74	987,029.58
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO CUSIP: 05541VAF3	600,000,000	790,635.32	559,874.76
PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO SEDOL: BMCPJY3	3,400,000,000	3,393,336.00	2,932,630.59
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	1,684,000,000	1,587,041.98	1,375,537.43
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	1,625,000,000	1,655,243.70	1,211,536.84

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United States - USD			
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	210,000.000	214,897.70	169,327.41
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	400,000.000	400,000.00	348,373.51
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL: BL0HQH6	80,000.000	80,000.00	66,409.95
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	1,000,000.000	998,060.00	1,045,117.62
PVTPL CARGILL INC SR NT 144A 4.76% DUE 11-23-2045 BEO SEDOL: BZ9N9X0	300,000.000	279,534.00	265,631.42
PVTPL CMO BX TR 2021-ARIA BX 2021-ARIA AVAR RT DUE 10-15-2036 BEO CUSIP: 05608RAA3	1,300,000.000	1,226,875.00	1,296,343.75
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059 CUSIP: 59981TAC9	108,202.840	108,883.96	104,038.08
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO CUSIP: 64830NAA9	654,779.410	660,282.12	624,081.91
PVTPL CMO NEW RESIDENTIAL MTG LN TR 20-RPL1 CL A-1 VAR RT DUE 11-25-2059 CUSIP: 64828XAA1	924,921.060	941,908.83	879,476.73
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO SEDOL: BKDRF13	289,448.560	292,254.72	275,344.46
PVTPL COREBRIDGE GLOB FUNDING 4.65% 08-20-2027 SEDOL: BQB3T57	165,000.000	164,973.60	164,404.98
PVTPL COREBRIDGE GLOB FUNDING 5.2% 06-24-2029 SEDOL: BPBSKF2	365,000.000	367,679.10	366,933.40
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO SEDOL: BYVC6Q0	115,000.000	129,068.71	112,247.02
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO SEDOL: B8YWZN5	109,000.000	139,544.65	87,523.08
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	55,000.000	69,289.10	50,209.80
PVTPL EQUITABLE FINL LIFE GLOBAL 1.8% 03-08-2028 SEDOL: BMDB8Z4	470,000.000	431,022.90	424,785.28
PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO SEDOL: B28HLT2	454,000.000	694,885.04	512,226.43
PVTPL ERAC USA FIN LLC GTD NT 144A 3.8% DUE 11-01-2025/11-09-2015 BEO SEDOL: BYZGCQ0	380,000.000	365,765.20	377,388.87

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United States - USD			
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046 SEDOL: BYM4ZC4	340,000,000	271,255.40	276,279.61
PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053 SEDOL: BRJRD23	210,000,000	208,950.00	201,229.00
PVTPL GA GLOBAL FUNDING TRUST 5.2% 12-09-2031 SEDOL: BQVXDG6	200,000,000	199,652.00	195,180.61
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	215,000,000	213,550.90	218,526.71
PVTPL GLOBAL ATLANTIC FINANCE COMPANY 7.95% DUE 06-15-2033 SEDOL: BRRH8V9	845,000,000	967,877.55	936,691.83
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO SEDOL: BNGK4Y6	400,000,000	329,136.00	338,258.10
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78	430,000,000	430,722.30	416,927.75
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	450,000,000	503,198.55	503,137.70
PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043 SEDOL: BDGTN13	440,000,000	634,757.20	441,996.90
PVTPL HYUNDAI CAP AMER 1.8% 01-10-2028 SEDOL: BN7QL97	385,000,000	336,457.85	348,713.78
PVTPL HYUNDAI CAP AMER 2.1% 09-15-2028 SEDOL: BK9R5V7	1,100,000,000	1,098,790.00	985,278.60
PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO SEDOL: BYZDVQ4	315,000,000	284,627.70	268,023.60
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	300,000,000	298,422.00	210,715.06
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	930,000,000	656,085.20	625,349.01
PVTPL MARS INC 4.75% DUE 04-20-2033 SEDOL: BJJRMQ4	255,000,000	254,806.20	246,029.34
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78	135,000,000	147,483.48	90,261.97
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	85,000,000	102,268.14	88,532.95
PVTPL MUTUAL OF OMAHA GLOBAL 5.45% 12-12-2028 SEDOL: BSD6BD0	125,000,000	129,993.75	126,319.28

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PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064 SEDOL: BR88PN2	355,000.000	355,747.60	350,990.87
PVTPL NATIONAL SECS CLEARING CORP 4.9% 06-26-2029 SEDOL: BRRFXJ6	675,000.000	673,785.00	675,868.98
PVTPL NATIONAL SECS CLEARING CORP 5.0% 05-30-2028 SEDOL: BMJ0DK5	285,000.000	281,349.15	285,888.66
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	305,000.000	359,663.12	222,082.61
PVTPL NEW YORK ST ELEC & GAS CORP 1.95% DUE 10-01-2030 CUSIP: 649840CS2	100,000.000	76,831.00	82,979.55
PVTPL NEW YORK ST ELEC & GAS CORP 5.65% 08-15-2028 SEDOL: BPSNNP1	270,000.000	269,927.10	276,235.85
PVTPL NEW YORK STATE ELECTRIC AND GAS 2.15% 10-01-2031 SEDOL: BP0TW94	250,000.000	193,005.00	203,805.71
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	676,000.000	518,559.60	507,186.78
PVTPL ONCOR ELECTRIC DELIVERY CO 4.65% 11-01-2029 SEDOL: BL9YPY8	95,000.000	94,818.55	94,079.40
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO SEDOL: B1XCPL5	1,989,158.070	2,057,472.04	2,049,359.04
PVTPL PRINCIPAL LIFE GLOBAL FDG II 1.25% DUE 08-16-2026 REG SEDOL: BPCKW62	265,000.000	232,834.30	250,916.50
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	325,000.000	336,953.50	310,941.13
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048 SEDOL: BD0RRX3	375,000.000	351,535.10	303,747.98
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 SEDOL: BD0RRY4	390,000.000	375,872.16	343,922.45
PVTPL SEMPRA INFRASTRUCTURE PARTNERS LP 3.25% DUE 01-15-2032 BEO SEDOL: BM94BP8	290,000.000	231,739.00	242,228.84
PVTPL SLM STUDENT LOAN TRUST SR 10-C CL A5 FLTG RT 10-15-2041 CUSIP: 78445QAE1	361,407.500	390,545.98	374,445.09
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	300,000.000	299,403.00	268,954.61
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO SEDOL: BMDTNQ4	235,000.000	234,976.78	219,842.78

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United States - USD			
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP: 89177XAA5	78,490,300	78,585.21	80,204.79
PVTPL TRITON CONTAINER 06-15-2031 SEDOL: BN79ZF0	365,000,000	268,932.00	309,887.94
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799	700,000,000	700,000.00	688,281.19
PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035 SEDOL: BP93RF8	1,001,000,000	991,836.68	953,155.53
PVTPL VISTRA OPERATIONS CO LLC 5.7% 12-30-2034 SEDOL: BS89833	270,000,000	269,738.10	267,189.00
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	700,000,000	692,377.00	451,395.77
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	630,000,000	616,272.30	529,008.50
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	505,000,000	558,928.95	528,313.21
REALTY INCOME CORP 2.7% 02-15-2032 SEDOL: BPSQQY0	155,000,000	129,733.64	131,600.70
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	55,000,000	54,105.70	52,292.76
REGIONS FINL CORP FLTG RT 5.502% DUE 09-06-2035 SEDOL: BTFJ3Y9	435,000,000	433,237.55	424,361.02
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL: B3D5P18	70,000,000	97,109.33	82,728.26
REPUBLIC SVCS INC 5.7% DUE 05-15-2041 SEDOL: B59N1S9	135,000,000	191,541.53	134,906.20
REPUBLIC SVCS INC 6.2% DUE 03-01-2040 SEDOL: B53WC78	1,110,000,000	1,454,568.99	1,179,987.85
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL: BZ0W055	600,000,000	757,272.00	601,885.17
RGA GLOBAL FDG MEDIUM TERM SR SECD TRANCHE # TR 00006 5.05% 12-06-2031 SEDOL: BQ2KRM0	310,000,000	309,259.10	304,858.67
ROCKIES EXPRESS 3.6% DUE 05-15-2025 SEDOL: BH3T5N0	500,000,000	499,400.00	494,898.52
ROPER TECHNOLOGIES INC 4.9% 10-15-2034 SEDOL: BQB3TG8	735,000,000	731,763.05	706,696.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ROPER TECHNOLOGIES 2.95% DUE 09-15-2029 SEDOL: BK4H0F1	235,000.000	210,322.65	214,674.82
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	900,000.000	860,004.00	651,217.14
ROYALTY PHARMA PLC 5.15% 09-02-2029 CUSIP: 78081BAQ6	1,225,000.000	1,218,867.10	1,221,767.48
RTX CORPORATION 1.9% 09-01-2031 CUSIP: 75513ECM1	685,000.000	632,068.05	560,659.66
RTX CORPORATION 2.25% DUE 07-01-2030 SEDOL: BLBCY76	300,000.000	265,179.00	260,938.12
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	660,000.000	710,250.90	433,025.89
RTX CORPORATION 3.5% 03-15-2027 USD SEDOL: BN6NLL1	465,000.000	445,009.65	453,535.62
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	1,835,000.000	1,931,161.70	1,386,808.50
RTX CORPORATION 4.125% 11-16-2028 SEDOL: BYVN9F3	100,000.000	99,964.00	97,322.91
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	190,000.000	196,325.87	153,389.35
RTX CORPORATION 4.7% DUE 12-15-2041 SEDOL: BN7GF51	225,000.000	202,560.75	199,912.88
RTX CORPORATION 4.8% DUE 12-15-2043 SEDOL: BM8NVQ7	365,000.000	380,460.95	324,158.41
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	395,000.000	393,518.75	430,306.52
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037 SEDOL: BPGN632	95,000.000	94,436.65	96,563.77
SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026 CUSIP: 785592AV8	170,000.000	176,478.70	171,601.35
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	1,160,000.000	768,535.85	742,696.50
SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031 SEDOL: BNBW867	800,000.000	798,176.00	687,656.49
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SEDOL: BNZJ110	190,000.000	188,001.20	179,507.17

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	1,165,000.000	1,480,871.17	926,489.40
SANTANDER HLDGS USA INC 6.342% 05-31-2035 SEDOL: BN4L8N8	880,000.000	894,147.65	894,533.65
SEMPRA ENERGY 5.5% 08-01-2033 SEDOL: BRV2JW8	700,000.000	697,900.00	701,607.68
SEMPRA 6.625% 04-01-2055 SEDOL: BRWLG90	440,000.000	440,000.00	439,344.96
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	345,000.000	357,996.75	351,813.08
SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL: BR4TTZ9	2,290,000.000	2,536,629.57	1,722,339.23
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL: BG0WVK8	600,000.000	424,938.00	395,853.18
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL: B7C01S1	65,000.000	65,271.40	50,655.97
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	60,000.000	71,673.00	50,857.78
SNAP ON INC FIXED 3.1% DUE 05-01-2050 SEDOL: BMDWQG4	470,000.000	527,424.05	311,540.63
SOLVENTUM CORP 5.4% 03-01-2029 SEDOL: BTTMX55	635,000.000	634,072.90	636,604.90
SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BTTMXB1	735,000.000	735,771.75	718,108.03
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	55,000.000	54,815.20	37,254.84
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021G 2.5% 06-01-2031 SEDOL: BN6M4G4	1,800,000.000	1,793,394.00	1,541,200.39
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	70,000.000	83,497.31	54,556.39
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	300,000.000	299,358.00	298,416.34
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	175,000.000	168,763.70	170,412.33
SOUTHERN CALIF GAS CO 2.95% 04-15-2027 SEDOL: BMZQGC0	200,000.000	184,462.00	192,399.94

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	285,000.000	284,444.25	283,667.27
SOUTHERN CALIF GAS CO 5.6% 04-01-2054 SEDOL: BP9QFS6	525,000.000	521,587.50	514,691.82
SOUTHERN CO 3.7% DUE 04-30-2030 REG SEDOL: BMCBVJ0	400,000.000	399,004.00	375,634.07
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	110,000.000	104,765.60	89,038.19
SOUTHN CAL EDISON 5.5% DUE 03-15-2040 SEDOL: B65ZDS0	765,000.000	1,006,277.27	746,243.30
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	310,000.000	245,614.78	240,117.03
SOUTHN NAT GAS CO 7.35 DUE 02-15-2031 BEO SEDOL: 2749958	270,000.000	358,308.35	296,338.08
SOUTHWEST GAS CORP 3.18% DUE 08-15-2051 BEO SEDOL: BNDMLS8	670,000.000	669,872.70	421,595.36
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	390,000.000	388,592.10	247,603.03
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SEDOL: BR4MSS4	220,000.000	218,367.60	222,643.25
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE 05-01-2050 SEDOL: BMDHPS4	540,000.000	596,289.64	350,326.06
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL: BWGCKS1	70,000.000	65,818.23	52,145.25
SOUTHWESTN ELEC 6.2% DUE 03-15-2040 SEDOL: B618D27	255,000.000	373,612.95	262,663.59
SPRINGLEAF FIN 7.125% DUE 03-15-2026 CUSIP: 85172FAN9	600,000.000	600,000.00	610,777.21
STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL: BMYC3C8	415,000.000	423,611.25	246,618.38
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	725,000.000	815,634.11	501,981.68
STATE STR CORP FLTG RT 4.53% DUE 02-20-2029 SEDOL: BSLT3G8	150,000.000	150,000.00	148,305.36
STEEL DYNAMICS INC 3.25% DUE 10-15-2050 SEDOL: BL68N83	125,000.000	128,741.60	82,218.83

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
STEEL DYNAMICS INC 5% DUE 12-15-2026 SEDOL: BD2ZND7	305,000.000	325,727.95	304,248.84
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	155,000.000	141,421.98	133,523.57
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	165,000.000	159,454.96	147,718.41
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	600,000.000	635,162.18	540,717.35
SUNOCO LOGISTICS 6.1% DUE 02-15-2042 SEDOL: B6QFF83	55,000.000	58,337.40	54,276.08
SUTTER HEALTH 2.294% DUE 08-15-2030 SEDOL: BNG3S76	454,000.000	386,335.84	394,669.12
SWEPCO STORM RECOVERY FU 4.88% 09-01-2041 CUSIP: 870696AA9	720,000.000	719,645.11	703,746.16
SYNCHRONY FINANCIAL 2.875% 10-28-2031 SEDOL: BNVW1Y6	465,000.000	389,725.40	385,810.98
SYNCHRONY FINL 4.5% DUE 07-23-2025 SEDOL: BYTRVS4	1,700,000.000	1,693,778.00	1,693,217.34
SYNCHRONY FINL 5.15% DUE 03-19-2029 SEDOL: BJQ1YC9	110,000.000	108,742.70	108,367.37
SYS CO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	217,000.000	330,809.13	238,200.42
SYS CO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	580,000.000	660,727.38	508,702.68
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	1,595,000.000	1,542,563.68	1,053,742.61
T-MOBILE USA INC 2.4% 03-15-2029 SEDOL: BMWDS51	400,000.000	399,736.00	360,260.72
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1	1,485,000.000	1,281,318.15	1,305,152.24
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	275,000.000	190,712.50	196,385.82
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	90,000.000	65,862.00	60,168.76
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	875,000.000	796,206.25	579,495.63

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	2,000,000.000	1,985,560.00	1,881,714.34
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP: 87264ACY9	600,000.000	590,514.00	587,658.04
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	770,000.000	768,313.70	700,396.47
TAMPA ELECTRIC CO 2.4% DUE 03-15-2031 BEO SEDOL: BLF7T05	440,000.000	438,565.60	376,217.49
TARGA RES CORP 4.2% 02-01-2033 SEDOL: BMYXYW8	600,000.000	598,890.00	545,171.01
TARGET CORP 2.25% DUE 04-15-2025 SEDOL: BK8TZP8	1,070,000.000	1,145,766.70	1,062,087.08
TARGET CORP 4.5% 09-15-2034 SEDOL: BTFJ1B2	350,000.000	342,084.85	332,998.49
TARGET CORP 4.8% DUE 01-15-2053 SEDOL: BPRCP19	110,000.000	109,900.05	98,336.27
TEXAS INSTRS INC FIXED 5% 03-14-2053 SEDOL: BMF9DQ2	85,000.000	85,035.29	77,986.00
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL: BMDYXZ8	460,000.000	355,726.81	321,032.95
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	275,000.000	318,642.49	205,913.26
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	1,275,000.000	1,577,767.40	1,084,009.65
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	245,000.000	224,459.20	236,798.28
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	140,000.000	143,229.80	142,606.03
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	200,000.000	215,982.00	224,988.23
TN GAS PIPELN CO 7.625% DUE 04-01-2037 SEDOL: 2053325	300,000.000	347,616.00	342,042.05
TOYOTA MTR CR CORP .8% DUE 01-09-2026 SEDOL: BM9TMP0	1,185,000.000	1,183,613.55	1,141,817.53
TOYOTA MTR CR CORP 4.35% 10-08-2027 SEDOL: BSHSND6	235,000.000	234,908.35	233,328.39

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United States - USD			
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051 SEDOL: BM8ZH54	100,000.000	67,625.00	65,304.93
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	1,030,000.000	1,073,157.00	1,055,776.68
TUCSON ELEC PWR CO 4% DUE 06-15-2050 SEDOL: BLH4L64	345,000.000	422,620.72	260,475.80
TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL: BF0P399	365,000.000	480,371.69	299,901.02
TYSON FOODS INC 5.15% DUE 08-15-2044 SEDOL: BQ0Q9V3	205,000.000	280,542.80	187,205.62
U S BK NATL ASSN CIN OH MEDIUM 4.507% 10-22-2027 SEDOL: BN6RX73	260,000.000	260,000.00	258,549.97
UDR INC 5.125% 09-01-2034 SEDOL: BSWT754	305,000.000	301,879.85	296,042.61
UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL: BMFX870	390,000.000	387,885.25	354,042.39
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL: B759FZ0	150,000.000	153,306.74	120,055.71
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	360,000.000	359,114.40	276,103.90
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	235,000.000	163,108.80	148,654.90
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	130,000.000	97,501.30	74,943.95
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFPF6	305,000.000	345,211.80	207,326.25
UNION PAC CORP 3.2% DUE 05-20-2041 SEDOL: BNKG3R6	360,000.000	286,654.40	269,670.35
UNION PAC CORP 3.35% DUE 08-15-2046 SEDOL: BDG22S2	100,000.000	101,048.74	71,536.40
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	175,000.000	196,027.00	116,847.38
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	105,000.000	87,409.35	75,075.94
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL: BD31BG3	860,000.000	1,039,128.12	687,152.00

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United States - USD			
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL: BYQGY41	195,000.000	219,289.77	156,963.27
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	90,000.000	103,502.89	75,544.43
UNITED PARCEL SERVICE INC 4.875% DUE 03-03-2033 SEDOL: BQMRXY5	630,000.000	629,798.40	623,554.46
UNITED PARCEL SERVICE 5.3% 04-01-2050 SEDOL: BMGJVN4	520,000.000	779,386.08	497,824.85
UNITED PARCEL SVC INC 5.5% 05-22-2054 SEDOL: BT03SY1	240,000.000	239,613.60	234,322.31
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	180,000.000	164,463.81	127,363.03
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	280,000.000	304,002.80	174,094.55
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	185,000.000	146,302.93	133,850.26
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	120,000.000	82,782.00	79,346.32
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	205,000.000	280,655.43	169,028.37
UNITEDHEALTH GROUP INC 4.95% 01-15-2032 SEDOL: BPDY832	990,000.000	1,000,546.70	977,662.89
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	110,000.000	107,869.06	99,122.15
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	290,000.000	301,774.00	282,031.97
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	485,000.000	372,517.70	353,338.22
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	1,030,000.000	792,208.65	768,619.08
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	1,300,000.000	1,810,271.71	1,146,375.78
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	135,000.000	140,575.50	139,317.53
UNIV SOUTHN CAL 3.841% DUE 10-01-2047 SEDOL: BYYHTX0	120,000.000	97,695.60	96,605.71

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United States - USD			
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL: BKS7BH6	260,000,000	220,196.54	166,601.40
US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049 SEDOL: BNVR6Y6	400,000,000	400,000.00	394,761.12
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	160,000,000	91,462.40	90,145.72
VA ELEC & PWR CO 4% DUE 11-15-2046 SEDOL: BZ12593	79,000,000	100,022.35	61,381.20
VA ELEC & PWR CO 6% DUE 05-15-2037 SEDOL: B1YYQG2	940,000,000	1,381,283.57	974,969.14
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL: BLGTT55	80,000,000	70,673.46	54,010.70
VALERO ENERGY CORP 6.625% DUE 06-15-2037 SEDOL: B1YLTG4	290,000,000	381,164.02	304,208.22
VERALTO CORP 5.35% 09-18-2028 SEDOL: BQB69X4	1,170,000,000	1,168,625.70	1,184,711.25
VERALTO CORP 5.45% 09-18-2033 SEDOL: BPLP882	310,000,000	315,549.00	311,234.96
VERISK ANALYTICS INC 5.25% 06-05-2034 SEDOL: BRJQ825	460,000,000	452,492.80	454,755.94
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	530,000,000	486,786.30	366,721.77
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	3,490,000,000	2,693,774.35	2,147,538.35
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	600,000,000	459,574.95	454,272.49
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	495,000,000	501,345.90	350,365.83
VERIZON 1.75% DUE 01-20-2031 SEDOL: BMWBBJ0	1,270,000,000	960,755.00	1,046,769.78
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	520,000,000	359,803.60	355,970.57
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	75,000,000	59,047.50	59,078.43
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	55,000,000	61,456.03	43,614.82

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	655,000.000	888,422.42	585,259.18
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	435,000.000	498,957.98	330,667.99
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	480,000.000	377,832.00	417,468.48
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050 SEDOL: BMF32K1	1,065,000.000	1,367,747.55	804,019.07
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	180,000.000	201,480.59	122,824.53
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 SEDOL: B7S97N9	145,000.000	113,907.65	115,521.79
VIRGINIA PWR FUEL SECURITIZATION LLC 4.877% 05-01-2033 SEDOL: BSPS6N9	625,000.000	625,793.75	624,495.12
VISA INC 3.15% DUE 12-14-2025 SEDOL: BYPHGN8	730,000.000	815,256.70	721,544.18
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	475,000.000	568,241.88	406,781.71
VMWARE INC 1.4% 08-15-2026 SEDOL: BM8BNM1	60,000.000	54,274.20	56,836.86
VULCAN MATERIALS CO 5.7% 12-01-2054 SEDOL: BRWLG34	220,000.000	218,772.40	214,473.98
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	85,000.000	88,372.80	92,727.03
WALMART INC 1.8% DUE 09-22-2031 BEO SEDOL: BMDP7Z9	735,000.000	732,390.75	613,475.83
WALMART INC 2.95% DUE 09-24-2049 SEDOL: BKS6GR8	440,000.000	307,414.80	294,602.08
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	595,000.000	524,173.59	439,324.50
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	370,000.000	271,805.70	276,219.00
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	1,200,000.000	1,200,000.00	966,576.68
WASTE CONNECTIONS 3.05% DUE 04-01-2050 SEDOL: BK9RVX1	530,000.000	358,057.40	341,644.70

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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			
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	1,320,000.000	1,309,110.00	1,173,376.59
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	874,000.000	664,871.96	636,751.82
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	600,000.000	738,066.49	466,248.60
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	1,190,000.000	1,469,407.54	956,654.42
WELLS FARGO & COMPANY 3.584% 05-22-2028 SEDOL: BF3R2P1	1,000,000.000	923,600.00	969,133.59
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	105,000.000	102,060.00	101,389.46
WELLS FARGO & COMPANY 5.198% 01-23-2030 CUSIP: 95000U3J0	1,100,000.000	1,100,000.00	1,102,443.65
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	315,000.000	322,545.90	314,516.18
WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL: BNFZXP6	2,400,000.000	2,415,260.00	2,437,042.01
WELLS FARGO CO 3.9% 12-31-2049 CUSIP: 949746TD3	1,600,000.000	1,600,000.00	1,553,926.67
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028 SEDOL: BGKCBF9	1,100,000.000	1,098,779.00	1,089,332.28
WESTLAKE CHEM CORP 3.125% 08-15-2051 SEDOL: BL66ZN6	465,000.000	452,263.65	288,901.98
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	200,000.000	197,824.00	173,865.78
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	730,000.000	717,341.80	550,920.20
WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050 SEDOL: BL56MC5	125,000.000	160,549.61	94,309.56
WHIRLPOOL CORP 4.5% DUE 06-01-2046 SEDOL: BD0QRL8	445,000.000	554,989.92	343,798.88
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	315,000.000	371,503.43	225,702.32
WI PWR & LT CO 6.375% DUE 08-15-2037 SEDOL: BFTD8V1	115,000.000	170,505.82	122,254.59

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WILLIAMS COMPANIES INC 2.6% 03-15-2031 SEDOL: BKQN7D4	455,000.000	368,488.82	392,026.56
WILLIAMS COS INC 3.5% DUE 11-15-2030 SEDOL: BMF6PH8	370,000.000	350,678.60	340,094.22
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0	945,000.000	1,140,918.92	848,814.57
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BG0SQL8	345,000.000	349,640.12	337,113.25
WILLIS NORTH AMERICA INC 5.05% 09-15-2048 SEDOL: BGLRQG9	55,000.000	69,247.95	48,585.38
WILLIS-KNIGHTON 4.813% DUE 09-01-2048 SEDOL: BHNG1G6	70,000.000	63,463.40	59,880.51
WISCONSIN PWR & LT CO DEB 5.375% 03-30-2034 SEDOL: BM8SPL5	400,000.000	399,240.00	398,337.97
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	170,000.000	195,290.90	117,161.84
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	200,000.000	198,590.00	164,923.73
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6	145,000.000	176,714.18	106,666.72
Total United States - USD		543,812,322.23	466,790,591.70
Total Corporate Debt Instruments - Other		674,434,234.36	588,301,668.58
<i>Partnership/Joint Venture Interests</i>			
Asia Region - USD			
PANTHEON ASIA FUND V CUSIP: 993SAP994	961,681.000	961,681.00	157,900.04
Total Asia Region - USD		961,681.00	157,900.04
United Kingdom - EUR			
PANTHEON EUROPE FUND V-B CUSIP: 993SAL993	2,849,936.000	4,571,428.36	703,155.40
Total United Kingdom - EUR		4,571,428.36	703,155.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
Boston Ventures Limited Partnership VII CUSIP: 993SAQ992	1,896,793.000	1,896,793.00	84,339.95
PANTHEON USA FUND VII CUSIP: 993SAM991	6,441,076.000	6,441,076.00	1,521,358.32
Total United States - USD		8,337,869.00	1,605,698.27
Total Partnership/Joint Venture Interests		13,870,978.36	2,466,753.71
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	14,632,142.220	14,632,142.22	14,632,142.22
Total United States - USD		14,632,142.22	14,632,142.22
Total Value of Interest in Common/Collective Trusts		14,632,142.22	14,632,142.22
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT CUSIP: 72200Q109	4,075,135.780	49,324,424.64	47,271,575.05
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	158,985.060	1,545,575.08	1,464,252.40
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	320,449.660	3,209,945.93	3,209,944.24
Total United States - USD		54,079,945.65	51,945,771.69
Total Value of Interest in Registered Investment Com		54,079,945.65	51,945,771.69

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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>			
Argentina - USD			
ARGENTINA(REP OF) 1% SNR 09/07/2029 USD1000 SEDOL: BNC18N0	11,761.000	6,537.63	9,549.93
ARGENTINA(REP OF) 4.125%-VAR SNR 09/07/35 USD SEDOL: BNC1788	344,980.000	163,865.74	228,775.44
Total Argentina - USD		170,403.37	238,325.37
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	1,700,000.000	1,210,340.02	854,801.02
LCH_IRS GOLDUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95YYU	2,800,000.000	12,801.13	24,093.33
LCH_IRS GOLDUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95YYL	-2,800,000.000	0.00	0.00
LCH_IRS GOLDUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9 SEDOL: 9MX3QKL	-1,800,000.000	-1,953.37	-30,927.32
LCH_IRS GOLDUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9 SEDOL: 9MX3QKU	1,800,000.000	0.00	0.00
LCH_IRS GOLDUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXNU	1,800,000.000	0.00	16,691.20
LCH_IRS GOLDUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXNL	-1,800,000.000	-51,643.69	0.00
LCH_IRS GOLDUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37YYU	1,400,000.000	0.00	14,039.90
LCH_IRS GOLDUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37YYL	-1,400,000.000	-24,476.44	0.00
Total Australia - AUD		1,145,067.65	878,698.13
Brazil - BRL			
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 11.496% SWU027521 SEDOL: 9M8CSHL	-24,262,817.590	0.00	-301,293.54
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 11.496% SWU027521 SEDOL: 9M8CSHU	24,262,817.590	0.00	0.00
Total Brazil - BRL		0.00	-301,293.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Brazil - USD			
CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0JWP6 SEDOL: 9KZUQ1L	-300,000.000	-11,016.26	0.00
CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0JWP6 SEDOL: 9KZUQ1U	300,000.000	0.00	20.73
CDS CITIUS33 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0K2Z4 SEDOL: 9L1AU6U	200,000.000	0.00	13.82
CDS CITIUS33 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0K2Z4 SEDOL: 9L1AU6L	-200,000.000	-7,625.18	0.00
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	1,000,000.000	997,070.00	924,068.12
Total Brazil - USD		978,428.56	924,102.67
Chile - USD			
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	200,000.000	198,100.00	148,804.67
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	575,000.000	530,129.70	531,472.60
Total Chile - USD		728,229.70	680,277.27
Colombia - USD			
COLOMBIA REP 7.5% 02-02-2034 CUSIP: 195325EG6	500,000.000	496,315.00	491,750.00
Total Colombia - USD		496,315.00	491,750.00
European Union - EUR			
CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025 SEDOL: 9MYLM2U	-300,000.000	-724.96	0.00
LCH_IRS GOLDUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3JWL	-300,000.000	0.00	0.00
LCH_IRS GOLDUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3JWU	300,000.000	0.00	941.52
LCH_IRS GOLDUS33 17/03/2033 EUR P 6MEURIB / R -0.175% SWU01Q9P5 SEDOL: 9LZ2NVU	7,920,000.000	0.00	0.00
LCH_IRS GOLDUS33 17/03/2033 EUR P 6MEURIB / R -0.175% SWU01Q9P5 SEDOL: 9LZ2NVL	-7,920,000.000	0.00	-1,623,945.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
LCH_IRS GOLDUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NUU	3,670,000.000	0.00	1,756,960.00
LCH_IRS GOLDUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NUU	-3,670,000.000	0.00	0.00
LCH_IRS GOLDUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SLLL	-3,495,000.000	0.00	0.00
LCH_IRS GOLDUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SLLU	3,495,000.000	28,645.32	47,320.82
LCH_IRS GOLDUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SLVU	2,000,000.000	5,993.71	0.00
LCH_IRS GOLDUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SLVL	-2,000,000.000	-5,796.88	-45,946.79
LCH_IRS GOLDUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBX6U	400,000.000	0.00	262.64
LCH_IRS GOLDUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBX6L	-400,000.000	0.00	0.00
PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025 SEDOL: 9MYLM1U	-300,000.000	-724.96	-3,941.43
Total European Union - EUR		27,392.23	131,651.37
France - EUR			
ICE_CDS GOLDUS33 20/12/2025 SELL BNP PARIBAS 2.0059FLT SWPC0N7A8 SEDOL: 9MYWE8U	900,000.000	5,889.95	7,195.77
ICE_CDS GOLDUS33 20/12/2025 SELL BNP PARIBAS 2.0059FLT SWPC0N7A8 SEDOL: 9MYWE8L	-900,000.000	0.00	0.00
Total France - EUR		5,889.95	7,195.77
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	435,000.000	399,112.30	420,902.16
Total France - USD		399,112.30	420,902.16
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	2,000	971.70	20.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	-2.000	-971.70	-20.71
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	3.000	488.58	201.92
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	-3.000	-488.58	-201.92
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	2.000	754.13	186.39
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	-2.000	-754.13	-186.39
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	-2.000	-953.28	-62.13
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	2.000	953.28	62.13
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	2.000	992.83	4,369.81
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	-2.000	-992.83	-4,369.81
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	3.000	520.10	854.29
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	-3.000	-520.10	-854.29
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	2.000	995.03	1,739.64
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	-2.000	-995.03	-1,739.64
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	2.000	910.91	3,002.95
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	-2.000	-910.91	-3,002.95
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	3.000	376,398.28	366,132.11
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	-3.000	-376,398.28	-366,132.11
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	-31.000	-4,447,599.45	-4,283,490.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	31.000	4,447,599.45	4,283,490.92
Total Germany - EUR		0.00	0.00
Indonesia - USD			
INDONESIA REP BD 3.2% 09-23-2061 CUSIP: 455780DG8	80,000.000	54,708.15	49,604.42
INDONESIA REP BD 5.35% DUE 02-11-2049 CUSIP: 455780CJ3	200,000.000	192,750.00	194,558.03
REPUBLIC OF INDONESIA 10/09/2034 4.75% 09-10-2034 CUSIP: 455780DX1	490,000.000	488,074.30	465,134.03
Total Indonesia - USD		735,532.45	709,296.48
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	755,000.000	511,512.50	489,595.61
ISRAEL(STATE OF) 3.8% SNR EMTN 13/05/60 USD SEDOL: BMDWWC2	900,000.000	704,750.00	584,033.63
STATE OF ISRAEL 5.5% 03-12-2034 CUSIP: 46514BRL3	200,000.000	198,440.00	195,137.00
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	1,000,000.000	959,640.00	914,148.00
Total Israel - USD		2,374,342.50	2,182,914.24
Korea, Republic of - USD			
KOREA NATL OIL CORP NT 144A 4.875% DUE 04-03-2027 BEO CUSIP: 50065LAF7	580,000.000	576,299.60	581,177.62
Total Korea, Republic of - USD		576,299.60	581,177.62
Mexico - MXN			
MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02	10,000.000	363,117.71	355,718.60
Total Mexico - MXN		363,117.71	355,718.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
PETROLEOS MEXICANOS 6.7% 02-16-2032 CUSIP: 71643VAB1	1,107,000.000	1,101,118.66	963,039.41
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048 CUSIP: 71654QCL4	649,000.000	571,120.00	426,401.77
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	179,000.000	162,872.10	122,915.77
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	315,000.000	309,008.70	237,667.50
PETROLEOS MEXICANOS 10.0% 02-07-2033 CUSIP: 71654QDP4	200,000.000	195,400.00	207,686.52
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	575,000.000	444,922.50	421,662.59
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	1,060,000.000	1,034,434.90	949,215.50
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	1,855,000.000	2,083,841.17	1,340,775.75
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	1,409,000.000	1,461,693.27	1,069,093.69
Total Mexico - USD		7,364,411.30	5,738,458.50
Panama - USD			
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	380,000.000	282,882.92	234,278.35
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	705,000.000	533,469.97	414,491.88
Total Panama - USD		816,352.89	648,770.23
Peru - USD			
PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG SEDOL: B54LGY9	335,000.000	412,050.00	397,712.00
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725	355,000.000	346,125.00	332,102.50
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	270,000.000	267,594.30	257,266.81
Total Peru - USD		1,025,769.30	987,081.31

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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>			
Philippines - USD			
PHILIPPINES REP GLOBAL BD 2.457% 05-05-2030 CUSIP: 718286CJ4	445,000.000	393,825.00	390,020.38
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045 CUSIP: 718286CH8	65,000.000	46,936.50	43,490.86
PHILIPPINES REP 3.2% 07-06-2046 CUSIP: 718286CP0	120,000.000	104,795.50	83,186.79
PHILIPPINES(REPUBLIC OF) 5.175% 09-05-2049 CUSIP: 718286DD6	320,000.000	320,000.00	297,906.43
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP: Y6972HLP9	555,000.000	440,109.32	446,822.65
Total Philippines - USD		1,305,666.32	1,261,427.11
Poland - USD			
BANK GOSPODARSTWA KRAJOWEGO GTD NT 144A 6.25% 07-09-2054 CUSIP: 06237MAD5	520,000.000	516,235.20	509,749.76
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL: BLGV865	95,000.000	94,133.66	87,791.78
Total Poland - USD		610,368.86	597,541.54
Romania - EUR			
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR SEDOL: BL53Z49	500,000.000	591,204.28	433,725.54
ROMANIA(REP OF) 5.625% MTN 30/05/37 EUR1000 SEDOL: BQV3C69	500,000.000	540,262.16	497,104.74
Total Romania - EUR		1,131,466.44	930,830.28
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	400,000.000	391,168.00	373,447.60
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 3.45% DUE 02-02-2061 REG CUSIP: 80413TAW9	400,000.000	400,000.00	242,904.00
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8	1,115,000.000	1,016,836.09	942,988.95
PVTPL SAUDI ARABIAN OIL CO GLOBAL MEDIUMTERM 2.25% DUE 11-24-2030 BEO CUSIP: 80414L2K0	1,000,000.000	994,050.00	852,440.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Saudi Arabia - USD			
PVTPL TMS ISSUER S A R L 5.78% 08-23-2032 CUSIP: 87266GAA8	800,000.000	800,000.00	812,880.00
SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 9 5% DUE 04-17-2049 REG CUSIP: 80413TAJ8	200,000.000	195,652.00	173,282.00
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	161,458.60
SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG CUSIP: 80413TAF6	1,800,000.000	1,789,020.00	1,470,420.00
Total Saudi Arabia - USD		5,814,226.09	5,029,821.15
South Africa - ZAR			
STH AFRICA(REP OF) 8.5% SNR 31/01/2037 ZAR1000 SEDOL: BFDTGL1	14,100,000.000	669,806.38	634,690.34
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SEDOL: BYY9RY3	31,600,000.000	1,605,939.44	1,525,668.68
Total South Africa - ZAR		2,275,745.82	2,160,359.02
Turkey - USD			
REPUBLIC OF TURKEY 5.25% 03-13-2030 CUSIP: 900123CY4	600,000.000	590,742.00	560,151.00
Total Turkey - USD		590,742.00	560,151.00
United Arab Emirates - USD			
EMIRATE OF ABU DHABI 3.125% DUE 04-16-2030 CUSIP: 29135LAH3	600,000.000	597,600.00	550,818.00
Total United Arab Emirates - USD		597,600.00	550,818.00
United Kingdom - EUR			
ICE_CDS GOLDUS33 20/06/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N7G5 SEDOL: 9MYWE6U	800,000.000	2,222.91	3,179.90
ICE_CDS GOLDUS33 20/06/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N7G5 SEDOL: 9MYWE6L	-800,000.000	0.00	0.00
ICE_CDS GOLDUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FXAL	-1,000,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Kingdom - EUR			
ICE_CDS GOLDUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FXAU	1,000,000.000	0.00	4,474.91
ICE_CDS GOLDUS33 20/06/2026 SELL ROLLS-ROYCE PLC 0.875% SWPC0JZU2 SEDOL: 9KXJN3L	-500,000.000	-53,893.07	0.00
ICE_CDS GOLDUS33 20/06/2026 SELL ROLLS-ROYCE PLC 0.875% SWPC0JZU2 SEDOL: 9KXJN3U	500,000.000	0.00	5,847.00
Total United Kingdom - EUR		-51,670.16	13,501.81
United Kingdom - GBP			
CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.64% 317U7Q9A7 06/01/2025 SEDOL: 9MYNALU	-200,000.000	-558.76	-0.03
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	-26.000	-3,100,516.95	-3,009,091.55
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	26.000	3,100,516.95	3,009,091.55
LCH_OIS GOLDUS33 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 SEDOL: 9M6FB4L	-1,100,000.000	-22,657.52	0.00
LCH_OIS GOLDUS33 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 SEDOL: 9M6FB4U	1,100,000.000	0.00	114,585.08
LCH_OIS GOLDUS33 21/02/2052 GBP P 1DSONIA / R 1.06% SWU01GJ76 SEDOL: 9L5DF2L	-300,000.000	0.00	-204,600.85
LCH_OIS GOLDUS33 21/02/2052 GBP P 1DSONIA / R 1.06% SWU01GJ76 SEDOL: 9L5DF2U	300,000.000	0.00	0.00
LCH_OIS GOLDUS33 21/02/2052 GBP P 1DSONIA / R 1.101% SWU01GJ84 SEDOL: 9L5DF4U	300,000.000	0.00	0.00
LCH_OIS GOLDUS33 21/02/2052 GBP P 1DSONIA / R 1.101% SWU01GJ84 SEDOL: 9L5DF4L	-300,000.000	0.00	-202,005.04
LCH_OIS GOLDUS33 28/02/2052 GBP P 1DSONIA / R 1.175% SWU01GP20 SEDOL: 9L5HK7L	-400,000.000	0.00	-262,770.32
LCH_OIS GOLDUS33 28/02/2052 GBP P 1DSONIA / R 1.175% SWU01GP20 SEDOL: 9L5HK7U	400,000.000	0.00	0.00
PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSONIA 317U7Q8A8 06/01/2025 SEDOL: 9MYNAKU	-200,000.000	-558.76	-2,938.88
UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000 SEDOL: BPSNBB3	2,995,000.000	3,758,567.90	3,321,455.78
Total United Kingdom - GBP		3,734,792.86	2,763,725.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	70,000,000	90,813.80	88,243.98
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE SEDOL: BN7GSB8	310,000,000	310,000.00	203,007.69
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	140,000,000	198,413.77	158,909.81
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE SEDOL: BMFTHY8	70,000,000	70,000.00	63,445.94
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL: BMFTGZ2	80,000,000	80,000.00	70,976.58
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	90,000,000	107,734.50	102,474.54
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12	420,000,000	550,724.30	479,160.86
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	760,000,000	1,276,583.10	898,345.23
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYM22U	-400,000,000	-1,050.00	0.00
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025 SEDOL: 9MYSP1U	-200,000,000	-560.00	-54.60
CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025 SEDOL: 9MYM61U	-200,000,000	-525.00	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJTSU	-400,000,000	-1,270.00	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025 SEDOL: 9MYRLAU	-200,000,000	-540.00	-10.20
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYKU7U	-400,000,000	-1,160.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYLD8U	-400,000,000	-1,073.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTN4U	-400,000,000	-1,090.00	-115.80
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYR49U	-400,000,000	-1,100.00	-77.52
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWVVU	-400,000,000	-1,210.00	-594.48

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<i>Other</i>			
United States - USD			
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVC0U	-700,000.000	-2,152.50	-1,554.21
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1KEU	-400,000.000	-1,295.00	-1,287.52
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXEAU	-400,000.000	-1,300.00	-1,179.24
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 SEDOL: 9MYXTDU	-300,000.000	-997.50	-976.08
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6 01/09/2025 SEDOL: 9MYNV0U	-500,000.000	-1,365.00	-0.75
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2 01/13/2025 SEDOL: 9MYRMSU	-500,000.000	-1,381.25	-45.65
CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025 SEDOL: 9MYLT2U	-200,000.000	-550.00	0.00
CCP DUE FROM GOLDMAN SACHS SEDOL: 9B3PJ3U	183,000.000	183,000.00	183,000.00
CCP DUE RECEIVABLE FROM GSC SEDOL: 9B5CCDU	2,062,000.000	2,062,000.00	2,062,000.00
CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA SEDOL: 9B2TS7U	145,000.000	145,000.00	145,000.00
CME_OIS GOLDUS33 01/18/2029 USD P 1DSOFR / R 1.605% SWU01PGV6 SEDOL: 9LZPNFU	1,000,000.000	0.00	0.00
CME_OIS GOLDUS33 01/18/2029 USD P 1DSOFR / R 1.605% SWU01PGV6 SEDOL: 9LZPNFL	-1,000,000.000	0.00	-103,785.20
CME_OIS GOLDUS33 01/20/2029 USD P 1DSOFR / R 1.518% SWU01PIG7 SEDOL: 9LZNF6L	-800,000.000	0.00	-85,909.60
CME_OIS GOLDUS33 01/20/2029 USD P 1DSOFR / R 1.518% SWU01PIG7 SEDOL: 9LZNF6U	800,000.000	0.00	0.00
CME_OIS GOLDUS33 01/26/2029 USD P 1DSOFR / R 1.63% SWU01PIM4 SEDOL: 9LZNF2U	1,400,000.000	0.00	0.00
CME_OIS GOLDUS33 01/26/2029 USD P 1DSOFR / R 1.63% SWU01PIM4 SEDOL: 9LZNF2L	-1,400,000.000	0.00	-143,047.80
CME_OIS GOLDUS33 06/15/2032 USD P 1DSOFR / R 1.75% SWU01H5V6 SEDOL: 9L6VYFL	-5,500,000.000	-466,196.82	-914,624.15
CME_OIS GOLDUS33 06/15/2032 USD P 1DSOFR / R 1.75% SWU01H5V6 SEDOL: 9L6VYFU	5,500,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CME_OIS GOLDUS33 06/15/2052 USD P 1.75% / R 1DSOFR SWU01H637 SEDOL: 9L6VYJU	55,900,000.000	13,117,308.93	21,592,800.45
CME_OIS GOLDUS33 06/15/2052 USD P 1.75% / R 1DSOFR SWU01H637 SEDOL: 9L6VYJL	-55,900,000.000	0.00	0.00
CME_OIS GOLDUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKY7U	4,500,000.000	15,762.28	256,869.90
CME_OIS GOLDUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKY7L	-4,500,000.000	-19,671.81	0.00
CME_OIS GOLDUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVHL	-1,400,000.000	-18,077.45	0.00
CME_OIS GOLDUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVHU	1,400,000.000	0.00	64,236.90
CME_OIS GOLDUS33 12/21/2046 USD P 2.25% / R 1DSOFR SWU01PJ43 SEDOL: 9LZPNEL	-8,700,000.000	-2,553,977.29	0.00
CME_OIS GOLDUS33 12/21/2046 USD P 2.25% / R 1DSOFR SWU01PJ43 SEDOL: 9LZPNEU	8,700,000.000	0.00	2,645,411.61
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL: BNM6HY9	200,000.000	200,000.00	132,717.46
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 SEDOL: BHPZGK0	490,000.000	724,582.60	420,114.44
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS SEDOL: 9A3XW7U	267,000.000	267,000.00	267,000.00
EIS BARCGB5G 10/15/2025 USD 1DFFUND/MSCI AC WORLD SWU02BWM8 SEDOL: 9MXSLLU	37,440.000	0.00	0.00
EIS MLILGB3L 03/19/2025 USD 1DFFUND/MSCI AC WORLD SWU022YV6 SEDOL: 9M7MEVU	18,432.000	0.00	0.00
EIS MLILGB3L 11/12/2025 USD 1DFFUND/MSCI AC WORLD SWU02DDF0 SEDOL: 9MYQRRU	44,703.000	0.00	0.00
EIS MSLNGB2X 07/02/2025 USD 1DFFUND/MSCI AC WORLD SWU027SI1 SEDOL: 9M8TZ5U	16,173.000	0.00	0.00
EIS MSLNGB2X 07/02/2025 USD 1DFFUND/MSCI AC WORLD SWU027SI1 SEDOL: 9M9DU6U	10,015.000	0.00	0.00
EIS TDOMCATT 09/03/2025 USD 1DFFUND/MSCI AC WORLD SWU02AF31 SEDOL: 9M9WJJU	19,353.000	0.00	0.00
FLORIDA ST BRD ADMIN FIN CORP REV 5.526%07-01-2034 BEO TAXABLE SEDOL: BRRG5N7	235,000.000	241,784.45	237,354.49

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<i>Other</i>			
United States - USD			
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	40.000	4,893,064.00	4,756,250.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-40.000	-4,893,064.00	-4,756,250.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-480.000	-54,198,211.21	-53,430,000.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	480.000	54,198,211.21	53,430,000.00
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-29.000	-3,084,242.11	-3,082,835.94
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	29.000	3,084,242.11	3,082,835.94
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-91.000	-10,597,990.49	-10,359,781.25
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	91.000	10,597,990.49	10,359,781.25
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	904.000	185,742,530.74	185,870,875.00
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-904.000	-185,742,530.74	-185,870,875.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	44.000	4,848,078.18	4,785,000.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-44.000	-4,848,078.18	-4,785,000.00
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.0% 06-01-2046 SEDOL: BPG8J50	700,000.000	647,500.00	650,250.58
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SEDOL: BMXD8M7	275,000.000	275,000.00	206,772.75
ICE_CDS GOLDUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFG1U	900,000.000	7,897.33	11,709.54
ICE_CDS GOLDUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFG1L	-900,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L73V5U	800,000.000	0.00	5,536.72
ICE_CDS GOLDUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L73V5L	-800,000.000	-26,437.42	0.00

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<i>Other</i>			
United States - USD			
ICE_CDS GOLDUS33 06/20/2028 SELL AES CORP/THE 1.375% 01 SWPC0M298 SEDOL: 9M2SA1U	800,000.000	119,399.56	109,507.20
ICE_CDS GOLDUS33 06/20/2028 SELL AES CORP/THE 1.375% 01 SWPC0M298 SEDOL: 9M2SA1L	-800,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK5L	-200,000.000	-171.30	0.00
ICE_CDS GOLDUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK5U	200,000.000	0.00	3,297.88
ICE_CDS GOLDUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFHRL	650,000.000	6.82	11,171.49
ICE_CDS GOLDUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFHRL	-650,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MUL	-100,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MUU	100,000.000	4.13	1,813.09
ICE_CD_X GOLDUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14 SEDOL: 9K6PNKU	460,000.000	0.00	0.00
ICE_CD_X GOLDUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14 SEDOL: 9K6PNKL	-460,000.000	-20,258.32	-291.18
ICE_CD_X GOLDUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2206L	-460,000.000	-16,346.28	0.00
ICE_CD_X GOLDUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2206U	460,000.000	0.00	380.93
ICE_CD_X GOLDUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BQNL	-200,000.000	-10,125.19	-3,362.52
ICE_CD_X GOLDUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BQNU	200,000.000	0.00	0.00
ICE_CD_X GOLDUS33 12/20/2029 SELL CDX.EM.42 SWPC0MWW4 SEDOL: 9MXAUSL	-100,000.000	-2,856.67	-3,099.94
ICE_CD_X GOLDUS33 12/20/2029 SELL CDX.EM.42 SWPC0MWW4 SEDOL: 9MXAUSU	100,000.000	0.00	0.00
ICE_CD_X GOLDUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARUL	-23,900,000.000	0.00	0.00
ICE_CD_X GOLDUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARUU	23,900,000.000	534,639.67	541,430.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	503,529.410	541,520.70	496,424.71
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL: BLNNG04	130,000.000	130,000.00	93,306.15
JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	160,000.000	172,792.66	155,388.77
JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQ 2.833% DUE 01-01-2038 SEDOL: BL71KX5	65,000.000	65,000.00	51,606.19
LCH_OIS GOLDUS33 02/22/2030 USD P 1DSOFR / R 3.47% SWU010YI8 SEDOL: 9LYJZ6L	-1,100,000.000	0.00	-46,086.15
LCH_OIS GOLDUS33 02/22/2030 USD P 1DSOFR / R 3.47% SWU010YI8 SEDOL: 9LYJZ6U	1,100,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/09/2041 USD P 1.25% / R 1DSOFR SWU01UNW5 SEDOL: 9M19WML	-4,610,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/09/2041 USD P 1.25% / R 1DSOFR SWU01UNW5 SEDOL: 9M19WMU	4,610,000.000	181,206.74	1,734,133.10
LCH_OIS GOLDUS33 06/15/2032 USD P 1DSOFR / R 1.75% SWU01H652 SEDOL: 9L62ZYL	-84,400,000.000	-13,117,005.26	-13,990,422.52
LCH_OIS GOLDUS33 06/15/2032 USD P 1DSOFR / R 1.75% SWU01H652 SEDOL: 9L62ZUY	84,400,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/20/2026 USD P 4% / R 1DSOFR SWU0203Z5 SEDOL: 9M5B34L	-53,200,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/20/2026 USD P 4% / R 1DSOFR SWU0203Z5 SEDOL: 9M5B34U	53,200,000.000	495,790.54	405,032.88
LCH_OIS GOLDUS33 06/20/2029 USD P 1DSOFR / R 3.75% SWU0204X9 SEDOL: 9M58PXL	-30,300,000.000	-591,443.00	-584,184.00
LCH_OIS GOLDUS33 06/20/2029 USD P 1DSOFR / R 3.75% SWU0204X9 SEDOL: 9M58PXU	30,300,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/20/2034 USD P 1DSOFR / R 3.75% SWU0205W0 SEDOL: 9M52C0L	-14,800,000.000	-366,371.82	-475,497.36
LCH_OIS GOLDUS33 06/20/2034 USD P 1DSOFR / R 3.75% SWU0205W0 SEDOL: 9M52C0U	14,800,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58QAL	-5,700,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58QAU	5,700,000.000	321,025.90	481,035.54

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<i>Other</i>			
United States - USD			
LCH_OIS GOLDUS33 06/21/2047 USD P 1.75% / R 1DSOFR SWU01ROE1 SEDOL: 9M19S5U	94,700,000.000	0.00	35,954,455.43
LCH_OIS GOLDUS33 06/21/2047 USD P 1.75% / R 1DSOFR SWU01ROE1 SEDOL: 9M19S5L	-94,700,000.000	-16,945,313.35	0.00
LCH_OIS GOLDUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VSCL	-28,900,000.000	0.00	-2,594,399.24
LCH_OIS GOLDUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VSCU	28,900,000.000	0.00	0.00
LCH_OIS GOLDUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WFPL	-29,700,000.000	0.00	-2,628,640.08
LCH_OIS GOLDUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WFPJ	29,700,000.000	0.00	0.00
LCH_OIS GOLDUS33 09/20/2032 USD P 1DSOFR / R 2.845% SWU01LME6 SEDOL: 9L92LYL	-1,000,000.000	0.00	-85,342.90
LCH_OIS GOLDUS33 09/20/2032 USD P 1DSOFR / R 2.845% SWU01LME6 SEDOL: 9L92LYU	1,000,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/09/2034 USD P 1DSOFR / R 3.636% SWU02B894 SEDOL: 9MXLY1L	-4,300,000.000	0.00	-160,831.18
LCH_OIS GOLDUS33 10/09/2034 USD P 1DSOFR / R 3.636% SWU02B894 SEDOL: 9MXLY1U	4,300,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/11/2034 USD P 1DSOFR / R 3.45% SWU02BRN2 SEDOL: 9MXNMJL	-400,000.000	0.00	-21,075.48
LCH_OIS GOLDUS33 10/11/2034 USD P 1DSOFR / R 3.45% SWU02BRN2 SEDOL: 9MXNMJU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/15/2034 USD P 1DSOFR / R 3.375% SWU02BSZ4 SEDOL: 9MXN34U	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/15/2034 USD P 1DSOFR / R 3.375% SWU02BSZ4 SEDOL: 9MXN34L	-400,000.000	0.00	-23,511.96
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.385% SWU02BUY4 SEDOL: 9MXRHBU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.385% SWU02BUY4 SEDOL: 9MXRHBL	-400,000.000	0.00	-23,152.20
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.395% SWU02BUZ1 SEDOL: 9MXRGZU	600,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.395% SWU02BUZ1 SEDOL: 9MXRGZL	-600,000.000	0.00	-34,233.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.4% SWU02BV07 SEDOL: 9MXRGXL	-200,000.000	0.00	-11,328.74
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.4% SWU02BV07 SEDOL: 9MXRGXU	200,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/23/2034 USD P 1DSOFR / R 3.463% SWU02C082 SEDOL: 9MXUELU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/23/2034 USD P 1DSOFR / R 3.463% SWU02C082 SEDOL: 9MXUELL	-400,000.000	0.00	-20,513.32
LCH_OIS GOLDUS33 10/29/2034 USD P 1DSOFR / R 3.481% SWU02C5T1 SEDOL: 9MXWPRU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/29/2034 USD P 1DSOFR / R 3.481% SWU02C5T1 SEDOL: 9MXWPRL	-400,000.000	0.00	-19,860.52
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.465% SWU02C785 SEDOL: 9MXXNEU	800,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.465% SWU02C785 SEDOL: 9MXXNEL	-800,000.000	0.00	-40,739.68
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.485% SWU02C793 SEDOL: 9MXXNGU	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.485% SWU02C793 SEDOL: 9MXXNGL	-500,000.000	0.00	-24,639.00
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.495% SWU02C7A0 SEDOL: 9MXXNJU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.495% SWU02C7A0 SEDOL: 9MXXNJL	-400,000.000	0.00	-19,381.92
LCH_OIS GOLDUS33 11/01/2034 USD P 1DSOFR / R 3.455% SWU02C908 SEDOL: 9MY1UDL	-500,000.000	0.00	-25,848.00
LCH_OIS GOLDUS33 11/01/2034 USD P 1DSOFR / R 3.455% SWU02C908 SEDOL: 9MY1UDU	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/01/2034 USD P 1DSOFR / R 3.47% SWU02C9P5 SEDOL: 9MY1UFL	-500,000.000	0.00	-25,230.65
LCH_OIS GOLDUS33 11/01/2034 USD P 1DSOFR / R 3.47% SWU02C9P5 SEDOL: 9MY1UFU	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/05/2034 USD P 1DSOFR / R 3.435% SWU02CDQ8 SEDOL: 9MY3JYU	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/05/2034 USD P 1DSOFR / R 3.435% SWU02CDQ8 SEDOL: 9MY3JYL	-500,000.000	0.00	-26,621.40

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United States - USD			
LCH_OIS GOLDUS33 11/06/2034 USD P 1DSOFR / R 3.515% SWU02CFB9 SEDOL: 9MY398L	-800,000.000	0.00	-37,295.04
LCH_OIS GOLDUS33 11/06/2034 USD P 1DSOFR / R 3.515% SWU02CFB9 SEDOL: 9MY398U	800,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/06/2034 USD P 1DSOFR / R 3.535% SWU02CFC7 SEDOL: 9MY4AAU	1,000,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/06/2034 USD P 1DSOFR / R 3.535% SWU02CFC7 SEDOL: 9MY4AAL	-1,000,000.000	0.00	-44,973.40
LCH_OIS GOLDUS33 11/14/2034 USD P 1DSOFR / R 3.86% SWU02CM54 SEDOL: 9MY8QEL	-500,000.000	0.00	-9,043.25
LCH_OIS GOLDUS33 11/14/2034 USD P 1DSOFR / R 3.86% SWU02CM54 SEDOL: 9MY8QEU	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/19/2034 USD P 1DSOFR / R 3.793% SWU02CPX0 SEDOL: 9MYAQ1L	-500,000.000	0.00	-11,779.05
LCH_OIS GOLDUS33 11/19/2034 USD P 1DSOFR / R 3.793% SWU02CPX0 SEDOL: 9MYAQ1U	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/19/2034 USD P 1DSOFR / R 3.855% SWU02CPY8 SEDOL: 9MYAQ3U	200,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/19/2034 USD P 1DSOFR / R 3.855% SWU02CPY8 SEDOL: 9MYAQ3L	-200,000.000	0.00	-3,684.54
LCH_OIS GOLDUS33 11/20/2034 USD P 1DSOFR / R 3.865% SWU02CR67 SEDOL: 9MYBWRU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/20/2034 USD P 1DSOFR / R 3.865% SWU02CR67 SEDOL: 9MYBWRL	-400,000.000	0.00	-7,030.80
LCH_OIS GOLDUS33 12/18/2025 USD P 3% / R 1DSOFR SWU01JLD4 SEDOL: 9LZV67L	-26,000,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/18/2025 USD P 3% / R 1DSOFR SWU01JLD4 SEDOL: 9LZV67U	26,000,000.000	675,579.74	302,715.40
LCH_OIS GOLDUS33 12/18/2026 USD P 3.75% / R 1DSOFR SWU025TK9 SEDOL: 9M8CMML	-50,800,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/18/2026 USD P 3.75% / R 1DSOFR SWU025TK9 SEDOL: 9M8CMMU	50,800,000.000	210,529.61	333,629.00
LCH_OIS GOLDUS33 12/18/2029 USD P 1DSOFR / R 3.75% SWU025TR4 SEDOL: 9M8CC2L	-45,100,000.000	-99,840.00	-604,132.54
LCH_OIS GOLDUS33 12/18/2029 USD P 1DSOFR / R 3.75% SWU025TR4 SEDOL: 9M8CC2U	45,100,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
LCH_OIS GOLDUS33 12/18/2054 USD P 3.5% / R 1DSOFR SWU025U43 SEDOL: 9M96XUL	-2,400,000.000	-129,350.60	0.00
LCH_OIS GOLDUS33 12/18/2054 USD P 3.5% / R 1DSOFR SWU025U43 SEDOL: 9M96XUJ	2,400,000.000	0.00	180,461.76
LCH_OIS GOLDUS33 12/20/2033 USD P 1DSOFR / R 0 SWU01VAF4 SEDOL: 9M1GNYL	-41,500,000.000	-1,452,761.60	-1,763,554.95
LCH_OIS GOLDUS33 12/20/2033 USD P 1DSOFR / R 0 SWU01VAF4 SEDOL: 9M1GNYU	41,500,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/21/2046 USD P 2.25% / R 1DSOFR SWU01SW26 SEDOL: 9M19S7U	8,900,000.000	0.00	2,701,702.69
LCH_OIS GOLDUS33 12/21/2046 USD P 2.25% / R 1DSOFR SWU01SW26 SEDOL: 9M19S7L	-8,900,000.000	-2,662,040.75	0.00
LCH_OIS GOLDUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 SEDOL: 9MYXV1U	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 SEDOL: 9MYXV1L	-400,000.000	0.00	-1,876.04
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SEDOL: BMX8Z10	205,000.000	205,000.00	138,824.69
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL: BKPK1V2	210,000.000	203,347.90	167,928.43
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE SEDOL: BRF6GW5	335,000.000	256,060.60	247,110.91
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	399,000.000	453,287.64	425,725.10
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE CUSIP: 626207V68	198,000.000	209,804.76	217,114.41
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	455,000.000	712,014.57	508,133.54
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	140,000.000	218,138.20	160,383.61
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	450,000.000	454,063.50	443,653.47
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE SEDOL: BL53Q79	45,000.000	57,161.70	45,027.68
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	235,000.000	239,455.60	237,319.61

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<i>Other</i>			
United States - USD			
NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037 SEDOL: B5BC128	150,000.000	212,214.00	157,449.98
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL: BJ7N929	830,000.000	1,149,761.70	753,166.48
OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU	380,000.000	380,000.00	380,000.00
OTC DER CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINION US SEDOL: 9D85KJU	230,000.000	230,000.00	230,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY. SEDOL: 9E9XZ2U	280,000.000	280,000.00	280,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMMERRILL LYNCH INTL SEDOL: 9A32HJU	930,000.000	930,000.00	930,000.00
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL: BK97YK9	60,000.000	44,878.20	38,156.41
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL: BJ10175	170,000.000	179,350.68	152,634.28
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYM21U	-400,000.000	-1,050.00	-7,621.76
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025 SEDOL: 9MYSP0U	-200,000.000	-560.00	-1,112.72
PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025 SEDOL: 9MYM60U	-200,000.000	-525.00	-3,653.20
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJTRU	-400,000.000	-1,270.00	-4,564.72
PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025 SEDOL: 9MYRKZU	-200,000.000	-540.00	-2,203.24
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYKU6U	-400,000.000	-1,160.00	-5,888.44
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYLD7U	-400,000.000	-1,073.00	-5,768.44
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYR48U	-400,000.000	-1,100.00	-2,409.72
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTN3U	-400,000.000	-1,090.00	-2,451.96
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYVWVU	-400,000.000	-1,210.00	-1,245.92

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United States - USD			
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVB9U	-700,000.000	-2,152.50	-1,519.70
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1KDU	-400,000.000	-1,295.00	-1,103.00
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXDZU	-400,000.000	-1,300.00	-823.12
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXTEU	-300,000.000	-997.50	-619.50
PUT SWO USD MSLNGB2X P 4.75% / R 1DSOFR 317U65AA2 05/29/2025 SEDOL: 9M81D6U	-5,400,000.000	-47,925.00	-13,652.28
PUT SWO USD NGFPUS33 P 3.88% / R 1DSOFR 317U7QIA7 01/09/2025 SEDOL: 9MYNU9U	-500,000.000	-1,365.00	-8137.30
PUT SWO USD NGFPUS33 P 4.013% / R 1DSOFR 317U7RZA6 01/13/2025 SEDOL: 9MYRMRU	-500,000.000	-1,381.25	-4,338.05
PUT SWO USD PNBPU33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025 SEDOL: 9MYLT3U	-200,000.000	-550.00	-3,034.80
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE SEDOL: BG13YT6	170,000.000	170,000.00	134,329.31
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SEDOL: B3VRMC6	75,000.000	102,142.65	77,567.84
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE SEDOL: BYVZVK8	170,000.000	148,789.10	151,006.36
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE SEDOL: B4YX109	25,000.000	39,298.00	26,622.28
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA SEDOL: 9A6FXKU	260,000.000	260,000.00	260,000.00
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE SEDOL: B52BMP4	350,000.000	348,621.00	353,296.30
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	435,000.000	433,643.96	428,381.74
UBS GROUP CUSIP: 996390126	1,000,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	835,000.000	955,002.90	896,760.94
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE SEDOL: B8C1VQ9	70,000.000	98,002.10	75,160.55

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<i>Other</i>			
United States - USD			
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	555,000.000	774,985.35	452,581.41
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL: B3XQ2J8	100,000.000	142,023.89	105,313.77
Total United States - USD		-4,677,759.30	58,281,407.56
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	80,000.000	79,454.40	72,798.76
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	365,000.000	505,528.65	334,648.64
Total Uruguay - USD		584,983.05	407,447.40
Total Other		29,122,826.49	87,232,056.79
<i>Other Liabilities</i>			
United States - USD			
EIS BARCGB5G 10/15/2025 USD 1DFFUND/MSCI AC WORLD SWU02BWM8	-37,440.000	0.00	-490,486.32
EIS MLILGB3L 03/19/2025 USD 1DFFUND/MSCI AC WORLD SWU022YV6	-18,432.000	0.00	-239,939.77
EIS MLILGB3L 11/12/2025 USD 1DFFUND/MSCI AC WORLD SWU02DDF0	-44,703.000	0.00	-775,053.12
EIS MSLNGB2X 07/02/2025 USD 1DFFUND/MSCI AC WORLD SWU027SI1	-10,015.000	0.00	-130,703.54
EIS MSLNGB2X 07/02/2025 USD 1DFFUND/MSCI AC WORLD SWU027SI1	-16,173.000	0.00	-211,070.23
EIS TDOMCATT 09/03/2025 USD 1DFFUND/MSCI AC WORLD SWU02AF31	-19,353.000	0.00	-252,893.08
OTC DER CASH COLL PAY TO BNP PARIBAS	-270,000.000	-270,000.00	-270,000.00
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	-17,000.000	-17,000.00	-17,000.00
Total United States - USD		-287,000.00	-2,387,146.06

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: Australian dollar	0.000	-985,303.27	-940,113.63
Pending foreign exchange sales: Brazilian real	0.000	-1,848,211.68	-1,787,674.68
Pending foreign exchange sales: Canadian dollar	0.000	-3,442,505.17	-3,358,513.42
Pending foreign exchange sales: Swiss franc	0.000	-266,763.77	-258,667.15
Pending foreign exchange sales: Danish krone	0.000	-471,957.06	-463,712.95
Pending foreign exchange sales: Euro	0.000	-7,300,718.64	-7,178,555.30
Pending foreign exchange sales: British pound sterling	0.000	-5,012,948.16	-4,946,450.60
Pending foreign exchange sales: Indian rupee	0.000	-1,526,152.00	-1,519,006.62
Pending foreign exchange sales: Mexican peso	0.000	-108,722.21	-105,633.12
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-565,411.00	-566,443.49
Pending foreign exchange sales: New Taiwan dollar	0.000	-1,705,649.91	-1,663,895.18
Pending foreign exchange sales: United States dollar	0.000	-10,332,097.54	-10,332,097.54
Pending foreign exchange sales: South African rand	0.000	-2,309,112.20	-2,161,653.66
Pending trade purchases: Mexican peso	0.000	-111,515.83	-108,519.14
Pending trade purchases: United States dollar	0.000	-247,343,046.44	-247,343,046.44
Total - all currencies		-283,330,114.88	-282,733,982.92
Total Other Liabilities		-283,617,114.88	-285,121,128.98
Total		1,083,639,775.34	992,942,888.42

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

5500 Supplemental Schedules

01 JAN 24 - 31 DEC 24

RELX Inc. US Retirement Plan
FORM 5500 SCHEDULE H, PART IV, LINE 4I
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED WITHIN YEAR)
As of December 31, 2024Account Name RELX PENSION CONSOLIDATION
Account number RELXG

Employer ID No: 52-1471842 Plan No: 004

Page 243 of 561

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00287BBT5	ABBVIE INC DISC COMPL PAPER NTS 4/A2 YRS 1&2 02-27-2024	Acquisitions	1,000,000.00	-997,861.11	
		Dispositions	-1,000,000.00		1,000,000.00
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044	Acquisitions	2,075,000.00	-2,072,136.50	
		Dispositions	-2,075,000.00		2,087,695.20
SBRXF8G2	ACCENTURE CAP INC 3.9% 10-04-2027	Acquisitions	370,000.00	-369,522.70	
		Dispositions	-370,000.00		367,624.60
C00108WAT7	AEP TEX INC 5.7% 05-15-2034	Acquisitions	150,000.00	-149,619.00	
		Dispositions	-150,000.00		151,564.50
SBTFJ220	AERCAP IRELAND CAP 4.625% 09-10-2029	Acquisitions	225,000.00	-223,681.50	
		Dispositions	-225,000.00		226,269.00
SBMY48Z2	AERCAP IRELAND CAPITAL DAC 4.625% DUE 10-15-2027 REG	Acquisitions	645,000.00	-632,087.10	
		Dispositions	-645,000.00		646,496.40
SBG48N91	AETNA INC NEW 6.625 DUE 06-15-2036 BEO	Acquisitions	480,000.00	-514,795.20	
		Dispositions	-130,000.00		141,389.30
SBQWSDY8	AGCO CORP DEL 5.45% 03-21-2027	Acquisitions	750,000.00	-753,997.50	
		Dispositions	-750,000.00		750,765.15
SBQWSF08	AGCO CORP 5.8% 03-21-2034	Acquisitions	360,000.00	-359,028.00	
		Dispositions	-360,000.00		363,411.60
SBS560S6	AGREE LTD PARTNERSHIP 5.625% 06-15-2034	Acquisitions	250,000.00	-247,067.50	
		Dispositions	-250,000.00		250,815.00
SBRBZYX3	AIR PRODS & CHEMS INC 4.75% 02-08-2031	Acquisitions	275,000.00	-274,725.00	
		Dispositions	-275,000.00		272,923.75
SBRBYMJ2	AIR PRODS & CHEMS INC 4.85% 02-08-2034	Acquisitions	210,000.00	-206,961.30	
		Dispositions	-210,000.00		205,392.60
SBMF4PY9	ALLSTATE CORP 1.45% DUE 12-15-2030	Acquisitions	1,080,000.00	-881,080.10	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB00P316	ALLSTATE CORP 6.9 DEB DUE 05-15-2038	Dispositions	-1,620,000.00		1,318,643.50
		Acquisitions	495,000.00	-537,931.35	
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Dispositions	-385,000.00		446,973.80
		Acquisitions	370,000.00	-278,199.30	
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Dispositions	-1,070,000.00		801,586.15
		Acquisitions	625,000.00	-486,562.50	
SBRJNZJ2	AMCOR FINANCIAL CORP 5.45% 05-23-2029	Dispositions	-65,000.00		48,017.45
		Acquisitions	565,000.00	-564,242.90	
C02343BBF3	AMCOR FLEXIBLES NORTH AMER INC 4A2 YRS 1&2 02-15-2024	Dispositions	-565,000.00		565,118.65
		Acquisitions	1,100,000.00	-1,095,082.09	
C0255E2CE8	AMERICAN ELEC PWR INC DISC COML PAPER 4/2 YRS 1&2 03-14-2024	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	1,000,000.00	-991,882.22	
C0255E2CJ7	AMERICAN ELEC PWR INC DISC COML PAPER 4/2 Z/CPN CP YRS 1&2 03-18-2024	Dispositions	-1,000,000.00		1,000,000.00
		Acquisitions	1,100,000.00	-1,089,562.22	
SBPDY865	AMERICAN EXPRESS CO 5.043% 07-26-2028	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	1,720,000.00	-1,720,000.00	
SBNM6HB6	AMERICAN EXPRESS CO 5.098% 02-16-2028	Dispositions	-1,720,000.00		1,747,454.00
		Acquisitions	1,470,000.00	-1,468,124.35	
SBRC6GP1	AMERICAN HONDA FIN CORP MED TERM NTS BOO4.9% DUE 03-12-2027	Dispositions	-1,470,000.00		1,456,189.80
		Acquisitions	425,000.00	-424,766.25	
SBPQX3Y2	AMERICAN HONDA FIN 4.9% 01-10-2034	Dispositions	-425,000.00		423,508.25
		Acquisitions	510,000.00	-508,403.70	
SBRC6GQ2	AMERICAN HONDA FINANCE CORPORATION 4.9% 03-13-2029	Dispositions	-510,000.00		509,240.10
		Acquisitions	710,000.00	-709,687.60	
SBPLP860	AMERICOLD REALTY OPERATING PARTNERS 5.409% 09-12-2034	Dispositions	-710,000.00		707,871.70

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSFW4M6	AMERN HONDA FIN CORP MED TERM NTS TRANCHE # TR 130 4.9% 07-09-2027	Acquisitions	390,000.00	-390,319.90	
		Dispositions	-140,000.00		137,793.60
C031162DJ6	AMGEN INC 4.2% 03-01-2033	Acquisitions	470,000.00	-469,393.70	
		Dispositions	-470,000.00		475,315.70
SB76M525	AMGEN INC 5.15% DUE 11-15-2041	Acquisitions	510,000.00	-477,564.00	
		Dispositions	-510,000.00		470,770.80
C031162BC3	AMGEN INC 5.75% DUE 03-15-2040	Acquisitions	650,000.00	-621,614.50	
		Dispositions	-755,000.00		727,616.15
SBMFF917	AON NORTH AMER INC 5.45% 03-01-2034	Acquisitions	655,000.00	-661,209.40	
		Dispositions	-655,000.00		678,828.90
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054	Acquisitions	315,000.00	-314,521.20	
		Dispositions	-315,000.00		314,615.70
S2307453	APACHE CORP 7.375% DUE 08-15-2047	Acquisitions	995,000.00	-990,442.00	
		Dispositions	-535,000.00		539,835.50
SB1W1TN3	ARCH CAP GROUP LTD 7.35% DUE 05-01-2034	Acquisitions	445,000.00	-457,322.05	
		Dispositions	-445,000.00		460,953.25
S5AZMSRU	ARGENTINA(REP OF) 0% BDS 30/06/25 ARS1'BONCER	Acquisitions	365,000.00	-403,763.00	
		Dispositions	-365,000.00		420,969.10
S2AZAZXU	ARGENTINA(REP OF) 3.75% BDS 20/05/2024 ARS1	Acquisitions	5,322,000.00	-9,418.43	
		Dispositions	-5,322,000.00		7,532.16
SBS5WL25	ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034	Acquisitions	103,000.00	-296.54	
		Dispositions	-5,800,000.00		16,550.26
SBMYKZ60	ARROW ELECTRONICS 5.15% DUE 08-21-2029	Acquisitions	365,000.00	-363,999.90	
		Dispositions	-365,000.00		367,660.85
		Acquisitions	370,000.00	-369,644.80	
		Dispositions	-370,000.00		370,518.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPGLSF2	ARTHUR J GALLAGHER & CO 5.45% 07-15-2034	Acquisitions	230,000.00	-229,360.60	
		Dispositions	-230,000.00		229,015.60
SBPGLSG3	ARTHUR J GALLAGHER & CO 5.75% 07-15-2054	Acquisitions	190,000.00	-187,697.20	
		Dispositions	-190,000.00		188,898.00
SBRJX6P5	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054	Acquisitions	235,000.00	-264,058.00	
		Dispositions	-145,000.00		168,649.50
SBRJX6N3	ARTHUR J GALLAGHER CO 6.5% 02-15-2034	Acquisitions	230,000.00	-245,955.10	
		Dispositions	-465,000.00		498,063.85
SBQQ6RB3	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	Acquisitions	165,000.00	-168,359.40	
		Dispositions	-52,000.00		52,624.00
SBMG7GB1	ASTRAZENECA FINANCE LLC. 4.8% 02-26-2027	Acquisitions	1,450,000.00	-1,444,405.60	
		Dispositions	-1,450,000.00		1,447,869.30
C04636NAL7	ASTRAZENECA FINANCE LLC. 4.85% 02-26-2029	Acquisitions	1,965,000.00	-1,964,378.55	
		Dispositions	-800,000.00		801,335.00
C0020A2FR8	AT&T INC DISC COML PAPER 4/2 YRS 1&2 06-25-2024	Acquisitions	1,200,000.00	-1,187,306.66	
		Dispositions	-1,200,000.00		1,200,000.00
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	775,000.00	-694,989.00	
		Dispositions	-775,000.00		748,774.55
SBP4YG60	AUTOMATIC DATA PROCESSING INC 4.45% 09-09-2034	Acquisitions	450,000.00	-448,384.50	
		Dispositions	-450,000.00		450,504.00
SBSQL9J4	AVALONBAY CMNTYS 5.35% 06-01-2034	Acquisitions	575,000.00	-573,160.85	
		Dispositions	-575,000.00		603,196.00
SBMWP7K5	BANCO SANTANDER SA SR NON PFD FIXED-FIXED RATE 1.722% 09-14-2027	Acquisitions	170,000.00	-154,922.70	
		Dispositions	-170,000.00		156,740.00
SBF4T8L4	BANCO SANTANDER SA 3.8% 02-23-2028	Acquisitions	365,000.00	-343,596.40	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNQNGP0	BANCO SANTANDER SA 4.175% 03-24-2028	Dispositions	-365,000.00		349,064.10
		Acquisitions	940,000.00	-902,488.40	
SBS6VKD5	BANCO SANTANDER SA 5.439% 07-15-2031	Dispositions	-940,000.00		922,137.20
		Acquisitions	400,000.00	-400,000.00	
SBR86JS9	BANCO SANTANDER SA 5.538% 03-14-2030	Dispositions	-400,000.00		418,652.00
		Acquisitions	1,000,000.00	-997,804.00	
SBS9CCR3	BANCO SANTANDER SA 5.552% 03-14-2028	Dispositions	-1,000,000.00		1,022,012.60
		Acquisitions	600,000.00	-600,000.00	
SBS9CCW8	BANCO SANTANDER SA 6.35% 03-14-2034	Dispositions	-600,000.00		599,041.65
		Acquisitions	750,000.00	-747,287.20	
SBQKN5X8	BANK NEW YORK MELLON CORP 4.975% 03-14-2030	Dispositions	-750,000.00		733,598.00
		Acquisitions	580,000.00	-580,000.00	
C06406RBW6	BANK NEW YORK MELLON CORP 5.188% 03-14-2035	Dispositions	-580,000.00		576,254.30
		Acquisitions	1,145,000.00	-1,138,073.20	
SBM9S893	BANK NOVA SCOTIA B C 5.35% 12-07-2026	Dispositions	-1,145,000.00		1,129,838.40
		Acquisitions	385,000.00	-387,664.20	
SBMYKZ59	BANK OF AMERICA CORP 5.425% 08-15-2035	Dispositions	-385,000.00		391,029.10
		Acquisitions	85,000.00	-85,614.55	
SBMHJ4S9	BANK OF AMERICA CORPORATION 1.658% 03-11-2027	Dispositions	-85,000.00		84,526.55
		Acquisitions	175,000.00	-168,190.75	
C06051GLU1	BANK OF AMERICA CORPORATION 5.872% 09-15-2034	Dispositions	-640,000.00		594,014.00
		Acquisitions	105,000.00	-111,050.10	
SBT06710	BANK OF MONTREAL 5.511% 06-04-2031	Dispositions	-105,000.00		108,985.80
		Acquisitions	2,230,000.00	-2,313,941.60	
C06406RBT3	BANK OF NEW YORK MELLON CORP 6.317% 10-25-2029	Dispositions	-1,615,000.00		1,650,135.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQYLTG9	BARCLAYS PLC FIXED 6.224% 05-09-2033	Acquisitions	550,000.00	-578,952.00	
		Dispositions	-935,000.00		987,148.10
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	Acquisitions	625,000.00	-631,356.40	
		Dispositions	-625,000.00		636,131.25
SBN14QY7	BARCLAYS PLC 5.335% 09-10-2035	Acquisitions	400,000.00	-302,308.45	
		Dispositions	-400,000.00		311,244.00
SBQWQ3J7	BARCLAYS PLC 5.69% 03-12-2030	Acquisitions	1,615,000.00	-1,636,616.50	
		Dispositions	-1,615,000.00		1,583,026.35
SBSNWT12	BAT CAP CORP 5.834% 02-20-2031	Acquisitions	2,070,000.00	-2,070,000.00	
		Dispositions	-1,070,000.00		1,063,484.35
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Acquisitions	95,000.00	-95,000.00	
		Dispositions	-95,000.00		95,573.80
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060	Acquisitions	325,000.00	-250,409.25	
		Dispositions	-485,000.00		404,739.30
S2AZP26U	BONCER Z/CPN 31/03/2026	Acquisitions	330,000.00	-304,722.00	
		Dispositions	-450,000.00		420,556.30
SBPZRNN4	BP CAP MKTS AMER INC 5.227% 11-17-2034	Acquisitions	4,494,000.00	-5,455.08	
		Dispositions	-4,494,000.00		4,542.12
SBR3T9P0	BRIGHTHOUSE FINL 5.65% DUE 06-10-2029	Acquisitions	1,820,000.00	-1,816,044.10	
		Dispositions	-460,000.00		460,243.80
SBMXWR94	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	Acquisitions	815,000.00	-814,511.00	
		Dispositions	-815,000.00		840,916.25
SBPGKT01	BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044	Acquisitions	285,000.00	-243,675.35	
		Dispositions	-100,000.00		86,104.00
		Acquisitions	745,000.00	-739,375.25	
		Dispositions	-745,000.00		749,410.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	Acquisitions	490,000.00	-489,431.60	
		Dispositions	-490,000.00		487,657.80
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	Acquisitions	715,000.00	-713,232.25	
		Dispositions	-330,000.00		332,009.70
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050	Acquisitions	350,000.00	-222,390.00	
		Dispositions	-200,000.00		120,970.00
SBPK6XP8	BRISTOL-MYERS SQUIBB CO 5.1% 02-22-2031	Acquisitions	430,000.00	-429,324.90	
		Dispositions	-430,000.00		432,261.80
SBP2TBC8	BRIXMOR OPERATING PARTNERSHIP LP 5.5% 02-15-2034	Acquisitions	865,000.00	-863,408.40	
		Dispositions	-495,000.00		496,202.85
S2291664	BURL NORTHN SANTA 6.7% DUE 08-01-2028	Acquisitions	650,000.00	-705,386.50	
		Dispositions	-650,000.00		702,892.00
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Acquisitions	305,000.00	-303,383.50	
		Dispositions	-305,000.00		310,377.15
S9M5BJZU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 98.8671875 31750NE44	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,750.00
S9M81W0U	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.265625 31750OCW2	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		812.50
S9M7WTTU	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.71875 31750OBM5	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		562.50
S9M7QXTU	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.96875 31750O8V9	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,250.00
S9M7QWDU	CALL BONDOPT SBNYUS33 07/08/2024 FNCL 5% 07/15/2024 97.96875 31750O8X5	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,640.63
S9M9RYMU	CALL BONDOPT SBNYUS33 10/08/2024 FNCL 4.5% 10/15/20 98.640625 31750OZD9	Acquisitions	500,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M93H DU	CALL BONDOPT SBNYUS33 10/08/2024 FNCL 4% 10/15/2024 94.125 31750QI8	Dispositions	-500,000.00		1,718.75
		Acquisitions	500,000.00	0.00	
S9MXXZ9U	CALL BONDOPT SBNYUS33 12/05/2024 FNCL 5% 12/12/2024 98.96875 31750PGU9	Dispositions	-500,000.00		2,382.81
		Acquisitions	400,000.00	0.00	
S9MXKURU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.21% 317U7BIA0 04/11/2024	Dispositions	-400,000.00		875.00
		Acquisitions	300,000.00	0.00	
S9MXSQ6U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.22% 317U7ETA2 18/11/2024	Dispositions	-300,000.00		841.77
		Acquisitions	300,000.00	0.00	
S9MXREHU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U7DOA9 15/11/2024	Dispositions	-300,000.00		889.40
		Acquisitions	300,000.00	0.00	
S9M59LJU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.27% 317U4UDA6 05/02/2024	Dispositions	-300,000.00		911.95
		Acquisitions	200,000.00	0.00	
S9M9QHBU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.3% 317U6Y2A8 23/09/2024	Dispositions	-200,000.00		834.27
		Acquisitions	600,000.00	0.00	
S9M9U51U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.36% 317U70BA1 03/10/2024	Dispositions	-600,000.00		1,017.07
		Acquisitions	500,000.00	0.00	
S9M5EYCU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U4W7A9 12/02/2024	Dispositions	-500,000.00		940.91
		Acquisitions	300,000.00	0.00	
S9M98GGU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.48% 317U6PSA9 02/09/2024	Dispositions	-300,000.00		1,075.49
		Acquisitions	500,000.00	0.00	
S9M5LF4U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.53% 317U4YFA6 23/02/2024	Dispositions	-500,000.00		1,392.56
		Acquisitions	200,000.00	0.00	
S9M66G2U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.56% 317U57AA9 20/03/2024	Dispositions	-200,000.00		691.23
		Acquisitions	500,000.00	0.00	
S9M85PAU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.7% 317U66HA3 04/07/2024	Dispositions	-500,000.00		877.55
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7XBFU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.818% 317U63FA2 24/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		744.60
S9MXC36U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.29% 317U78EA1 24/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		740.94
S9M9HFBU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.31% 317U6V2A4 13/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		769.78
S9M57M2U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.323% 317U4TAA2 02/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		862.50
S9M5B94U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U4UWA5 09/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,343.81
S9M5SA4U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U50UA2 01/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,255.69
S9M5BDMU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.431% 317U4UNA5 08/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		953.18
S9M5QY8U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.45% 317U50A22 29/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,236.73
S9M5WPXU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.49% 317U52JA1 07/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		927.32
S9M5JDYU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.517% 317U4XRA5 19/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		942.79
S9M5NQXU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.57% 317U4ZBA7 26/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,018.77
S9M96ZAU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.58% 317U6PCA6 27/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,030.19
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		810.91

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M68SLU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.6% 317U58JA8 22/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		867.14
S9M7BUQU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.65% 317U5RXA0 20/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		510.55
S9M7KMSU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.76% 317U5WHA7 03/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		814.62
S9MXHU9U	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.14% 317U7ANA6 01/11/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		800.21
S9MX7ANU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.26% 317U75IA3 16/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		811.71
S9M9RSQU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.39% 317U6Z0A7 27/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		804.67
S9M99W0U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.43% 317U6R7A8 02/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		811.58
S9M6UBAU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.48% 317U5IJA6 25/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		851.76
S9M6EH6U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.49% 317U5CTA8 05/04/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		619.22
S9M64F6U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.52% 317U56KA0 15/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,013.13
S9M6SFHU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.56% 317U5HPA1 22/04/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,073.19
S9M78LNU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.58% 317U5OSA3 15/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		810.58
S9M76C6U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.586% 317U5NRA6 13/05/2024	Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8CA5U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.61% 317U6C2A6 15/07/2024	Dispositions	-300,000.00		895.23
		Acquisitions	300,000.00	0.00	
S9M7AVEU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.62% 317U5QFA2 17/05/2024	Dispositions	-300,000.00		541.27
		Acquisitions	300,000.00	0.00	
S9M7HDTU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.65% 317U5USA9 29/05/2024	Dispositions	-300,000.00		924.94
		Acquisitions	300,000.00	0.00	
S9M7T22U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.7% 317U60OA8 17/06/2024	Dispositions	-300,000.00		1,009.26
		Acquisitions	300,000.00	0.00	
S9M6VZ7U	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.48% 317U5K0A1 29/04/2024	Dispositions	-500,000.00		760.90
		Acquisitions	500,000.00	0.00	
S9M7RMLU	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.68% 317U5YNA6 21/06/2024	Dispositions	-500,000.00		730.92
		Acquisitions	500,000.00	0.00	
S9M6G38U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.5% 317U5ECA2 08/04/2024	Dispositions	-500,000.00		934.50
		Acquisitions	500,000.00	0.00	
S9M61F7U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.54% 317U54JA7 12/03/2024	Dispositions	-500,000.00		916.23
		Acquisitions	500,000.00	0.00	
S9M6X37U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.547% 317U5LCA6 02/05/2024	Dispositions	-500,000.00		911.46
		Acquisitions	500,000.00	0.00	
S9M6NFMU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.55% 317U5GFA4 15/04/2024	Dispositions	-500,000.00		765.55
		Acquisitions	300,000.00	0.00	
S9M6PENU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.56% 317U5GLA7 18/04/2024	Dispositions	-300,000.00		918.68
		Acquisitions	300,000.00	0.00	
S9M6CDZU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.67% 317U5ASA3 28/03/2024	Dispositions	-300,000.00		891.73
		Acquisitions	200,000.00	0.00	
S9M8RE9U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.68% 317U6HYA0 05/08/2024	Dispositions	-200,000.00		634.90

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6KKLU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.43% 317U5F9A3 12/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		828.43
S9M5UD5U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.45% 317U51RA4 05/03/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		833.22
S9M78KTU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.52% 317U5ORA4 15/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		864.16
S9M8CN9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6BUA7 15/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		924.85
S9M8EU0U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6D4A2 18/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		716.30
S9M8WDZU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317U6LKA6 15/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		996.63
S9M79WKU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.6% 317U5P6A4 16/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		785.48
S9M7MY9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.65% 317U5XCA0 10/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		988.31
S9M7FJ9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.7% 317U5UIA0 28/05/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		689.79
S9M82C8U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U65FA7 28/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		530.68
S9M9NZYU	CALL SWO EUR MSLNGB2X P 6MEURIB / R 2.31% 317U6WOA8 23/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		859.71
S9MX5FTU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.1% 317U73TA6 14/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,133.37
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		466.55

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9EZBU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.28% 317U6UDA4 09/09/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		748.88
S9M8DB4U	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.63% 317U6CKA6 17/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		861.68
S9M8HRZU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.63% 317U6DXA0 22/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		810.85
S9M8TJTU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.7% 317U6ITA4 09/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		449.36
S9M8BNLU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.74% 317U6BBA8 15/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		800.00
S9M8KDQU	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.57% 317U6E9A5 25/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		622.34
S9M8PYVU	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.71% 317U6GOA3 02/08/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,196.34
S9M74YGU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.587% 317U5MNA2 09/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		759.71
S9M86HQU	CALL SWO GBP BARCGB33 P 1DSOIA / R 3.7% 317U67AA8 05/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,183.79
S9M9UM1U	CALL SWO GBP CHASUS33 P 1DSOIA / R 3.54% 317U6ZVA3 03/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,033.79
S9M84RLU	CALL SWO GBP CHASUS33 P 1DSOIA / R 3.8% 317U65YA6 03/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.30
S9M9MP0U	CALL SWO GBP CITIUS33 P 1DSOIA / R 3.45% 317U6W6A8 20/09/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		709.01
S9M6A31U	CALL SWO GBP GSCMUS33 P 1DSOIA / R 3.7% 317U5A1A2 28/03/2024	Acquisitions	200,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M95UEU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.605% 317U6P9A0 08/26/2024	Dispositions	-200,000.00		856.14
		Acquisitions	200,000.00	0.00	
S9M78NMU	CALL SWO USD BARCGB33 P 1DSOFR / R 4.01% 317U5OYA6 05/15/2024	Dispositions	-200,000.00		795.00
		Acquisitions	200,000.00	0.00	
S9M9RMVU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.195% 317U6YZA2 09/27/2024	Dispositions	-200,000.00		930.00
		Acquisitions	200,000.00	0.00	
S9M9PNZU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.205% 317U6XXA6 09/23/2024	Dispositions	-200,000.00		757.50
		Acquisitions	200,000.00	0.00	
S9M81K9U	CALL SWO USD BNPAFRPP P 1DSOFR / R 4.06% 317U64WA1 06/28/2024	Dispositions	-200,000.00		775.00
		Acquisitions	400,000.00	0.00	
S9MX5GWU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.995% 317U74JA5 10/15/2024	Dispositions	-400,000.00		1,305.00
		Acquisitions	400,000.00	0.00	
S9M7NCLU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.8% 317U5XTA2 07/08/2024	Dispositions	-400,000.00		1,340.00
		Acquisitions	400,000.00	0.00	
S9M8NA0U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.85% 317U6GJA9 08/01/2024	Dispositions	-400,000.00		1,800.00
		Acquisitions	400,000.00	0.00	
S9M75G5U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.928% 317U5NOA9 05/10/2024	Dispositions	-400,000.00		1,540.00
		Acquisitions	400,000.00	0.00	
S9M76K8U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.96% 317U5OEA8 05/13/2024	Dispositions	-400,000.00		1,400.00
		Acquisitions	500,000.00	0.00	
S9MX6GBU	CALL SWO USD CHASUS33 P 1DSOFR / R 2.985% 317U74VA1 10/15/2024	Dispositions	-500,000.00		1,800.00
		Acquisitions	400,000.00	0.00	
S9MX5LCU	CALL SWO USD CHASUS33 P 1DSOFR / R 2.995% 317U74LA2 10/15/2024	Dispositions	-400,000.00		1,360.00
		Acquisitions	200,000.00	0.00	
S9M9WBSU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.065% 317U70UA0 10/04/2024	Dispositions	-200,000.00		670.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9CC2U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.215% 317U6SOA7 09/06/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,570.00
S9M9GUHU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.24% 317U6UYA1 09/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		960.00
S9M9GUGU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.277% 317U6UVA4 09/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		915.00
S9M5SSCU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.3% 317U51GA6 03/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,200.00
S9M98W2U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.47% 317U6R1A4 08/30/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		760.00
S9M98DAU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.525% 317U6Q8A9 08/30/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,132.50
S9M6KMBU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.55% 317U5FHA4 04/12/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,000.00
S9M8HMUU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.64% 317U6E0A4 07/23/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,725.00
S9M8GMHU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.675% 317U6DDA2 07/22/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		800.00
S9M6A70U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.7% 317U5ANA8 03/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9M65WJU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U56TA1 03/18/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,831.25
S9M85LEU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U66KA9 07/05/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,385.00
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		780.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M86NCU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.85% 317U67FA3 07/05/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,205.00
S9MX5CDU	CALL SWO USD CHASUS33 P 1DSOFR / R 3% 317U74NA0 10/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		670.00
S9M7EX9U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.07% 317U5TVA8 05/24/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		807.50
S9M7JUJU	CALL SWO USD CHASUS33 P 1DSOFR / R 4.08% 317U5VJA7 06/03/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,018.75
S9M61F5U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.43% 317U54RA8 03/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,230.00
S9M5GJSU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.46% 317U4WWA1 02/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,225.00
S9M8LEDU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.71% 317U6F6A5 07/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,137.00
S9M6W82U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.73% 317U5L5A4 05/01/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,080.00
S9M75YHU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.935% 317U5NQA7 05/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9MX3ANU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.975% 317U72EA4 10/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,425.00
S9MX1SSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U71SA1 10/09/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,455.00
S9MX9PLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.063% 317U77MA4 10/21/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,190.00
S9MXFH2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7A4A7 10/28/2024	Acquisitions	800,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXJE5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7BHA1 11/04/2024	Dispositions	-800,000.00		2,584.00
		Acquisitions	800,000.00	0.00	
S9MXDN1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.131% 317U79NA9 10/25/2024	Dispositions	-800,000.00		2,840.00
		Acquisitions	400,000.00	0.00	
S9M9NYBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.138% 317U6XDA8 09/23/2024	Dispositions	-400,000.00		1,252.00
		Acquisitions	400,000.00	0.00	
S9M9MR8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.147% 317U6WFA8 09/20/2024	Dispositions	-400,000.00		1,695.00
		Acquisitions	400,000.00	0.00	
S9M9QYMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.151% 317U6YQA2 09/26/2024	Dispositions	-400,000.00		1,620.00
		Acquisitions	400,000.00	0.00	
S9M9MR7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.17% 317U6W9A5 09/20/2024	Dispositions	-400,000.00		1,470.00
		Acquisitions	400,000.00	0.00	
S9M9LX1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.205% 317U6W4A0 09/19/2024	Dispositions	-400,000.00		1,610.00
		Acquisitions	900,000.00	0.00	
S9M9K78U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.231% 317U6VVA2 09/16/2024	Dispositions	-900,000.00		3,555.00
		Acquisitions	400,000.00	0.00	
S9M9CP8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.232% 317U6SQA5 09/06/2024	Dispositions	-400,000.00		1,420.00
		Acquisitions	250,000.00	0.00	
S9M9K76U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.248% 317U6VRA7 09/16/2024	Dispositions	-500,000.00		2,400.00
		Acquisitions	400,000.00	0.00	
S9M58SWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.275% 317U4U4A6 02/05/2024	Dispositions	-400,000.00		1,435.00
		Acquisitions	200,000.00	0.00	
S9MXSZ0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.365% 317U7EYA6 11/18/2024	Dispositions	-200,000.00		1,005.00
		Acquisitions	400,000.00	0.00	
S9M99S3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.41% 317U6RLA2 09/03/2024	Dispositions	-400,000.00		1,655.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5GKPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U4WYA9 02/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,975.00
S9MXUV0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U7FKA8 11/22/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,800.00
S9MXWTGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.47% 317U7GYA1 11/25/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,855.00
S9M5JDDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.49% 317U4XYA7 02/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,805.00
S9M6GP7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U5EPA8 04/08/2024	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,120.00
S9M5MYXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.51% 317U4ZAA8 02/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,500.00
S9M98ECU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.514% 317U6QCA4 08/30/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		782.50
S9M5LYPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U4YIA3 02/23/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,030.00
S9M8XDSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.532% 317U6M9A7 08/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,175.00
S9M8CN8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.54% 317U6C7A1 07/24/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M96WCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.555% 317U6PFA3 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,680.00
S9M91X1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.558% 317U6N1A3 08/19/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,590.00
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M96WEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.565% 317U6PJA9 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,440.00
S9M8UF7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.569% 317U6LAA7 08/12/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,320.00
S9M5JY5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.58% 317U4YAA1 02/20/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		730.00
S9M8WDWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.595% 317U6LOA2 08/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M94YMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.599% 317U6OKA0 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,442.00
S9M95YDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.611% 317U6P0A9 08/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,018.75
S9M92RWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.613% 317U6NFA8 08/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,430.00
S9MYFQ7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.615% 317U7OHA3 12/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M8ET9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.628% 317U6D9A7 07/18/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,040.00
S9M94YQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.643% 317U6QQA4 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M8RXLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645% 317U6IHA7 08/05/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9M8JPKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317U6E5A9 07/24/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,900.00
S9M63ZPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.678% 317U56DA8 03/14/2024	Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8TGDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.679% 317U6J8A5 08/09/2024	Dispositions	-400,000.00		1,640.00
		Acquisitions	400,000.00	0.00	
S9M6MPWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U5G7A3 04/15/2024	Dispositions	-400,000.00		1,470.00
		Acquisitions	400,000.00	0.00	
S9M8GKFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U6DBA4 07/22/2024	Dispositions	-400,000.00		1,362.00
		Acquisitions	400,000.00	0.00	
S9M6MPYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.685% 317U5G9A1 04/18/2024	Dispositions	-400,000.00		1,560.00
		Acquisitions	400,000.00	0.00	
S9M8CN5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.689% 317U6BYA3 07/15/2024	Dispositions	-400,000.00		1,580.00
		Acquisitions	800,000.00	0.00	
S9M67XPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.7% 317U58EA3 03/21/2024	Dispositions	-800,000.00		1,640.00
		Acquisitions	200,000.00	0.00	
S9M8MY8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U6G4A5 07/29/2024	Dispositions	-200,000.00		700.00
		Acquisitions	400,000.00	0.00	
S9M68PLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.725% 317U58PA1 03/22/2024	Dispositions	-400,000.00		1,310.00
		Acquisitions	500,000.00	0.00	
S9M63ZLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.735% 317U55YA7 03/14/2024	Dispositions	-500,000.00		1,750.00
		Acquisitions	400,000.00	0.00	
S9M6PGRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U5GNA5 04/18/2024	Dispositions	-400,000.00		1,700.00
		Acquisitions	400,000.00	0.00	
S9M8PG1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.795% 317U6H3A4 08/02/2024	Dispositions	-400,000.00		1,395.00
		Acquisitions	400,000.00	0.00	
S9M84MQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.843% 317U66EA6 07/03/2024	Dispositions	-400,000.00		1,580.00
		Acquisitions	600,000.00	0.00	
S9M89PSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.88% 317U6AKA0 07/08/2024	Dispositions	-600,000.00		2,010.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7PXD	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.95% 317U5YCA8 06/10/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,440.00
S9M7ATKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.993% 317U5RGA9 05/17/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		680.00
S9M82C5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,665.00
S9M82C6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,215.00
S9M78KR	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.01% 317U5OWA8 05/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		615.00
S9M7BSLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.052% 317U5S5A9 05/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,900.00
S9M7ER7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.07% 317U5TTA1 05/24/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,087.50
S9M7HZ9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.1% 317U5V7A0 05/30/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,595.00
S9M8WGTU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.586% 317U6LQA0 08/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,520.00
S9M71FCU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.8% 317U5LJA9 05/02/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,100.00
S9M7MR1U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.935% 317U5XRA4 06/10/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,950.00
S9MXH38U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.035% 317U7AQA3 11/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,075.00
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,800.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXGK8U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.105% 317U7AGA4 10/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9MXGK6U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.12% 317U7AEA6 10/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9MXE72U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.135% 317U7A0A1 10/28/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,637.50
S9MXKA0U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.135% 317U7BXA3 11/04/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9M9SUAU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.16% 317U6ZMA3 09/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,962.50
S9M9GVUU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.28% 317U6UXA2 09/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,162.50
S9MXRFUU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.293% 317U7DXA9 11/15/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,225.00
S9MXPB0U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.355% 317U7DJA5 11/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		747.00
S9MXPB2U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.355% 317U7DLA2 11/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		898.00
S9MXPA7U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.36% 317U7DCA2 11/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,950.00
S9M99H9U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.408% 317U6RNA0 09/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		790.00
S9MXU09U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.46% 317U7FIA1 11/22/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,318.75
S9MXVVMU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.513% 317U7G4A4 11/25/2024	Acquisitions	500,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8X37U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.55% 317U6MJA6 08/19/2024	Dispositions	-500,000.00		2,506.25
		Acquisitions	500,000.00	0.00	
S9M5MD1U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.553% 317U4Z8A1 02/26/2024	Dispositions	-500,000.00		1,800.00
		Acquisitions	300,000.00	0.00	
S9M8CE7U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.586% 317U6BWA5 07/15/2024	Dispositions	-300,000.00		1,207.50
		Acquisitions	500,000.00	0.00	
S9M95K0U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.6% 317U6P3A6 08/26/2024	Dispositions	-500,000.00		1,862.50
		Acquisitions	500,000.00	0.00	
S9M6CAQU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.64% 317U5BBA9 03/28/2024	Dispositions	-500,000.00		2,043.75
		Acquisitions	700,000.00	0.00	
S9M67WFU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.687% 317U58AA7 03/21/2024	Dispositions	-700,000.00		2,485.00
		Acquisitions	200,000.00	0.00	
S9M6US5U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.69% 317U5J7A7 04/26/2024	Dispositions	-200,000.00		692.50
		Acquisitions	900,000.00	0.00	
S9MYCV6U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.692% 317U7N8A5 12/20/2024	Dispositions	-900,000.00		2,542.50
		Acquisitions	500,000.00	0.00	
S9M6REUU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.705% 317U5HKA6 04/22/2024	Dispositions	-500,000.00		1,887.50
		Acquisitions	800,000.00	0.00	
S9MYEPSU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.71% 317U7NMA9 12/23/2024	Dispositions	-800,000.00		2,660.00
		Acquisitions	500,000.00	0.00	
S9M74D7U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.793% 317U5MTA6 05/09/2024	Dispositions	-500,000.00		1,740.00
		Acquisitions	500,000.00	0.00	
S9M73LCU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.8% 317U5MFA1 05/06/2024	Dispositions	-500,000.00		1,612.50
		Acquisitions	700,000.00	0.00	
S9M7311U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.822% 317U5MLA4 05/08/2024	Dispositions	-700,000.00		2,065.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M88UUU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.885% 317U69WA0 07/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,637.50
S9M75C1U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.928% 317U5NNA0 05/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M7PUCU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.93% 317U5Y6A5 06/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,750.00
S9M7PUEU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.945% 317U5YEA6 06/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9MXE19U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.145% 317U79WA9 10/28/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M9PUMU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.198% 317U6XZA4 09/23/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M58RCU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.333% 317U4U2A8 02/05/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		775.00
S9MY2VRU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.542% 317U7IPA7 11/29/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,005.00
C13608JAA5	CANADIAN IMPERIAL BANK 5.26% 04-08-2029	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,905.00
SBQWNK64	CAPITAL ONE FINL CORP 6.051% 02-01-2035	Acquisitions	275,000.00	-274,642.50	
		Dispositions	-275,000.00		271,042.75
SBPLQRD3	CARGILL INC 2.125% 11-10-2031	Acquisitions	255,000.00	-255,000.00	
		Dispositions	-255,000.00		256,494.30
C14448AC71	CARRIER GLOBAL CORP DISC COML PAPER 4/A2YRS 1&2 03-07-2024	Acquisitions	795,000.00	-664,735.05	
		Dispositions	-250,000.00		215,675.00
		Acquisitions	1,000,000.00	-995,473.33	
		Dispositions	-1,000,000.00		1,000,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C14448ACL0	CARRIER GLOBAL CORP DISC COML PAPER 4/A2YRS 1&2 03-20-2024	Acquisitions	1,000,000.00	-998,133.33	
		Dispositions	-1,000,000.00		1,000,000.00
C14448ACU0	CARRIER GLOBAL CORP DISC COML PAPER 4/A2YRS 1&2 03-28-2024	Acquisitions	1,000,000.00	-998,920.83	
		Dispositions	-1,000,000.00		1,000,000.00
SBMT6MT5	CARRIER GLOBAL CORP 2.7% 02-15-2031	Acquisitions	595,000.00	-514,473.05	
		Dispositions	-345,000.00		295,026.75
SBNG23C3	CARRIER GLOBAL CORP 2.722% 02-15-2030	Acquisitions	300,000.00	-267,999.00	
		Dispositions	-815,000.00		729,348.35
SBL0NZ33	CATERPILLAR FINANCIAL SERVICES 4.375% 08-16-2029	Acquisitions	1,085,000.00	-1,082,059.65	
		Dispositions	-1,085,000.00		1,088,281.65
SBMYDZ47	CATERPILLAR FINANCIAL SERVICES 4.4% 10-15-2027	Acquisitions	255,000.00	-254,872.50	
		Dispositions	-255,000.00		256,588.65
SBMYDZ03	CATERPILLAR FINANCIAL SERVICES 4.45% 10-16-2026	Acquisitions	280,000.00	-279,781.60	
		Dispositions	-280,000.00		280,515.20
S9B3PJ3U	CCP DUE FROM GOLDMAN SACHS	Acquisitions	213,000.00	-213,000.00	
		Dispositions	-1,033,000.00		1,033,000.00
S9B5CCDU	CCP DUE RECEIVABLE FROM GSC	Acquisitions	209,000.00	-209,000.00	
		Dispositions	-1,248,000.00		1,248,000.00
S9B2TS7U	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,055,000.00		2,055,000.00
C13607LWW9	CDN IMPERIAL BK COMM TORONTO BRH SR NT 6.092% 10-03-2033	Acquisitions	995,000.00	-1,043,011.80	
		Dispositions	-1,270,000.00		1,341,880.15
SBPG4K22	CENCORA INC 4.85% 12-15-2029	Acquisitions	605,000.00	-604,896.30	
		Dispositions	-210,000.00		207,599.70
SBM8DBR8	CENTENE CORP DEL 2.625% 08-01-2031	Acquisitions	155,000.00	-128,087.35	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKVDKR4	CENTENE CORP DEL 3% DUE 10-15-2030	Dispositions	-155,000.00		128,884.05
		Acquisitions	735,000.00	-630,696.15	
SBP4YBS7	CHARLES SCHWAB CORP 5.853% 05-19-2034	Dispositions	-735,000.00		636,224.96
		Acquisitions	225,000.00	-234,969.75	
C808513CJ2	CHARLES SCHWAB CORP 6.196% 11-17-2029	Dispositions	-460,000.00		471,755.65
		Acquisitions	180,000.00	-186,287.40	
SBM8K6Y1	CHUBB INA HLDGS INC 5.0% 03-15-2034	Dispositions	-180,000.00		186,625.80
		Acquisitions	680,000.00	-677,606.40	
SBRJPP21	CHUBB INA HOLDINGS LLC 4.65% 08-15-2029	Dispositions	-505,000.00		513,832.45
		Acquisitions	1,410,000.00	-1,415,388.90	
SBNW0TL2	CI FINANCIAL CO 4.1% 06-15-2051	Dispositions	-1,410,000.00		1,412,328.15
		Acquisitions	575,000.00	-355,243.65	
C125491AT7	CI FINANCIAL CORP 7.5% 05-30-2029	Dispositions	-575,000.00		379,178.00
		Acquisitions	865,000.00	-856,177.00	
C17275RBQ4	CISCO SYS INC 4.8% 02-26-2027	Dispositions	-865,000.00		862,447.25
		Acquisitions	720,000.00	-719,064.00	
SBMG9FD2	CISCO SYS INC 4.85% 02-26-2029	Dispositions	-720,000.00		723,398.40
		Acquisitions	655,000.00	-654,770.75	
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054	Dispositions	-655,000.00		655,379.90
		Acquisitions	465,000.00	-463,130.70	
SBR2NN39	CITIBANK N A 4.929% 08-06-2026	Dispositions	-340,000.00		364,269.20
		Acquisitions	2,135,000.00	-2,135,000.00	
C17325FBG2	CITIBANK N A 5.57% 04-30-2034	Dispositions	-2,135,000.00		2,163,523.60
		Acquisitions	930,000.00	-931,084.60	
SBNHX0P7	CITIGROUP INC 2.52% 11-03-2032	Dispositions	-595,000.00		627,205.15

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C172967MY4	CITIGROUP INC 2.561% DUE 05-01-2032 BEO	Acquisitions	210,000.00	-170,515.80	
		Dispositions	-210,000.00		169,425.90
C172967MS7	CITIGROUP INC 2.572% 06-03-2031	Acquisitions	1,045,000.00	-876,509.95	
		Dispositions	-460,000.00		376,139.60
SBYP7GJ4	CITIGROUP INC 3.2% DUE 10-21-2026	Acquisitions	785,000.00	-707,031.65	
		Dispositions	-785,000.00		693,624.75
C172967ME8	CITIGROUP INC 3.98% 03-20-2030	Acquisitions	535,000.00	-508,976.20	
		Dispositions	-535,000.00		508,485.40
C17327CAT0	CITIGROUP INC 4.542% 09-19-2030	Acquisitions	640,000.00	-601,696.00	
		Dispositions	-640,000.00		600,633.60
C172967PF2	CITIGROUP INC 5.174% 02-13-2030	Acquisitions	1,160,000.00	-1,160,568.00	
		Dispositions	-1,160,000.00		1,154,749.20
SBRBYMP8	CITIGROUP INC 5.827% 02-13-2035	Acquisitions	2,215,000.00	-2,215,000.00	
		Dispositions	-1,215,000.00		1,203,797.70
SBRBCSN2	CITIZENS FINANCIAL GROUP 5.841% 01-23-2030	Acquisitions	1,385,000.00	-1,356,508.35	
		Dispositions	-1,385,000.00		1,365,286.10
SBRT6M34	CITIZENS FINL GROUP INC 5.967% 07-23-2032	Acquisitions	825,000.00	-825,000.00	
		Dispositions	-825,000.00		821,032.65
SBP9RLD6	CITIZENS FINL GROUP INC 6.645% 04-25-2035	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		308,407.00
SBQC8661	CNH INDL CAP LLC 5.1% 04-20-2029	Acquisitions	1,235,000.00	-1,273,644.25	
		Dispositions	-785,000.00		839,662.35
SBS5WKY0	COCA COLA CO 5.3% 05-13-2054	Acquisitions	495,000.00	-490,827.15	
		Dispositions	-495,000.00		492,440.85
		Acquisitions	395,000.00	-392,709.00	
		Dispositions	-395,000.00		422,503.85

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C191098AM4	COCA COLA CONS INC 5.25% DUE 06-01-2029	Acquisitions	475,000.00	-474,254.25	
		Dispositions	-475,000.00		490,891.50
SBT029X4	COMCAST CORP NEW 5.3% 06-01-2034	Acquisitions	285,000.00	-284,053.80	
		Dispositions	-285,000.00		284,532.60
SBPG9Q63	COMERICA INC 5.982% 01-30-2030	Acquisitions	1,525,000.00	-1,516,501.90	
		Dispositions	-1,525,000.00		1,543,010.55
SBRS7WS3	COMMONSPIRIT HEALTH 5.205% 12-01-2031	Acquisitions	850,000.00	-850,000.00	
		Dispositions	-850,000.00		841,340.40
SBSCBQP3	COMMONWEALTH EDISON CO 5.3% 06-01-2034	Acquisitions	150,000.00	-149,463.00	
		Dispositions	-150,000.00		150,937.50
SBS5WL14	CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054	Acquisitions	190,000.00	-188,673.80	
		Dispositions	-190,000.00		191,730.90
C21038PCC8	CONSTELLATION ENERGY GENERATION LLC DISCCOML PAPER 4/2 YRS 1&2 03-12-2024	Acquisitions	1,000,000.00	-994,940.00	
		Dispositions	-1,000,000.00		1,000,000.00
SBP091D1	CONSUMERS ENERGY CO 4.7% 01-15-2030	Acquisitions	900,000.00	-897,975.00	
		Dispositions	-400,000.00		404,608.00
C21685WCJ4	COOPERATIVE 5.25% DUE 05-24-2041	Acquisitions	400,000.00	-394,864.00	
		Dispositions	-400,000.00		424,648.00
SBLFHNB4	CORNELL UNIVERSITY 4.835% 06-15-2034	Acquisitions	730,000.00	-733,518.00	
		Dispositions	-730,000.00		732,506.20
SBTCK914	COUSINS PPTYS LP 5.875% 10-01-2034	Acquisitions	190,000.00	-189,445.20	
		Dispositions	-190,000.00		190,406.60
C22823PBD4	CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 1&2 02-13-2024	Acquisitions	1,000,000.00	-994,166.67	
		Dispositions	-1,000,000.00		1,000,000.00
C22823PCC5	CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 1&2 03-12-2024	Acquisitions	1,000,000.00	-995,442.22	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C22823PDG5	CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 1&2 04-16-2024	Dispositions	-1,000,000.00		1,000,000.00
		Acquisitions	1,000,000.00	-994,331.94	
SBSBGTN8	CUMMINS INC 5.45% 02-20-2054	Dispositions	-1,000,000.00		1,000,000.00
		Acquisitions	565,000.00	-561,446.15	
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040	Dispositions	-565,000.00		571,064.10
		Acquisitions	990,000.00	-685,683.90	
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Dispositions	-1,990,000.00		1,364,224.60
		Acquisitions	560,000.00	-475,983.20	
SBSVHXY0	DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034	Dispositions	-470,000.00		418,229.50
		Acquisitions	465,000.00	-464,711.70	
SBQ5J434	DEERE JOHN CAP 4.85% DUE 03-05-2027	Dispositions	-465,000.00		455,704.65
		Acquisitions	1,015,000.00	-1,014,056.05	
SBL6D184	DENTSPLY SIRONA FIXED 3.25% 06-01-2030	Dispositions	-1,015,000.00		1,016,613.85
		Acquisitions	825,000.00	-759,788.75	
SBP4YNS1	DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035	Dispositions	-1,200,000.00		1,082,570.65
		Acquisitions	375,000.00	-371,818.80	
SBNYJYB2	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	Dispositions	-255,000.00		257,496.45
		Acquisitions	575,000.00	-472,440.25	
SBMDPVS0	DIAMONDBACK ENERGY INC 5.4% 04-18-2034	Dispositions	-610,000.00		508,798.60
		Acquisitions	245,000.00	-237,316.80	
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Dispositions	-245,000.00		244,223.35
		Acquisitions	790,000.00	-732,824.40	
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	Dispositions	-790,000.00		745,788.30
		Acquisitions	1,645,000.00	-1,645,000.00	
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Dispositions	-1,645,000.00		1,645,000.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	653,000.00	-653,000.00	
		Dispositions	-653,000.00		653,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	Acquisitions	3,046,000.00	-3,046,000.00	
		Dispositions	-2,779,000.00		2,779,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	337,000.00	-337,000.00	
		Dispositions	-337,000.00		337,000.00
SBRC24W2	DTE ELEC CO 5.2% 03-01-2034	Acquisitions	490,000.00	-490,000.00	
		Dispositions	-490,000.00		490,000.00
SBKVB8X0	DTE ENERGY CO 2.95% DUE 03-01-2030	Acquisitions	295,000.00	-294,861.35	
		Dispositions	-295,000.00		294,427.70
SBPGLSN0	DTE ENERGY CO 5.1% 03-01-2029	Acquisitions	225,000.00	-196,096.50	
		Dispositions	-225,000.00		198,625.50
SBSLTPH3	DUKE ENERGY CORP 5.8% 06-15-2054	Acquisitions	290,000.00	-289,367.80	
		Dispositions	-290,000.00		286,096.60
SBRC82G0	DUKE ENERGY IND LLC 5.25% 03-01-2034	Acquisitions	145,000.00	-144,180.75	
		Dispositions	-145,000.00		145,047.85
SBSBGTP0	EASTMAN CHEM CO SR NT 5.625% 02-20-2034	Acquisitions	710,000.00	-707,649.90	
		Dispositions	-710,000.00		708,244.80
SBSWYK05	ELEVANCE HEALTH INC 5.15% 06-15-2029	Acquisitions	55,000.00	-54,896.05	
		Dispositions	-55,000.00		55,531.85
SBSLSJW3	ELI LILLY & CO 4.6% 08-14-2034	Acquisitions	390,000.00	-389,902.50	
		Dispositions	-390,000.00		392,460.90
SBSLSJZ6	ELI LILLY & CO 5.2% 08-14-2064	Acquisitions	250,000.00	-254,422.50	
		Dispositions	-250,000.00		241,540.00
		Acquisitions	350,000.00	-349,881.00	
		Dispositions	-175,000.00		170,392.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C29277EAR5	ENERGY TRANSFER L P DISC COML PAPER 4/2 YRS 1&2 01-25-2024	Acquisitions	1,000,000.00	-999,520.83	
		Dispositions	-1,000,000.00		1,000,000.00
SBL569C4	ENERGY TRANSFER L P 5.6% 09-01-2034	Acquisitions	375,000.00	-374,028.75	
		Dispositions	-375,000.00		379,061.25
SBSD3QW5	ENTERGY ARK LLC 5.75% 06-01-2054	Acquisitions	335,000.00	-333,509.25	
		Dispositions	-335,000.00		344,795.40
C29366EC87	ENTERGY CORP DISC COML PAPER 4/2 YRS 1&203-08-2024	Acquisitions	1,000,000.00	-991,149.17	
		Dispositions	-1,000,000.00		1,000,000.00
C29366EDS2	ENTERGY CORP DISC COML PAPER 4/2 YRS 1&204-26-2024	Acquisitions	1,000,000.00	-992,473.06	
		Dispositions	-1,000,000.00		1,000,000.00
C26882RB56	ERAC USA FIN LLC DISC COML PAPER 4/2 YRS1&2 02-05-2024	Acquisitions	1,000,000.00	-997,200.00	
		Dispositions	-1,000,000.00		1,000,000.00
SBRQPL48	ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034	Acquisitions	555,000.00	-555,022.35	
		Dispositions	-325,000.00		307,225.75
SBRBK4K5	EVERSOURCE ENERGY 5.5% 01-01-2034	Acquisitions	555,000.00	-552,041.85	
		Dispositions	-555,000.00		553,193.55
SBLDCH20	EVERSOURCE ENERGY 5.95% 07-15-2034	Acquisitions	1,125,000.00	-1,142,650.75	
		Dispositions	-650,000.00		695,545.90
C303901BQ4	FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055	Acquisitions	485,000.00	-482,987.25	
		Dispositions	-485,000.00		486,671.95
C31621YAX7	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 CPN 01-31-2024	Acquisitions	1,000,000.00	-997,679.17	
		Dispositions	-1,000,000.00		1,000,000.00
C31621YB57	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 CPN 02-05-2024	Acquisitions	1,000,000.00	-997,365.00	
		Dispositions	-1,000,000.00		1,000,000.00
C31621YB81	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 CPN 02-08-2024	Acquisitions	300,000.00	-299,209.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C31621YAV1	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 01-29-2024	Dispositions	-300,000.00		300,000.00
		Acquisitions	1,100,000.00	-1,097,957.66	
C31621YB16	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 02-01-2024	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	1,000,000.00	-997,833.89	
C31621YB65	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 02-06-2024	Dispositions	-1,000,000.00		1,000,000.00
		Acquisitions	700,000.00	-699,132.00	
C31621YB99	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 02-09-2024	Dispositions	-700,000.00		700,000.00
		Acquisitions	300,000.00	-299,163.00	
SBMGBZR2	FIFTH THIRD BANCORP 5.631% 01-29-2032	Dispositions	-300,000.00		300,000.00
		Acquisitions	220,000.00	-220,000.00	
SBRRG5N7	FLORIDA ST BRD ADMIN FIN CORP REV 5.526%07-01-2034 BEO TAXABLE	Dispositions	-220,000.00		221,337.60
		Acquisitions	375,000.00	-385,826.25	
SBPCRN59	FORD MOTOR CREDIT CO LLC 5.8% 03-05-2027	Dispositions	-140,000.00		141,359.40
		Acquisitions	730,000.00	-729,109.40	
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Dispositions	-730,000.00		730,020.90
		Acquisitions	1,450,000.00	-1,450,000.00	
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Dispositions	-1,450,000.00		1,450,000.00
		Acquisitions	900,000.00	-900,000.00	
C999599GH0	FUT C 20SEP24 EURX EUR-BU 1 3500	Dispositions	-900,000.00		900,000.00
		Free Delivery	-4.00		
C999599GH0	FUT C 20SEP24 EURX EUR-BU 1 3500	Free Receipt	4.00	-1,780.80	
		Free Delivery	-4.00		
C999599GH0	FUT C 21JUN24 EURX EUR-BU 1 3300	Free Receipt	4.00	-1,780.80	
		Free Delivery	-4.00		
C999599GH0	FUT C 21JUN24 EURX EUR-BU 1 3300	Free Receipt	4.00	-1,521.10	
		Free Delivery	-4.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3450	Free Delivery	-4.00		
		Free Receipt	4.00	-1,521.10	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3450	Free Delivery	-3.00		
		Free Receipt	3.00	-1,397.72	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3500	Free Delivery	-3.00		
		Free Receipt	3.00	-1,397.72	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3500	Free Delivery	-2.00		
		Free Receipt	2.00	-1,382.91	
C999599GH0	FUT C 23AUG24 EURX EUR-BO 1 1750	Free Delivery	-2.00		
		Free Receipt	2.00	-1,382.91	
C999599GH0	FUT C 23AUG24 EURX EUR-BO 1 1750	Free Delivery	-3.00		
		Free Receipt	3.00	-715.07	
C999599GH0	FUT C 23AUG24 EURX EUR-BU 1 3350	Free Delivery	-3.00		
		Free Receipt	3.00	-715.07	
C999599GH0	FUT C 23AUG24 EURX EUR-BU 1 3350	Free Delivery	-2.00		
		Free Receipt	2.00	-838.15	
C999599GH0	FUT C 25OCT24 EURX EUR-BO 1 2025	Free Delivery	-2.00		
		Free Receipt	2.00	-838.15	
C999599GH0	FUT C 25OCT24 EURX EUR-BO 1 2025	Free Delivery	-3.00		
		Free Receipt	3.00	-717.11	
C999599GH0	FUT C 25OCT24 EURX EUR-BU 1 3600	Free Delivery	-3.00		
		Free Receipt	3.00	-717.11	
C999599GH0	FUT C 25OCT24 EURX EUR-BU 1 3600	Free Delivery	-3.00		
		Free Receipt	3.00	-1,866.82	
C999599GH0	FUT C 25OCT24 EURX EUR-BU 1 3600	Free Delivery	-3.00		
		Free Receipt	3.00	-1,866.82	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT CALL JUN 24 U.S. T-BONDS 1180	Acquisitions	3.00	0.00	
		Dispositions	-3.00		1,355.48
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-194.00		
		Free Receipt	194.00	-25,973,374.88	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-194.00		
		Free Receipt	194.00	-25,973,374.88	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-622.00		
		Free Receipt	622.00	-73,497,953.70	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-622.00		
		Free Receipt	622.00	-73,497,953.70	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-124.00		
		Free Receipt	124.00	-13,547,156.47	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-124.00		
		Free Receipt	124.00	-13,547,156.47	
C999599GH0	FUT DEC 24 LIF LONG GILT	Free Delivery	-24.00		
		Free Receipt	24.00	-3,115,499.46	
C999599GH0	FUT DEC 24 LIF LONG GILT	Free Delivery	-24.00		
		Free Receipt	24.00	-3,115,499.46	
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-3,031,403.92	
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-3,031,403.92	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-93.00		
		Free Receipt	93.00	-11,610,190.91	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-93.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Receipt	93.00	-11,610,190.91	
		Free Delivery	-1,257.00		
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Receipt	1,257.00	-261,093,375.81	
		Free Delivery	-1,257.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	1,257.00	-261,093,375.81	
		Free Delivery	-159.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	159.00	-18,098,523.38	
		Free Delivery	-159.00		
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Receipt	159.00	-18,098,523.38	
		Free Delivery	-212.00		
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Receipt	212.00	-26,667,657.80	
		Free Delivery	-212.00		
C999599GH0	FUT JUN 24 CBT UL T-NOTE	Free Receipt	212.00	-26,667,657.80	
		Free Delivery	-777.00		
C999599GH0	FUT JUN 24 CBT UL T-NOTE	Free Receipt	777.00	-88,078,827.85	
		Free Delivery	-777.00		
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Receipt	777.00	-88,078,827.85	
		Free Delivery	-276.00		
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Receipt	276.00	-29,453,483.73	
		Free Delivery	-276.00		
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Receipt	276.00	-29,453,483.73	
		Free Delivery	-26.00		
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Receipt	26.00	-3,304,760.69	
		Free Delivery	-26.00		
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Receipt	26.00	-3,304,760.69	
		Free Delivery			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-2,947,860.15	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-3.00		
		Free Receipt	3.00	-2,947,860.15	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-58.00		
		Free Receipt	58.00	-7,050,625.00	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-58.00		
		Free Receipt	58.00	-7,050,625.00	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-1,211.00		
		Free Receipt	1,211.00	-247,679,000.99	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-1,211.00		
		Free Receipt	1,211.00	-247,679,000.99	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-188.00		
		Free Receipt	188.00	-20,625,300.77	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-188.00		
		Free Receipt	188.00	-20,625,300.77	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-52.00		
		Free Receipt	227.00	-28,387,874.11	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-227.00		
		Free Receipt	52.00	-6,663,939.63	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-595.00		
		Free Receipt	202.00	-23,322,651.99	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-202.00		
		Free Receipt	595.00	-68,641,578.64	
		Free Delivery	-263.00		
		Free Receipt	201.00	-21,513,224.68	

◆ 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	-201.00		
		Free Receipt	263.00	-28,104,429.56	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-195.00		
		Free Receipt	1,223.00	-249,524,057.89	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-1,223.00		
		Free Receipt	195.00	-39,932,395.03	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-17.00		
		Free Receipt	45.00	-5,006,385.03	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-45.00		
		Free Receipt	17.00	-1,895,275.56	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-62.00		
		Free Receipt	102.00	-12,553,485.87	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-102.00		
		Free Receipt	62.00	-7,660,421.87	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-521.00		
		Free Receipt	41.00	-4,638,375.09	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-41.00		
		Free Receipt	521.00	-58,836,586.30	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-60.00		
		Free Receipt	31.00	-3,312,882.89	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-31.00		
		Free Receipt	60.00	-6,397,125.00	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-132.00		
		Free Receipt	1,036.00	-212,887,718.23	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-1,036.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Receipt	132.00	-27,145,187.49	
		Free Delivery	-111.00		
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Receipt	155.00	-17,041,102.03	
		Free Delivery	-155.00		
C999599GH0	FUT P 20SEP24 EURX EUR-BU 1 3250	Free Receipt	111.00	-12,193,023.85	
		Free Delivery	-4.00		
C999599GH0	FUT P 20SEP24 EURX EUR-BU 1 3250	Free Receipt	4.00	-1,246.56	
		Free Delivery	-4.00		
C999599GH0	FUT P 21JUN24 EURX EUR-BU 1 3000	Free Receipt	4.00	-1,246.56	
		Free Delivery	-4.00		
C999599GH0	FUT P 21JUN24 EURX EUR-BU 1 3000	Free Receipt	4.00	-1,499.37	
		Free Delivery	-4.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3150	Free Receipt	4.00	-1,499.37	
		Free Delivery	-3.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3150	Free Receipt	3.00	-1,527.74	
		Free Delivery	-3.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3200	Free Receipt	3.00	-1,527.74	
		Free Delivery	-2.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3200	Free Receipt	2.00	-1,252.52	
		Free Delivery	-2.00		
C999599GH0	FUT P 23AUG24 EURX EUR-BO 1 1600	Free Receipt	2.00	-1,252.52	
		Free Delivery	-3.00		
C999599GH0	FUT P 23AUG24 EURX EUR-BO 1 1600	Free Receipt	3.00	-715.07	
		Free Delivery	-3.00		
C999599GH0	FUT P 23AUG24 EURX EUR-BU 1 3050	Free Receipt	3.00	-715.07	
		Free Delivery	-3.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 23AUG24 EURX EUR-BU 1 3050	Free Delivery	-2.00		
		Free Receipt	2.00	-598.68	
C999599GH0	FUT P 25OCT24 EURX EUR-BO 1 1875	Free Delivery	-2.00		
		Free Receipt	2.00	-598.68	
C999599GH0	FUT P 25OCT24 EURX EUR-BO 1 1875	Free Delivery	-3.00		
		Free Receipt	3.00	-717.11	
C999599GH0	FUT P 25OCT24 EURX EUR-BU 1 3300	Free Delivery	-3.00		
		Free Receipt	3.00	-717.11	
C999599GH0	FUT P 25OCT24 EURX EUR-BU 1 3300	Free Delivery	-3.00		
		Free Receipt	3.00	-1,590.19	
C999999OA8	FUT PUT JUN 24 T-NOTE OPTION 1065	Free Delivery	-3.00		
		Free Receipt	3.00	-1,590.19	
C999999OA8	FUT PUT JUN 24 U.S. T-BONDS 1135	Acquisitions	10.00	0.00	
		Dispositions	-10.00		2,799.50
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Acquisitions	3.00	0.00	
		Dispositions	-3.00		1,308.60
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-196.00		
		Free Receipt	196.00	-24,722,410.97	
C999599GH0	FUT SEP 24 CBT UL T-NOTE	Free Delivery	-196.00		
		Free Receipt	196.00	-24,722,410.97	
C999599GH0	FUT SEP 24 CBT UL T-NOTE	Free Delivery	-774.00		
		Free Receipt	774.00	-87,875,330.91	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-774.00		
		Free Receipt	774.00	-87,875,330.91	
C999599GH0		Free Delivery	-203.00		
		Free Receipt	203.00	-21,564,988.65	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-203.00		
		Free Receipt	203.00	-21,564,988.65	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-27.00		
		Free Receipt	27.00	-3,341,266.95	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-27.00		
		Free Receipt	27.00	-3,341,266.95	
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-2,741,576.26	
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-2,741,576.26	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-96.00		
		Free Receipt	96.00	-11,344,266.65	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-96.00		
		Free Receipt	96.00	-11,344,266.65	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-1,222.00		
		Free Receipt	1,222.00	-248,863,170.93	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-1,222.00		
		Free Receipt	1,222.00	-248,863,170.93	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-164.00		
		Free Receipt	164.00	-17,922,961.08	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-164.00		
		Free Receipt	164.00	-17,922,961.08	
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL	Free Delivery	-3.00		
		Free Receipt	3.00	-394,355.30	
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL	Free Delivery	-3.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 06 DEC 24 EURX EUR-BUND	Free Receipt	3.00	-394,355.30	
		Free Delivery	-32.00		
C999599GH0	FUT 06 DEC 24 EURX EUR-BUND	Free Receipt	32.00	-4,708,534.75	
		Free Delivery	-32.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Receipt	32.00	-4,708,534.75	
		Free Delivery	-29.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Receipt	29.00	-4,129,699.80	
		Free Delivery	-29.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Receipt	29.00	-4,129,699.80	
		Free Delivery	-3.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Receipt	3.00	-391,821.39	
		Free Delivery	-3.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Receipt	3.00	-391,821.39	
		Free Delivery	-31.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Receipt	31.00	-4,378,337.77	
		Free Delivery	-31.00		
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	Free Receipt	31.00	-4,378,337.77	
		Acquisitions	255,000.00	-176,485.50	
SBRC25R4	GATX CORP SR NT 5.4% 03-15-2027	Dispositions	-545,000.00		386,659.85
		Acquisitions	420,000.00	-419,638.80	
SBQPF841	GATX CORP 5.45% 09-15-2033	Dispositions	-420,000.00		418,735.80
		Acquisitions	200,000.00	-194,440.00	
C36266GAA5	GE HEALTHCARE TECHNOLOGIES INC 4.8% 08-14-2029	Dispositions	-200,000.00		197,030.00
		Acquisitions	625,000.00	-624,256.25	
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044	Dispositions	-625,000.00		626,043.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRRMJ2	GENERAL MTRS FINL CO INC 5.4%	05-08-2027	Acquisitions	565,000.00	-488,233.45
			Dispositions	-435,000.00	394,710.30
SBR4ZFX7	GENERAL MTRS FINL CO INC 5.6%	06-18-2031	Acquisitions	635,000.00	-634,441.20
			Dispositions	-635,000.00	638,108.55
SBRRMK3	GENERAL MTRS FINL CO INC 5.75%	02-08-2031	Acquisitions	460,000.00	-459,342.20
			Dispositions	-460,000.00	459,116.80
SBLD74X5	GEORGIA POWER CO 5.004% 02-23-2027		Acquisitions	510,000.00	-508,607.70
			Dispositions	-510,000.00	512,616.15
SBLD74W4	GEORGIA POWER CO 5.25% 03-15-2034		Acquisitions	340,000.00	-340,000.00
			Dispositions	-340,000.00	339,017.40
SBLPNFF0	GLOBE LIFE INC FIXED 2.15% DUE	08-15-2030	Acquisitions	480,000.00	-478,459.20
			Dispositions	-480,000.00	480,388.80
SBP5H691	GLOBE LIFE INC 4.8% 06-15-2032		Acquisitions	245,000.00	-198,025.20
			Dispositions	-155,000.00	132,790.05
SBQXJTX1	GLOBE LIFE INC 5.85%	09-15-2034	Acquisitions	70,000.00	-59,500.00
			Dispositions	-70,000.00	64,890.70
SBP9QFR5	GOLDMAN SACHS BANK USA 5.283%	03-18-2027	Acquisitions	725,000.00	-726,544.85
			Dispositions	-240,000.00	249,045.60
SBPZRNM3	GOLDMAN SACHS BK USA 5.414% 05-21-2027		Acquisitions	500,000.00	-500,000.00
			Dispositions	-500,000.00	500,151.10
SBM9Y705	GOLDMAN SACHS GROUP INC 1.542%	09-10-2027	Acquisitions	1,025,000.00	-1,025,000.00
			Dispositions	-425,000.00	429,394.50
SBMGDCB1	GOLDMAN SACHS GROUP INC 1.948% 10-21-2027		Acquisitions	315,000.00	-286,902.00
			Dispositions	-975,000.00	889,357.95
			Acquisitions	1,265,000.00	-1,161,657.05
			Dispositions	-1,495,000.00	1,394,371.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN11JM7	GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG	Acquisitions	290,000.00	-247,938.40	
		Dispositions	-290,000.00		245,250.10
C38141GB60	GOLDMAN SACHS GROUP INC 4.692% 10-23-2030	Acquisitions	655,000.00	-655,000.00	
		Dispositions	-655,000.00		645,987.20
SBRC1645	GOLDMAN SACHS GROUP INC 5.049% 07-23-2030	Acquisitions	735,000.00	-735,000.00	
		Dispositions	-735,000.00		753,124.35
SBT6NWN2	GOLDMAN SACHS GROUP INC 5.561% 11-19-2045	Acquisitions	1,020,000.00	-1,020,000.00	
		Dispositions	-385,000.00		381,816.65
SBG48WM7	HARTFORD FINL SVCS 5.95% DUE 10-15-2036	Acquisitions	90,000.00	-94,562.10	
		Dispositions	-90,000.00		96,768.90
SBLD74G8	HCA INC 5.6% 04-01-2034	Acquisitions	120,000.00	-119,814.00	
		Dispositions	-120,000.00		120,747.60
SBR05230	HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034	Acquisitions	265,000.00	-286,510.05	
		Dispositions	-265,000.00		288,282.90
SBPLZ1L6	HOME DEPOT INC 4.75% 06-25-2029	Acquisitions	620,000.00	-616,001.00	
		Dispositions	-620,000.00		618,226.80
SBPLZ1C7	HOME DEPOT INC 5.15% DUE 06-25-2026	Acquisitions	860,000.00	-859,045.40	
		Dispositions	-860,000.00		865,882.40
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054	Acquisitions	220,000.00	-216,557.00	
		Dispositions	-220,000.00		217,716.40
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Acquisitions	195,000.00	-194,561.25	
		Dispositions	-195,000.00		190,930.35
SBP091C0	HONEYWELL INTERNATIONAL 4.7% 02-01-2030	Acquisitions	1,165,000.00	-1,163,998.10	
		Dispositions	-1,165,000.00		1,177,088.70
SBQ3Q2D3	HORMEL FOODS CORP 4.8% 03-30-2027	Acquisitions	1,050,000.00	-1,048,981.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYH4K8	HSBC HLDGS PLC FLTG RT 2.206% DUE 08-17-2029	Dispositions	-1,050,000.00		1,049,496.00
		Acquisitions	450,000.00	-406,120.50	
SBT6NWP4	HSBC HLDGS PLC 5.13% 11-19-2028	Dispositions	-450,000.00		408,190.50
		Acquisitions	410,000.00	-410,000.00	
SBT6PG58	HSBC HOLDINGS 5.45% 11-19-2030	Dispositions	-410,000.00		412,779.80
		Acquisitions	1,900,000.00	-1,900,000.00	
SBRC6GR3	HUMANA INC 5.375% 04-15-2031	Dispositions	-270,000.00		272,519.10
		Acquisitions	390,000.00	-389,766.00	
C446150BD5	HUNTINGTON BANCSHARES INC 5.709% 02-02-2035	Dispositions	-390,000.00		393,421.30
		Acquisitions	135,000.00	-128,919.60	
C45115AAA2	ICON INVTS SIX DESIGNATED ACTIVITY CO 5.809% 05-08-2027	Dispositions	-135,000.00		140,495.85
		Acquisitions	435,000.00	-435,000.00	
SBFXV4T1	INDIANA MICH PWR CO 4.25% 08-15-2048	Dispositions	-435,000.00		437,157.60
		Acquisitions	830,000.00	-660,746.40	
SBRQN2X8	ING GROEP N V 5.55% 03-19-2035	Dispositions	-250,000.00		202,680.00
		Acquisitions	1,185,000.00	-1,179,411.15	
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051	Dispositions	-685,000.00		710,164.90
		Acquisitions	150,000.00	-92,512.50	
SBQ7WZ50	INTEL CORP 5.0% 02-21-2031	Dispositions	-150,000.00		94,909.50
		Acquisitions	300,000.00	-298,899.00	
SBSNWPL4	INTEL CORP 5.15% 02-21-2034	Dispositions	-300,000.00		299,988.00
		Acquisitions	160,000.00	-159,529.60	
C45866FBB9	INTERCONTINENTAL EXCHANGE INC 3.625% 09-01-2028	Dispositions	-160,000.00		160,112.00
		Acquisitions	335,000.00	-328,437.35	
SBR82SJ1	JOHNSON & JOHNSON 4.8% DUE 06-01-2029	Dispositions	-335,000.00		323,794.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBR82SK2	JOHNSON AND JOHNSON 4.9% 06-01-2031	Acquisitions	1,210,000.00	-1,208,535.90	
		Dispositions	-1,210,000.00		1,215,021.50
SBMGDC66	JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 1.578% 04-22-2027	Acquisitions	460,000.00	-459,586.00	
		Dispositions	-460,000.00		470,046.40
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	115,000.00	-106,728.05	
		Dispositions	-1,755,000.00		1,645,502.05
C46647PBD7	JPMORGAN CHASE & CO 3.702% 05-06-2030	Acquisitions	880,000.00	-657,685.60	
		Dispositions	-500,000.00		382,480.00
SBS55CX2	JPMORGAN CHASE & CO 4.505% 10-22-2028	Acquisitions	385,000.00	-357,306.95	
		Dispositions	-385,000.00		370,620.25
SBSWWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035	Acquisitions	1,190,000.00	-1,190,000.00	
		Dispositions	-1,190,000.00		1,181,598.60
SBSLSDT8	JPMORGAN CHASE & 5.581% DUE 04-22-2030	Acquisitions	135,000.00	-135,000.00	
		Dispositions	-135,000.00		137,613.60
C49271JB63	KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 1&2 02-06-2024	Acquisitions	235,000.00	-235,202.10	
		Dispositions	-235,000.00		235,253.80
C49271JCD7	KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 1&2 03-13-2024	Acquisitions	1,000,000.00	-995,698.89	
		Dispositions	-1,000,000.00		1,000,000.00
C49271JDH7	KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 1&2 04-17-2024	Acquisitions	1,000,000.00	-991,459.72	
		Dispositions	-1,000,000.00		1,000,000.00
SBM8BXQ5	KEURIG DR PEPPER INC 5.1% 03-15-2027	Acquisitions	1,000,000.00	-994,786.67	
		Dispositions	-1,000,000.00		1,000,000.00
C49455LAV2	KINDER MORGAN INC DISC COML PAPER 4/2 YRS 1&2 01-29-2024	Acquisitions	600,000.00	-599,244.00	
		Dispositions	-600,000.00		596,597.70
		Acquisitions	1,000,000.00	-998,930.56	
		Dispositions	-1,000,000.00		1,000,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49455LB17	KINDER MORGAN INC DISC COML PAPER 4/2 YRS 1&2 02-01-2024	Acquisitions	1,000,000.00	-999,542.50	
		Dispositions	-1,000,000.00		1,000,000.00
SB3C8RK1	KONINKLIJKE 6.875% DUE 03-11-2038	Acquisitions	440,000.00	-479,256.80	
		Dispositions	-535,000.00		578,404.55
SBMCSNP1	LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	Acquisitions	345,000.00	-256,469.55	
		Dispositions	-345,000.00		283,945.35
SBRRGSG1	LINCOLN NATL CORP IND 5.852% 03-15-2034	Acquisitions	485,000.00	-485,000.00	
		Dispositions	-485,000.00		477,225.45
SBPG2GZ1	LOCKHEED MARTIN CORP 4.5% 02-15-2029	Acquisitions	250,000.00	-249,447.50	
		Dispositions	-250,000.00		246,472.50
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062	Acquisitions	260,000.00	-264,950.40	
		Dispositions	-260,000.00		258,619.40
SBNRR1W3	LPL HLDGS INC SR NT 5.7% 05-20-2027	Acquisitions	325,000.00	-324,876.50	
		Dispositions	-325,000.00		325,653.25
SBNRR1J0	LPL HLDGS INC 6.0% 05-20-2034	Acquisitions	230,000.00	-229,017.90	
		Dispositions	-230,000.00		240,314.20
C50248BB19	L3HARRIS TECHNOLOGIES INC DISC COML PAPER 4/A2 YRS 1&2 02-01-2024	Acquisitions	1,000,000.00	-996,745.00	
		Dispositions	-1,000,000.00		1,000,000.00
C50248BBF8	L3HARRIS TECHNOLOGIES INC DISC COML PAPER 4/A2 YRS 1&2 02-15-2024	Acquisitions	1,000,000.00	-995,644.44	
		Dispositions	-1,000,000.00		1,000,000.00
SBS9CCP1	M & T BK CORP 6.082% 03-13-2032	Acquisitions	245,000.00	-245,000.00	
		Dispositions	-245,000.00		242,008.55
SBBMT8K7	MARATHON OIL CORP 6.8% DUE 03-15-2032	Acquisitions	895,000.00	-1,005,380.35	
		Dispositions	-895,000.00		1,008,145.90
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053	Acquisitions	445,000.00	-435,913.10	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBT3NFJ2	META PLATFORMS INC 4.75% 08-15-2034	Dispositions	-445,000.00		450,967.45
		Acquisitions	255,000.00	-254,515.50	
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	Dispositions	-255,000.00		254,614.95
		Acquisitions	350,000.00	-348,603.50	
SBKMKKC9	MID-AMERICA APTS L P 2.75% DUE 03-15-2030	Dispositions	-350,000.00		357,241.50
		Acquisitions	280,000.00	-246,052.80	
C60687YDG1	MIZUHO FINANCIAL GROUP 5.594% 07-10-2035	Dispositions	-280,000.00		246,864.80
		Acquisitions	825,000.00	-823,105.60	
C60687YAX7	MIZUHO FINL GROUP FLTG RT 3.153% DUE 07-16-2030	Dispositions	-825,000.00		867,554.60
		Acquisitions	480,000.00	-444,163.20	
C60687YBQ1	MIZUHO FINL GROUP INC 2.172% DUE 05-22-2032 REG	Dispositions	-480,000.00		446,337.60
		Acquisitions	300,000.00	-245,121.00	
C60687YBA6	MIZUHO FINL GROUP INC 2.869% 09-13-2030	Dispositions	-300,000.00		256,767.00
		Acquisitions	1,115,000.00	-979,761.65	
C60687YDD8	MIZUHO FINL GROUP INC 5.376% 05-26-2030	Dispositions	-1,115,000.00		1,014,021.25
		Acquisitions	665,000.00	-665,000.00	
C60687YDE6	MIZUHO FINL GROUP 5.579% 05-26-2035	Dispositions	-665,000.00		676,935.90
		Acquisitions	630,000.00	-612,486.00	
SBQWR3P6	MORGAN STANLEY BK N A SALT LAKE CITY UTAH 4.952% 01-14-2028	Dispositions	-630,000.00		624,852.90
		Acquisitions	60,000.00	-59,924.40	
SBRC1612	MORGAN STANLEY BK N A 4.968% 07-14-2028	Dispositions	-60,000.00		59,522.40
		Acquisitions	335,000.00	-335,000.00	
SBMWH712	MORGAN STANLEY 1.794% 02-13-2032	Dispositions	-160,000.00		161,516.80
		Acquisitions	545,000.00	-436,263.80	
SBNZKG63	MORGAN STANLEY 2.239% 07-21-2032	Dispositions	-695,000.00		557,889.55
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C61747YER2	MORGAN STANLEY 4.21% 04-20-2028	Acquisitions	540,000.00	-438,058.80	
		Dispositions	-540,000.00		430,952.40
C61747YFU4	MORGAN STANLEY 4.654% 10-18-2030	Acquisitions	395,000.00	-384,054.55	
		Dispositions	-395,000.00		381,123.65
C61747YFD2	MORGAN STANLEY 5.164% 04-20-2029	Acquisitions	2,005,000.00	-2,005,000.00	
		Dispositions	-1,205,000.00		1,185,993.55
C61747YFK6	MORGAN STANLEY 5.173% 01-16-2030	Acquisitions	1,595,000.00	-1,567,151.30	
		Dispositions	-1,595,000.00		1,603,293.70
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035	Acquisitions	1,705,000.00	-1,705,000.00	
		Dispositions	-605,000.00		607,219.75
C61747YFG5	MORGAN STANLEY 5.424% 07-21-2034	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		119,874.00
SBLDCKK9	MORGAN STANLEY 5.656% 04-18-2030	Acquisitions	115,000.00	-118,106.15	
		Dispositions	-115,000.00		116,319.05
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035	Acquisitions	3,040,000.00	-3,040,000.00	
		Dispositions	-2,040,000.00		2,069,830.80
SBPTH7C7	MORGAN STANLEY 5.94% 02-07-2039	Acquisitions	740,000.00	-740,000.00	
		Dispositions	-740,000.00		742,434.60
SBYZGJY7	MPLX LP 4.7% 04-15-2048	Acquisitions	215,000.00	-215,000.00	
		Dispositions	-215,000.00		222,877.60
C63307A3A1	NATL BK CDA MEDIUM VAR RT 5.6% DUE 07-02-2027	Acquisitions	325,000.00	-274,846.00	
		Dispositions	-470,000.00		418,934.50
SBF19XW3	NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030	Acquisitions	640,000.00	-639,584.00	
		Dispositions	-640,000.00		644,659.20
		Acquisitions	525,000.00	-525,756.00	
		Dispositions	-850,000.00		844,450.45

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQKVPW1	NATWEST GROUP PLC 5.583% 03-01-2028	Acquisitions	215,000.00	-215,000.00	
		Dispositions	-215,000.00		216,244.85
C65339MAV8	NEXTERA ENERGY CAP HLDGS INC DISC COML PAPER 4/2 YRS 1&2 01-29-2024	Acquisitions	1,000,000.00	-997,369.72	
		Dispositions	-1,000,000.00		1,000,000.00
C65339MDR4	NEXTERA ENERGY CAP HLDGS INC DISC COML PAPER 4/2 YRS 1&2 04-25-2024	Acquisitions	1,000,000.00	-993,346.94	
		Dispositions	-1,000,000.00		1,000,000.00
C65339MC87	NEXTERA ENERGY CAP HLDGS INC DISC COML PAPER 4/2 YRS 1&2 03-08-2024	Acquisitions	1,000,000.00	-995,350.00	
		Dispositions	-1,000,000.00		1,000,000.00
SBMZLFT5	NOVARTIS CAP CORP 4.649% 09-18-2034	Acquisitions	505,000.00	-501,374.10	
		Dispositions	-505,000.00		479,320.75
SBRK49C5	NSTAR ELECTRIC COMPANY 5.4% 06-01-2034	Acquisitions	320,000.00	-319,529.60	
		Dispositions	-320,000.00		332,384.00
SBQ5HTN3	OCCIDENTAL PETE CORP 5.55% 10-01-2034	Acquisitions	445,000.00	-443,313.45	
		Dispositions	-445,000.00		456,191.75
SBPDY898	OCCIDENTAL PETE CORP 6.05% 10-01-2054	Acquisitions	465,000.00	-462,916.80	
		Dispositions	-260,000.00		266,859.40
SBS561X8	OGE ENERGY CORP 5.45% 05-15-202	Acquisitions	600,000.00	-599,214.00	
		Dispositions	-600,000.00		615,936.00
SBNXHZF8	OKLAHOMA GAS & ELEC CO 5.6% 04-01-2053	Acquisitions	220,000.00	-223,273.60	
		Dispositions	-325,000.00		333,775.00
SBGC1MM8	ONCOR ELEC 3.7% DUE 11-15-2028	Acquisitions	880,000.00	-831,881.60	
		Dispositions	-880,000.00		842,013.60
SBM8JWH3	ONEOK INC NEW 3.95% 03-01-2050	Dispositions	-35,000.00		26,764.50
		Free Receipt	35,000.00	25,007.50	
SBSNW008	ONEOK INC NEW 5.15% 10-15-2043	Dispositions	-60,000.00		55,837.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	60,000.00	73,464.60	
SB1FJV72	ONEOK PARTNERS L P 6.65% DUE 10-01-2036	Acquisitions	740,000.00	-824,448.80	
		Dispositions	-740,000.00		817,115.40
S9A32GFL	OTC DER CASH COLL PAY TO BARCLAYS	Acquisitions	6,210,000.00	-6,210,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
S9A32GFU	OTC DER CASH COLL REC FROM BARCLAYS	Acquisitions	4,270,000.00	-4,270,000.00	
		Dispositions	-3,890,000.00		3,890,000.00
S9D85KJL	OTC DER CASH COLLATERAL PAYABLE TO TORANTO DOMINION US	Acquisitions	960,000.00	-960,000.00	
		Dispositions	-960,000.00		960,000.00
S9D85KJU	OTC DER CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINION US	Acquisitions	850,000.00	-850,000.00	
		Dispositions	-620,000.00		620,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,470,000.00		1,470,000.00
S9E9XZ2L	OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY.	Acquisitions	1,440,000.00	-1,440,000.00	
		Dispositions	-1,440,000.00		1,440,000.00
S9E9XZ2U	OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY.	Acquisitions	1,170,000.00	-1,170,000.00	
		Dispositions	-890,000.00		890,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	Acquisitions	1,460,000.00	-1,460,000.00	
		Dispositions	-1,460,000.00		1,460,000.00
S9A32HJU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMERRILL LYNCH INTL	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-1,470,000.00		1,470,000.00
S9A32HLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9BXPZFU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WELLS FARGO BANK N.A				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-550,000.00		550,000.00
S9BXPZFL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A	Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
C777999004	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MERRILL LYNCH	Acquisitions	1,210,000.00	-1,210,000.00	
		Dispositions	-1,210,000.00		1,210,000.00
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Acquisitions	950,000.00	-950,000.00	
		Dispositions	-950,000.00		950,000.00
SBP39CF7	PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	Acquisitions	1,395,000.00	-1,310,754.15	
		Dispositions	-455,000.00		430,457.10
SBPG5N71	PHILIP MORRIS INTL INC 5.125% 02-13-2031	Acquisitions	280,000.00	-285,510.40	
		Dispositions	-280,000.00		290,144.40
SBMZ0WQ8	PHILLIPS EDISON GROCERY 5.75% 07-15-2034	Acquisitions	130,000.00	-128,124.10	
		Dispositions	-130,000.00		128,089.00
SBQBCWV1	PHILLIPS 66 COMPANY 5.25% 06-15-2031	Acquisitions	690,000.00	-684,739.75	
		Dispositions	-505,000.00		508,324.20
SBRT6LQ0	PNC FINL SVCS GROUP INC 5.401% 07-23-2035	Acquisitions	645,000.00	-642,310.35	
		Dispositions	-645,000.00		652,833.45
SBMQ52Z1	PRIN FINL GROUP 2.125% DUE 06-15-2030	Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		231,108.75
SBRBCTX9	PRIN LIFE GLOBAL 5.1% DUE 01-25-2029	Acquisitions	520,000.00	-435,338.80	
		Dispositions	-520,000.00		448,497.40
SBQLSWD1	PROLOGIS L P SR NT 2.25% 01-15-2032	Acquisitions	2,239,000.00	-2,265,829.03	
		Dispositions	-1,875,000.00		1,906,272.70
		Acquisitions	400,000.00	-343,952.00	
		Dispositions	-1,340,000.00		1,113,906.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNRJF94	PROLOGIS L P 5% 01-31-2035	Acquisitions	280,000.00	-276,796.80	
		Dispositions	-280,000.00		286,840.40
SBQ5HY61	PRUDENTIAL FINL INC 6.5% 03-15-2054	Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		318,660.70
SBNVTVM5	PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053	Acquisitions	225,000.00	-220,896.00	
		Dispositions	-220,000.00		208,058.40
SBK7XZQ2	PUBLIC STORAGE 1.95% 11-09-2028	Acquisitions	607,000.00	-524,593.68	
		Dispositions	-607,000.00		559,714.70
SBR82HB6	PUBLIC SVC CO NEW HAMPSHIRE 5.35% 10-01-2033	Acquisitions	530,000.00	-533,874.30	
		Dispositions	-530,000.00		533,752.40
SBMFS3S1	PUBLIC SVC ELEC 5.2% 03-01-2034	Acquisitions	225,000.00	-224,930.25	
		Dispositions	-225,000.00		229,603.50
SBMFS3F8	PUBLIC SVC ELEC 5.45% 03-01-2054	Acquisitions	335,000.00	-332,990.00	
		Dispositions	-335,000.00		338,149.00
S9M73DAU	PUT BONDOPT CHASUS33 05/06/2024 FNCL 5% 05/13/2024 95.625 31750O054	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,125.00
S9M6TCQU	PUT BONDOPT CHASUS33 06/06/2024 FNCL 5% 06/13/2024 96.1953125 31750NVZ6	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,906.25
S9M7MJWU	PUT BONDOPT SBNYUS33 06/06/2024 FNCL 5% 06/13/2024 95.65625 31750O7U2	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,875.00
S9M93JGU	PUT BONDOPT SBNYUS33 10/08/2024 FNCL 4% 10/15/2024 91.125 31750OQK3	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,812.50
S9MXX00U	PUT BONDOPT SBNYUS33 12/05/2024 FNCL 5% 12/12/2024 94.96875 31750PGV7	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,140.63
S9MXKUSU	PUT SWO EUR BARCGB33 P 2.49% / R 6MEURIB 317U7BJA9 04/11/2024	Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXSQ7U	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U7EUA0 18/11/2024	Dispositions	-300,000.00		841.77
		Acquisitions	300,000.00	0.00	
S9MXREGU	PUT SWO EUR BARCGB33 P 2.56% / R 6MEURIB 317U7DNA0 15/11/2024	Dispositions	-300,000.00		889.40
		Acquisitions	300,000.00	0.00	
S9M9QHAU	PUT SWO EUR BARCGB33 P 2.58% / R 6MEURIB 317U6Y1A9 23/09/2024	Dispositions	-300,000.00		911.95
		Acquisitions	300,000.00	0.00	
S9M9U50U	PUT SWO EUR BARCGB33 P 2.61% / R 6MEURIB 317U6ZYA0 03/10/2024	Dispositions	-600,000.00		1,017.07
		Acquisitions	600,000.00	0.00	
S9M59LKU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U4UEA5 05/02/2024	Dispositions	-500,000.00		808.07
		Acquisitions	500,000.00	0.00	
S9M98GHU	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U6PTA8 02/09/2024	Dispositions	-200,000.00		834.27
		Acquisitions	200,000.00	0.00	
S9M5EYDU	PUT SWO EUR BARCGB33 P 2.77% / R 6MEURIB 317U4W8A8 12/02/2024	Dispositions	-500,000.00		1,392.56
		Acquisitions	500,000.00	0.00	
S9M5LF5U	PUT SWO EUR BARCGB33 P 2.87% / R 6MEURIB 317U4YGA5 23/02/2024	Dispositions	-300,000.00		1,075.49
		Acquisitions	300,000.00	0.00	
S9M66G1U	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U56ZA4 20/03/2024	Dispositions	-200,000.00		691.23
		Acquisitions	200,000.00	0.00	
S9M7XBJU	PUT SWO EUR BARCGB33 P 3.109% / R 6MEURIB 317U63GA1 24/06/2024	Dispositions	-500,000.00		877.55
		Acquisitions	500,000.00	0.00	
S9M85PBU	PUT SWO EUR BARCGB33 P 3% / R 6MEURIB 317U66IA2 04/07/2024	Dispositions	-500,000.00		740.94
		Acquisitions	500,000.00	0.00	
S9MXC37U	PUT SWO EUR BNPAFRPP P 2.53% / R 6MEURIB 317U78FA0 24/10/2024	Dispositions	-500,000.00		744.60
		Acquisitions	500,000.00	0.00	
S9M9HFAU	PUT SWO EUR BNPAFRPP P 2.6% / R 6MEURIB 317U6V3A3 13/09/2024	Dispositions	-300,000.00		769.78
		Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5SA5U	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U50VA1 01/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		862.50
S9M57M3U	PUT SWO EUR BNPAFRPP P 2.751% / R 6MEURIB 317U4TBA1 02/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		953.18
S9M5QY9U	PUT SWO EUR BNPAFRPP P 2.76% / R 6MEURIB 317U50A30 29/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,343.81
S9M5WPYU	PUT SWO EUR BNPAFRPP P 2.81% / R 6MEURIB 317U52KA9 07/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		927.32
S9M5B95U	PUT SWO EUR BNPAFRPP P 2.82% / R 6MEURIB 317U4UXA4 09/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		942.79
S9M5BDNU	PUT SWO EUR BNPAFRPP P 2.839% / R 6MEURIB 317U4UOA4 08/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,255.69
S9M96ZBU	PUT SWO EUR BNPAFRPP P 2.85% / R 6MEURIB 317U6PDA5 27/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,236.73
S9M5JDZU	PUT SWO EUR BNPAFRPP P 2.87% / R 6MEURIB 317U4XSA4 19/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		810.91
S9M5NQYU	PUT SWO EUR BNPAFRPP P 2.9% / R 6MEURIB 317U4ZCA6 26/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,018.77
S9M68SKU	PUT SWO EUR BNPAFRPP P 2.92% / R 6MEURIB 317U58IA9 22/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,030.19
S9M7BUMU	PUT SWO EUR BNPAFRPP P 2.96% / R 6MEURIB 317U5RWA1 20/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		867.14
S9M7KMRU	PUT SWO EUR BNPAFRPP P 3.07% / R 6MEURIB 317U5WGA8 03/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		510.55
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		814.62

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXHV0U	PUT SWO EUR BOFAUS6S P 2.41% / R 6MEURIB 317U7AOA5 01/11/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		800.21
S9MX7APU	PUT SWO EUR CHASUS33 P 2.49% / R 6MEURIB 317U75JA2 16/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		811.71
S9M9RSRU	PUT SWO EUR CHASUS33 P 2.65% / R 6MEURIB 317U6Z1A6 27/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		972.31
S9M99W2U	PUT SWO EUR CHASUS33 P 2.7% / R 6MEURIB 317U6R8A7 02/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		795.34
S9M6UBBU	PUT SWO EUR CHASUS33 P 2.77% / R 6MEURIB 317U5IKA4 25/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		851.76
S9M64F5U	PUT SWO EUR CHASUS33 P 2.8% / R 6MEURIB 317U56JA2 15/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,013.13
S9M6EH7U	PUT SWO EUR CHASUS33 P 2.81% / R 6MEURIB 317U5CUA6 05/04/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		619.22
S9M6SFJU	PUT SWO EUR CHASUS33 P 2.86% / R 6MEURIB 317U5HQA0 22/04/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,073.19
S9M78UYU	PUT SWO EUR CHASUS33 P 2.88% / R 6MEURIB 317U5OTA2 15/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		810.58
S9M76C7U	PUT SWO EUR CHASUS33 P 2.889% / R 6MEURIB 317U5NSA5 13/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		895.23
S9M8CA9U	PUT SWO EUR CHASUS33 P 2.94% / R 6MEURIB 317U6C3A5 15/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		541.27
S9M7AVDU	PUT SWO EUR CHASUS33 P 2.96% / R 6MEURIB 317U5QEA3 17/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		924.94
S9M7HDSU	PUT SWO EUR CHASUS33 P 2.97% / R 6MEURIB 317U5URA0 29/05/2024	Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7T23U	PUT SWO EUR CHASUS33 P 3% / R 6MEURIB 317U60PA7 17/06/2024	Dispositions	-300,000.00		1,009.26
		Acquisitions	500,000.00	0.00	
S9M6VZ8U	PUT SWO EUR CITIGB2L P 2.78% / R 6MEURIB 317U5K1A0 29/04/2024	Dispositions	-500,000.00		760.90
		Acquisitions	500,000.00	0.00	
S9M7RMMU	PUT SWO EUR CITIGB2L P 3.03% / R 6MEURIB 317U5YOA5 21/06/2024	Dispositions	-500,000.00		730.92
		Acquisitions	500,000.00	0.00	
S9M6NFNU	PUT SWO EUR CITIUS33 P 2.81% / R 6MEURIB 317U5GGA3 15/04/2024	Dispositions	-500,000.00		934.50
		Acquisitions	300,000.00	0.00	
S9M6X38U	PUT SWO EUR CITIUS33 P 2.827% / R 6MEURIB 317U5LDA5 02/05/2024	Dispositions	-300,000.00		918.68
		Acquisitions	500,000.00	0.00	
S9M6G39U	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5EDA1 08/04/2024	Dispositions	-500,000.00		765.55
		Acquisitions	500,000.00	0.00	
S9M6PEMU	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5GKA8 18/04/2024	Dispositions	-500,000.00		916.23
		Acquisitions	300,000.00	0.00	
S9M61F6U	PUT SWO EUR CITIUS33 P 2.89% / R 6MEURIB 317U54IA8 12/03/2024	Dispositions	-300,000.00		891.73
		Acquisitions	500,000.00	0.00	
S9M6CEAU	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U5ATA2 28/03/2024	Dispositions	-500,000.00		911.46
		Acquisitions	200,000.00	0.00	
S9M8RE8U	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U6HXA1 05/08/2024	Dispositions	-200,000.00		634.90
		Acquisitions	300,000.00	0.00	
S9M6KKKU	PUT SWO EUR GSCMUS33 P 2.77% / R 6MEURIB 317U5F8A4 12/04/2024	Dispositions	-300,000.00		828.43
		Acquisitions	500,000.00	0.00	
S9M5UD6U	PUT SWO EUR GSCMUS33 P 2.8% / R 6MEURIB 317U51SA3 05/03/2024	Dispositions	-500,000.00		833.22
		Acquisitions	500,000.00	0.00	
S9M78KSU	PUT SWO EUR GSCMUS33 P 2.84% / R 6MEURIB 317U5OQA5 15/05/2024	Dispositions	-500,000.00		864.16
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8WDYU	PUT SWO EUR GSCMUS33 P 2.86% / R 6MEURIB 317U6LJA8 15/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		924.85
S9M8CP0U	PUT SWO EUR GSCMUS33 P 2.88% / R 6MEURIB 317U6BVA6 15/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		785.48
S9M8EU1U	PUT SWO EUR GSCMUS33 P 2.89% / R 6MEURIB 317U6D5A1 18/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		716.30
S9M79WJU	PUT SWO EUR GSCMUS33 P 2.93% / R 6MEURIB 317U5P5A5 16/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		996.63
S9M7M81U	PUT SWO EUR GSCMUS33 P 2.95% / R 6MEURIB 317U5XBA1 10/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		988.31
S9M7FK0U	PUT SWO EUR GSCMUS33 P 3.02% / R 6MEURIB 317U5UJA9 28/05/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		689.79
S9M82C7U	PUT SWO EUR GSCMUS33 P 3.03% / R 6MEURIB 317U65EA8 28/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		530.68
S9M9NZZU	PUT SWO EUR MSLNGB2X P 2.59% / R 6MEURIB 317U6WPA7 23/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		859.71
S9MX5NNU	PUT SWO EUR RBOSGB2RTCM P 2.39% / R 6MEURIB 317U73UA4 14/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,133.37
S9M9EZCU	PUT SWO EUR RBOSGB2RTCM P 2.62% / R 6MEURIB 317U6UEA3 09/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		466.55
S9M8HSAU	PUT SWO EUR RBOSGB2RTCM P 2.94% / R 6MEURIB 317U6DYA9 22/07/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		748.88
S9M8TJUJ	PUT SWO EUR RBOSGB2RTCM P 2.95% / R 6MEURIB 317U6IUA2 09/08/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		810.85
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		449.36

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8DB5U	PUT SWO EUR RBOSGB2RTCM P 2.97% / R 6MEURIB 317U6CLA5 17/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		861.68
S9M8BNMU	PUT SWO EUR RBOSGB2RTCM P 3.04% / R 6MEURIB 317U6BCA7 15/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		800.00
S9M8KDRU	PUT SWO EUR UBSWGB2L P 2.9% / R 6MEURIB 317U6EAA3 25/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		622.34
S9M8PYWU	PUT SWO EUR UBSWGB2L P 3.02% / R 6MEURIB 317U6GPA2 02/08/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,196.34
S9M74YHU	PUT SWO EUR UBSWUS33 P 2.875% / R 6MEURIB 317U5MOA1 09/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		759.71
S9M86HRU	PUT SWO GBP BARCGB33 P 4.07% / R 1DSOIA 317U67BA7 05/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,183.79
S9M9UM2U	PUT SWO GBP CHASUS33 P 3.85% / R 1DSOIA 317U6ZWA2 03/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,033.79
S9M84RKU	PUT SWO GBP CHASUS33 P 4.15% / R 1DSOIA 317U65XA7 03/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.30
S9M9MN9U	PUT SWO GBP CITIUS33 P 3.77% / R 1DSOIA 317U6W5A9 20/09/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		709.01
S9M6A30U	PUT SWO GBP GSCMUS33 P 4.1% / R 1DSOIA 317U5A0A3 28/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		856.14
S9M95UDU	PUT SWO USD BARCGB33 P 3.955% / R 1DSOFR 317U6P8A1 08/26/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		795.00
S9M78NLU	PUT SWO USD BARCGB33 P 4.41% / R 1DSOFR 317U5OXA7 05/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		930.00
S9M9RMUU	PUT SWO USD BNPAFRPP P 3.595% / R 1DSOFR 317U6YYA3 09/27/2024	Acquisitions	200,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9PNYU	PUT SWO USD BNPAFRPP P 3.605% / R 1DSOFR 317U6XWA7 09/23/2024	Dispositions	-200,000.00		757.50
		Acquisitions	200,000.00	0.00	
S9M81K8U	PUT SWO USD BNPAFRPP P 4.41% / R 1DSOFR 317U64VA2 06/28/2024	Dispositions	-200,000.00		775.00
		Acquisitions	400,000.00	0.00	
S9MX5GVU	PUT SWO USD BOFAUS6S P 3.395% / R 1DSOFR 317U74IA6 10/15/2024	Dispositions	-400,000.00		1,305.00
		Acquisitions	400,000.00	0.00	
S9M8NZZU	PUT SWO USD BOFAUS6S P 4.25% / R 1DSOFR 317U6GIA0 08/01/2024	Dispositions	-400,000.00		1,340.00
		Acquisitions	400,000.00	0.00	
S9M75G4U	PUT SWO USD BOFAUS6S P 4.328% / R 1DSOFR 317U5NMA1 05/10/2024	Dispositions	-400,000.00		1,540.00
		Acquisitions	400,000.00	0.00	
S9M7NCKU	PUT SWO USD BOFAUS6S P 4.35% / R 1DSOFR 317U5XSA3 07/08/2024	Dispositions	-400,000.00		1,400.00
		Acquisitions	400,000.00	0.00	
S9M76K7U	PUT SWO USD BOFAUS6S P 4.41% / R 1DSOFR 317U5ODA9 05/13/2024	Dispositions	-400,000.00		1,800.00
		Acquisitions	500,000.00	0.00	
S9MX6GAU	PUT SWO USD CHASUS33 P 3.385% / R 1DSOFR 317U74UA2 10/15/2024	Dispositions	-500,000.00		1,800.00
		Acquisitions	400,000.00	0.00	
S9MX5LBU	PUT SWO USD CHASUS33 P 3.395% / R 1DSOFR 317U74KA3 10/15/2024	Dispositions	-400,000.00		1,360.00
		Acquisitions	200,000.00	0.00	
S9MX5CCU	PUT SWO USD CHASUS33 P 3.4% / R 1DSOFR 317U74MA1 10/15/2024	Dispositions	-200,000.00		670.00
		Acquisitions	200,000.00	0.00	
S9M9WBRU	PUT SWO USD CHASUS33 P 3.515% / R 1DSOFR 317U70TA2 10/04/2024	Dispositions	-200,000.00		670.00
		Acquisitions	400,000.00	0.00	
S9M9CC1U	PUT SWO USD CHASUS33 P 3.615% / R 1DSOFR 317U6SNA8 09/06/2024	Dispositions	-400,000.00		1,570.00
		Acquisitions	200,000.00	0.00	
S9M9GUJU	PUT SWO USD CHASUS33 P 3.64% / R 1DSOFR 317U6UZA0 09/12/2024	Dispositions	-200,000.00		960.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9GUFU	PUT SWO USD CHASUS33 P 3.678% / R 1DSOFR 317U6UUA5 09/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		915.00
S9M5SSBU	PUT SWO USD CHASUS33 P 3.7% / R 1DSOFR 317U51FA7 03/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,200.00
S9M98W3U	PUT SWO USD CHASUS33 P 3.82% / R 1DSOFR 317U6R2A3 08/30/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		760.00
S9M98CZU	PUT SWO USD CHASUS33 P 3.875% / R 1DSOFR 317U6Q7A0 08/30/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,132.50
S9M6KMAU	PUT SWO USD CHASUS33 P 3.95% / R 1DSOFR 317U5FGA5 04/12/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,000.00
S9M8HMTU	PUT SWO USD CHASUS33 P 3.99% / R 1DSOFR 317U6DZA8 07/23/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,725.00
S9M8GMGU	PUT SWO USD CHASUS33 P 4.025% / R 1DSOFR 317U6DCA3 07/22/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		800.00
S9M6A69U	PUT SWO USD CHASUS33 P 4.1% / R 1DSOFR 317U5AMA9 03/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9M85LFU	PUT SWO USD CHASUS33 P 4.15% / R 1DSOFR 317U66LA8 07/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,831.25
S9M65WHU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U56SA2 03/18/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		780.00
S9M86NBU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U67EA4 07/05/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,385.00
S9M7EX8U	PUT SWO USD CHASUS33 P 4.47% / R 1DSOFR 317U5TUA9 05/24/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,205.00
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		807.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7JUTU	PUT SWO USD CHASUS33 P 4.48% / R 1DSOFR 317U5VIA8 06/03/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,018.75
S9M61F4U	PUT SWO USD CITIUS33 P 3.83% / R 1DSOFR 317U54QA9 03/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,230.00
S9M5GJRU	PUT SWO USD CITIUS33 P 3.86% / R 1DSOFR 317U4WVA2 02/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,225.00
S9M8LECU	PUT SWO USD CITIUS33 P 4.06% / R 1DSOFR 317U6F5A6 07/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,137.00
S9M6W81U	PUT SWO USD CITIUS33 P 4.13% / R 1DSOFR 317U5L4A5 05/01/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,080.00
S9M75YGU	PUT SWO USD CITIUS33 P 4.385% / R 1DSOFR 317U5NPA8 05/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9MX3AMU	PUT SWO USD GSCMUS33 P 3.375% / R 1DSOFR 317U72DA5 10/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,425.00
S9MX1SRU	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U71RA2 10/09/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,455.00
S9MX9PKU	PUT SWO USD GSCMUS33 P 3.463% / R 1DSOFR 317U77LA5 10/21/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,190.00
S9MXFH1U	PUT SWO USD GSCMUS33 P 3.465% / R 1DSOFR 317U7A3A8 10/28/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,584.00
S9MXDN2U	PUT SWO USD GSCMUS33 P 3.481% / R 1DSOFR 317U79MA0 10/25/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,252.00
S9MXJE4U	PUT SWO USD GSCMUS33 P 3.515% / R 1DSOFR 317U7BGA2 11/04/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M9NYAU	PUT SWO USD GSCMUS33 P 3.537% / R 1DSOFR 317U6XCA9 09/23/2024	Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9MR9U	PUT SWO USD GSCMUS33 P 3.547% / R 1DSOFR 317U6WGA7 09/20/2024	Dispositions	-400,000.00		1,695.00
		Acquisitions	400,000.00	0.00	
S9M9QYLU	PUT SWO USD GSCMUS33 P 3.551% / R 1DSOFR 317U6YOA4 09/26/2024	Dispositions	-400,000.00		1,620.00
		Acquisitions	400,000.00	0.00	
S9M9MR6U	PUT SWO USD GSCMUS33 P 3.57% / R 1DSOFR 317U6W8A6 09/20/2024	Dispositions	-400,000.00		1,470.00
		Acquisitions	400,000.00	0.00	
S9M9LX0U	PUT SWO USD GSCMUS33 P 3.605% / R 1DSOFR 317U6W3A1 09/19/2024	Dispositions	-400,000.00		1,610.00
		Acquisitions	900,000.00	0.00	
S9M9K77U	PUT SWO USD GSCMUS33 P 3.631% / R 1DSOFR 317U6VUA3 09/16/2024	Dispositions	-900,000.00		3,555.00
		Acquisitions	400,000.00	0.00	
S9M9CP7U	PUT SWO USD GSCMUS33 P 3.632% / R 1DSOFR 317U6SPA6 09/06/2024	Dispositions	-400,000.00		1,420.00
		Acquisitions	500,000.00	0.00	
S9M9K75U	PUT SWO USD GSCMUS33 P 3.648% / R 1DSOFR 317U6VQA8 09/16/2024	Dispositions	-500,000.00		2,400.00
		Acquisitions	400,000.00	0.00	
S9M58SVU	PUT SWO USD GSCMUS33 P 3.725% / R 1DSOFR 317U4U3A7 02/05/2024	Dispositions	-400,000.00		1,435.00
		Acquisitions	200,000.00	0.00	
S9M99S2U	PUT SWO USD GSCMUS33 P 3.76% / R 1DSOFR 317U6RKA3 09/03/2024	Dispositions	-200,000.00		1,005.00
		Acquisitions	500,000.00	0.00	
S9M5GKNU	PUT SWO USD GSCMUS33 P 3.86% / R 1DSOFR 317U4WXA0 02/16/2024	Dispositions	-500,000.00		1,975.00
		Acquisitions	400,000.00	0.00	
S9M98EBU	PUT SWO USD GSCMUS33 P 3.864% / R 1DSOFR 317U6Q9A8 08/30/2024	Dispositions	-400,000.00		1,800.00
		Acquisitions	800,000.00	0.00	
S9MXSY9U	PUT SWO USD GSCMUS33 P 3.865% / R 1DSOFR 317U7EXA7 11/18/2024	Dispositions	-800,000.00		3,030.00
		Acquisitions	400,000.00	0.00	
S9M8XDRU	PUT SWO USD GSCMUS33 P 3.882% / R 1DSOFR 317U6M8A8 08/16/2024	Dispositions	-400,000.00		1,655.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6GP6U	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U5EOA9 04/08/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M96WBU	PUT SWO USD GSCMUS33 P 3.905% / R 1DSOFR 317U6PEA4 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,500.00
S9M91X0U	PUT SWO USD GSCMUS33 P 3.908% / R 1DSOFR 317U6N0A4 08/19/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,590.00
S9M5MYWU	PUT SWO USD GSCMUS33 P 3.91% / R 1DSOFR 317U4Z9A0 02/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9M96WDU	PUT SWO USD GSCMUS33 P 3.915% / R 1DSOFR 317U6PIA0 08/26/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		782.50
S9M8UF6U	PUT SWO USD GSCMUS33 P 3.919% / R 1DSOFR 317U6L9A9 08/12/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,440.00
S9M5JDEU	PUT SWO USD GSCMUS33 P 3.94% / R 1DSOFR 317U4XXA8 02/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,320.00
S9M8WDXU	PUT SWO USD GSCMUS33 P 3.945% / R 1DSOFR 317U6LPA1 08/15/2024	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,120.00
S9M94YNU	PUT SWO USD GSCMUS33 P 3.949% / R 1DSOFR 317U6OLA9 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9MXUU9U	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U7FJA0 11/22/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,442.00
S9M95RWU	PUT SWO USD GSCMUS33 P 3.961% / R 1DSOFR 317U6OZA4 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,855.00
S9M92RXU	PUT SWO USD GSCMUS33 P 3.963% / R 1DSOFR 317U6NGA7 08/20/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,018.75
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,430.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5LYNU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U4YHA4 02/23/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,175.00
S9MXWTFU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U7GXA2 11/25/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,805.00
S9M8ET8U	PUT SWO USD GSCMUS33 P 3.978% / R 1DSOFR 317U6D8A8 07/18/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,040.00
S9M94YPU	PUT SWO USD GSCMUS33 P 3.993% / R 1DSOFR 317U6OPA5 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M8JPLU	PUT SWO USD GSCMUS33 P 3.998% / R 1DSOFR 317U6E6A8 07/24/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,900.00
S9MYFQ8U	PUT SWO USD GSCMUS33 P 4.015% / R 1DSOFR 317U7OGA4 12/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M8TGEU	PUT SWO USD GSCMUS33 P 4.029% / R 1DSOFR 317U6J9A4 08/09/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,470.00
S9M5JY4U	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U4Y9A3 02/20/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		730.00
S9M8GKEU	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U6DAA5 07/22/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9M8RXMU	PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U6IIA6 08/05/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9M63ZNU	PUT SWO USD GSCMUS33 P 4.077% / R 1DSOFR 317U56CA9 03/14/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,640.00
S9M6MPVU	PUT SWO USD GSCMUS33 P 4.08% / R 1DSOFR 317U5G6A4 04/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,362.00
S9M6MPXU	PUT SWO USD GSCMUS33 P 4.085% / R 1DSOFR 317U5G8A2 04/18/2024	Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8MY7U	PUT SWO USD GSCMUS33 P 4.11% / R 1DSOFR 317U6G3A6 07/29/2024	Dispositions	-400,000.00		1,580.00
		Acquisitions	400,000.00	0.00	
S9M63ZMU	PUT SWO USD GSCMUS33 P 4.135% / R 1DSOFR 317U55ZA6 03/14/2024	Dispositions	-400,000.00		1,310.00
		Acquisitions	400,000.00	0.00	
S9M8CN6U	PUT SWO USD GSCMUS33 P 4.139% / R 1DSOFR 317U6BZA2 07/15/2024	Dispositions	-400,000.00		1,700.00
		Acquisitions	800,000.00	0.00	
S9M6PGQU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U5GMA6 04/18/2024	Dispositions	-800,000.00		1,640.00
		Acquisitions	400,000.00	0.00	
S9M67XNU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U58DA4 03/21/2024	Dispositions	-400,000.00		1,395.00
		Acquisitions	200,000.00	0.00	
S9M68PKU	PUT SWO USD GSCMUS33 P 4.175% / R 1DSOFR 317U58OA2 03/22/2024	Dispositions	-200,000.00		700.00
		Acquisitions	500,000.00	0.00	
S9M84MRU	PUT SWO USD GSCMUS33 P 4.194% / R 1DSOFR 317U66FA5 07/03/2024	Dispositions	-500,000.00		1,750.00
		Acquisitions	600,000.00	0.00	
S9M8PG0U	PUT SWO USD GSCMUS33 P 4.195% / R 1DSOFR 317U6H2A5 08/02/2024	Dispositions	-600,000.00		2,010.00
		Acquisitions	400,000.00	0.00	
S9M89PRU	PUT SWO USD GSCMUS33 P 4.23% / R 1DSOFR 317U6AJA2 07/08/2024	Dispositions	-400,000.00		1,580.00
		Acquisitions	800,000.00	0.00	
S9M7PXCUI	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U5YBA9 06/10/2024	Dispositions	-800,000.00		2,440.00
		Acquisitions	200,000.00	0.00	
S9M82C3U	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024	Dispositions	-200,000.00		680.00
		Acquisitions	400,000.00	0.00	
S9M82C4U	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024	Dispositions	-400,000.00		1,215.00
		Acquisitions	200,000.00	0.00	
S9M7ATJU	PUT SWO USD GSCMUS33 P 4.392% / R 1DSOFR 317U5RFA0 05/17/2024	Dispositions	-200,000.00		615.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M78KQU	PUT SWO USD GSCMUS33 P 4.41% / R 1DSOFR 317U5OVA9 05/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,665.00
S9M7BSKU	PUT SWO USD GSCMUS33 P 4.452% / R 1DSOFR 317U5S4A0 05/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,900.00
S9M7ER6U	PUT SWO USD GSCMUS33 P 4.47% / R 1DSOFR 317U5TSA2 05/24/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,087.50
S9M7HZ8U	PUT SWO USD GSCMUS33 P 4.5% / R 1DSOFR 317U5V6A1 05/30/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,595.00
S9M8CN7U	PUT SWO USD GSCMUS33 P 4% / R 1DSOFR 317U6C6A2 07/24/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,520.00
S9M8WGUU	PUT SWO USD NGFPUS33 P 3.936% / R 1DSOFR 317U6LRA9 08/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,680.00
S9M71FDU	PUT SWO USD NGFPUS33 P 4.2% / R 1DSOFR 317U5LMA5 05/02/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,100.00
S9M7MR0U	PUT SWO USD NGFPUS33 P 4.235% / R 1DSOFR 317U5XQA5 06/10/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,950.00
S9MXH37U	PUT SWO USD PNBUS33CHA P 3.435% / R 1DSOFR 317U7APA4 11/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,075.00
S9MXGK7U	PUT SWO USD PNBUS33CHA P 3.455% / R 1DSOFR 317U7AFA5 10/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,800.00
S9MXGK5U	PUT SWO USD PNBUS33CHA P 3.47% / R 1DSOFR 317U7ADA7 10/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9MXE71U	PUT SWO USD PNBUS33CHA P 3.485% / R 1DSOFR 317U79ZA6 10/28/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,637.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXKZZU	PUT SWO USD PNBPU33CHA P 3.535% / R 1DSOFR 317U7BWA4 11/04/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9M9STZU	PUT SWO USD PNBPU33CHA P 3.56% / R 1DSOFR 317U6ZLA4 09/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,962.50
S9M9GVTU	PUT SWO USD PNBPU33CHA P 3.68% / R 1DSOFR 317U6UWA3 09/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,162.50
S9M99H6U	PUT SWO USD PNBPU33CHA P 3.725% / R 1DSOFR 317U6RGA8 09/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.00
S9M99H8U	PUT SWO USD PNBPU33CHA P 3.757% / R 1DSOFR 317U6RMA1 09/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		790.00
S9MXRFVU	PUT SWO USD PNBPU33CHA P 3.793% / R 1DSOFR 317U7DYA8 11/15/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,225.00
S9MXPA9U	PUT SWO USD PNBPU33CHA P 3.855% / R 1DSOFR 317U7DIA6 11/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		747.00
S9MXPB1U	PUT SWO USD PNBPU33CHA P 3.855% / R 1DSOFR 317U7DKA3 11/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		898.00
S9MXPA8U	PUT SWO USD PNBPU33CHA P 3.86% / R 1DSOFR 317U7DDA1 11/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,950.00
S9M8X38U	PUT SWO USD PNBPU33CHA P 3.9% / R 1DSOFR 317U6MKA4 08/19/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,800.00
S9M95J9U	PUT SWO USD PNBPU33CHA P 3.95% / R 1DSOFR 317U6P1A8 08/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,043.75
S9M5MD0U	PUT SWO USD PNBPU33CHA P 3.952% / R 1DSOFR 317U4Z7A2 02/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,207.50
S9MXU08U	PUT SWO USD PNBPU33CHA P 3.96% / R 1DSOFR 317U7FHA2 11/22/2024	Acquisitions	500,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8CE8U	PUT SWO USD PNBUS33CHA P 3.986% / R 1DSOFR 317U6BXA4 07/15/2024	Dispositions	-500,000.00		2,318.75
		Acquisitions	500,000.00	0.00	
S9MXVVLU	PUT SWO USD PNBUS33CHA P 4.013% / R 1DSOFR 317U7G3A5 11/25/2024	Dispositions	-500,000.00		1,862.50
		Acquisitions	500,000.00	0.00	
S9M6CAPU	PUT SWO USD PNBUS33CHA P 4.04% / R 1DSOFR 317U5BAA0 03/28/2024	Dispositions	-500,000.00		2,506.25
		Acquisitions	700,000.00	0.00	
S9M6US4U	PUT SWO USD PNBUS33CHA P 4.09% / R 1DSOFR 317U5J6A8 04/26/2024	Dispositions	-700,000.00		2,485.00
		Acquisitions	900,000.00	0.00	
S9MYCV5U	PUT SWO USD PNBUS33CHA P 4.093% / R 1DSOFR 317U7N7A6 12/20/2024	Dispositions	-900,000.00		2,542.50
		Acquisitions	500,000.00	0.00	
S9M6RGQU	PUT SWO USD PNBUS33CHA P 4.105% / R 1DSOFR 317U5HLA5 04/22/2024	Dispositions	-500,000.00		1,887.50
		Acquisitions	800,000.00	0.00	
S9MYEPRU	PUT SWO USD PNBUS33CHA P 4.11% / R 1DSOFR 317U7NLA0 12/23/2024	Dispositions	-800,000.00		2,660.00
		Acquisitions	500,000.00	0.00	
S9M67WEU	PUT SWO USD PNBUS33CHA P 4.138% / R 1DSOFR 317U57ZA2 03/21/2024	Dispositions	-500,000.00		1,740.00
		Acquisitions	200,000.00	0.00	
S9M74D6U	PUT SWO USD PNBUS33CHA P 4.193% / R 1DSOFR 317U5MSA7 05/09/2024	Dispositions	-200,000.00		692.50
		Acquisitions	500,000.00	0.00	
S9M73LBU	PUT SWO USD PNBUS33CHA P 4.2% / R 1DSOFR 317U5MEA2 05/06/2024	Dispositions	-500,000.00		1,612.50
		Acquisitions	700,000.00	0.00	
S9M7310U	PUT SWO USD PNBUS33CHA P 4.222% / R 1DSOFR 317U5MKA5 05/08/2024	Dispositions	-700,000.00		2,065.00
		Acquisitions	500,000.00	0.00	
S9M88UTU	PUT SWO USD PNBUS33CHA P 4.235% / R 1DSOFR 317U69VA1 07/10/2024	Dispositions	-500,000.00		1,637.50
		Acquisitions	500,000.00	0.00	
S9M7PUBU	PUT SWO USD PNBUS33CHA P 4.28% / R 1DSOFR 317U5Y5A6 06/10/2024	Dispositions	-500,000.00		1,700.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7PUDU	PUT SWO USD PNBUS33CHA P 4.295% / R 1DSOFR 317U5YDA7 06/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M75C0U	PUT SWO USD PNBUS33CHA P 4.328% / R 1DSOFR 317U5NLA2 05/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9MXE18U	PUT SWO USD UBSWUS33 P 3.495% / R 1DSOFR 317U79VA0 10/28/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,750.00
S9M9PULU	PUT SWO USD UBSWUS33 P 3.598% / R 1DSOFR 317U6XYA5 09/23/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M58RBU	PUT SWO USD UBSWUS33 P 3.783% / R 1DSOFR 317U4U1A9 02/05/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		775.00
S9MY2VQU	PUT SWO USD UBSWUS33 P 4.042% / R 1DSOFR 317U7IOA8 11/29/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,005.00
SBMT8BV6	PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,905.00
C00131LAS4	PVTPL AIA GROUP LTD 5.4% 09-30-2054	Acquisitions	1,060,000.00	-1,041,473.20	
		Dispositions	-225,000.00		223,841.25
C00973RAJ2	PVTPL AKER BP ASA 4.0% DUE 01-15-2031	Acquisitions	270,000.00	-268,531.20	
		Dispositions	-270,000.00		265,777.20
C06279JAD1	PVTPL BANK IRELAND GROUP PLC 5.601% 03-20-2030	Acquisitions	555,000.00	-499,666.50	
		Dispositions	-555,000.00		528,693.00
C07274EAL7	PVTPL BAYER US FIN LLC 6.5% 11-21-2033	Acquisitions	975,000.00	-974,562.90	
		Dispositions	-975,000.00		983,100.95
SBRF2076	PVTPL BERRY GLOBAL INC 5.65% 01-15-2034	Acquisitions	180,000.00	-181,069.20	
		Dispositions	-180,000.00		188,877.60
		Acquisitions	480,000.00	-478,627.20	
		Dispositions	-480,000.00		475,536.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQ66HH9	PVTPL BOEING CO 6.259%	05-01-2027			
		Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		417,236.50
SBQ66HK2	PVTPL BOEING CO 7.008%	05-01-2064			
		Acquisitions	550,000.00	-550,000.00	
		Dispositions	-550,000.00		601,661.50
C05571AAY1	PVTPL BPCE SA 5.936% 05-30-2035				
		Acquisitions	1,400,000.00	-1,400,000.00	
		Dispositions	-400,000.00		403,972.00
SBQXNZC4	PVTPL BRIGHHOUSE FINANCIAL GLOBAL FDG 5.55% 04-09-2027				
		Acquisitions	620,000.00	-619,814.00	
		Dispositions	-620,000.00		632,725.50
C12803RAG9	PVTPL CAIXABANK S A 5.673%	03-15-2030			
		Acquisitions	975,000.00	-972,522.40	
		Dispositions	-975,000.00		979,885.10
C12803RAH7	PVTPL CAIXABANK SA 6.037%	06-15-2035			
		Acquisitions	1,970,000.00	-1,983,076.55	
		Dispositions	-895,000.00		902,705.80
SBQB3T57	PVTPL COREBRIDGE GLOB FUNDING 4.65%	08-20-2027			
		Acquisitions	400,000.00	-399,936.00	
		Dispositions	-235,000.00		233,742.75
C225313AQ8	PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035				
		Acquisitions	1,425,000.00	-1,433,901.50	
		Dispositions	-1,425,000.00		1,442,185.35
C22535WAJ6	PVTPL CREDIT AGRICOLE S A 6.316%	10-03-2029			
		Acquisitions	285,000.00	-295,992.45	
		Dispositions	-285,000.00		291,572.10
C24872BAB6	PVTPL DENSO CORP 4.42%	09-11-2029			
		Acquisitions	445,000.00	-445,000.00	
		Dispositions	-445,000.00		450,460.15
SBQS6Z40	PVTPL GA GLOBAL FDG TR 5.5%	01-08-2029			
		Acquisitions	445,000.00	-442,414.55	
		Dispositions	-445,000.00		443,767.35
SBMZMB78	PVTPL GA GLOBAL FUNDING TRUST 4.4%	09-23-2027			
		Acquisitions	445,000.00	-444,741.90	
		Dispositions	-445,000.00		440,518.85
SBN8XDL3	PVTPL GLOBAL ATLANTIC FIN CO 3.125% DUE 06-15-2031 BEO				
		Acquisitions	550,000.00	-445,870.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP9R1N6	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054	Dispositions	-550,000.00		484,594.00
		Acquisitions	440,000.00	-437,517.30	
SBQS6YC1	PVTPL HYUNDAI CAP AMER 5.25% 01-08-2027	Dispositions	-225,000.00		239,384.25
		Acquisitions	845,000.00	-842,017.15	
SBSHSMN9	PVTPL HYUNDAI CAPITAL AMERICA 5.3% 03-19-2027	Dispositions	-845,000.00		847,720.90
		Acquisitions	75,000.00	-74,827.50	
SBMTYVS1	PVTPL HYUNDAI CAPITAL AMERICA 5.35% 03-19-2029	Dispositions	-75,000.00		74,964.75
		Acquisitions	235,000.00	-234,776.75	
SBSCBQV9	PVTPL ITC HOLDINGS CORP 5.65% 05-09-2034	Dispositions	-235,000.00		231,183.60
		Acquisitions	250,000.00	-249,680.00	
SBRC6TY1	PVTPL JACKSON NATL LIFE GLOBAL 4.6% 10-01-2029	Dispositions	-250,000.00		262,945.00
		Acquisitions	430,000.00	-429,355.00	
SBKPMXZ6	PVTPL LSEG US FINANCE CORP 4.875% 03-28-2027	Dispositions	-430,000.00		425,553.80
		Acquisitions	1,525,000.00	-1,513,866.50	
C50222CAB6	PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034	Dispositions	-555,000.00		549,910.65
		Acquisitions	575,000.00	-575,252.00	
SBJJRMQ4	PVTPL MARS INC 4.75% DUE 04-20-2033	Dispositions	-515,000.00		513,058.00
		Acquisitions	485,000.00	-484,631.40	
SBPW6WW6	PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 5.1% 04-09-2027	Dispositions	-230,000.00		224,659.40
		Acquisitions	590,000.00	-589,823.00	
SBS3FPY6	PVTPL MASSMUTUAL GLOBAL FUNDIN 5.15% 05-30-2029	Dispositions	-590,000.00		590,024.90
		Acquisitions	360,000.00	-359,701.20	
SBT6MFC9	PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.8% 11-13-2026	Dispositions	-360,000.00		357,296.40
		Acquisitions	500,000.00	-499,590.00	
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Dispositions	-500,000.00		500,650.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQFH698	PVTPL MUTUAL OF OMAHA GLOBAL 5.35% 04-09-2027	Acquisitions	380,000.00	-329,957.40	
		Dispositions	-380,000.00		338,340.60
C632525BS9	PVTPL NATIONAL AUSTRALIA BK LTD 5.181% 06-11-2034	Acquisitions	260,000.00	-259,987.00	
		Dispositions	-260,000.00		267,122.40
C63906YAH1	PVTPL NATWEST MARKETS PLC 5.416% 05-17-2027	Acquisitions	585,000.00	-609,954.60	
		Dispositions	-585,000.00		601,959.90
SBPW6TT2	PVTPL NEW YORK LIFE GLOBAL FDG 4.9% 04-02-2027	Acquisitions	685,000.00	-685,000.00	
		Dispositions	-685,000.00		703,685.75
SBRXJD81	PVTPL NEW YORK LIFE GLOBAL FDG 5.0% 01-09-2034	Acquisitions	295,000.00	-294,846.60	
		Dispositions	-295,000.00		294,174.00
SBM8BY62	PVTPL NEWMONT CORP / NEWCREST FIN 5.3% 03-15-2026	Acquisitions	320,000.00	-319,974.40	
		Dispositions	-320,000.00		317,568.00
SBJXLHN4	PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	Acquisitions	1,175,000.00	-1,174,800.25	
		Dispositions	-1,175,000.00		1,173,082.40
SBPX3BD0	PVTPL NORTHWESTERN MUTUAL GLBL 5.07% 03-25-2027	Acquisitions	622,000.00	-429,012.06	
		Dispositions	-622,000.00		431,363.22
SBSVHY36	PVTPL NUVEEN LLC 5.55% 01-15-2030	Acquisitions	845,000.00	-844,907.05	
		Dispositions	-845,000.00		846,597.75
SBSVHWL0	PVTPL NUVEEN LLC 5.85% 04-15-2034	Acquisitions	635,000.00	-634,288.80	
		Dispositions	-635,000.00		639,622.80
SBSY1XL6	PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054	Acquisitions	405,000.00	-410,042.25	
		Dispositions	-405,000.00		427,829.85
SB1XCPL5	PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	Acquisitions	330,000.00	-329,861.40	
		Dispositions	-330,000.00		336,735.30
		Acquisitions	1,299,477.63	-1,349,386.60	
		Dispositions	-81,520.48		81,520.48

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSWTF50	PVTPL PRINCIPAL LIFE GLOBAL FUND II 4.6% 08-19-2024	Acquisitions	2,170,000.00	-2,196,495.70	
		Dispositions	-2,170,000.00		2,201,244.75
SBPRBY53	PVTPL RGA GLOBAL FUNDING 5.5% 01-11-2031	Acquisitions	465,000.00	-463,135.35	
		Dispositions	-465,000.00		463,271.75
C771196CG5	PVTPL ROCHE HLDGS INC NT 5.489% 11-13-2030	Acquisitions	355,000.00	-370,854.30	
		Dispositions	-1,335,000.00		1,396,149.85
SBM8H4B5	PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO	Acquisitions	1,025,000.00	-1,036,953.50	
		Dispositions	-700,000.00		668,500.00
C771196CF7	PVTPL ROCHE HLDGS INC 5.338% 11-13-2028	Acquisitions	305,000.00	-310,227.70	
		Dispositions	-305,000.00		307,531.50
SBPK32Z2	PVTPL ROCHE HOLDINGS INC 2.076% DUE 12-13-2031 BEO	Acquisitions	125,000.00	-104,188.75	
		Dispositions	-125,000.00		105,487.50
C83272GAA9	PVTPL SMURFIT KAPPA TREASURY 5.2% 01-15-2030	Acquisitions	885,000.00	-884,106.00	
		Dispositions	-885,000.00		883,313.55
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055	Acquisitions	450,000.00	-435,222.00	
		Dispositions	-335,000.00		324,413.10
SBPGN836	PVTPL SOLVENTUM CORP 5.4% 03-01-2029	Acquisitions	730,000.00	-728,934.20	
		Dispositions	-95,000.00		94,868.90
SBPGN825	PVTPL SOLVENTUM CORP 5.45% 02-25-2027	Acquisitions	1,165,000.00	-1,164,848.55	
		Dispositions	-1,165,000.00		1,167,295.05
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Acquisitions	1,135,000.00	-1,130,851.70	
		Dispositions	-1,135,000.00		1,140,924.70
SBPVFGY4	PVTPL SOLVENTUM CORP 6.0% 05-15-2064	Acquisitions	1,055,000.00	-1,056,107.75	
		Dispositions	-320,000.00		323,052.80
SBNRNHL2	PVTPL SWISS RE SUB FIN PLC 5.698% 04-05-2035	Acquisitions	200,000.00	-200,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	Dispositions	-200,000.00		201,036.00
		Acquisitions	365,000.00	-326,317.30	
C225401AU2	PVTPL UBS GROUP AG VAR RT 05-14-2032	Dispositions	-365,000.00		353,929.55
		Acquisitions	905,000.00	-765,483.05	
SBNNRNQ5	PVTPL USAA CAP CORP MEDIUM TERM NTS BOOKENTRY 5.25% 06-01-2027	Dispositions	-550,000.00		478,402.30
		Acquisitions	505,000.00	-503,540.55	
SBMTYVN6	PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.6% 03-22-2034	Dispositions	-505,000.00		508,858.20
		Acquisitions	730,000.00	-725,809.80	
SBP812W5	PVTPL VOLKSWAGEN GROUP AMERICA 4.85% 08-15-2027	Dispositions	-730,000.00		741,583.80
		Acquisitions	200,000.00	-198,286.00	
SBNZHS80	PVTPL VOLKSWAGEN GROUP AMERICA 5.4% 03-20-2026	Dispositions	-200,000.00		198,022.00
		Acquisitions	545,000.00	-544,553.10	
SBSMNPNO	PVTPL 6297782 LLC 6.176% 10-01-2054	Dispositions	-545,000.00		543,724.70
		Acquisitions	210,000.00	-209,979.00	
SBNG8GG6	QUALCOMM INC 4.5% 05-20-2052	Dispositions	-210,000.00		210,205.80
		Acquisitions	1,080,000.00	-950,670.00	
C747525BT9	QUALCOMM INC 6% 05-20-2053	Dispositions	-1,080,000.00		949,784.40
		Acquisitions	505,000.00	-558,928.95	
SBPSQQY0	REALTY INCOME CORP 2.7% 02-15-2032	Dispositions	-915,000.00		1,001,128.95
		Dispositions	-305,000.00		259,054.80
SBPSQR03	REALTY INCOME CORP 3.2% 02-15-2031	Free Receipt	460,000.00	385,015.97	
		Dispositions	-235,000.00		207,396.50
SBR87506	REGENCY CENTERS CORP 5.25% 01-15-2034	Free Receipt	235,000.00	207,058.02	
		Dispositions	-235,000.00		207,396.50
SBTFJ3Y9	REGIONS FINL CORP FLTG RT 5.502% DUE 09-06-2035	Acquisitions	350,000.00	-348,659.50	
		Dispositions	-350,000.00		348,188.40

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPLZ1S3	REPUBLIC SERVICES INC 5.2% 11-15-2034	Acquisitions	1,240,000.00	-1,245,617.55	
		Dispositions	-805,000.00		814,477.10
SBS44SW1	RGA GLOBAL FDG 5.448% DUE 05-24-2029	Acquisitions	95,000.00	-94,711.20	
		Dispositions	-95,000.00		95,693.50
SBM8SW81	ROCHE HLDGS INC 4.909% 03-08-2031	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		502,874.60
C78017FZT3	ROYAL BANK OF CANADA 4.65% 10-18-2030	Acquisitions	210,000.00	-205,936.50	
		Dispositions	-210,000.00		211,877.40
SBQWS4R8	ROYAL BANK OF CANADA 5.0% DUE 02-01-2033	Acquisitions	545,000.00	-545,000.00	
		Dispositions	-545,000.00		542,340.40
C78016HZW3	ROYAL BANK OF CANADA 5.15% 02-01-2034	Acquisitions	255,000.00	-256,560.60	
		Dispositions	-255,000.00		257,687.70
C78016EZZ3	ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTS BOOK ENTRY 1.4% 11-02-2026	Acquisitions	295,000.00	-291,855.30	
		Dispositions	-295,000.00		289,456.95
SBQQ79K9	RTX CORPORATION 7.0% DUE 11-01-2028	Acquisitions	325,000.00	-297,674.00	
		Dispositions	-325,000.00		307,066.50
C80282KBC9	SANTANDER HLDGS USA INC 2.49% 01-06-2028	Acquisitions	225,000.00	-242,860.50	
		Dispositions	-225,000.00		244,620.00
SBN4L8K5	SANTANDER HLDGS USA INC 6.124% 05-31-2027	Acquisitions	610,000.00	-551,995.10	
		Dispositions	-610,000.00		560,230.10
SBLGYRK1	SCHWAB CHARLES CORP NEW 6.136% 08-24-2034	Acquisitions	375,000.00	-375,000.00	
		Dispositions	-375,000.00		376,323.75
SBR4TV31	SHELL FIN US INC 4.0% 05-10-2046	Acquisitions	215,000.00	-225,272.70	
		Dispositions	-560,000.00		588,153.00
		Dispositions	-435,000.00		366,900.75
		Free Receipt	435,000.00	367,319.81	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	225,000.00	-189,432.00	
		Dispositions	-435,000.00		435.00
SBRSF179	SIMON PPTY GROUP L P 4.75% 09-26-2034	Acquisitions	235,000.00	-233,376.15	
		Dispositions	-235,000.00		225,343.85
SBP5JMD3	SONOCO PRODS CO 5.0% 09-01-2034	Acquisitions	705,000.00	-699,672.30	
		Dispositions	-705,000.00		683,140.25
SBSLJJS2	SOUTHERN CALIF EDISON CO 5.35% 03-01-2026	Acquisitions	1,225,000.00	-1,225,000.00	
		Dispositions	-1,225,000.00		1,226,702.75
C84262LBU3	SOUTHERN CO DISC COML PAPER 4/2 YRS 1&2 02-28-2024	Acquisitions	1,000,000.00	-997,725.00	
		Dispositions	-1,000,000.00		1,000,000.00
C84262LBD1	SOUTHERN CO. 02-13-2024	Acquisitions	1,000,000.00	-995,667.78	
		Dispositions	-1,000,000.00		1,000,000.00
SBLB20N4	SOUTHN CAL EDISON 1.2% DUE 02-01-2026	Acquisitions	1,340,000.00	-1,250,876.60	
		Dispositions	-1,340,000.00		1,289,013.00
SBSLT3G8	STATE STR CORP FLTG RT 4.53% DUE 02-20-2029	Acquisitions	370,000.00	-370,000.00	
		Dispositions	-220,000.00		219,032.00
SBN6M572	STATE STR CORP 4.33% 10-22-2027	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		750,421.65
SBTJ0H91	STATE STREET BANK & TRUST 4.594% 11-25-2026	Acquisitions	950,000.00	-950,000.00	
		Dispositions	-950,000.00		951,890.50
SBKBQ3F2	SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029	Acquisitions	325,000.00	-300,742.00	
		Dispositions	-325,000.00		303,546.75
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE 01-15-2030	Acquisitions	1,320,000.00	-1,189,002.65	
		Dispositions	-645,000.00		556,776.90
SBS6Z6W8	SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034	Acquisitions	1,285,000.00	-1,285,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030	Dispositions	-1,285,000.00		1,334,722.85
		Acquisitions	900,000.00	-750,623.05	
SBD0R6N6	SUMITOMO MITSUI 2.632% DUE 07-14-2026	Dispositions	-900,000.00		794,610.00
		Acquisitions	425,000.00	-411,336.25	
SBS6Z6S4	SUMITOMO MITSUI 5.316% DUE 07-09-2029	Dispositions	-425,000.00		411,221.50
		Acquisitions	450,000.00	-460,219.50	
S9F3SGGL	SWAP COLL PAYABLE TO WELLS FARGO BANK, N.A.CHARLOTTE,NC,US	Dispositions	-450,000.00		468,690.30
		Acquisitions	710,000.00	-710,000.00	
S9F3SGGU	SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US	Dispositions	-710,000.00		710,000.00
		Acquisitions	130,000.00	-130,000.00	
SBR2NKL6	SYNCHRONY FINANCIAL 5.935% 08-02-2030	Dispositions	-130,000.00		130,000.00
		Acquisitions	410,000.00	-410,000.00	
SBJQ1YC9	SYNCHRONY FINL 5.15% DUE 03-19-2029	Dispositions	-410,000.00		418,655.10
		Acquisitions	280,000.00	-276,799.60	
S9A6FXKL	TBA COLLATERAL PAYABLE TO BANKOFAMERICA	Dispositions	-170,000.00		168,986.80
		Acquisitions	1,230,000.00	-1,230,000.00	
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Dispositions	-570,000.00		570,000.00
		Acquisitions	438,000.00	-438,000.00	
S9A6FF6L	TBA COLLATERAL PAYABLE TO MORGAN STANLEY	Dispositions	-272,000.00		272,000.00
		Acquisitions	3,682,000.00	-3,682,000.00	
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	Dispositions	-3,434,000.00		3,434,000.00
		Acquisitions	1,670,000.00	-1,670,000.00	
S9A6FXSU	TBA COLLATERAL RECEIVABLE FROM BARCLAYS	Dispositions	-1,410,000.00		1,410,000.00
		Acquisitions	270,000.00	-270,000.00	
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE	Dispositions	-270,000.00		270,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A6FF6U	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	Acquisitions	575,000.00	-575,000.00	
		Dispositions	-575,000.00		575,000.00
SB1FGYY1	THAMES WTR UTL FIN 5.125% GTD 28/09/2037GBP	Acquisitions	1,297,000.00	-1,297,000.00	
		Dispositions	-1,297,000.00		1,297,000.00
SBFZYYP4	TORCHMARK CORP 4.55% DUE 09-15-2028	Acquisitions	600,000.00	-620,221.91	
		Dispositions	-600,000.00		594,067.37
C89115A2Y7	TORONTO DOMINION BK 4.994% 04-05-2029	Acquisitions	135,000.00	-125,560.80	
		Dispositions	-135,000.00		128,144.70
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064	Acquisitions	275,000.00	-269,079.25	
		Dispositions	-275,000.00		276,218.25
SBPW6WP9	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	Acquisitions	435,000.00	-435,000.00	
		Dispositions	-435,000.00		427,632.20
SBMVNP51	TOYOTA MOTOR CREDIT CORP 5.55% 11-20-2030	Acquisitions	35,000.00	-35,000.00	
		Dispositions	-35,000.00		36,801.10
SBN776F1	TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO	Acquisitions	660,000.00	-677,707.80	
		Dispositions	-2,090,000.00		2,177,400.95
SBPTK7G0	TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK 5.0% DUE 03-19-2027	Acquisitions	330,000.00	-314,886.00	
		Dispositions	-330,000.00		316,483.20
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG	Acquisitions	300,000.00	-299,637.00	
		Dispositions	-300,000.00		298,578.00
SBSMRJY1	TOYOTA MTR CR CORP 4.55% 08-09-2029	Acquisitions	1,010,000.00	-876,690.10	
		Dispositions	-1,010,000.00		868,205.80
SBQB8GR3	TOYOTA MTR CR CORP 4.8% 01-05-2026	Acquisitions	465,000.00	-464,056.05	
		Dispositions	-465,000.00		462,177.45
		Acquisitions	675,000.00	-674,480.25	
		Dispositions	-675,000.00		675,020.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNSP1Q0	TOYOTA MTR CR CORP 5.05% 05-16-2029	Acquisitions	385,000.00	-384,176.10	
		Dispositions	-385,000.00		385,835.20
SB5SKD29	TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040	Acquisitions	655,000.00	-680,558.10	
		Dispositions	-655,000.00		681,520.95
SBMGC3Y8	TRUIST FINANCIAL CORPORATION 5.435% 01-24-2030	Acquisitions	1,165,000.00	-1,157,811.85	
		Dispositions	-1,165,000.00		1,152,759.00
SBQ83W39	TRUIST FINANCIAL CORPORATION 6.123% 10-28-2033	Acquisitions	235,000.00	-241,227.50	
		Dispositions	-235,000.00		242,226.25
C89788MAS1	TRUIST FINL CORP 5.711% 01-24-2035	Acquisitions	1,150,000.00	-1,168,365.20	
		Dispositions	-1,150,000.00		1,155,793.30
SBMFF8J8	TYSON FOODS INC 5.7% 03-15-2034	Acquisitions	915,000.00	-913,325.55	
		Dispositions	-915,000.00		922,466.40
SBRBCTK6	U S BANCORP MEDIUM TERM NTS- BOOK 5.384%01-23-2030	Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		392,082.60
SBP4YH45	UBER TECHNOLOGIES INC 5.35% 09-15-2054	Acquisitions	475,000.00	-474,078.50	
		Dispositions	-475,000.00		477,593.65
C902613BL1	UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030	Acquisitions	580,000.00	-579,756.40	
		Dispositions	-580,000.00		580,052.25
SBQ1PKT4	UNILEVER CAPITAL CORP 4.625% 08-12-2034	Acquisitions	445,000.00	-440,647.90	
		Dispositions	-445,000.00		445,565.15
SBT03SY1	UNITED PARCEL SVC INC 5.5% 05-22-2054	Acquisitions	485,000.00	-484,219.15	
		Dispositions	-245,000.00		265,469.75
SBLPK6Q9	UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO	Acquisitions	1,005,000.00	-838,392.15	
		Dispositions	-1,005,000.00		855,445.95
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	400,000.00	-275,940.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPDY7X5	UNITEDHEALTH GROUP INC 4.8% 01-15-2030	Dispositions	-280,000.00		198,514.40
		Acquisitions	540,000.00	-548,143.20	
SBQB5GJ6	UNITEDHEALTH GROUP INC 4.9% 04-15-2031	Dispositions	-540,000.00		540,151.20
		Acquisitions	445,000.00	-441,889.45	
SBPDY843	UNITEDHEALTH GROUP INC 5.15% 07-15-2034	Dispositions	-445,000.00		438,996.95
		Acquisitions	820,000.00	-819,950.80	
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	Dispositions	-820,000.00		847,724.85
		Acquisitions	360,000.00	-357,829.20	
SB2PPW63	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	Dispositions	-360,000.00		381,087.80
		Acquisitions	280,000.00	-311,883.60	
C91159HJR2	US BANCORP 5.678% 01-23-2035	Dispositions	-280,000.00		319,364.80
		Acquisitions	125,000.00	-126,808.75	
C92343VGN8	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	Dispositions	-125,000.00		130,717.50
		Acquisitions	720,000.00	-592,259.20	
C92348KCQ4	VERIZON MASTER TR SER 24-3 CL A1A 5.34% 04-20-2027	Dispositions	-720,000.00		590,594.40
		Acquisitions	250,000.00	-249,944.65	
SBQJQKM2	VICI PROPERTIES LP 6.125% 04-01-2054	Dispositions	-250,000.00		254,121.09
		Acquisitions	400,000.00	-392,768.00	
SBPCTTH9	VIRGINIA ELEC & PWR CO 5.35% 01-15-2054	Dispositions	-400,000.00		398,352.00
		Acquisitions	370,000.00	-369,060.20	
C91842JBD0	VW CR INC DISC COML PAPER 4/2 YRS 1&2 02-13-2024	Dispositions	-370,000.00		352,872.70
		Acquisitions	1,000,000.00	-995,040.00	
C91842JBN8	VW CR INC DISC COML PAPER 4/2 YRS 1&2 0%CP 02-22-2024	Dispositions	-1,000,000.00		1,000,000.00
		Acquisitions	1,100,000.00	-1,093,829.00	
SBKS6GR8	WALMART INC 2.95% DUE 09-24-2049	Dispositions	-1,100,000.00		1,100,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLFB8Z5	WASTE CONNECTIONS INC 5.0% 03-01-2034	Acquisitions	840,000.00	-586,882.80	
		Dispositions	-400,000.00		274,112.00
SBT6MK91	WASTE MGMT INC DEL SR NT 4.95% 07-03-2031	Acquisitions	615,000.00	-607,835.25	
		Dispositions	-615,000.00		608,032.05
C95000U2U6	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	Acquisitions	710,000.00	-705,690.30	
		Dispositions	-710,000.00		703,510.60
SBMYML35	WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026	Acquisitions	170,000.00	-146,234.00	
		Dispositions	-170,000.00		148,166.90
SBMGDBG9	WELLS FARGO & CO 2.393% 06-02-2028	Acquisitions	280,000.00	-269,696.00	
		Dispositions	-280,000.00		271,082.00
SBK8ZY9	WELLS FARGO & CO 2.572% 02-11-2031	Acquisitions	755,000.00	-718,134.60	
		Dispositions	-755,000.00		713,369.30
SBKRKN36	WELLS FARGO & CO 2.879% 10-30-2030	Acquisitions	275,000.00	-234,723.50	
		Dispositions	-765,000.00		668,844.75
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041	Acquisitions	415,000.00	-365,025.70	
		Dispositions	-415,000.00		367,134.00
C95000U3J0	WELLS FARGO & COMPANY 5.198% 01-23-2030	Acquisitions	1,170,000.00	-895,516.65	
		Dispositions	-3,185,000.00		2,462,948.40
SBQWR464	WELLS FARGO & COMPANY 5.499% 01-23-2035	Acquisitions	2,430,000.00	-2,430,000.00	
		Dispositions	-1,330,000.00		1,325,521.60
C95000U3F8	WELLS FARGO & COMPANY 5.557% 07-25-2034	Acquisitions	160,000.00	-165,116.80	
		Dispositions	-160,000.00		162,598.40
SBNFZXP6	WELLS FARGO & COMPANY 5.574% 07-25-2029	Acquisitions	915,000.00	-926,997.90	
		Dispositions	-600,000.00		603,498.00
		Acquisitions	1,400,000.00	-1,415,260.00	
		Dispositions	-260,000.00		263,367.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQKVR25	WELLS FARGO & COMPANY 5.707% 04-22-2028				
		Acquisitions	635,000.00	-635,000.00	
		Dispositions	-635,000.00		636,873.25

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

RELX Inc. US Retirement Plan
Form 5500 SCHEDULE H, PART IV, Line 4j
SCHEDULE OF REPORTABLE TRANSACTIONS
Year ended December 31, 2024
Employer ID No: 52-1471842 Plan No: 004

Account number RELXG
Account Name RELX PENSION CONSOLIDATION

Page 162 of 561

◆ 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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 05 JAN 2024 AUD / USD EX.RATE 1.4955999 WITH BANK OF	758,497.000	5 Jan 24				0.00	507,152.33	496,512.16	-10,640.17
FX DEAL TRANSACTED ON 05 JAN 2024 USD / AUD EX.RATE 0.6681 WITH BANK OF AMERICA,	-758,497.000	5 Jan 24				0.00	-506,751.85	-509,065.29	-2,313.44
FX DEAL TRANSACTED ON 06 FEB 2024 AUD / USD EX.RATE 1.5404668 WITH BANK OF	2,297,000.000	6 Feb 24				0.00	1,491,106.51	1,496,151.04	5,044.53
FX DEAL TRANSACTED ON 06 FEB 2024 USD / AUD EX.RATE 0.6496599 WITH BANK OF	-2,297,000.000	6 Feb 24				0.00	-1,492,268.79	-1,500,630.14	-8,361.35
FX DEAL TRANSACTED ON 26 MAR 2024 AUD / USD EX.RATE 1.5254367 WITH BANK OF	158,330.000	26 Mar 24				0.00	103,793.23	102,764.09	-1,029.14
FX DEAL TRANSACTED ON 26 MAR 2024 USD / AUD EX.RATE 0.655 WITH BANK OF AMERICA,	-158,330.000	26 Mar 24				0.00	-103,706.15	-102,795.76	910.39
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	397,000.000	7 Mar 24				0.00	506,620.87	505,996.38	-624.49
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	-397,000.000	7 Mar 24				0.00	-506,698.21	-498,731.25	7,966.96
FX DEAL TRANSACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	210,000.000	14 Mar 24				0.00	269,026.82	267,718.50	-1,308.32
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	-210,000.000	14 Mar 24				0.00	-269,057.94	-263,812.50	5,245.44
FX DEAL TRANSACTED ON 24 JAN 2024 GBP / USD EX.RATE 0.7852879 WITH BANK OF	880,000.000	24 Jan 24				0.00	1,120,608.10	1,116,148.01	-4,460.09
FX DEAL TRANSACTED ON 24 JAN 2024 USD / GBP EX.RATE 1.2733576 WITH BANK OF	-880,000.000	24 Jan 24				0.00	-1,120,554.69	-1,114,652.10	5,902.59

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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									
Danish krone - DKK									
FX DEAL TRANSACTED ON 26 MAR 2024 DKK / USD EX.RATE 6.86761 WITH BANK OF	1,494,735.320	26 Mar 24				0.00	217,650.00	215,316.13	-2,333.87
FX DEAL TRANSACTED ON 26 MAR 2024 USD / DKK EX.RATE 0.1458298 WITH BANK OF	-1,492,493.520	26 Mar 24				0.00	-217,650.00	-213,778.35	3,871.65
FX DEAL TRANSACTED ON 28 FEB 2024 DKK / USD EX.RATE 6.890013 WITH BANK OF	3,041,086.380	28 Feb 24				0.00	441,376.00	442,056.92	680.92
FX DEAL TRANSACTED ON 28 FEB 2024 USD / DKK EX.RATE 0.1453576 WITH BANK OF	-3,036,482.830	28 Feb 24				0.00	-441,376.00	-437,404.35	3,971.65
FX DEAL TRANSACTED ON 29 OCT 2024 DKK / USD EX.RATE 6.917501 WITH BANK OF	3,353,331.660	29 Oct 24				0.00	484,760.56	487,846.03	3,085.47
FX DEAL TRANSACTED ON 29 OCT 2024 USD / DKK EX.RATE 0.1447781 WITH BANK OF	-3,348,299.360	29 Oct 24				0.00	-484,760.56	-469,986.23	14,774.33
Euro - EUR									
FX DEAL TRANSACTED ON 10 JUN 2024 EUR / USD EX.RATE 0.9291747 WITH BANK OF	303,000.000	10 Jun 24				0.00	326,095.84	325,103.88	-991.96
FX DEAL TRANSACTED ON 10 JUN 2024 USD / EUR EX.RATE 1.0751784 WITH BANK OF	-303,000.000	10 Jun 24				0.00	-325,779.06	-325,255.37	523.69
FX DEAL TRANSACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9326371 WITH BANK OF	10,568,000.000	25 Apr 24				0.00	11,331,309.73	11,290,323.27	-40,986.46
FX DEAL TRANSACTED ON 25 APR 2024 USD / EUR EX.RATE 1.0736394 WITH BANK OF	-10,568,000.000	25 Apr 24				0.00	-11,346,221.18	-11,487,416.02	-141,194.84
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 10 DEC 2024 HKD / USD EX.RATE 7.7701 WITH BANK OF AMERICA,	1,834,916.890	10 Dec 24				0.00	236,151.00	236,345.47	194.47

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 10 DEC 2024 USD / HKD EX.RATE 0.1286091 WITH BANK OF	-1,836,192.100	10 Dec 24				0.00	-236,151.00	-236,123.67	27.33
FX DEAL TRANSACTED ON 13 JUN 2024 HKD / USD EX.RATE 7.80342 WITH BANK OF	3,453,453.460	13 Jun 24				0.00	442,556.40	442,189.20	-367.20
FX DEAL TRANSACTED ON 13 JUN 2024 USD / HKD EX.RATE 0.12803 WITH BANK OF	-3,456,662.000	13 Jun 24				0.00	-442,556.40	-442,469.73	86.67
FX DEAL TRANSACTED ON 13 SEP 2024 HKD / USD EX.RATE 7.786225 WITH BANK OF	755,034.750	13 Sep 24				0.00	96,970.58	97,108.08	137.50
FX DEAL TRANSACTED ON 13 SEP 2024 USD / HKD EX.RATE 0.1282639 WITH BANK OF	-756,023.950	13 Sep 24				0.00	-96,970.58	-96,996.41	-25.83
FX DEAL TRANSACTED ON 15 JUL 2024 HKD / USD EX.RATE 7.799263 WITH BANK OF	3,450,693.990	15 Jul 24				0.00	442,438.47	442,623.65	185.18
FX DEAL TRANSACTED ON 15 JUL 2024 USD / HKD EX.RATE 0.1281228 WITH BANK OF	-3,453,238.010	15 Jul 24				0.00	-442,438.47	-442,161.62	276.85
Japanese yen - JPY									
FX DEAL TRANSACTED ON 26 NOV 2024 JPY / USD EX.RATE 152.475 WITH BANK OF	10,620,646.000	26 Nov 24				0.00	69,655.00	67,679.43	-1,975.57
FX DEAL TRANSACTED ON 26 NOV 2024 USD / JPY EX.RATE 0.0065206 WITH BANK OF	-10,682,290.000	26 Nov 24				0.00	-69,655.00	-71,255.65	-1,600.65
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 09 OCT 2024 PEN / USD EX.RATE 3.7564 WITH BANK OF AMERICA,	2,092,314.800	9 Oct 24				0.00	557,000.00	559,487.34	2,487.34
FX DEAL TRANSACTED ON 16 DEC 2024 USD / PEN EX.RATE 0.2678595 WITH BANK OF	-2,092,314.800	16 Dec 24				0.00	-560,446.47	-559,487.34	959.13

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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									
South African rand - ZAR									
FX DEAL TRANSACTED ON 29 OCT 2024 USD / ZAR EX.RATE 0.056205 WITH BANK OF	-9,045,805.620	29 Oct 24				0.00	-508,419.83	-506,200.65	2,219.18
FX DEAL TRANSACTED ON 29 OCT 2024 ZAR / USD EX.RATE 17.72 WITH BANK OF AMERICA,	9,009,199.390	29 Oct 24				0.00	508,419.83	509,534.08	1,114.25
Swiss franc - CHF									
FX DEAL TRANSACTED ON 04 JAN 2024 CHF / USD EX.RATE 0.8491434 WITH BANK OF	224,785.240	4 Jan 24				0.00	264,720.00	265,593.71	873.71
FX DEAL TRANSACTED ON 04 JAN 2024 USD / CHF EX.RATE 1.180591 WITH BANK OF	-224,226.680	4 Jan 24				0.00	-264,720.00	-260,259.63	4,460.37
United States dollar - USD									
FX DEAL TRANSACTED ON 04 JAN 2024 CHF / USD EX.RATE 0.8491434 WITH BANK OF	-264,720.000	4 Jan 24				0.00	-264,720.00	-264,720.00	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / CHF EX.RATE 1.180591 WITH BANK OF	264,720.000	4 Jan 24				0.00	264,720.00	264,720.00	0.00
FX DEAL TRANSACTED ON 05 JAN 2024 AUD / USD EX.RATE 1.4955999 WITH BANK OF	-507,152.330	5 Jan 24				0.00	-507,152.33	-507,152.33	0.00
FX DEAL TRANSACTED ON 05 JAN 2024 USD / AUD EX.RATE 0.6681 WITH BANK OF AMERICA,	506,751.850	5 Jan 24				0.00	506,751.85	506,751.85	0.00
FX DEAL TRANSACTED ON 06 FEB 2024 AUD / USD EX.RATE 1.5404668 WITH BANK OF	-1,491,106.510	6 Feb 24				0.00	-1,491,106.51	-1,491,106.51	0.00
FX DEAL TRANSACTED ON 06 FEB 2024 USD / AUD EX.RATE 0.6496599 WITH BANK OF	1,492,268.790	6 Feb 24				0.00	1,492,268.79	1,492,268.79	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	-506,620.870	7 Mar 24				0.00	-506,620.87	-506,620.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	506,698.210	7 Mar 24				0.00	506,698.21	506,698.21	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 PEN / USD EX.RATE 3.7564 WITH BANK OF AMERICA,	-557,000.000	9 Oct 24				0.00	-557,000.00	-557,000.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 HKD / USD EX.RATE 7.7701 WITH BANK OF AMERICA,	-236,151.000	10 Dec 24				0.00	-236,151.00	-236,151.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 USD / HKD EX.RATE 0.1286091 WITH BANK OF	236,151.000	10 Dec 24				0.00	236,151.00	236,151.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 EUR / USD EX.RATE 0.9291747 WITH BANK OF	-326,095.840	10 Jun 24				0.00	-326,095.84	-326,095.84	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / EUR EX.RATE 1.0751784 WITH BANK OF	325,779.060	10 Jun 24				0.00	325,779.06	325,779.06	0.00
FX DEAL TRANSACTED ON 13 JUN 2024 HKD / USD EX.RATE 7.80342 WITH BANK OF	-442,556.400	13 Jun 24				0.00	-442,556.40	-442,556.40	0.00
FX DEAL TRANSACTED ON 13 JUN 2024 USD / HKD EX.RATE 0.12803 WITH BANK OF	442,556.400	13 Jun 24				0.00	442,556.40	442,556.40	0.00
FX DEAL TRANSACTED ON 13 SEP 2024 HKD / USD EX.RATE 7.786225 WITH BANK OF	-96,970.580	13 Sep 24				0.00	-96,970.58	-96,970.58	0.00
FX DEAL TRANSACTED ON 13 SEP 2024 USD / HKD EX.RATE 0.1282639 WITH BANK OF	96,970.580	13 Sep 24				0.00	96,970.58	96,970.58	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	-269,026.820	14 Mar 24				0.00	-269,026.82	-269,026.82	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	269,057.940	14 Mar 24				0.00	269,057.94	269,057.94	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 HKD / USD EX.RATE 7.799263 WITH BANK OF	-442,438.470	15 Jul 24				0.00	-442,438.47	-442,438.47	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / HKD EX.RATE 0.1281228 WITH BANK OF	442,438.470	15 Jul 24				0.00	442,438.47	442,438.47	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / PEN EX.RATE 0.2678595 WITH BANK OF	560,446.470	16 Dec 24				0.00	560,446.47	560,446.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 24 JAN 2024 GBP / USD EX.RATE 0.7852879 WITH BANK OF	-1,120,608.100	24 Jan 24				0.00	-1,120,608.10	-1,120,608.10	0.00
FX DEAL TRANSACTED ON 24 JAN 2024 USD / GBP EX.RATE 1.2733576 WITH BANK OF	1,120,554.690	24 Jan 24				0.00	1,120,554.69	1,120,554.69	0.00
FX DEAL TRANSACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9326371 WITH BANK OF	-11,331,309.730	25 Apr 24				0.00	-11,331,309.73	-11,331,309.73	0.00
FX DEAL TRANSACTED ON 25 APR 2024 USD / EUR EX.RATE 1.0736394 WITH BANK OF	11,346,221.180	25 Apr 24				0.00	11,346,221.18	11,346,221.18	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 AUD / USD EX.RATE 1.5254367 WITH BANK OF	-103,793.230	26 Mar 24				0.00	-103,793.23	-103,793.23	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 DKK / USD EX.RATE 6.86761 WITH BANK OF	-217,650.000	26 Mar 24				0.00	-217,650.00	-217,650.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 USD / AUD EX.RATE 0.655 WITH BANK OF AMERICA,	103,706.150	26 Mar 24				0.00	103,706.15	103,706.15	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 USD / DKK EX.RATE 0.1458298 WITH BANK OF	217,650.000	26 Mar 24				0.00	217,650.00	217,650.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 JPY / USD EX.RATE 152.475 WITH BANK OF	-69,655.000	26 Nov 24				0.00	-69,655.00	-69,655.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / JPY EX.RATE 0.0065206 WITH BANK OF	69,655.000	26 Nov 24				0.00	69,655.00	69,655.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 DKK / USD EX.RATE 6.890013 WITH BANK OF	-441,376.000	28 Feb 24				0.00	-441,376.00	-441,376.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / DKK EX.RATE 0.1453576 WITH BANK OF	441,376.000	28 Feb 24				0.00	441,376.00	441,376.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 DKK / USD EX.RATE 6.917501 WITH BANK OF	-484,760.560	29 Oct 24				0.00	-484,760.56	-484,760.56	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 29 OCT 2024 USD / DKK EX.RATE 0.1447781 WITH BANK OF	484,760.560	29 Oct 24				0.00	484,760.56	484,760.56	0.00
FX DEAL TRANACTED ON 29 OCT 2024 USD / ZAR EX.RATE 0.056205 WITH BANK OF	508,419.830	29 Oct 24				0.00	508,419.83	508,419.83	0.00
FX DEAL TRANACTED ON 29 OCT 2024 ZAR / USD EX.RATE 17.72 WITH BANK OF AMERICA,	-508,419.830	29 Oct 24				0.00	-508,419.83	-508,419.83	0.00
Total BANK OF AMERICA, N.A							.000.00	-153,213.78	-153,213.78

BARCLAYS BANK PLC WHOLESALE**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANACTED ON 23 OCT 2024 USD / AUD EX.RATE 0.66777 WITH BARCLAYS BANK	-1,925,000.000	23 Oct 24				0.00	-1,285,457.25	-1,276,948.76	8,508.49

British pound sterling - GBP

FX DEAL TRANACTED ON 27 MAR 2024 USD / GBP EX.RATE 1.2625 WITH BARCLAYS BANK	-1,016,000.000	27 Mar 24				0.00	-1,282,700.00	-1,276,350.00	6,350.00
FX DEAL TRANACTED ON 28 MAR 2024 GBP / USD EX.RATE 0.7909235 WITH BARCLAYS BANK	2,345,000.000	28 Mar 24				0.00	2,964,888.56	2,945,906.25	-18,982.31
FX DEAL TRANACTED ON 28 MAR 2024 USD / GBP EX.RATE 1.2645508 WITH BARCLAYS BANK	-2,345,000.000	28 Mar 24				0.00	-2,965,371.63	-2,929,608.69	35,762.94
FX DEAL TRANACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7582076 WITH BARCLAYS BANK	4,745,000.000	29 Aug 24				0.00	6,258,180.50	6,240,861.48	-17,319.02
FX DEAL TRANACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.319245 WITH BARCLAYS BANK	-4,745,000.000	29 Aug 24				0.00	-6,259,817.53	-6,304,918.90	-45,101.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 24 MAY 2024 CAD / USD EX.RATE 1.3725 WITH BARCLAYS BANK	803,000.000	24 May 24				0.00	585,063.75	588,947.16	3,883.41
FX DEAL TRANSACTED ON 24 MAY 2024 USD / CAD EX.RATE 0.7286763 WITH BARCLAYS BANK	-803,000.000	24 May 24				0.00	-585,127.06	-589,076.77	-3,949.71
Danish krone - DKK									
FX DEAL TRANSACTED ON 29 APR 2024 DKK / USD EX.RATE 6.9659891 WITH BARCLAYS BANK	1,349,348.450	29 Apr 24				0.00	193,705.22	193,274.86	-430.36
FX DEAL TRANSACTED ON 29 APR 2024 USD / DKK EX.RATE 0.1437905 WITH BARCLAYS BANK	-1,347,135.370	29 Apr 24				0.00	-193,705.22	-196,321.04	-2,615.82
FX DEAL TRANSACTED ON 29 MAY 2024 DKK / USD EX.RATE 6.879742 WITH BARCLAYS BANK	1,328,822.170	29 May 24				0.00	193,150.00	193,652.22	502.22
FX DEAL TRANSACTED ON 29 MAY 2024 USD / DKK EX.RATE 0.1455845 WITH BARCLAYS BANK	-1,326,721.240	29 May 24				0.00	-193,150.00	-190,867.68	2,282.32
Euro - EUR									
FX DEAL TRANSACTED ON 02 DEC 2024 EUR / USD EX.RATE 0.9504433 WITH BARCLAYS BANK	163,000.000	2 Dec 24				0.00	171,498.92	170,652.86	-846.06
FX DEAL TRANSACTED ON 02 DEC 2024 USD / EUR EX.RATE 1.0541364 WITH BARCLAYS BANK	-163,000.000	2 Dec 24				0.00	-171,824.23	-168,870.62	2,953.61
FX DEAL TRANSACTED ON 03 JAN 2024 EUR / USD EX.RATE 0.9148802 WITH BARCLAYS BANK	10,811,000.000	3 Jan 24				0.00	11,816,847.87	11,861,289.94	44,442.07
FX DEAL TRANSACTED ON 03 JAN 2024 USD / EUR EX.RATE 1.0940853 WITH BARCLAYS BANK	-10,811,000.000	3 Jan 24				0.00	-11,828,156.18	-11,707,231.92	120,924.26
FX DEAL TRANSACTED ON 23 OCT 2024 EUR / USD EX.RATE 0.9263205 WITH BARCLAYS BANK	3,573,000.000	23 Oct 24				0.00	3,857,196.42	3,857,946.79	750.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 15 MAR 2024 HKD / USD EX.RATE 7.815 WITH BARCLAYS BANK PLC	803,538.300	15 Mar 24				0.00	102,820.00	102,602.72	-217.28
FX DEAL TRANSACTED ON 15 MAR 2024 USD / HKD EX.RATE 0.1278519 WITH BARCLAYS BANK	-804,211.770	15 Mar 24				0.00	-102,820.00	-102,802.91	17.09
FX DEAL TRANSACTED ON 18 MAR 2024 HKD / USD EX.RATE 7.813316 WITH BARCLAYS BANK	75,281.300	18 Mar 24				0.00	9,635.00	9,612.57	-22.43
FX DEAL TRANSACTED ON 18 MAR 2024 USD / HKD EX.RATE 0.1278879 WITH BARCLAYS BANK	-75,339.440	18 Mar 24				0.00	-9,635.00	-9,630.69	4.31
Mexican peso - MXN									
FX DEAL TRANSACTED ON 10 JUN 2024 MXN / USD EX.RATE 18.7365 WITH BARCLAYS BANK	44,367,544.850	10 Jun 24				0.00	2,367,974.00	2,300,654.40	-67,319.60
FX DEAL TRANSACTED ON 10 JUN 2024 USD / MXN EX.RATE 0.0541389 WITH BARCLAYS BANK	-43,738,847.750	10 Jun 24				0.00	-2,367,974.00	-2,376,400.95	-8,426.95
FX DEAL TRANSACTED ON 18 MAR 2024 MXN / USD EX.RATE 16.86047 WITH BARCLAYS BANK	27,563.000	18 Mar 24				0.00	1,634.77	1,637.44	2.67
FX DEAL TRANSACTED ON 18 MAR 2024 USD / MXN EX.RATE 0.0584596 WITH BARCLAYS BANK	-27,563.000	18 Mar 24				0.00	-1,611.32	-1,497.54	113.78
FX DEAL TRANSACTED ON 19 JUL 2024 MXN / USD EX.RATE 17.89 WITH BARCLAYS BANK PLC	13,480,000.000	19 Jul 24				0.00	753,493.57	752,442.09	-1,051.48
FX DEAL TRANSACTED ON 19 JUL 2024 USD / MXN EX.RATE 0.0553955 WITH BARCLAYS BANK	-13,480,000.000	19 Jul 24				0.00	-746,731.66	-698,997.91	47,733.75
United States dollar - USD									
FX DEAL TRANSACTED ON 02 DEC 2024 EUR / USD EX.RATE 0.9504433 WITH BARCLAYS BANK	-171,498.920	2 Dec 24				0.00	-171,498.92	-171,498.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / EUR EX.RATE 1.0541364 WITH BARCLAYS BANK	171,824.230	2 Dec 24				0.00	171,824.23	171,824.23	0.00
FX DEAL TRANSACTED ON 03 JAN 2024 EUR / USD EX.RATE 0.9148802 WITH BARCLAYS BANK	-11,816,847.870	3 Jan 24				0.00	-11,816,847.87	-11,816,847.87	0.00
FX DEAL TRANSACTED ON 03 JAN 2024 USD / EUR EX.RATE 1.0940853 WITH BARCLAYS BANK	11,828,156.180	3 Jan 24				0.00	11,828,156.18	11,828,156.18	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 MXN / USD EX.RATE 18.7365 WITH BARCLAYS BANK	-2,367,974.000	10 Jun 24				0.00	-2,367,974.00	-2,367,974.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / MXN EX.RATE 0.0541389 WITH BARCLAYS BANK	2,367,974.000	10 Jun 24				0.00	2,367,974.00	2,367,974.00	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 HKD / USD EX.RATE 7.815 WITH BARCLAYS BANK PLC	-102,820.000	15 Mar 24				0.00	-102,820.00	-102,820.00	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / HKD EX.RATE 0.1278519 WITH BARCLAYS BANK	102,820.000	15 Mar 24				0.00	102,820.00	102,820.00	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 HKD / USD EX.RATE 7.813316 WITH BARCLAYS BANK	-9,635.000	18 Mar 24				0.00	-9,635.00	-9,635.00	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 MXN / USD EX.RATE 16.86047 WITH BARCLAYS BANK	-1,634.770	18 Mar 24				0.00	-1,634.77	-1,634.77	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / HKD EX.RATE 0.1278879 WITH BARCLAYS BANK	9,635.000	18 Mar 24				0.00	9,635.00	9,635.00	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / MXN EX.RATE 0.0584596 WITH BARCLAYS BANK	1,611.320	18 Mar 24				0.00	1,611.32	1,611.32	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 MXN / USD EX.RATE 17.89 WITH BARCLAYS BANK PLC	-753,493.570	19 Jul 24				0.00	-753,493.57	-753,493.57	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 USD / MXN EX.RATE 0.0553955 WITH BARCLAYS BANK	746,731.660	19 Jul 24				0.00	746,731.66	746,731.66	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 EUR / USD EX.RATE 0.9263205 WITH BARCLAYS BANK	-3,857,196.420	23 Oct 24				0.00	-3,857,196.42	-3,857,196.42	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 USD / AUD EX.RATE 0.66777 WITH BARCLAYS BANK	1,285,457.250	23 Oct 24				0.00	1,285,457.25	1,285,457.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 24 MAY 2024 CAD / USD EX.RATE 1.3725 WITH BARCLAYS BANK	-585,063.750	24 May 24				0.00	-585,063.75	-585,063.75	0.00
FX DEAL TRANSACTED ON 24 MAY 2024 USD / CAD EX.RATE 0.7286763 WITH BARCLAYS BANK	585,127.060	24 May 24				0.00	585,127.06	585,127.06	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 USD / GBP EX.RATE 1.2625 WITH BARCLAYS BANK	1,282,700.000	27 Mar 24				0.00	1,282,700.00	1,282,700.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 GBP / USD EX.RATE 0.7909235 WITH BARCLAYS BANK	-2,964,888.560	28 Mar 24				0.00	-2,964,888.56	-2,964,888.56	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / GBP EX.RATE 1.2645508 WITH BARCLAYS BANK	2,965,371.630	28 Mar 24				0.00	2,965,371.63	2,965,371.63	0.00
FX DEAL TRANSACTED ON 29 APR 2024 DKK / USD EX.RATE 6.9659891 WITH BARCLAYS BANK	-193,705.220	29 Apr 24				0.00	-193,705.22	-193,705.22	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / DKK EX.RATE 0.1437905 WITH BARCLAYS BANK	193,705.220	29 Apr 24				0.00	193,705.22	193,705.22	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7582076 WITH BARCLAYS BANK	-6,258,180.500	29 Aug 24				0.00	-6,258,180.50	-6,258,180.50	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.319245 WITH BARCLAYS BANK	6,259,817.530	29 Aug 24				0.00	6,259,817.53	6,259,817.53	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 DKK / USD EX.RATE 6.879742 WITH BARCLAYS BANK	-193,150.000	29 May 24				0.00	-193,150.00	-193,150.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / DKK EX.RATE 0.1455845 WITH BARCLAYS BANK	193,150.000	29 May 24				0.00	193,150.00	193,150.00	0.00
Total BARCLAYS BANK PLC WHOLESALE							.000.00	107,948.90	107,948.90

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 05 FEB 2024 USD / AUD EX.RATE 0.648607 WITH BNP PARIBAS	-2,916,000.000	5 Feb 24				0.00	-1,891,338.01	-1,899,336.72	-7,998.71
FX DEAL TRANSACTED ON 07 NOV 2024 AUD / USD EX.RATE 1.5085464 WITH BNP PARIBAS	73,000.000	7 Nov 24				0.00	48,390.96	48,807.80	416.84
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.4995372 WITH BNP PARIBAS	406,633.000	25 Jun 24				0.00	271,172.32	265,450.03	-5,722.29
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6663054 WITH BNP PARIBAS	-406,633.000	25 Jun 24				0.00	-270,941.76	-270,431.28	510.48
Brazilian real - BRL									
FX DEAL TRANSACTED ON 02 JAN 2024 USD / BRL EX.RATE 0.2065561 WITH BNP PARIBAS	-2,355,403.600	2 Jan 24				0.00	-486,522.96	-480,233.98	6,288.98
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 5.003064 WITH BNP PARIBAS	2,646,675.890	20 Mar 24				0.00	529,011.00	523,819.36	-5,191.64
FX DEAL TRANSACTED ON 23 SEP 2024 BRL / USD EX.RATE 5.562 WITH BNP PARIBAS PARIS	3,635,731.730	23 Sep 24				0.00	653,673.45	665,293.97	11,620.52
FX DEAL TRANSACTED ON 23 SEP 2024 USD / BRL EX.RATE 0.17789 WITH BNP PARIBAS	-3,674,592.620	23 Sep 24				0.00	-653,673.45	-594,693.36	58,980.09
FX DEAL TRANSACTED ON 28 MAR 2024 USD / BRL EX.RATE 0.2001521 WITH BNP PARIBAS	-2,646,675.890	28 Mar 24				0.00	-529,737.78	-523,819.36	5,918.42
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1760673 WITH BNP PARIBAS	-1,399,339.820	30 Aug 24				0.00	-246,378.00	-256,061.89	-9,683.89
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1763439 WITH BNP PARIBAS	-2,226,456.100	30 Aug 24				0.00	-392,622.00	-407,413.95	-14,791.95
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH BNP PARIBAS	-9,935.810	30 Sep 24				0.00	-1,823.72	-1,818.13	5.59

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 DEC 2024 BRL / USD EX.RATE 6.1923 WITH BNP PARIBAS	3,674,592.620	31 Dec 24				0.00	593,413.21	594,693.36	1,280.15
British pound sterling - GBP									
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	36,000.000	8 Mar 24				0.00	46,183.06	46,373.40	190.34
FX DEAL TRANSACTED ON 10 JUN 2024 GBP / USD EX.RATE 0.787059 WITH BNP PARIBAS	169,000.000	10 Jun 24				0.00	214,723.42	214,925.77	202.35
FX DEAL TRANSACTED ON 10 JUN 2024 USD / GBP EX.RATE 1.2706993 WITH BNP PARIBAS	-169,000.000	10 Jun 24				0.00	-214,748.18	-213,692.07	1,056.11
FX DEAL TRANSACTED ON 23 MAY 2024 GBP / USD EX.RATE 0.78572 WITH BNP PARIBAS	488,000.000	23 May 24				0.00	621,086.38	620,321.22	-765.16
FX DEAL TRANSACTED ON 23 MAY 2024 USD / GBP EX.RATE 1.2727753 WITH BNP PARIBAS	-488,000.000	23 May 24				0.00	-621,114.35	-623,346.87	-2,232.52
FX DEAL TRANSACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	4,088,000.000	26 Apr 24				0.00	5,116,400.01	5,107,138.73	-9,261.28
FX DEAL TRANSACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	-4,088,000.000	26 Apr 24				0.00	-5,117,209.43	-5,221,807.38	-104,597.95
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	4,576,000.000	28 May 24				0.00	5,844,576.11	5,845,154.25	578.14
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	-4,576,000.000	28 May 24				0.00	-5,845,408.94	-5,786,123.82	59,285.12
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	3,950,000.000	29 Oct 24				0.00	5,130,994.70	5,118,607.86	-12,386.84
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	-3,950,000.000	29 Oct 24				0.00	-5,130,793.25	-4,988,258.02	142,535.23
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	4,849,000.000	3 Jun 24				0.00	3,550,664.15	3,557,202.07	6,537.92

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	-4,849,000.000	3 Jun 24				0.00	-3,552,636.53	-3,531,296.65	21,339.88
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	4,835,514.890	27 Nov 24				0.00	3,442,505.17	3,433,948.72	-8,556.45
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-4,827,951.700	27 Nov 24				0.00	-3,442,505.17	-3,358,513.42	83,991.75
Danish krone - DKK									
FX DEAL TRANSACTED ON 04 JAN 2024 DKK / USD EX.RATE 6.8062331 WITH BNP PARIBAS	2,180,642.220	4 Jan 24				0.00	320,389.00	320,821.86	432.86
FX DEAL TRANSACTED ON 04 JAN 2024 USD / DKK EX.RATE 0.1471001 WITH BNP PARIBAS	-2,178,034.250	4 Jan 24				0.00	-320,389.00	-316,448.26	3,940.74
FX DEAL TRANSACTED ON 27 MAR 2024 DKK / USD EX.RATE 6.8862759 WITH BNP PARIBAS	1,902,991.010	27 Mar 24				0.00	276,345.45	274,125.22	-2,220.23
FX DEAL TRANSACTED ON 27 MAR 2024 USD / DKK EX.RATE 0.1454334 WITH BNP PARIBAS	-1,900,151.560	27 Mar 24				0.00	-276,345.45	-272,169.53	4,175.92
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.6873279 WITH BNP PARIBAS	637,823.960	27 Sep 24				0.00	95,378.00	94,733.83	-644.17
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1497945 WITH BNP PARIBAS	-636,725.830	27 Sep 24				0.00	-95,378.00	-92,631.51	2,746.49
Euro - EUR									
FX DEAL TRANSACTED ON 26 APR 2024 EUR / USD EX.RATE 0.9320324 WITH BNP PARIBAS	235,000.000	26 Apr 24				0.00	252,137.16	251,062.26	-1,074.90
FX DEAL TRANSACTED ON 26 APR 2024 USD / EUR EX.RATE 1.0727679 WITH BNP PARIBAS	-235,000.000	26 Apr 24				0.00	-252,100.46	-250,980.02	1,120.44
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9523278 WITH BNP PARIBAS	160,000.000	26 Nov 24				0.00	168,009.38	167,712.00	-297.38
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.0503109 WITH BNP PARIBAS	-160,000.000	26 Nov 24				0.00	-168,049.74	-167,512.01	537.73

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.932157 WITH BNP PARIBAS	248,000.000	29 Apr 24				0.00	266,049.61	269,576.00	3,526.39
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.071206 WITH BNP PARIBAS	-248,000.000	29 Apr 24				0.00	-265,659.09	-264,864.03	795.06
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 12 SEP 2024 HKD / USD EX.RATE 7.789004 WITH BNP PARIBAS	2,686,372.960	12 Sep 24				0.00	344,893.00	345,505.32	612.32
FX DEAL TRANSACTED ON 12 SEP 2024 USD / HKD EX.RATE 0.1282149 WITH BNP PARIBAS	-2,689,959.840	12 Sep 24				0.00	-344,893.00	-345,116.63	-223.63
FX DEAL TRANSACTED ON 13 AUG 2024 HKD / USD EX.RATE 7.77872 WITH BNP PARIBAS	2,143,434.070	13 Aug 24				0.00	275,551.00	274,998.44	-552.56
FX DEAL TRANSACTED ON 13 AUG 2024 USD / HKD EX.RATE 0.1284065 WITH BNP PARIBAS	-2,145,927.810	13 Aug 24				0.00	-275,551.00	-275,260.11	290.89
FX DEAL TRANSACTED ON 15 OCT 2024 HKD / USD EX.RATE 7.7596644 WITH BNP PARIBAS	193,285.250	15 Oct 24				0.00	24,908.97	24,855.36	-53.61
FX DEAL TRANSACTED ON 15 OCT 2024 USD / HKD EX.RATE 0.1287483 WITH BNP PARIBAS	-193,470.220	15 Oct 24				0.00	-24,908.97	-24,882.99	25.98
Indian rupee - INR									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	-5,250,432.070	2 Dec 24				0.00	-62,002.33	-61,993.15	9.18
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	13,359,924.120	9 Oct 24				0.00	158,717.00	157,743.92	-973.08
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	-13,334,053.250	9 Oct 24				0.00	-158,717.00	-158,585.34	131.66
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	12,337,602.240	12 Nov 24				0.00	145,808.00	143,917.62	-1,890.38
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	-12,315,964.340	12 Nov 24				0.00	-145,808.00	-145,417.63	390.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	-25,560,500.990	18 Jun 24				0.00	-306,180.89	-306,269.67	-88.78
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	15,358,903.000	18 Oct 24				0.00	182,323.16	181,346.36	-976.80
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	-15,330,861.700	18 Oct 24				0.00	-182,323.16	-182,333.89	-10.73
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	28,664,914.950	22 Oct 24				0.00	340,957.55	340,919.23	-38.32
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	11,176,802.910	25 Nov 24				0.00	132,242.00	130,376.94	-1,865.06
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	-11,152,430.710	25 Nov 24				0.00	-132,242.00	-131,679.50	562.50
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.516199 WITH BNP PARIBAS	501,097.190	27 Mar 24				0.00	6,000.00	6,004.22	4.22
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.531346 WITH BNP PARIBAS	25,059,403.800	27 Mar 24				0.00	300,000.00	300,265.45	265.45
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	11,713,271.420	30 Dec 24				0.00	135,905.00	135,839.12	-65.88
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	-11,653,038.320	30 Dec 24				0.00	-135,905.00	-135,932.21	-27.21
Japanese yen - JPY									
FX DEAL TRANSACTED ON 28 OCT 2024 JPY / USD EX.RATE 151.9943 WITH BNP PARIBAS	29,535,684.000	28 Oct 24				0.00	194,321.00	197,016.20	2,695.20
FX DEAL TRANSACTED ON 28 OCT 2024 USD / JPY EX.RATE 0.0065554 WITH BNP PARIBAS	-29,642,696.000	28 Oct 24				0.00	-194,321.00	-195,011.32	-690.32
Mexican peso - MXN									
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 20.1511 WITH BNP PARIBAS	5,032,152.840	9 Sep 24				0.00	249,721.00	248,075.67	-1,645.33

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0502614 WITH BNP PARIBAS	-4,968,449.020	9 Sep 24				0.00	-249,721.00	-257,636.16	-7,915.16
FX DEAL TRANSACTED ON 10 DEC 2024 MXN / USD EX.RATE 20.5198 WITH BNP PARIBAS	5,032,000.000	10 Dec 24				0.00	245,226.56	238,897.01	-6,329.55
FX DEAL TRANSACTED ON 10 DEC 2024 USD / MXN EX.RATE 0.049557 WITH BNP PARIBAS	-5,032,000.000	10 Dec 24				0.00	-249,370.63	-248,068.13	1,302.50
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 17.83832 WITH BNP PARIBAS	47,674.130	11 Jul 24				0.00	2,672.57	2,693.38	20.81
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0555023 WITH BNP PARIBAS	-47,674.130	11 Jul 24				0.00	-2,646.03	-2,472.12	173.91
FX DEAL TRANSACTED ON 18 JUL 2024 USD / MXN EX.RATE 0.0555366 WITH BNP PARIBAS	-8,967,052.240	18 Jul 24				0.00	-498,000.00	-500,533.20	-2,533.20
FX DEAL TRANSACTED ON 19 JAN 2024 MXN / USD EX.RATE 17.1547 WITH BNP PARIBAS	58,840.620	19 Jan 24				0.00	3,430.00	3,422.76	-7.24
FX DEAL TRANSACTED ON 19 JAN 2024 USD / MXN EX.RATE 0.0578192 WITH BNP PARIBAS	-59,322.880	19 Jan 24				0.00	-3,430.00	-3,524.20	-94.20
FX DEAL TRANSACTED ON 19 JUL 2024 USD / MXN EX.RATE 0.0558184 WITH BNP PARIBAS	-6,413,656.640	19 Jul 24				0.00	-358,000.00	-357,845.04	154.96
FX DEAL TRANSACTED ON 20 MAR 2024 MXN / USD EX.RATE 16.721561 WITH BNP PARIBAS	6,571,573.470	20 Mar 24				0.00	393,000.00	392,514.36	-485.64
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 03 JUN 2024 TWD / USD EX.RATE 32.422 WITH BNP PARIBAS	7,207,540.000	3 Jun 24				0.00	222,304.00	222,809.10	505.10
FX DEAL TRANSACTED ON 03 JUN 2024 USD / TWD EX.RATE 0.0309905 WITH BNP PARIBAS	-7,173,305.000	3 Jun 24				0.00	-222,304.00	-223,258.79	-954.79
FX DEAL TRANSACTED ON 05 JUN 2024 TWD / USD EX.RATE 32.332 WITH BNP PARIBAS	7,246,377.000	5 Jun 24				0.00	224,124.00	224,009.68	-114.32
FX DEAL TRANSACTED ON 05 JUN 2024 USD / TWD EX.RATE 0.0310868 WITH BNP PARIBAS	-7,209,621.000	5 Jun 24				0.00	-224,124.00	-224,389.08	-265.08

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 06 JUN 2024 TWD / USD EX.RATE 32.255 WITH BNP PARIBAS	7,253,569.000	6 Jun 24				0.00	224,882.00	224,232.01	-649.99
FX DEAL TRANSACTED ON 06 JUN 2024 USD / TWD EX.RATE 0.0311589 WITH BNP PARIBAS	-7,217,273.000	6 Jun 24				0.00	-224,882.00	-224,627.23	254.77
FX DEAL TRANSACTED ON 11 SEP 2024 TWD / USD EX.RATE 32.15 WITH BNP PARIBAS PARIS	18,117,684.000	11 Sep 24				0.00	563,536.05	563,886.84	350.79
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.299 WITH BNP PARIBAS	5,428,719.000	12 Aug 24				0.00	168,077.00	168,961.06	884.06
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0311896 WITH BNP PARIBAS	-5,388,885.000	12 Aug 24				0.00	-168,077.00	-165,939.49	2,137.51
FX DEAL TRANSACTED ON 12 JUN 2024 TWD / USD EX.RATE 32.331 WITH BNP PARIBAS	7,307,744.000	12 Jun 24				0.00	226,029.00	225,906.73	-122.27
FX DEAL TRANSACTED ON 12 JUN 2024 USD / TWD EX.RATE 0.0310742 WITH BNP PARIBAS	-7,273,839.000	12 Jun 24				0.00	-226,029.00	-226,387.77	-358.77
FX DEAL TRANSACTED ON 14 AUG 2024 TWD / USD EX.RATE 32.013 WITH BNP PARIBAS	5,327,635.000	14 Aug 24				0.00	166,421.00	165,814.97	-606.03
FX DEAL TRANSACTED ON 14 AUG 2024 USD / TWD EX.RATE 0.0315129 WITH BNP PARIBAS	-5,281,038.000	14 Aug 24				0.00	-166,421.00	-162,618.57	3,802.43
FX DEAL TRANSACTED ON 14 NOV 2024 USD / TWD EX.RATE 0.0307031 WITH BNP PARIBAS	-7,674,685.000	14 Nov 24				0.00	-235,636.63	-236,325.94	-689.31
FX DEAL TRANSACTED ON 18 DEC 2024 TWD / USD EX.RATE 32.438 WITH BNP PARIBAS	2,837,060.000	18 Dec 24				0.00	87,461.00	86,383.47	-1,077.53
FX DEAL TRANSACTED ON 18 DEC 2024 USD / TWD EX.RATE 0.0310078 WITH BNP PARIBAS	-2,820,617.000	18 Dec 24				0.00	-87,461.00	-86,255.74	1,205.26
FX DEAL TRANSACTED ON 18 JUN 2024 USD / TWD EX.RATE 0.0308642 WITH BNP PARIBAS	-29,015,230.000	18 Jun 24				0.00	-895,531.79	-896,957.51	-1,425.72
FX DEAL TRANSACTED ON 24 OCT 2024 TWD / USD EX.RATE 32.014 WITH BNP PARIBAS	3,029,229.000	24 Oct 24				0.00	94,622.00	93,278.80	-1,343.20
FX DEAL TRANSACTED ON 24 OCT 2024 USD / TWD EX.RATE 0.031508 WITH BNP PARIBAS	-3,003,113.000	24 Oct 24				0.00	-94,622.00	-91,439.49	3,182.51

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 25 OCT 2024 TWD / USD EX.RATE 32.03 WITH BNP PARIBAS PARIS	3,036,316.000	25 Oct 24				0.00	94,796.00	93,497.03	-1,298.97
FX DEAL TRANSACTED ON 25 OCT 2024 USD / TWD EX.RATE 0.0314812 WITH BNP PARIBAS	-3,011,195.000	25 Oct 24				0.00	-94,796.00	-91,685.58	3,110.42
FX DEAL TRANSACTED ON 30 SEP 2024 TWD / USD EX.RATE 31.244436 WITH BNP PARIBAS	12,279,063.000	30 Sep 24				0.00	393,000.00	378,108.18	-14,891.82
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	-40,846,347.530	12 Dec 24				0.00	-2,309,112.20	-2,161,653.66	147,458.54
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	40,729,968.270	12 Dec 24				0.00	2,309,112.20	2,279,237.17	-29,875.03
FX DEAL TRANSACTED ON 31 OCT 2024 USD / ZAR EX.RATE 0.0564532 WITH BNP PARIBAS	-8,577.000	31 Oct 24				0.00	-484.20	-479.97	4.23
FX DEAL TRANSACTED ON 31 OCT 2024 ZAR / USD EX.RATE 17.6451312 WITH BNP PARIBAS	8,577.000	31 Oct 24				0.00	486.08	485.12	-0.96
Swiss franc - CHF									
FX DEAL TRANSACTED ON 08 JAN 2024 CHF / USD EX.RATE 0.8509388 WITH BNP PARIBAS	36,000.000	8 Jan 24				0.00	42,306.22	42,535.59	229.37
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CHF EX.RATE 1.1781154 WITH BNP PARIBAS	-36,000.000	8 Jan 24				0.00	-42,412.15	-41,785.16	626.99
FX DEAL TRANSACTED ON 29 APR 2024 CHF / USD EX.RATE 0.91198 WITH BNP PARIBAS	242,949.430	29 Apr 24				0.00	266,397.76	264,262.17	-2,135.59
FX DEAL TRANSACTED ON 29 APR 2024 USD / CHF EX.RATE 1.1005797 WITH BNP PARIBAS	-242,052.230	29 Apr 24				0.00	-266,397.76	-269,921.64	-3,523.88

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	62,002.330	2 Dec 24				0.00	62,002.33	62,002.33	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / BRL EX.RATE 0.2065561 WITH BNP PARIBAS	486,522.960	2 Jan 24				0.00	486,522.96	486,522.96	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	-3,550,664.150	3 Jun 24				0.00	-3,550,664.15	-3,550,664.15	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 TWD / USD EX.RATE 32.422 WITH BNP PARIBAS	-222,304.000	3 Jun 24				0.00	-222,304.00	-222,304.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	3,552,636.530	3 Jun 24				0.00	3,552,636.53	3,552,636.53	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / TWD EX.RATE 0.0309905 WITH BNP PARIBAS	222,304.000	3 Jun 24				0.00	222,304.00	222,304.00	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 DKK / USD EX.RATE 6.8062331 WITH BNP PARIBAS	-320,389.000	4 Jan 24				0.00	-320,389.00	-320,389.00	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / DKK EX.RATE 0.1471001 WITH BNP PARIBAS	320,389.000	4 Jan 24				0.00	320,389.00	320,389.00	0.00
FX DEAL TRANSACTED ON 05 FEB 2024 USD / AUD EX.RATE 0.648607 WITH BNP PARIBAS	1,891,338.010	5 Feb 24				0.00	1,891,338.01	1,891,338.01	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 TWD / USD EX.RATE 32.332 WITH BNP PARIBAS	-224,124.000	5 Jun 24				0.00	-224,124.00	-224,124.00	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 USD / TWD EX.RATE 0.0310868 WITH BNP PARIBAS	224,124.000	5 Jun 24				0.00	224,124.00	224,124.00	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 TWD / USD EX.RATE 32.255 WITH BNP PARIBAS	-224,882.000	6 Jun 24				0.00	-224,882.00	-224,882.00	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 USD / TWD EX.RATE 0.0311589 WITH BNP PARIBAS	224,882.000	6 Jun 24				0.00	224,882.00	224,882.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 AUD / USD EX.RATE 1.5085464 WITH BNP PARIBAS	-48,390.960	7 Nov 24				0.00	-48,390.96	-48,390.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 JAN 2024 CHF / USD EX.RATE 0.8509388 WITH BNP PARIBAS	-42,306.220	8 Jan 24				0.00	-42,306.22	-42,306.22	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CHF EX.RATE 1.1781154 WITH BNP PARIBAS	42,412.150	8 Jan 24				0.00	42,412.15	42,412.15	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	-46,183.060	8 Mar 24				0.00	-46,183.06	-46,183.06	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	-158,717.000	9 Oct 24				0.00	-158,717.00	-158,717.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	158,717.000	9 Oct 24				0.00	158,717.00	158,717.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 20.1511 WITH BNP PARIBAS	-249,721.000	9 Sep 24				0.00	-249,721.00	-249,721.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0502614 WITH BNP PARIBAS	249,721.000	9 Sep 24				0.00	249,721.00	249,721.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 MXN / USD EX.RATE 20.5198 WITH BNP PARIBAS	-245,226.560	10 Dec 24				0.00	-245,226.56	-245,226.56	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 USD / MXN EX.RATE 0.049557 WITH BNP PARIBAS	249,370.630	10 Dec 24				0.00	249,370.63	249,370.63	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 GBP / USD EX.RATE 0.787059 WITH BNP PARIBAS	-214,723.420	10 Jun 24				0.00	-214,723.42	-214,723.42	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / GBP EX.RATE 1.2706993 WITH BNP PARIBAS	214,748.180	10 Jun 24				0.00	214,748.18	214,748.18	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 17.83832 WITH BNP PARIBAS	-2,672.570	11 Jul 24				0.00	-2,672.57	-2,672.57	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0555023 WITH BNP PARIBAS	2,646.030	11 Jul 24				0.00	2,646.03	2,646.03	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 TWD / USD EX.RATE 32.15 WITH BNP PARIBAS PARIS	-563,536.050	11 Sep 24				0.00	-563,536.05	-563,536.05	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.299 WITH BNP PARIBAS	-168,077.000	12 Aug 24				0.00	-168,077.00	-168,077.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0311896 WITH BNP PARIBAS	168,077.000	12 Aug 24				0.00	168,077.00	168,077.00	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	2,309,112.200	12 Dec 24				0.00	2,309,112.20	2,309,112.20	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	-2,309,112.200	12 Dec 24				0.00	-2,309,112.20	-2,309,112.20	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 TWD / USD EX.RATE 32.331 WITH BNP PARIBAS	-226,029.000	12 Jun 24				0.00	-226,029.00	-226,029.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / TWD EX.RATE 0.0310742 WITH BNP PARIBAS	226,029.000	12 Jun 24				0.00	226,029.00	226,029.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	-145,808.000	12 Nov 24				0.00	-145,808.00	-145,808.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	145,808.000	12 Nov 24				0.00	145,808.00	145,808.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 HKD / USD EX.RATE 7.789004 WITH BNP PARIBAS	-344,893.000	12 Sep 24				0.00	-344,893.00	-344,893.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 USD / HKD EX.RATE 0.1282149 WITH BNP PARIBAS	344,893.000	12 Sep 24				0.00	344,893.00	344,893.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 HKD / USD EX.RATE 7.77872 WITH BNP PARIBAS	-275,551.000	13 Aug 24				0.00	-275,551.00	-275,551.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / HKD EX.RATE 0.1284065 WITH BNP PARIBAS	275,551.000	13 Aug 24				0.00	275,551.00	275,551.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 TWD / USD EX.RATE 32.013 WITH BNP PARIBAS	-166,421.000	14 Aug 24				0.00	-166,421.00	-166,421.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 USD / TWD EX.RATE 0.0315129 WITH BNP PARIBAS	166,421.000	14 Aug 24				0.00	166,421.00	166,421.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 USD / TWD EX.RATE 0.0307031 WITH BNP PARIBAS	235,636.630	14 Nov 24				0.00	235,636.63	235,636.63	0.00
FX DEAL TRANSACTED ON 15 OCT 2024 HKD / USD EX.RATE 7.7596644 WITH BNP PARIBAS	-24,908.970	15 Oct 24				0.00	-24,908.97	-24,908.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 OCT 2024 USD / HKD EX.RATE 0.1287483 WITH BNP PARIBAS	24,908.970	15 Oct 24				0.00	24,908.97	24,908.97	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 TWD / USD EX.RATE 32.438 WITH BNP PARIBAS	-87,461.000	18 Dec 24				0.00	-87,461.00	-87,461.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / TWD EX.RATE 0.0310078 WITH BNP PARIBAS	87,461.000	18 Dec 24				0.00	87,461.00	87,461.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / MXN EX.RATE 0.0555366 WITH BNP PARIBAS	498,000.000	18 Jul 24				0.00	498,000.00	498,000.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	306,180.890	18 Jun 24				0.00	306,180.89	306,180.89	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / TWD EX.RATE 0.0308642 WITH BNP PARIBAS	895,531.790	18 Jun 24				0.00	895,531.79	895,531.79	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	-182,323.160	18 Oct 24				0.00	-182,323.16	-182,323.16	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	182,323.160	18 Oct 24				0.00	182,323.16	182,323.16	0.00
FX DEAL TRANSACTED ON 19 JAN 2024 MXN / USD EX.RATE 17.1547 WITH BNP PARIBAS	-3,430.000	19 Jan 24				0.00	-3,430.00	-3,430.00	0.00
FX DEAL TRANSACTED ON 19 JAN 2024 USD / MXN EX.RATE 0.0578192 WITH BNP PARIBAS	3,430.000	19 Jan 24				0.00	3,430.00	3,430.00	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 USD / MXN EX.RATE 0.0558184 WITH BNP PARIBAS	358,000.000	19 Jul 24				0.00	358,000.00	358,000.00	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 5.003064 WITH BNP PARIBAS	-529,011.000	20 Mar 24				0.00	-529,011.00	-529,011.00	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 MXN / USD EX.RATE 16.721561 WITH BNP PARIBAS	-393,000.000	20 Mar 24				0.00	-393,000.00	-393,000.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	-340,957.550	22 Oct 24				0.00	-340,957.55	-340,957.55	0.00
FX DEAL TRANSACTED ON 23 MAY 2024 GBP / USD EX.RATE 0.78572 WITH BNP PARIBAS	-621,086.380	23 May 24				0.00	-621,086.38	-621,086.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 23 MAY 2024 USD / GBP EX.RATE 1.2727753 WITH BNP PARIBAS	621,114.350	23 May 24				0.00	621,114.35	621,114.35	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 BRL / USD EX.RATE 5.562 WITH BNP PARIBAS PARIS	-653,673.450	23 Sep 24				0.00	-653,673.45	-653,673.45	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 USD / BRL EX.RATE 0.17789 WITH BNP PARIBAS	653,673.450	23 Sep 24				0.00	653,673.45	653,673.45	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 TWD / USD EX.RATE 32.014 WITH BNP PARIBAS	-94,622.000	24 Oct 24				0.00	-94,622.00	-94,622.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / TWD EX.RATE 0.031508 WITH BNP PARIBAS	94,622.000	24 Oct 24				0.00	94,622.00	94,622.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.4995372 WITH BNP PARIBAS	-271,172.320	25 Jun 24				0.00	-271,172.32	-271,172.32	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6663054 WITH BNP PARIBAS	270,941.760	25 Jun 24				0.00	270,941.76	270,941.76	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	-132,242.000	25 Nov 24				0.00	-132,242.00	-132,242.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	132,242.000	25 Nov 24				0.00	132,242.00	132,242.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 TWD / USD EX.RATE 32.03 WITH BNP PARIBAS PARIS	-94,796.000	25 Oct 24				0.00	-94,796.00	-94,796.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 USD / TWD EX.RATE 0.0314812 WITH BNP PARIBAS	94,796.000	25 Oct 24				0.00	94,796.00	94,796.00	0.00
FX DEAL TRANSACTED ON 26 APR 2024 EUR / USD EX.RATE 0.9320324 WITH BNP PARIBAS	-252,137.160	26 Apr 24				0.00	-252,137.16	-252,137.16	0.00
FX DEAL TRANSACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	-5,116,400.010	26 Apr 24				0.00	-5,116,400.01	-5,116,400.01	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / EUR EX.RATE 1.0727679 WITH BNP PARIBAS	252,100.460	26 Apr 24				0.00	252,100.46	252,100.46	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	5,117,209.430	26 Apr 24				0.00	5,117,209.43	5,117,209.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 NOV 2024 EUR / USD EX.RATE 0.9523278 WITH BNP PARIBAS	-168,009.380	26 Nov 24				0.00	-168,009.38	-168,009.38	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.0503109 WITH BNP PARIBAS	168,049.740	26 Nov 24				0.00	168,049.74	168,049.74	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 DKK / USD EX.RATE 6.8862759 WITH BNP PARIBAS	-276,345.450	27 Mar 24				0.00	-276,345.45	-276,345.45	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.516199 WITH BNP PARIBAS	-6,000.000	27 Mar 24				0.00	-6,000.00	-6,000.00	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.531346 WITH BNP PARIBAS	-300,000.000	27 Mar 24				0.00	-300,000.00	-300,000.00	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 USD / DKK EX.RATE 0.1454334 WITH BNP PARIBAS	276,345.450	27 Mar 24				0.00	276,345.45	276,345.45	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-3,442,505.170	27 Nov 24				0.00	-3,442,505.17	-3,442,505.17	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	3,442,505.170	27 Nov 24				0.00	3,442,505.17	3,442,505.17	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.6873279 WITH BNP PARIBAS	-95,378.000	27 Sep 24				0.00	-95,378.00	-95,378.00	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1497945 WITH BNP PARIBAS	95,378.000	27 Sep 24				0.00	95,378.00	95,378.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / BRL EX.RATE 0.2001521 WITH BNP PARIBAS	529,737.780	28 Mar 24				0.00	529,737.78	529,737.78	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	-5,844,576.110	28 May 24				0.00	-5,844,576.11	-5,844,576.11	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	5,845,408.940	28 May 24				0.00	5,845,408.94	5,845,408.94	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 JPY / USD EX.RATE 151.9943 WITH BNP PARIBAS	-194,321.000	28 Oct 24				0.00	-194,321.00	-194,321.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / JPY EX.RATE 0.0065554 WITH BNP PARIBAS	194,321.000	28 Oct 24				0.00	194,321.00	194,321.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 APR 2024 CHF / USD EX.RATE 0.91198 WITH BNP PARIBAS	-266,397.760	29 Apr 24				0.00	-266,397.76	-266,397.76	0.00
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.932157 WITH BNP PARIBAS	-266,049.610	29 Apr 24				0.00	-266,049.61	-266,049.61	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / CHF EX.RATE 1.1005797 WITH BNP PARIBAS	266,397.760	29 Apr 24				0.00	266,397.76	266,397.76	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.071206 WITH BNP PARIBAS	265,659.090	29 Apr 24				0.00	265,659.09	265,659.09	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	-5,130,994.700	29 Oct 24				0.00	-5,130,994.70	-5,130,994.70	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	5,130,793.250	29 Oct 24				0.00	5,130,793.25	5,130,793.25	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1760673 WITH BNP PARIBAS	246,378.000	30 Aug 24				0.00	246,378.00	246,378.00	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1763439 WITH BNP PARIBAS	392,622.000	30 Aug 24				0.00	392,622.00	392,622.00	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	-135,905.000	30 Dec 24				0.00	-135,905.00	-135,905.00	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	135,905.000	30 Dec 24				0.00	135,905.00	135,905.00	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 TWD / USD EX.RATE 31.244436 WITH BNP PARIBAS	-393,000.000	30 Sep 24				0.00	-393,000.00	-393,000.00	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH BNP PARIBAS	1,823.720	30 Sep 24				0.00	1,823.72	1,823.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 DEC 2024 BRL / USD EX.RATE 6.1923 WITH BNP PARIBAS	-593,413.210	31 Dec 24				0.00	-593,413.21	-593,413.21	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / ZAR EX.RATE 0.0564532 WITH BNP PARIBAS	484.200	31 Oct 24				0.00	484.20	484.20	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 ZAR / USD EX.RATE 17.6451312 WITH BNP PARIBAS	-486.080	31 Oct 24				0.00	-486.08	-486.08	0.00
Total BNP PARIBAS PARIS							.000.00	317,180.17	317,180.17

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

FX DEAL TRANSACTED ON 21 MAR 2024 AUD / USD EX.RATE 1.5152732 WITH CITIBANK N.A.	1,983,000.000	21 Mar 24				0.00	1,308,674.90	1,302,731.90	-5,943.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / AUD EX.RATE 0.6601416 WITH CITIBANK N.A.	-1,983,000.000	21 Mar 24				0.00	-1,309,060.79	-1,287,462.78	21,598.01

Brazilian real - BRL

FX DEAL TRANSACTED ON 02 JAN 2024 BRL / USD EX.RATE 4.8413 WITH CITIBANK N.A.	5,461,911.030	2 Jan 24				0.00	1,128,190.99	1,113,607.57	-14,583.42
FX DEAL TRANSACTED ON 20 JUN 2024 BRL / USD EX.RATE 5.4673 WITH CITIBANK N.A.	4,861,659.840	20 Jun 24				0.00	889,225.00	858,313.59	-30,911.41
FX DEAL TRANSACTED ON 20 JUN 2024 USD / BRL EX.RATE 0.1835199 WITH CITIBANK N.A.	-4,845,387.030	20 Jun 24				0.00	-889,225.00	-866,973.89	22,251.11
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 5.0312 WITH CITIBANK N.A.	7,918,435.680	20 Mar 24				0.00	1,573,866.21	1,549,110.98	-24,755.23
FX DEAL TRANSACTED ON 20 MAR 2024 USD / BRL EX.RATE 0.1994018 WITH CITIBANK N.A.	-7,892,939.040	20 Mar 24				0.00	-1,573,866.21	-1,562,138.49	11,727.72

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 MAR 2024 BRL / USD EX.RATE 5.02775 WITH CITIBANK N.A.	4,601,841.710	25 Mar 24				0.00	915,288.49	823,396.89	-91,891.60
FX DEAL TRANSACTED ON 25 MAR 2024 USD / BRL EX.RATE 0.2006018 WITH CITIBANK N.A.	-4,562,713.120	25 Mar 24				0.00	-915,288.49	-903,033.68	12,254.81
FX DEAL TRANSACTED ON 28 JUN 2024 BRL / USD EX.RATE 5.5589 WITH CITIBANK N.A.	243,545.320	28 Jun 24				0.00	43,811.78	43,577.00	-234.78
FX DEAL TRANSACTED ON 28 MAR 2024 BRL / USD EX.RATE 4.9962 WITH CITIBANK N.A.	6,938,437.740	28 Mar 24				0.00	1,388,742.99	1,373,227.46	-15,515.53
FX DEAL TRANSACTED ON 30 APR 2024 USD / BRL EX.RATE 0.1933563 WITH CITIBANK N.A.	-7,918,435.680	30 Apr 24				0.00	-1,531,079.25	-1,549,110.98	-18,031.73
FX DEAL TRANSACTED ON 31 JUL 2024 USD / BRL EX.RATE 0.1766129 WITH CITIBANK N.A.	-4,861,659.840	31 Jul 24				0.00	-858,631.93	-858,313.59	318.34
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	1,418,000.000	1 Apr 24				0.00	1,788,174.00	1,781,362.50	-6,811.50
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	-1,418,000.000	1 Apr 24				0.00	-1,788,461.86	-1,771,507.51	16,954.35
FX DEAL TRANSACTED ON 01 MAR 2024 GBP / USD EX.RATE 0.7915937 WITH CITIBANK N.A.	133,000.000	1 Mar 24				0.00	168,015.48	168,291.57	276.09
FX DEAL TRANSACTED ON 01 MAR 2024 USD / GBP EX.RATE 1.2634989 WITH CITIBANK N.A.	-133,000.000	1 Mar 24				0.00	-168,045.35	-167,081.25	964.10
FX DEAL TRANSACTED ON 08 APR 2024 GBP / USD EX.RATE 0.7921013 WITH CITIBANK N.A.	325,000.000	8 Apr 24				0.00	410,301.06	409,938.78	-362.28
FX DEAL TRANSACTED ON 08 APR 2024 USD / GBP EX.RATE 1.2626463 WITH CITIBANK N.A.	-325,000.000	8 Apr 24				0.00	-410,360.05	-406,022.53	4,337.52
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	179,000.000	11 Mar 24				0.00	229,885.46	230,578.85	693.39
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	-179,000.000	11 Mar 24				0.00	-229,916.05	-224,868.75	5,047.30

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◆ 5% Report - Part B

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

Security 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 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	201,000.000	12 Mar 24				0.00	257,174.86	257,410.67	235.81
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	-201,000.000	12 Mar 24				0.00	-257,207.42	-252,506.25	4,701.17
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	209,000.000	22 Mar 24				0.00	263,479.67	264,750.77	1,271.10
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	-209,000.000	22 Mar 24				0.00	-263,493.18	-262,556.25	936.93
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 JAN 2024 CAD / USD EX.RATE 1.3330735 WITH CITIBANK N.A.	3,241,881.060	4 Jan 24				0.00	2,431,884.71	2,424,108.17	-7,776.54
FX DEAL TRANSACTED ON 04 JAN 2024 USD / CAD EX.RATE 0.7504014 WITH CITIBANK N.A.	-3,240,778.690	4 Jan 24				0.00	-2,431,884.71	-2,416,057.47	15,827.24
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	4,849,884.800	26 Jul 24				0.00	3,510,808.15	3,504,758.49	-6,049.66
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	-4,845,578.790	26 Jul 24				0.00	-3,510,808.15	-3,590,780.53	-79,972.38
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351912 WITH CITIBANK N.A.	4,844,462.630	30 Sep 24				0.00	3,583,415.66	3,587,560.73	4,145.07
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.7402922 WITH CITIBANK N.A.	-4,840,542.020	30 Sep 24				0.00	-3,583,415.66	-3,476,027.45	107,388.21
Danish krone - DKK									
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.678283 WITH CITIBANK N.A.	126,820.590	27 Sep 24				0.00	18,990.00	18,836.23	-153.77
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1499975 WITH CITIBANK N.A.	-126,602.070	27 Sep 24				0.00	-18,990.00	-18,418.20	571.80

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 16 MAY 2024 EUR / USD EX.RATE 0.9196451 WITH CITIBANK N.A.	813,000.000	16 May 24				0.00	884,036.69	883,731.00	-305.69
FX DEAL TRANSACTED ON 16 MAY 2024 USD / EUR EX.RATE 1.0865933 WITH CITIBANK N.A.	-813,000.000	16 May 24				0.00	-883,400.35	-883,731.00	-330.65
Indian rupee - INR									
FX DEAL TRANSACTED ON 02 DEC 2024 INR / USD EX.RATE 84.6812 WITH CITIBANK N.A.	68,240,266.800	2 Dec 24				0.00	805,849.08	805,729.67	-119.41
FX DEAL TRANSACTED ON 02 OCT 2024 INR / USD EX.RATE 84.2285 WITH CITIBANK N.A.	13,717,369.280	2 Oct 24				0.00	162,859.00	161,964.36	-894.64
FX DEAL TRANSACTED ON 02 OCT 2024 USD / INR EX.RATE 0.0118963 WITH CITIBANK N.A.	-13,689,927.540	2 Oct 24				0.00	-162,859.00	-162,817.84	41.16
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	16,726,069.620	3 Jun 24				0.00	200,444.00	200,195.33	-248.67
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	-16,673,934.140	3 Jun 24				0.00	-200,444.00	-199,789.52	654.48
FX DEAL TRANSACTED ON 03 SEP 2024 INR / USD EX.RATE 84.113 WITH CITIBANK N.A.	13,270,339.780	3 Sep 24				0.00	157,768.00	157,827.58	59.58
FX DEAL TRANSACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119012 WITH CITIBANK N.A.	-13,256,456.200	3 Sep 24				0.00	-157,768.00	-158,667.32	-899.32
FX DEAL TRANSACTED ON 04 OCT 2024 INR / USD EX.RATE 84.203 WITH CITIBANK N.A.	13,732,330.460	4 Oct 24				0.00	163,086.00	162,141.01	-944.99
FX DEAL TRANSACTED ON 04 OCT 2024 USD / INR EX.RATE 0.0118991 WITH CITIBANK N.A.	-13,705,747.440	4 Oct 24				0.00	-163,086.00	-163,005.99	80.01
FX DEAL TRANSACTED ON 04 SEP 2024 INR / USD EX.RATE 84.1195 WITH CITIBANK N.A.	25,693,628.320	4 Sep 24				0.00	305,442.00	305,580.95	138.95
FX DEAL TRANSACTED ON 04 SEP 2024 USD / INR EX.RATE 0.0119005 WITH CITIBANK N.A.	-25,666,291.260	4 Sep 24				0.00	-305,442.00	-307,201.38	-1,759.38

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 05 NOV 2024 INR / USD EX.RATE 84.384 WITH CITIBANK N.A.	19,510,677.790	5 Nov 24				0.00	231,213.00	227,591.25	-3,621.75
FX DEAL TRANSACTED ON 05 NOV 2024 USD / INR EX.RATE 0.0118751 WITH CITIBANK N.A.	-19,470,446.730	5 Nov 24				0.00	-231,213.00	-229,892.37	1,320.63
FX DEAL TRANSACTED ON 06 SEP 2024 INR / USD EX.RATE 84.0925 WITH CITIBANK N.A.	27,662,227.880	6 Sep 24				0.00	328,950.00	328,994.01	44.01
FX DEAL TRANSACTED ON 06 SEP 2024 USD / INR EX.RATE 0.0119048 WITH CITIBANK N.A.	-27,631,800.000	6 Sep 24				0.00	-328,950.00	-330,726.67	-1,776.67
FX DEAL TRANSACTED ON 08 NOV 2024 INR / USD EX.RATE 84.607 WITH CITIBANK N.A.	12,881,838.790	8 Nov 24				0.00	152,255.00	150,266.12	-1,988.88
FX DEAL TRANSACTED ON 08 NOV 2024 USD / INR EX.RATE 0.0118413 WITH CITIBANK N.A.	-12,857,934.750	8 Nov 24				0.00	-152,255.00	-151,816.81	438.19
FX DEAL TRANSACTED ON 09 SEP 2024 INR / USD EX.RATE 84.0995 WITH CITIBANK N.A.	27,227,801.820	9 Sep 24				0.00	323,757.00	323,827.27	70.27
FX DEAL TRANSACTED ON 09 SEP 2024 USD / INR EX.RATE 0.0119033 WITH CITIBANK N.A.	-27,198,825.570	9 Sep 24				0.00	-323,757.00	-325,544.38	-1,787.38
FX DEAL TRANSACTED ON 10 SEP 2024 INR / USD EX.RATE 84.1101 WITH CITIBANK N.A.	27,247,130.450	10 Sep 24				0.00	323,946.00	324,057.15	111.15
FX DEAL TRANSACTED ON 10 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	-27,217,942.920	10 Sep 24				0.00	-323,946.00	-325,773.19	-1,827.19
FX DEAL TRANSACTED ON 11 OCT 2024 INR / USD EX.RATE 84.2765 WITH CITIBANK N.A.	13,338,525.930	11 Oct 24				0.00	158,271.00	157,491.27	-779.73
FX DEAL TRANSACTED ON 11 OCT 2024 USD / INR EX.RATE 0.0118892 WITH CITIBANK N.A.	-13,312,173.810	11 Oct 24				0.00	-158,271.00	-158,325.12	-54.12
FX DEAL TRANSACTED ON 12 SEP 2024 INR / USD EX.RATE 84.1125 WITH CITIBANK N.A.	26,734,569.340	12 Sep 24				0.00	317,843.00	317,961.13	118.13
FX DEAL TRANSACTED ON 12 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	-26,705,168.860	12 Sep 24				0.00	-317,843.00	-319,635.77	-1,792.77
FX DEAL TRANSACTED ON 13 NOV 2024 INR / USD EX.RATE 84.5915 WITH CITIBANK N.A.	12,814,597.150	13 Nov 24				0.00	151,488.00	149,481.75	-2,006.25

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	-12,791,646.720	13 Nov 24				0.00	-151,488.00	-151,034.13	453.87
FX DEAL TRANSACTED ON 15 NOV 2024 INR / USD EX.RATE 84.6381 WITH CITIBANK N.A.	12,834,860.040	15 Nov 24				0.00	151,644.00	149,718.11	-1,925.89
FX DEAL TRANSACTED ON 15 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	-12,810,885.120	15 Nov 24				0.00	-151,644.00	-151,261.28	382.72
FX DEAL TRANSACTED ON 17 DEC 2024 INR / USD EX.RATE 85.5065 WITH CITIBANK N.A.	8,685,408.240	17 Dec 24				0.00	101,576.00	100,724.91	-851.09
FX DEAL TRANSACTED ON 17 DEC 2024 USD / INR EX.RATE 0.0117467 WITH CITIBANK N.A.	-8,647,164.880	17 Dec 24				0.00	-101,576.00	-100,868.82	707.18
FX DEAL TRANSACTED ON 17 OCT 2024 INR / USD EX.RATE 84.222 WITH CITIBANK N.A.	12,818,504.180	17 Oct 24				0.00	152,199.00	151,351.24	-847.76
FX DEAL TRANSACTED ON 17 OCT 2024 USD / INR EX.RATE 0.0118956 WITH CITIBANK N.A.	-12,794,608.940	17 Oct 24				0.00	-152,199.00	-152,169.59	29.41
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	17,142,061.970	18 Dec 24				0.00	200,390.00	198,796.95	-1,593.05
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	7,346,561.320	18 Dec 24				0.00	85,881.00	85,198.27	-682.73
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5635 WITH CITIBANK N.A.	7,348,278.940	18 Dec 24				0.00	85,881.00	85,218.19	-662.81
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	-7,315,343.580	18 Dec 24				0.00	-85,881.00	-85,333.18	547.82
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	-7,313,625.960	18 Dec 24				0.00	-85,881.00	-85,313.15	567.85
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	-17,065,212.400	18 Dec 24				0.00	-200,390.00	-199,065.00	1,325.00
FX DEAL TRANSACTED ON 18 JUN 2024 INR / USD EX.RATE 83.4817 WITH CITIBANK N.A.	116,940,646.860	18 Jun 24				0.00	1,400,793.79	1,401,199.97	406.18
FX DEAL TRANSACTED ON 18 NOV 2024 INR / USD EX.RATE 84.602 WITH CITIBANK N.A.	12,844,444.840	18 Nov 24				0.00	151,822.00	149,829.92	-1,992.08

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◆ 5% Report - Part B

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

Security 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 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	-12,819,849.680	18 Nov 24				0.00	-151,822.00	-151,367.13	454.87
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.646 WITH CITIBANK N.A.	17,187,439.280	19 Dec 24				0.00	200,680.00	199,323.19	-1,356.81
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.665 WITH CITIBANK N.A.	7,367,618.330	19 Dec 24				0.00	86,005.00	85,442.47	-562.53
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117247 WITH CITIBANK N.A.	-7,335,366.450	19 Dec 24				0.00	-86,005.00	-85,566.75	438.25
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117275 WITH CITIBANK N.A.	-17,111,983.600	19 Dec 24				0.00	-200,680.00	-199,610.58	1,069.42
FX DEAL TRANSACTED ON 19 NOV 2024 INR / USD EX.RATE 84.6545 WITH CITIBANK N.A.	12,801,368.840	19 Nov 24				0.00	151,219.00	149,327.44	-1,891.56
FX DEAL TRANSACTED ON 19 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	-12,774,981.120	19 Nov 24				0.00	-151,219.00	-150,837.35	381.65
FX DEAL TRANSACTED ON 20 DEC 2024 INR / USD EX.RATE 85.539 WITH CITIBANK N.A.	16,978,721.650	20 Dec 24				0.00	198,491.00	196,902.69	-1,588.31
FX DEAL TRANSACTED ON 20 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	-16,907,463.380	20 Dec 24				0.00	-198,491.00	-197,224.86	1,266.14
FX DEAL TRANSACTED ON 20 NOV 2024 INR / USD EX.RATE 84.605 WITH CITIBANK N.A.	12,800,567.290	20 Nov 24				0.00	151,298.00	149,318.09	-1,979.91
FX DEAL TRANSACTED ON 20 NOV 2024 USD / INR EX.RATE 0.0118441 WITH CITIBANK N.A.	-12,774,090.140	20 Nov 24				0.00	-151,298.00	-150,826.83	471.17
FX DEAL TRANSACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH CITIBANK N.A.	30,339,512.120	20 Sep 24				0.00	363,381.40	363,135.44	-245.96
FX DEAL TRANSACTED ON 21 NOV 2024 INR / USD EX.RATE 84.719 WITH CITIBANK N.A.	12,838,571.420	21 Nov 24				0.00	151,543.00	149,761.41	-1,781.59
FX DEAL TRANSACTED ON 21 NOV 2024 USD / INR EX.RATE 0.0118287 WITH CITIBANK N.A.	-12,811,445.220	21 Nov 24				0.00	-151,543.00	-151,267.89	275.11
FX DEAL TRANSACTED ON 22 NOV 2024 INR / USD EX.RATE 84.6425 WITH CITIBANK N.A.	12,762,480.790	22 Nov 24				0.00	150,781.00	148,873.81	-1,907.19

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 NOV 2024 USD / INR EX.RATE 0.0118392 WITH CITIBANK N.A.	-12,735,717.170	22 Nov 24				0.00	-150,781.00	-150,373.75	407.25
FX DEAL TRANSACTED ON 22 OCT 2024 USD / INR EX.RATE 0.0118946 WITH CITIBANK N.A.	-94,333,239.860	22 Oct 24				0.00	-1,122,055.67	-1,121,929.56	126.11
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.622 WITH CITIBANK N.A.	7,221,530.720	23 Dec 24				0.00	84,342.00	83,748.28	-593.72
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.6415 WITH CITIBANK N.A.	13,242,573.860	23 Dec 24				0.00	154,628.00	153,574.48	-1,053.52
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117261 WITH CITIBANK N.A.	-13,186,675.840	23 Dec 24				0.00	-154,628.00	-153,822.03	805.97
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117288 WITH CITIBANK N.A.	-7,190,998.920	23 Dec 24				0.00	-84,342.00	-83,882.71	459.29
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	16,777,772.430	28 May 24				0.00	200,929.00	200,814.17	-114.83
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	16,766,676.440	28 May 24				0.00	200,724.00	200,681.36	-42.64
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	-16,709,269.380	28 May 24				0.00	-200,724.00	-200,212.92	511.08
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	-16,720,306.740	28 May 24				0.00	-200,929.00	-200,345.17	583.83
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	16,782,649.510	29 May 24				0.00	200,586.00	200,872.54	286.54
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	16,766,488.840	29 May 24				0.00	200,344.00	200,679.11	335.11
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	-16,708,689.600	29 May 24				0.00	-200,344.00	-200,205.97	138.03
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	-16,724,860.680	29 May 24				0.00	-200,586.00	-200,399.73	186.27
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	16,716,602.840	30 May 24				0.00	199,896.00	200,082.02	186.02

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◆ 5% Report - Part B

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

Security 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.	-16,658,832.900	30 May 24				0.00	-199,896.00	-199,608.58	287.42
FX DEAL TRANSACTED ON 31 DEC 2024 INR / USD EX.RATE 86.229 WITH CITIBANK N.A.	11,652,469.690	31 Dec 24				0.00	135,134.00	135,134.00	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / INR EX.RATE 0.0116604 WITH CITIBANK N.A.	-11,589,091.840	31 Dec 24				0.00	-135,134.00	-135,186.28	-52.28
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	16,800,713.010	31 May 24				0.00	200,572.00	201,088.74	516.74
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	-16,744,753.420	31 May 24				0.00	-200,572.00	-200,638.09	-66.09
Mexican peso - MXN									
FX DEAL TRANSACTED ON 13 DEC 2024 MXN / USD EX.RATE 20.15 WITH CITIBANK N.A.	2,225,000.000	13 Dec 24				0.00	110,421.84	110,395.81	-26.03
FX DEAL TRANSACTED ON 13 DEC 2024 USD / MXN EX.RATE 0.0488639 WITH CITIBANK N.A.	-2,225,000.000	13 Dec 24				0.00	-108,722.21	-105,633.12	3,089.09
FX DEAL TRANSACTED ON 16 DEC 2024 MXN / USD EX.RATE 20.1943321 WITH CITIBANK	1,479,000.000	16 Dec 24				0.00	73,238.37	73,319.45	81.08
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.1707267 WITH CITIBANK	1,485,000.000	17 Dec 24				0.00	73,621.54	73,365.94	-255.60
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 01 NOV 2024 TWD / USD EX.RATE 31.87 WITH CITIBANK N.A.	3,077,080.000	1 Nov 24				0.00	96,551.00	94,752.27	-1,798.73
FX DEAL TRANSACTED ON 01 NOV 2024 USD / TWD EX.RATE 0.0316146 WITH CITIBANK N.A.	-3,054,005.000	1 Nov 24				0.00	-96,551.00	-92,989.07	3,561.93
FX DEAL TRANSACTED ON 04 JUN 2024 TWD / USD EX.RATE 32.41 WITH CITIBANK N.A.	7,605,784.000	4 Jun 24				0.00	234,674.00	235,120.15	446.15
FX DEAL TRANSACTED ON 04 JUN 2024 USD / TWD EX.RATE 0.0310029 WITH CITIBANK N.A.	-7,569,410.000	4 Jun 24				0.00	-234,674.00	-235,586.99	-912.99

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 NOV 2024 TWD / USD EX.RATE 31.75 WITH CITIBANK N.A.	3,001,391.000	4 Nov 24				0.00	94,532.00	92,421.59	-2,110.41
FX DEAL TRANSACTED ON 04 NOV 2024 USD / TWD EX.RATE 0.0317491 WITH CITIBANK N.A.	-2,977,474.000	4 Nov 24				0.00	-94,532.00	-90,658.83	3,873.17
FX DEAL TRANSACTED ON 07 AUG 2024 TWD / USD EX.RATE 32.475 WITH CITIBANK N.A.	5,584,271.000	7 Aug 24				0.00	171,956.00	173,802.40	1,846.40
FX DEAL TRANSACTED ON 07 AUG 2024 USD / TWD EX.RATE 0.0310366 WITH CITIBANK N.A.	-5,540,422.000	7 Aug 24				0.00	-171,956.00	-170,605.76	1,350.24
FX DEAL TRANSACTED ON 07 NOV 2024 TWD / USD EX.RATE 32.22 WITH CITIBANK N.A.	3,109,907.000	7 Nov 24				0.00	96,521.00	95,763.11	-757.89
FX DEAL TRANSACTED ON 07 NOV 2024 USD / TWD EX.RATE 0.0312083 WITH CITIBANK N.A.	-3,092,803.000	7 Nov 24				0.00	-96,521.00	-94,170.40	2,350.60
FX DEAL TRANSACTED ON 08 NOV 2024 TWD / USD EX.RATE 32.075 WITH CITIBANK N.A.	3,093,955.000	8 Nov 24				0.00	96,460.00	95,271.90	-1,188.10
FX DEAL TRANSACTED ON 08 NOV 2024 USD / TWD EX.RATE 0.0313725 WITH CITIBANK N.A.	-3,074,663.000	8 Nov 24				0.00	-96,460.00	-93,618.07	2,841.93
FX DEAL TRANSACTED ON 09 AUG 2024 TWD / USD EX.RATE 32.083 WITH CITIBANK N.A.	5,438,614.000	9 Aug 24				0.00	169,517.00	169,269.03	-247.97
FX DEAL TRANSACTED ON 09 AUG 2024 USD / TWD EX.RATE 0.0314535 WITH CITIBANK N.A.	-5,389,454.000	9 Aug 24				0.00	-169,517.00	-165,957.01	3,559.99
FX DEAL TRANSACTED ON 10 DEC 2024 TWD / USD EX.RATE 32.54 WITH CITIBANK N.A.	1,889,630.000	10 Dec 24				0.00	58,071.00	58,096.88	25.88
FX DEAL TRANSACTED ON 10 DEC 2024 USD / TWD EX.RATE 0.0307929 WITH CITIBANK N.A.	-1,885,856.000	10 Dec 24				0.00	-58,071.00	-57,420.99	650.01
FX DEAL TRANSACTED ON 11 SEP 2024 USD / TWD EX.RATE 0.0311042 WITH CITIBANK N.A.	-32,989,502.000	11 Sep 24				0.00	-1,026,112.04	-1,026,750.76	-638.72
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.267 WITH CITIBANK N.A.	5,569,058.000	12 Aug 24				0.00	172,593.00	173,328.91	735.91
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0312383 WITH CITIBANK N.A.	-5,525,047.000	12 Aug 24				0.00	-172,593.00	-170,132.32	2,460.68

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 DEC 2024 TWD / USD EX.RATE 32.503785 WITH CITIBANK N.A.	1,613,901.000	12 Dec 24				0.00	49,652.71	49,619.56	-33.15
FX DEAL TRANSACTED ON 12 DEC 2024 USD / TWD EX.RATE 0.0308233 WITH CITIBANK N.A.	-1,610,883.000	12 Dec 24				0.00	-49,652.71	-49,048.55	604.16
FX DEAL TRANSACTED ON 13 AUG 2024 TWD / USD EX.RATE 32.25 WITH CITIBANK N.A.	5,547,452.000	13 Aug 24				0.00	172,014.00	172,656.46	642.46
FX DEAL TRANSACTED ON 13 AUG 2024 USD / TWD EX.RATE 0.0312549 WITH CITIBANK N.A.	-5,503,588.000	13 Aug 24				0.00	-172,014.00	-169,471.53	2,542.47
FX DEAL TRANSACTED ON 13 JUN 2024 TWD / USD EX.RATE 32.33 WITH CITIBANK N.A.	3,455,851.000	13 Jun 24				0.00	106,893.00	106,831.88	-61.12
FX DEAL TRANSACTED ON 13 JUN 2024 USD / TWD EX.RATE 0.03108 WITH CITIBANK N.A.	-3,439,282.000	13 Jun 24				0.00	-106,893.00	-107,042.70	-149.70
FX DEAL TRANSACTED ON 14 NOV 2024 TWD / USD EX.RATE 32.57 WITH CITIBANK N.A.	22,300,985.000	14 Nov 24				0.00	684,709.40	686,712.39	2,002.99
FX DEAL TRANSACTED ON 15 AUG 2024 TWD / USD EX.RATE 32.125 WITH CITIBANK N.A.	5,471,819.000	15 Aug 24				0.00	170,329.00	170,302.49	-26.51
FX DEAL TRANSACTED ON 15 AUG 2024 USD / TWD EX.RATE 0.0313873 WITH CITIBANK N.A.	-5,426,682.000	15 Aug 24				0.00	-170,329.00	-167,103.37	3,225.63
FX DEAL TRANSACTED ON 16 AUG 2024 TWD / USD EX.RATE 32.17 WITH CITIBANK N.A.	5,505,606.000	16 Aug 24				0.00	171,141.00	171,354.06	213.06
FX DEAL TRANSACTED ON 16 AUG 2024 USD / TWD EX.RATE 0.031344 WITH CITIBANK N.A.	-5,460,082.000	16 Aug 24				0.00	-171,141.00	-168,131.86	3,009.14
FX DEAL TRANSACTED ON 16 DEC 2024 USD / TWD EX.RATE 0.0307456 WITH CITIBANK N.A.	-3,503,531.000	16 Dec 24				0.00	-107,718.09	-107,716.44	1.65
FX DEAL TRANSACTED ON 18 JUN 2024 USD / TWD EX.RATE 0.0308642 WITH CITIBANK N.A.	-11,061,635.000	18 Jun 24				0.00	-341,408.49	-341,952.02	-543.53
FX DEAL TRANSACTED ON 19 AUG 2024 TWD / USD EX.RATE 31.84 WITH CITIBANK N.A.	5,450,435.000	19 Aug 24				0.00	171,182.00	169,636.94	-1,545.06
FX DEAL TRANSACTED ON 19 AUG 2024 USD / TWD EX.RATE 0.0317133 WITH CITIBANK N.A.	-5,397,796.000	19 Aug 24				0.00	-171,182.00	-166,213.89	4,968.11

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 AUG 2024 TWD / USD EX.RATE 31.725 WITH CITIBANK N.A.	5,430,939.000	20 Aug 24				0.00	171,188.00	169,030.16	-2,157.84
FX DEAL TRANSACTED ON 20 AUG 2024 USD / TWD EX.RATE 0.031837 WITH CITIBANK N.A.	-5,377,015.000	20 Aug 24				0.00	-171,188.00	-165,573.98	5,614.02
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.04 WITH CITIBANK N.A.	2,991,895.000	29 Oct 24				0.00	93,380.00	92,129.18	-1,250.82
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.043 WITH CITIBANK N.A.	2,992,175.000	29 Oct 24				0.00	93,380.00	92,137.80	-1,242.20
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314723 WITH CITIBANK N.A.	-2,967,056.000	29 Oct 24				0.00	-93,380.00	-90,341.62	3,038.38
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314733 WITH CITIBANK N.A.	-2,966,963.000	29 Oct 24				0.00	-93,380.00	-90,338.79	3,041.21
FX DEAL TRANSACTED ON 30 OCT 2024 TWD / USD EX.RATE 31.86 WITH CITIBANK N.A.	3,052,698.000	30 Oct 24				0.00	95,816.00	94,001.48	-1,814.52
FX DEAL TRANSACTED ON 30 OCT 2024 USD / TWD EX.RATE 0.0316456 WITH CITIBANK N.A.	-3,027,786.000	30 Oct 24				0.00	-95,816.00	-92,190.74	3,625.26
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 01 AUG 2024 PEN / USD EX.RATE 3.7404 WITH CITIBANK N.A.	6,218.430	1 Aug 24				0.00	1,662.50	1,657.67	-4.83
FX DEAL TRANSACTED ON 02 JUL 2024 PEN / USD EX.RATE 3.831 WITH CITIBANK N.A.	2,135,158.050	2 Jul 24				0.00	557,337.00	564,229.71	6,892.71
FX DEAL TRANSACTED ON 02 JUL 2024 USD / PEN EX.RATE 0.2610489 WITH CITIBANK N.A.	-2,134,990.850	2 Jul 24				0.00	-557,337.00	-569,133.59	-11,796.59
FX DEAL TRANSACTED ON 06 MAR 2024 PEN / USD EX.RATE 3.7185 WITH CITIBANK N.A.	2,139,788.510	6 Mar 24				0.00	575,444.00	578,469.75	3,025.75
FX DEAL TRANSACTED ON 06 MAR 2024 USD / PEN EX.RATE 0.2686439 WITH CITIBANK N.A.	-2,142,032.750	6 Mar 24				0.00	-575,444.00	-561,344.05	14,099.95
FX DEAL TRANSACTED ON 09 JUL 2024 USD / PEN EX.RATE 0.2643335 WITH CITIBANK N.A.	-2,135,158.050	9 Jul 24				0.00	-564,393.76	-564,229.71	164.05

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 JUN 2024 PEN / USD EX.RATE 3.7903 WITH CITIBANK N.A.	2,142,032.750	17 Jun 24				0.00	565,135.41	561,344.05	-3,791.36
FX DEAL TRANSACTED ON 18 MAR 2024 PEN / USD EX.RATE 3.6962 WITH CITIBANK N.A.	6,042.230	18 Mar 24				0.00	1,634.71	1,633.46	-1.25
FX DEAL TRANSACTED ON 25 JUL 2024 PEN / USD EX.RATE 3.765 WITH CITIBANK N.A.	2,128,772.420	25 Jul 24				0.00	565,411.00	567,475.92	2,064.92
FX DEAL TRANSACTED ON 25 JUL 2024 USD / PEN EX.RATE 0.2653717 WITH CITIBANK N.A.	-2,130,638.270	25 Jul 24				0.00	-565,411.00	-566,443.49	-1,032.49
Swiss franc - CHF									
FX DEAL TRANSACTED ON 28 FEB 2024 CHF / USD EX.RATE 0.879709 WITH CITIBANK N.A.	244,102.360	28 Feb 24				0.00	277,480.80	275,806.29	-1,674.51
FX DEAL TRANSACTED ON 28 FEB 2024 USD / CHF EX.RATE 1.1403131 WITH CITIBANK N.A.	-243,337.370	28 Feb 24				0.00	-277,480.80	-268,925.65	8,555.15
FX DEAL TRANSACTED ON 29 MAY 2024 CHF / USD EX.RATE 0.9129634 WITH CITIBANK N.A.	20,874.910	29 May 24				0.00	22,865.00	23,278.41	413.41
FX DEAL TRANSACTED ON 29 MAY 2024 USD / CHF EX.RATE 1.0988273 WITH CITIBANK N.A.	-20,808.550	29 May 24				0.00	-22,865.00	-23,017.03	-152.03
FX DEAL TRANSACTED ON 31 JAN 2024 CHF / USD EX.RATE 0.86338 WITH CITIBANK N.A.	245,229.270	31 Jan 24				0.00	284,034.00	284,637.31	603.31
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CHF EX.RATE 1.1620124 WITH CITIBANK N.A.	-244,432.840	31 Jan 24				0.00	-284,034.00	-276,179.70	7,854.30
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	-1,788,174.000	1 Apr 24				0.00	-1,788,174.00	-1,788,174.00	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	1,788,461.860	1 Apr 24				0.00	1,788,461.86	1,788,461.86	0.00
FX DEAL TRANSACTED ON 01 AUG 2024 PEN / USD EX.RATE 3.7404 WITH CITIBANK N.A.	-1,662.500	1 Aug 24				0.00	-1,662.50	-1,662.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 MAR 2024 GBP / USD EX.RATE 0.7915937 WITH CITIBANK N.A.	-168,015.480	1 Mar 24				0.00	-168,015.48	-168,015.48	0.00
FX DEAL TRANSACTED ON 01 MAR 2024 USD / GBP EX.RATE 1.2634989 WITH CITIBANK N.A.	168,045.350	1 Mar 24				0.00	168,045.35	168,045.35	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 TWD / USD EX.RATE 31.87 WITH CITIBANK N.A.	-96,551.000	1 Nov 24				0.00	-96,551.00	-96,551.00	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 USD / TWD EX.RATE 0.0316146 WITH CITIBANK N.A.	96,551.000	1 Nov 24				0.00	96,551.00	96,551.00	0.00
FX DEAL TRANSACTED ON 02 DEC 2024 INR / USD EX.RATE 84.6812 WITH CITIBANK N.A.	-805,849.080	2 Dec 24				0.00	-805,849.08	-805,849.08	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 BRL / USD EX.RATE 4.8413 WITH CITIBANK N.A.	-1,128,190.990	2 Jan 24				0.00	-1,128,190.99	-1,128,190.99	0.00
FX DEAL TRANSACTED ON 02 JUL 2024 PEN / USD EX.RATE 3.831 WITH CITIBANK N.A.	-557,337.000	2 Jul 24				0.00	-557,337.00	-557,337.00	0.00
FX DEAL TRANSACTED ON 02 JUL 2024 USD / PEN EX.RATE 0.2610489 WITH CITIBANK N.A.	557,337.000	2 Jul 24				0.00	557,337.00	557,337.00	0.00
FX DEAL TRANSACTED ON 02 OCT 2024 INR / USD EX.RATE 84.2285 WITH CITIBANK N.A.	-162,859.000	2 Oct 24				0.00	-162,859.00	-162,859.00	0.00
FX DEAL TRANSACTED ON 02 OCT 2024 USD / INR EX.RATE 0.0118963 WITH CITIBANK N.A.	162,859.000	2 Oct 24				0.00	162,859.00	162,859.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	-200,444.000	3 Jun 24				0.00	-200,444.00	-200,444.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	200,444.000	3 Jun 24				0.00	200,444.00	200,444.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 INR / USD EX.RATE 84.113 WITH CITIBANK N.A.	-157,768.000	3 Sep 24				0.00	-157,768.00	-157,768.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119012 WITH CITIBANK N.A.	157,768.000	3 Sep 24				0.00	157,768.00	157,768.00	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 CAD / USD EX.RATE 1.3330735 WITH CITIBANK N.A.	-2,431,884.710	4 Jan 24				0.00	-2,431,884.71	-2,431,884.71	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 04 JAN 2024 USD / CAD EX.RATE 0.7504014 WITH CITIBANK N.A.	2,431,884.710	4 Jan 24				0.00	2,431,884.71	2,431,884.71	0.00
FX DEAL TRANSACTED ON 04 JUN 2024 TWD / USD EX.RATE 32.41 WITH CITIBANK N.A.	-234,674.000	4 Jun 24				0.00	-234,674.00	-234,674.00	0.00
FX DEAL TRANSACTED ON 04 JUN 2024 USD / TWD EX.RATE 0.0310029 WITH CITIBANK N.A.	234,674.000	4 Jun 24				0.00	234,674.00	234,674.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 TWD / USD EX.RATE 31.75 WITH CITIBANK N.A.	-94,532.000	4 Nov 24				0.00	-94,532.00	-94,532.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 USD / TWD EX.RATE 0.0317491 WITH CITIBANK N.A.	94,532.000	4 Nov 24				0.00	94,532.00	94,532.00	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 INR / USD EX.RATE 84.203 WITH CITIBANK N.A.	-163,086.000	4 Oct 24				0.00	-163,086.00	-163,086.00	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 USD / INR EX.RATE 0.0118991 WITH CITIBANK N.A.	163,086.000	4 Oct 24				0.00	163,086.00	163,086.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 INR / USD EX.RATE 84.1195 WITH CITIBANK N.A.	-305,442.000	4 Sep 24				0.00	-305,442.00	-305,442.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / INR EX.RATE 0.0119005 WITH CITIBANK N.A.	305,442.000	4 Sep 24				0.00	305,442.00	305,442.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 INR / USD EX.RATE 84.384 WITH CITIBANK N.A.	-231,213.000	5 Nov 24				0.00	-231,213.00	-231,213.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 USD / INR EX.RATE 0.0118751 WITH CITIBANK N.A.	231,213.000	5 Nov 24				0.00	231,213.00	231,213.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2024 PEN / USD EX.RATE 3.7185 WITH CITIBANK N.A.	-575,444.000	6 Mar 24				0.00	-575,444.00	-575,444.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2024 USD / PEN EX.RATE 0.2686439 WITH CITIBANK N.A.	575,444.000	6 Mar 24				0.00	575,444.00	575,444.00	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 INR / USD EX.RATE 84.0925 WITH CITIBANK N.A.	-328,950.000	6 Sep 24				0.00	-328,950.00	-328,950.00	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 USD / INR EX.RATE 0.0119048 WITH CITIBANK N.A.	328,950.000	6 Sep 24				0.00	328,950.00	328,950.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 AUG 2024 TWD / USD EX.RATE 32.475 WITH CITIBANK N.A.	-171,956.000	7 Aug 24				0.00	-171,956.00	-171,956.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 USD / TWD EX.RATE 0.0310366 WITH CITIBANK N.A.	171,956.000	7 Aug 24				0.00	171,956.00	171,956.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 TWD / USD EX.RATE 32.22 WITH CITIBANK N.A.	-96,521.000	7 Nov 24				0.00	-96,521.00	-96,521.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 USD / TWD EX.RATE 0.0312083 WITH CITIBANK N.A.	96,521.000	7 Nov 24				0.00	96,521.00	96,521.00	0.00
FX DEAL TRANSACTED ON 08 APR 2024 GBP / USD EX.RATE 0.7921013 WITH CITIBANK N.A.	-410,301.060	8 Apr 24				0.00	-410,301.06	-410,301.06	0.00
FX DEAL TRANSACTED ON 08 APR 2024 USD / GBP EX.RATE 1.2626463 WITH CITIBANK N.A.	410,360.050	8 Apr 24				0.00	410,360.05	410,360.05	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 INR / USD EX.RATE 84.607 WITH CITIBANK N.A.	-152,255.000	8 Nov 24				0.00	-152,255.00	-152,255.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 TWD / USD EX.RATE 32.075 WITH CITIBANK N.A.	-96,460.000	8 Nov 24				0.00	-96,460.00	-96,460.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 USD / INR EX.RATE 0.0118413 WITH CITIBANK N.A.	152,255.000	8 Nov 24				0.00	152,255.00	152,255.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 USD / TWD EX.RATE 0.0313725 WITH CITIBANK N.A.	96,460.000	8 Nov 24				0.00	96,460.00	96,460.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2024 TWD / USD EX.RATE 32.083 WITH CITIBANK N.A.	-169,517.000	9 Aug 24				0.00	-169,517.00	-169,517.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2024 USD / TWD EX.RATE 0.0314535 WITH CITIBANK N.A.	169,517.000	9 Aug 24				0.00	169,517.00	169,517.00	0.00
FX DEAL TRANSACTED ON 09 JUL 2024 USD / PEN EX.RATE 0.2643335 WITH CITIBANK N.A.	564,393.760	9 Jul 24				0.00	564,393.76	564,393.76	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 INR / USD EX.RATE 84.0995 WITH CITIBANK N.A.	-323,757.000	9 Sep 24				0.00	-323,757.00	-323,757.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / INR EX.RATE 0.0119033 WITH CITIBANK N.A.	323,757.000	9 Sep 24				0.00	323,757.00	323,757.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 DEC 2024 TWD / USD EX.RATE 32.54 WITH CITIBANK N.A.	-58,071.000	10 Dec 24				0.00	-58,071.00	-58,071.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 USD / TWD EX.RATE 0.0307929 WITH CITIBANK N.A.	58,071.000	10 Dec 24				0.00	58,071.00	58,071.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 INR / USD EX.RATE 84.1101 WITH CITIBANK N.A.	-323,946.000	10 Sep 24				0.00	-323,946.00	-323,946.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	323,946.000	10 Sep 24				0.00	323,946.00	323,946.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	-229,885.460	11 Mar 24				0.00	-229,885.46	-229,885.46	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	229,916.050	11 Mar 24				0.00	229,916.05	229,916.05	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 INR / USD EX.RATE 84.2765 WITH CITIBANK N.A.	-158,271.000	11 Oct 24				0.00	-158,271.00	-158,271.00	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 USD / INR EX.RATE 0.0118892 WITH CITIBANK N.A.	158,271.000	11 Oct 24				0.00	158,271.00	158,271.00	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / TWD EX.RATE 0.0311042 WITH CITIBANK N.A.	1,026,112.040	11 Sep 24				0.00	1,026,112.04	1,026,112.04	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.267 WITH CITIBANK N.A.	-172,593.000	12 Aug 24				0.00	-172,593.00	-172,593.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0312383 WITH CITIBANK N.A.	172,593.000	12 Aug 24				0.00	172,593.00	172,593.00	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 TWD / USD EX.RATE 32.503785 WITH CITIBANK N.A.	-49,652.710	12 Dec 24				0.00	-49,652.71	-49,652.71	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / TWD EX.RATE 0.0308233 WITH CITIBANK N.A.	49,652.710	12 Dec 24				0.00	49,652.71	49,652.71	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	-257,174.860	12 Mar 24				0.00	-257,174.86	-257,174.86	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	257,207.420	12 Mar 24				0.00	257,207.42	257,207.42	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 SEP 2024 INR / USD EX.RATE 84.1125 WITH CITIBANK N.A.	-317,843.000	12 Sep 24				0.00	-317,843.00	-317,843.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	317,843.000	12 Sep 24				0.00	317,843.00	317,843.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 TWD / USD EX.RATE 32.25 WITH CITIBANK N.A.	-172,014.000	13 Aug 24				0.00	-172,014.00	-172,014.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / TWD EX.RATE 0.0312549 WITH CITIBANK N.A.	172,014.000	13 Aug 24				0.00	172,014.00	172,014.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 MXN / USD EX.RATE 20.15 WITH CITIBANK N.A.	-110,421.840	13 Dec 24				0.00	-110,421.84	-110,421.84	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / MXN EX.RATE 0.0488639 WITH CITIBANK N.A.	108,722.210	13 Dec 24				0.00	108,722.21	108,722.21	0.00
FX DEAL TRANSACTED ON 13 JUN 2024 TWD / USD EX.RATE 32.33 WITH CITIBANK N.A.	-106,893.000	13 Jun 24				0.00	-106,893.00	-106,893.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2024 USD / TWD EX.RATE 0.03108 WITH CITIBANK N.A.	106,893.000	13 Jun 24				0.00	106,893.00	106,893.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 INR / USD EX.RATE 84.5915 WITH CITIBANK N.A.	-151,488.000	13 Nov 24				0.00	-151,488.00	-151,488.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	151,488.000	13 Nov 24				0.00	151,488.00	151,488.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 TWD / USD EX.RATE 32.57 WITH CITIBANK N.A.	-684,709.400	14 Nov 24				0.00	-684,709.40	-684,709.40	0.00
FX DEAL TRANSACTED ON 15 AUG 2024 TWD / USD EX.RATE 32.125 WITH CITIBANK N.A.	-170,329.000	15 Aug 24				0.00	-170,329.00	-170,329.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2024 USD / TWD EX.RATE 0.0313873 WITH CITIBANK N.A.	170,329.000	15 Aug 24				0.00	170,329.00	170,329.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2024 INR / USD EX.RATE 84.6381 WITH CITIBANK N.A.	-151,644.000	15 Nov 24				0.00	-151,644.00	-151,644.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	151,644.000	15 Nov 24				0.00	151,644.00	151,644.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 AUG 2024 TWD / USD EX.RATE 32.17 WITH CITIBANK N.A.	-171,141.000	16 Aug 24				0.00	-171,141.00	-171,141.00	0.00
FX DEAL TRANSACTED ON 16 AUG 2024 USD / TWD EX.RATE 0.031344 WITH CITIBANK N.A.	171,141.000	16 Aug 24				0.00	171,141.00	171,141.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 MXN / USD EX.RATE 20.1943321 WITH CITIBANK	-73,238.370	16 Dec 24				0.00	-73,238.37	-73,238.37	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / TWD EX.RATE 0.0307456 WITH CITIBANK N.A.	107,718.090	16 Dec 24				0.00	107,718.09	107,718.09	0.00
FX DEAL TRANSACTED ON 16 MAY 2024 EUR / USD EX.RATE 0.9196451 WITH CITIBANK N.A.	-884,036.690	16 May 24				0.00	-884,036.69	-884,036.69	0.00
FX DEAL TRANSACTED ON 16 MAY 2024 USD / EUR EX.RATE 1.0865933 WITH CITIBANK N.A.	883,400.350	16 May 24				0.00	883,400.35	883,400.35	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 INR / USD EX.RATE 85.5065 WITH CITIBANK N.A.	-101,576.000	17 Dec 24				0.00	-101,576.00	-101,576.00	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.1707267 WITH CITIBANK	-73,621.540	17 Dec 24				0.00	-73,621.54	-73,621.54	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / INR EX.RATE 0.0117467 WITH CITIBANK N.A.	101,576.000	17 Dec 24				0.00	101,576.00	101,576.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2024 PEN / USD EX.RATE 3.7903 WITH CITIBANK N.A.	-565,135.410	17 Jun 24				0.00	-565,135.41	-565,135.41	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 INR / USD EX.RATE 84.222 WITH CITIBANK N.A.	-152,199.000	17 Oct 24				0.00	-152,199.00	-152,199.00	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 USD / INR EX.RATE 0.0118956 WITH CITIBANK N.A.	152,199.000	17 Oct 24				0.00	152,199.00	152,199.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	-200,390.000	18 Dec 24				0.00	-200,390.00	-200,390.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	-85,881.000	18 Dec 24				0.00	-85,881.00	-85,881.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5635 WITH CITIBANK N.A.	-85,881.000	18 Dec 24				0.00	-85,881.00	-85,881.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	85,881.000	18 Dec 24				0.00	85,881.00	85,881.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	200,390.000	18 Dec 24				0.00	200,390.00	200,390.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	85,881.000	18 Dec 24				0.00	85,881.00	85,881.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 INR / USD EX.RATE 83.4817 WITH CITIBANK N.A.	-1,400,793.790	18 Jun 24				0.00	-1,400,793.79	-1,400,793.79	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / TWD EX.RATE 0.0308642 WITH CITIBANK N.A.	341,408.490	18 Jun 24				0.00	341,408.49	341,408.49	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 PEN / USD EX.RATE 3.6962 WITH CITIBANK N.A.	-1,634.710	18 Mar 24				0.00	-1,634.71	-1,634.71	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 INR / USD EX.RATE 84.602 WITH CITIBANK N.A.	-151,822.000	18 Nov 24				0.00	-151,822.00	-151,822.00	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	151,822.000	18 Nov 24				0.00	151,822.00	151,822.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 TWD / USD EX.RATE 31.84 WITH CITIBANK N.A.	-171,182.000	19 Aug 24				0.00	-171,182.00	-171,182.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 USD / TWD EX.RATE 0.0317133 WITH CITIBANK N.A.	171,182.000	19 Aug 24				0.00	171,182.00	171,182.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.646 WITH CITIBANK N.A.	-200,680.000	19 Dec 24				0.00	-200,680.00	-200,680.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.665 WITH CITIBANK N.A.	-86,005.000	19 Dec 24				0.00	-86,005.00	-86,005.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117247 WITH CITIBANK N.A.	86,005.000	19 Dec 24				0.00	86,005.00	86,005.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117275 WITH CITIBANK N.A.	200,680.000	19 Dec 24				0.00	200,680.00	200,680.00	0.00
FX DEAL TRANSACTED ON 19 NOV 2024 INR / USD EX.RATE 84.6545 WITH CITIBANK N.A.	-151,219.000	19 Nov 24				0.00	-151,219.00	-151,219.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	151,219.000	19 Nov 24				0.00	151,219.00	151,219.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 TWD / USD EX.RATE 31.725 WITH CITIBANK N.A.	-171,188.000	20 Aug 24				0.00	-171,188.00	-171,188.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 USD / TWD EX.RATE 0.031837 WITH CITIBANK N.A.	171,188.000	20 Aug 24				0.00	171,188.00	171,188.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 INR / USD EX.RATE 85.539 WITH CITIBANK N.A.	-198,491.000	20 Dec 24				0.00	-198,491.00	-198,491.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	198,491.000	20 Dec 24				0.00	198,491.00	198,491.00	0.00
FX DEAL TRANSACTED ON 20 JUN 2024 BRL / USD EX.RATE 5.4673 WITH CITIBANK N.A.	-889,225.000	20 Jun 24				0.00	-889,225.00	-889,225.00	0.00
FX DEAL TRANSACTED ON 20 JUN 2024 USD / BRL EX.RATE 0.1835199 WITH CITIBANK N.A.	889,225.000	20 Jun 24				0.00	889,225.00	889,225.00	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 5.0312 WITH CITIBANK N.A.	-1,573,866.210	20 Mar 24				0.00	-1,573,866.21	-1,573,866.21	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / BRL EX.RATE 0.1994018 WITH CITIBANK N.A.	1,573,866.210	20 Mar 24				0.00	1,573,866.21	1,573,866.21	0.00
FX DEAL TRANSACTED ON 20 NOV 2024 INR / USD EX.RATE 84.605 WITH CITIBANK N.A.	-151,298.000	20 Nov 24				0.00	-151,298.00	-151,298.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2024 USD / INR EX.RATE 0.0118441 WITH CITIBANK N.A.	151,298.000	20 Nov 24				0.00	151,298.00	151,298.00	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH CITIBANK N.A.	-363,381.400	20 Sep 24				0.00	-363,381.40	-363,381.40	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 AUD / USD EX.RATE 1.5152732 WITH CITIBANK N.A.	-1,308,674.900	21 Mar 24				0.00	-1,308,674.90	-1,308,674.90	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / AUD EX.RATE 0.6601416 WITH CITIBANK N.A.	1,309,060.790	21 Mar 24				0.00	1,309,060.79	1,309,060.79	0.00
FX DEAL TRANSACTED ON 21 NOV 2024 INR / USD EX.RATE 84.719 WITH CITIBANK N.A.	-151,543.000	21 Nov 24				0.00	-151,543.00	-151,543.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 NOV 2024 USD / INR EX.RATE 0.0118287 WITH CITIBANK N.A.	151,543.000	21 Nov 24				0.00	151,543.00	151,543.00	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	-263,479.670	22 Mar 24				0.00	-263,479.67	-263,479.67	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	263,493.180	22 Mar 24				0.00	263,493.18	263,493.18	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 INR / USD EX.RATE 84.6425 WITH CITIBANK N.A.	-150,781.000	22 Nov 24				0.00	-150,781.00	-150,781.00	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 USD / INR EX.RATE 0.0118392 WITH CITIBANK N.A.	150,781.000	22 Nov 24				0.00	150,781.00	150,781.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 USD / INR EX.RATE 0.0118946 WITH CITIBANK N.A.	1,122,055.670	22 Oct 24				0.00	1,122,055.67	1,122,055.67	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.622 WITH CITIBANK N.A.	-84,342.000	23 Dec 24				0.00	-84,342.00	-84,342.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.6415 WITH CITIBANK N.A.	-154,628.000	23 Dec 24				0.00	-154,628.00	-154,628.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117261 WITH CITIBANK N.A.	154,628.000	23 Dec 24				0.00	154,628.00	154,628.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117288 WITH CITIBANK N.A.	84,342.000	23 Dec 24				0.00	84,342.00	84,342.00	0.00
FX DEAL TRANSACTED ON 25 JUL 2024 PEN / USD EX.RATE 3.765 WITH CITIBANK N.A.	-565,411.000	25 Jul 24				0.00	-565,411.00	-565,411.00	0.00
FX DEAL TRANSACTED ON 25 JUL 2024 USD / PEN EX.RATE 0.2653717 WITH CITIBANK N.A.	565,411.000	25 Jul 24				0.00	565,411.00	565,411.00	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 BRL / USD EX.RATE 5.02775 WITH CITIBANK N.A.	-915,288.490	25 Mar 24				0.00	-915,288.49	-915,288.49	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / BRL EX.RATE 0.2006018 WITH CITIBANK N.A.	915,288.490	25 Mar 24				0.00	915,288.49	915,288.49	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	-3,510,808.150	26 Jul 24				0.00	-3,510,808.15	-3,510,808.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	3,510,808.150	26 Jul 24				0.00	3,510,808.15	3,510,808.15	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.678283 WITH CITIBANK N.A.	-18,990.000	27 Sep 24				0.00	-18,990.00	-18,990.00	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1499975 WITH CITIBANK N.A.	18,990.000	27 Sep 24				0.00	18,990.00	18,990.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 CHF / USD EX.RATE 0.879709 WITH CITIBANK N.A.	-277,480.800	28 Feb 24				0.00	-277,480.80	-277,480.80	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / CHF EX.RATE 1.1403131 WITH CITIBANK N.A.	277,480.800	28 Feb 24				0.00	277,480.80	277,480.80	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 BRL / USD EX.RATE 5.5589 WITH CITIBANK N.A.	-43,811.780	28 Jun 24				0.00	-43,811.78	-43,811.78	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 BRL / USD EX.RATE 4.9962 WITH CITIBANK N.A.	-1,388,742.990	28 Mar 24				0.00	-1,388,742.99	-1,388,742.99	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	-200,929.000	28 May 24				0.00	-200,929.00	-200,929.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	-200,724.000	28 May 24				0.00	-200,724.00	-200,724.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	200,724.000	28 May 24				0.00	200,724.00	200,724.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	200,929.000	28 May 24				0.00	200,929.00	200,929.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 CHF / USD EX.RATE 0.9129634 WITH CITIBANK N.A.	-22,865.000	29 May 24				0.00	-22,865.00	-22,865.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	-200,586.000	29 May 24				0.00	-200,586.00	-200,586.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	-200,344.000	29 May 24				0.00	-200,344.00	-200,344.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / CHF EX.RATE 1.0988273 WITH CITIBANK N.A.	22,865.000	29 May 24				0.00	22,865.00	22,865.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	200,344.000	29 May 24				0.00	200,344.00	200,344.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	200,586.000	29 May 24				0.00	200,586.00	200,586.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.04 WITH CITIBANK N.A.	-93,380.000	29 Oct 24				0.00	-93,380.00	-93,380.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.043 WITH CITIBANK N.A.	-93,380.000	29 Oct 24				0.00	-93,380.00	-93,380.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314723 WITH CITIBANK N.A.	93,380.000	29 Oct 24				0.00	93,380.00	93,380.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314733 WITH CITIBANK N.A.	93,380.000	29 Oct 24				0.00	93,380.00	93,380.00	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / BRL EX.RATE 0.1933563 WITH CITIBANK N.A.	1,531,079.250	30 Apr 24				0.00	1,531,079.25	1,531,079.25	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	-199,896.000	30 May 24				0.00	-199,896.00	-199,896.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 USD / INR EX.RATE 0.0119994 WITH CITIBANK N.A.	199,896.000	30 May 24				0.00	199,896.00	199,896.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 TWD / USD EX.RATE 31.86 WITH CITIBANK N.A.	-95,816.000	30 Oct 24				0.00	-95,816.00	-95,816.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 USD / TWD EX.RATE 0.0316456 WITH CITIBANK N.A.	95,816.000	30 Oct 24				0.00	95,816.00	95,816.00	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351912 WITH CITIBANK N.A.	-3,583,415.660	30 Sep 24				0.00	-3,583,415.66	-3,583,415.66	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.7402922 WITH CITIBANK N.A.	3,583,415.660	30 Sep 24				0.00	3,583,415.66	3,583,415.66	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 INR / USD EX.RATE 86.229 WITH CITIBANK N.A.	-135,134.000	31 Dec 24				0.00	-135,134.00	-135,134.00	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / INR EX.RATE 0.0116604 WITH CITIBANK N.A.	135,134.000	31 Dec 24				0.00	135,134.00	135,134.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 JAN 2024 CHF / USD EX.RATE 0.86338 WITH CITIBANK N.A.	-284,034.000	31 Jan 24				0.00	-284,034.00	-284,034.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CHF EX.RATE 1.1620124 WITH CITIBANK N.A.	284,034.000	31 Jan 24				0.00	284,034.00	284,034.00	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 USD / BRL EX.RATE 0.1766129 WITH CITIBANK N.A.	858,631.930	31 Jul 24				0.00	858,631.93	858,631.93	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	-200,572.000	31 May 24				0.00	-200,572.00	-200,572.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	200,572.000	31 May 24				0.00	200,572.00	200,572.00	0.00
Total CITIBANK N.A.							.000.00	-29,878.54	-29,878.54
DEUTSCHE BANK AG									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 21 MAR 2024 BRL / USD EX.RATE 5.02544 WITH DEUTSCHE BANK	242,211.130	21 Mar 24				0.00	48,197.00	43,338.28	-4,858.72
FX DEAL TRANSACTED ON 21 MAR 2024 USD / BRL EX.RATE 0.2007105 WITH DEUTSCHE BANK	-240,131.910	21 Mar 24				0.00	-48,197.00	-47,525.93	671.07
FX DEAL TRANSACTED ON 28 JUN 2024 USD / BRL EX.RATE 0.1798917 WITH DEUTSCHE BANK	-242,211.130	28 Jun 24				0.00	-43,571.77	-43,338.28	233.49
FX DEAL TRANSACTED ON 28 MAR 2024 BRL / USD EX.RATE 4.9962 WITH DEUTSCHE BANK AG	240,131.910	28 Mar 24				0.00	48,062.91	47,525.93	-536.98
Danish krone - DKK									
FX DEAL TRANSACTED ON 29 JUL 2024 DKK / USD EX.RATE 6.8910227 WITH DEUTSCHE BANK	1,736,399.900	29 Jul 24				0.00	251,980.00	251,135.33	-844.67

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
FX DEAL TRANSACTED ON 29 JUL 2024 USD / DKK EX.RATE 0.1453813 WITH DEUTSCHE BANK	-1,733,234.930	29 Jul 24				0.00	-251,980.00	-257,225.21	-5,245.21
FX DEAL TRANSACTED ON 30 JUL 2024 DKK / USD EX.RATE 6.9056103 WITH DEUTSCHE BANK	534,892.070	30 Jul 24				0.00	77,457.61	77,361.38	-96.23
FX DEAL TRANSACTED ON 30 JUL 2024 USD / DKK EX.RATE 0.1450741 WITH DEUTSCHE BANK	-533,917.700	30 Jul 24				0.00	-77,457.61	-79,237.44	-1,779.83
Euro - EUR									
FX DEAL TRANSACTED ON 26 FEB 2024 EUR / USD EX.RATE 0.9211496 WITH DEUTSCHE BANK	10,568,000.000	26 Feb 24				0.00	11,472,620.80	11,450,956.95	-21,663.85
FX DEAL TRANSACTED ON 26 FEB 2024 USD / EUR EX.RATE 1.086915 WITH DEUTSCHE BANK	-10,568,000.000	26 Feb 24				0.00	-11,486,517.72	-11,354,788.02	131,729.70
Mexican peso - MXN									
FX DEAL TRANSACTED ON 11 SEP 2024 MXN / USD EX.RATE 20.2315 WITH DEUTSCHE BANK	13,678,054.460	11 Sep 24				0.00	676,077.13	653,101.53	-22,975.60
FX DEAL TRANSACTED ON 11 SEP 2024 USD / MXN EX.RATE 0.0505561 WITH DEUTSCHE BANK	-13,372,805.630	11 Sep 24				0.00	-676,077.13	-693,439.41	-17,362.28
FX DEAL TRANSACTED ON 21 MAR 2024 MXN / USD EX.RATE 16.9854923 WITH DEUTSCHE	6,571,000.000	21 Mar 24				0.00	386,859.56	357,012.85	-29,846.71
FX DEAL TRANSACTED ON 21 MAR 2024 USD / MXN EX.RATE 0.059724 WITH DEUTSCHE BANK	-6,571,000.000	21 Mar 24				0.00	-392,446.50	-392,480.10	-33.60
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 14 NOV 2024 PEN / USD EX.RATE 3.8042 WITH DEUTSCHE BANK AG	2,093,801.250	14 Nov 24				0.00	550,392.00	556,039.81	5,647.81
FX DEAL TRANSACTED ON 14 NOV 2024 USD / PEN EX.RATE 0.2630956 WITH DEUTSCHE BANK	-2,091,984.950	14 Nov 24				0.00	-550,392.00	-559,399.14	-9,007.14

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
FX DEAL TRANSACTED ON 16 DEC 2024 PEN / USD EX.RATE 3.7333 WITH DEUTSCHE BANK AG	2,091,984.950	16 Dec 24				0.00	560,358.11	559,399.14	-958.97
United States dollar - USD									
FX DEAL TRANSACTED ON 11 SEP 2024 MXN / USD EX.RATE 20.2315 WITH DEUTSCHE BANK	-676,077.130	11 Sep 24				0.00	-676,077.13	-676,077.13	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / MXN EX.RATE 0.0505561 WITH DEUTSCHE BANK	676,077.130	11 Sep 24				0.00	676,077.13	676,077.13	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 PEN / USD EX.RATE 3.8042 WITH DEUTSCHE BANK AG	-550,392.000	14 Nov 24				0.00	-550,392.00	-550,392.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 USD / PEN EX.RATE 0.2630956 WITH DEUTSCHE BANK	550,392.000	14 Nov 24				0.00	550,392.00	550,392.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 PEN / USD EX.RATE 3.7333 WITH DEUTSCHE BANK AG	-560,358.110	16 Dec 24				0.00	-560,358.11	-560,358.11	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 BRL / USD EX.RATE 5.02544 WITH DEUTSCHE BANK	-48,197.000	21 Mar 24				0.00	-48,197.00	-48,197.00	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 MXN / USD EX.RATE 16.9854923 WITH DEUTSCHE	-386,859.560	21 Mar 24				0.00	-386,859.56	-386,859.56	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / BRL EX.RATE 0.2007105 WITH DEUTSCHE BANK	48,197.000	21 Mar 24				0.00	48,197.00	48,197.00	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / MXN EX.RATE 0.059724 WITH DEUTSCHE BANK	392,446.500	21 Mar 24				0.00	392,446.50	392,446.50	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 EUR / USD EX.RATE 0.9211496 WITH DEUTSCHE BANK	-11,472,620.800	26 Feb 24				0.00	-11,472,620.80	-11,472,620.80	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 USD / EUR EX.RATE 1.086915 WITH DEUTSCHE BANK	11,486,517.720	26 Feb 24				0.00	11,486,517.72	11,486,517.72	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / BRL EX.RATE 0.1798917 WITH DEUTSCHE BANK	43,571.770	28 Jun 24				0.00	43,571.77	43,571.77	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 BRL / USD EX.RATE 4.9962 WITH DEUTSCHE BANK AG	-48,062.910	28 Mar 24				0.00	-48,062.91	-48,062.91	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
FX DEAL TRANSACTED ON 29 JUL 2024 DKK / USD EX.RATE 6.8910227 WITH DEUTSCHE BANK	-251,980.000	29 Jul 24				0.00	-251,980.00	-251,980.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 USD / DKK EX.RATE 0.1453813 WITH DEUTSCHE BANK	251,980.000	29 Jul 24				0.00	251,980.00	251,980.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 DKK / USD EX.RATE 6.9056103 WITH DEUTSCHE BANK	-77,457.610	30 Jul 24				0.00	-77,457.61	-77,457.61	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / DKK EX.RATE 0.1450741 WITH DEUTSCHE BANK	77,457.610	30 Jul 24				0.00	77,457.61	77,457.61	0.00
Total DEUTSCHE BANK AG							.000.00	23,072.28	23,072.28
HSBC BANK PLC									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 20 MAR 2024 USD / AUD EX.RATE 0.651572 WITH HSBC BANK PLC	-2,066,000.000	20 Mar 24				0.00	-1,346,147.75	-1,357,258.75	-11,111.00
FX DEAL TRANSACTED ON 24 OCT 2024 AUD / USD EX.RATE 1.5022003 WITH HSBC BANK PLC	1,925,000.000	24 Oct 24				0.00	1,281,453.64	1,276,948.76	-4,504.88
FX DEAL TRANSACTED ON 24 OCT 2024 USD / AUD EX.RATE 0.6657792 WITH HSBC BANK PLC	-1,925,000.000	24 Oct 24				0.00	-1,281,624.96	-1,267,323.82	14,301.14
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5393589 WITH HSBC BANK PLC	818,000.000	28 Feb 24				0.00	531,390.06	531,209.22	-180.84
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5396791 WITH HSBC BANK PLC	915,614.000	28 Feb 24				0.00	594,678.47	594,462.40	-216.07
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6489 WITH HSBC BANK PLC	-915,614.000	28 Feb 24				0.00	-594,141.92	-598,170.64	-4,028.72
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6502797 WITH HSBC BANK PLC	-818,000.000	28 Feb 24				0.00	-531,928.79	-531,086.51	842.28

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5252075 WITH HSBC BANK PLC	75,686.000	29 Apr 24				0.00	49,623.41	50,543.11	919.70
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.655 WITH HSBC BANK PLC	-75,686.000	29 Apr 24				0.00	-49,574.33	-49,124.00	450.33
FX DEAL TRANSACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5148141 WITH HSBC BANK PLC	5,588,972.000	29 Jan 24				0.00	3,689,543.10	3,651,275.51	-38,267.59
FX DEAL TRANSACTED ON 29 JAN 2024 USD / AUD EX.RATE 0.6595 WITH HSBC BANK PLC	-5,588,972.000	29 Jan 24				0.00	-3,685,927.03	-3,658,541.25	27,385.78
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 FEB 2024 GBP / USD EX.RATE 0.7917628 WITH HSBC BANK PLC	65,000.000	1 Feb 24				0.00	82,095.30	82,442.75	347.45
FX DEAL TRANSACTED ON 01 FEB 2024 USD / GBP EX.RATE 1.2632761 WITH HSBC BANK PLC	-65,000.000	1 Feb 24				0.00	-82,112.95	-82,247.76	-134.81
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	4,745,000.000	25 Sep 24				0.00	6,346,437.50	6,304,918.90	-41,518.60
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	-4,745,000.000	25 Sep 24				0.00	-6,346,181.27	-6,148,808.69	197,372.58
FX DEAL TRANSACTED ON 30 SEP 2024 GBP / USD EX.RATE 0.7465357 WITH HSBC BANK PLC	795,000.000	30 Sep 24				0.00	1,064,918.96	1,030,200.82	-34,718.14
FX DEAL TRANSACTED ON 30 SEP 2024 USD / GBP EX.RATE 1.3395603 WITH HSBC BANK PLC	-795,000.000	30 Sep 24				0.00	-1,064,950.44	-1,066,373.36	-1,422.92
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 APR 2024 CAD / USD EX.RATE 1.3539 WITH HSBC BANK PLC	6,000.000	1 Apr 24				0.00	4,431.64	4,420.70	-10.94
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	4,852,037.440	26 Jun 24				0.00	3,543,813.00	3,533,508.68	-10,304.32
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	-4,848,777.130	26 Jun 24				0.00	-3,543,813.00	-3,503,958.04	39,854.96

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 28 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	3,230,790.710	28 Mar 24				0.00	2,381,605.99	2,380,394.70	-1,211.29
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	-3,229,372.940	28 Mar 24				0.00	-2,381,605.99	-2,345,819.88	35,786.11
FX DEAL TRANSACTED ON 29 OCT 2024 CAD / USD EX.RATE 1.3887 WITH HSBC BANK PLC	4,843,332.160	29 Oct 24				0.00	3,487,673.48	3,478,031.07	-9,642.41
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CAD EX.RATE 0.7207233 WITH HSBC BANK PLC	-4,839,129.520	29 Oct 24				0.00	-3,487,673.48	-3,436,515.66	51,157.82
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	3,226,226.320	30 Apr 24				0.00	2,359,101.00	2,343,534.17	-15,566.83
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	-3,224,624.250	30 Apr 24				0.00	-2,359,101.00	-2,365,568.17	-6,467.17
FX DEAL TRANSACTED ON 31 JAN 2024 CAD / USD EX.RATE 1.3428937 WITH HSBC BANK PLC	3,243,903.760	31 Jan 24				0.00	2,415,607.25	2,418,387.27	2,780.02
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CAD EX.RATE 0.7449406 WITH HSBC BANK PLC	-3,242,684.360	31 Jan 24				0.00	-2,415,607.25	-2,392,683.53	22,923.72
Danish krone - DKK									
FX DEAL TRANSACTED ON 26 APR 2024 DKK / USD EX.RATE 6.9467376 WITH HSBC BANK PLC	2,045,425.210	26 Apr 24				0.00	294,444.00	292,977.90	-1,466.10
FX DEAL TRANSACTED ON 26 APR 2024 USD / DKK EX.RATE 0.1441904 WITH HSBC BANK PLC	-2,042,049.850	26 Apr 24				0.00	-294,444.00	-297,592.48	-3,148.48
FX DEAL TRANSACTED ON 30 JUL 2024 DKK / USD EX.RATE 6.8881025 WITH HSBC BANK PLC	1,099,472.030	30 Jul 24				0.00	159,619.00	159,016.52	-602.48
FX DEAL TRANSACTED ON 30 JUL 2024 USD / DKK EX.RATE 0.1454418 WITH HSBC BANK PLC	-1,097,476.800	30 Jul 24				0.00	-159,619.00	-162,873.88	-3,254.88
Euro - EUR									
FX DEAL TRANSACTED ON 18 JUL 2024 EUR / USD EX.RATE 0.9144049 WITH HSBC BANK PLC	471,000.000	18 Jul 24				0.00	515,089.09	508,326.79	-6,762.30

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 18 JUL 2024 USD / EUR EX.RATE 1.0928906 WITH HSBC BANK PLC	-471,000.000	18 Jul 24				0.00	-514,751.47	-514,096.50	654.97
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9234292 WITH HSBC BANK PLC	491,000.000	24 May 24				0.00	531,713.72	533,152.36	1,438.64
FX DEAL TRANSACTED ON 24 MAY 2024 USD / EUR EX.RATE 1.083246 WITH HSBC BANK PLC	-491,000.000	24 May 24				0.00	-531,873.79	-533,717.00	-1,843.21
FX DEAL TRANSACTED ON 24 OCT 2024 EUR / USD EX.RATE 0.9257614 WITH HSBC BANK PLC	3,642,000.000	24 Oct 24				0.00	3,934,058.90	3,951,205.97	17,147.07
FX DEAL TRANSACTED ON 24 OCT 2024 USD / EUR EX.RATE 1.0796924 WITH HSBC BANK PLC	-3,642,000.000	24 Oct 24				0.00	-3,932,239.72	-3,932,449.54	-209.82
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	6,766,000.000	26 Nov 24				0.00	7,115,125.60	7,083,664.08	-31,461.52
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	-6,766,000.000	26 Nov 24				0.00	-7,128,894.41	-7,009,684.68	119,209.73
FX DEAL TRANSACTED ON 27 MAY 2024 EUR / USD EX.RATE 0.9215169 WITH HSBC BANK PLC	574,000.000	27 May 24				0.00	622,886.03	623,277.91	391.88
FX DEAL TRANSACTED ON 27 MAY 2024 USD / EUR EX.RATE 1.0854991 WITH HSBC BANK PLC	-574,000.000	27 May 24				0.00	-623,076.48	-623,938.00	-861.52
FX DEAL TRANSACTED ON 29 JAN 2024 EUR / USD EX.RATE 0.9254975 WITH HSBC BANK PLC	10,568,000.000	29 Jan 24				0.00	11,418,724.00	11,444,087.22	25,363.22
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.081838 WITH HSBC BANK PLC	-10,568,000.000	29 Jan 24				0.00	-11,432,863.98	-11,450,956.95	-18,092.97
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 11 DEC 2024 HKD / USD EX.RATE 7.76685 WITH HSBC BANK PLC	1,600,122.320	11 Dec 24				0.00	206,019.47	206,102.88	83.41
FX DEAL TRANSACTED ON 11 DEC 2024 USD / HKD EX.RATE 0.1286587 WITH HSBC BANK PLC	-1,601,286.330	11 Dec 24				0.00	-206,019.47	-205,916.15	103.32
FX DEAL TRANSACTED ON 11 OCT 2024 HKD / USD EX.RATE 7.7626 WITH HSBC BANK PLC	1,611,344.980	11 Oct 24				0.00	207,578.00	207,209.63	-368.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 11 OCT 2024 USD / HKD EX.RATE 0.1286935 WITH HSBC BANK PLC	-1,612,964.090	11 Oct 24				0.00	-207,578.00	-207,449.85	128.15
FX DEAL TRANSACTED ON 14 MAY 2024 HKD / USD EX.RATE 7.8033 WITH HSBC BANK PLC	3,456,055.660	14 May 24				0.00	442,896.68	442,392.11	-504.57
FX DEAL TRANSACTED ON 14 MAY 2024 USD / HKD EX.RATE 0.1280049 WITH HSBC BANK PLC	-3,459,997.440	14 May 24				0.00	-442,896.68	-443,501.28	-604.60
FX DEAL TRANSACTED ON 14 OCT 2024 HKD / USD EX.RATE 7.759762 WITH HSBC BANK PLC	1,633,507.500	14 Oct 24				0.00	210,510.00	210,059.60	-450.40
FX DEAL TRANSACTED ON 14 OCT 2024 USD / HKD EX.RATE 0.1287552 WITH HSBC BANK PLC	-1,634,963.180	14 Oct 24				0.00	-210,510.00	-210,279.24	230.76
Japanese yen - JPY									
FX DEAL TRANSACTED ON 25 OCT 2024 JPY / USD EX.RATE 151.86831 WITH HSBC BANK PLC	80,100,000.000	25 Oct 24				0.00	527,430.64	526,956.35	-474.29
FX DEAL TRANSACTED ON 25 OCT 2024 USD / JPY EX.RATE 0.0065775 WITH HSBC BANK PLC	-80,100,000.000	25 Oct 24				0.00	-526,856.18	-526,817.72	38.46
South African rand - ZAR									
FX DEAL TRANSACTED ON 30 OCT 2024 USD / ZAR EX.RATE 0.0567705 WITH HSBC BANK PLC	-11,244,800.330	30 Oct 24				0.00	-638,373.13	-629,255.75	9,117.38
FX DEAL TRANSACTED ON 30 OCT 2024 ZAR / USD EX.RATE 17.544929 WITH HSBC BANK PLC	11,200,211.240	30 Oct 24				0.00	638,373.13	633,540.90	-4,832.23
Swiss franc - CHF									
FX DEAL TRANSACTED ON 01 FEB 2024 CHF / USD EX.RATE 0.8633572 WITH HSBC BANK PLC	15,000.000	1 Feb 24				0.00	17,374.04	17,410.48	36.44
FX DEAL TRANSACTED ON 27 NOV 2024 CHF / USD EX.RATE 0.8819114 WITH HSBC BANK PLC	235,262.010	27 Nov 24				0.00	266,763.77	264,979.46	-1,784.31

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CHF EX.RATE 1.139605 WITH HSBC BANK PLC	-234,084.410	27 Nov 24				0.00	-266,763.77	-258,667.15	8,096.62
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 CAD / USD EX.RATE 1.3539 WITH HSBC BANK PLC	-4,431.640	1 Apr 24				0.00	-4,431.64	-4,431.64	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 CHF / USD EX.RATE 0.8633572 WITH HSBC BANK PLC	-17,374.040	1 Feb 24				0.00	-17,374.04	-17,374.04	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 GBP / USD EX.RATE 0.7917628 WITH HSBC BANK PLC	-82,095.300	1 Feb 24				0.00	-82,095.30	-82,095.30	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / GBP EX.RATE 1.2632761 WITH HSBC BANK PLC	82,112.950	1 Feb 24				0.00	82,112.95	82,112.95	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 HKD / USD EX.RATE 7.76685 WITH HSBC BANK PLC	-206,019.470	11 Dec 24				0.00	-206,019.47	-206,019.47	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / HKD EX.RATE 0.1286587 WITH HSBC BANK PLC	206,019.470	11 Dec 24				0.00	206,019.47	206,019.47	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 HKD / USD EX.RATE 7.7626 WITH HSBC BANK PLC	-207,578.000	11 Oct 24				0.00	-207,578.00	-207,578.00	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 USD / HKD EX.RATE 0.1286935 WITH HSBC BANK PLC	207,578.000	11 Oct 24				0.00	207,578.00	207,578.00	0.00
FX DEAL TRANSACTED ON 14 MAY 2024 HKD / USD EX.RATE 7.8033 WITH HSBC BANK PLC	-442,896.680	14 May 24				0.00	-442,896.68	-442,896.68	0.00
FX DEAL TRANSACTED ON 14 MAY 2024 USD / HKD EX.RATE 0.1280049 WITH HSBC BANK PLC	442,896.680	14 May 24				0.00	442,896.68	442,896.68	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 HKD / USD EX.RATE 7.759762 WITH HSBC BANK PLC	-210,510.000	14 Oct 24				0.00	-210,510.00	-210,510.00	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / HKD EX.RATE 0.1287552 WITH HSBC BANK PLC	210,510.000	14 Oct 24				0.00	210,510.00	210,510.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 EUR / USD EX.RATE 0.9144049 WITH HSBC BANK PLC	-515,089.090	18 Jul 24				0.00	-515,089.09	-515,089.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 18 JUL 2024 USD / EUR EX.RATE 1.0928906 WITH HSBC BANK PLC	514,751.470	18 Jul 24				0.00	514,751.47	514,751.47	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / AUD EX.RATE 0.651572 WITH HSBC BANK PLC	1,346,147.750	20 Mar 24				0.00	1,346,147.75	1,346,147.75	0.00
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9234292 WITH HSBC BANK PLC	-531,713.720	24 May 24				0.00	-531,713.72	-531,713.72	0.00
FX DEAL TRANSACTED ON 24 MAY 2024 USD / EUR EX.RATE 1.083246 WITH HSBC BANK PLC	531,873.790	24 May 24				0.00	531,873.79	531,873.79	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 AUD / USD EX.RATE 1.5022003 WITH HSBC BANK PLC	-1,281,453.640	24 Oct 24				0.00	-1,281,453.64	-1,281,453.64	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 EUR / USD EX.RATE 0.9257614 WITH HSBC BANK PLC	-3,934,058.900	24 Oct 24				0.00	-3,934,058.90	-3,934,058.90	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / AUD EX.RATE 0.6657792 WITH HSBC BANK PLC	1,281,624.960	24 Oct 24				0.00	1,281,624.96	1,281,624.96	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / EUR EX.RATE 1.0796924 WITH HSBC BANK PLC	3,932,239.720	24 Oct 24				0.00	3,932,239.72	3,932,239.72	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 JPY / USD EX.RATE 151.86831 WITH HSBC BANK PLC	-527,430.640	25 Oct 24				0.00	-527,430.64	-527,430.64	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 USD / JPY EX.RATE 0.0065775 WITH HSBC BANK PLC	526,856.180	25 Oct 24				0.00	526,856.18	526,856.18	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	-6,346,437.500	25 Sep 24				0.00	-6,346,437.50	-6,346,437.50	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	6,346,181.270	25 Sep 24				0.00	6,346,181.27	6,346,181.27	0.00
FX DEAL TRANSACTED ON 26 APR 2024 DKK / USD EX.RATE 6.9467376 WITH HSBC BANK PLC	-294,444.000	26 Apr 24				0.00	-294,444.00	-294,444.00	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / DKK EX.RATE 0.1441904 WITH HSBC BANK PLC	294,444.000	26 Apr 24				0.00	294,444.00	294,444.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	-3,543,813.000	26 Jun 24				0.00	-3,543,813.00	-3,543,813.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	3,543,813.000	26 Jun 24				0.00	3,543,813.00	3,543,813.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	-7,115,125.600	26 Nov 24				0.00	-7,115,125.60	-7,115,125.60	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	7,128,894.410	26 Nov 24				0.00	7,128,894.41	7,128,894.41	0.00
FX DEAL TRANSACTED ON 27 MAY 2024 EUR / USD EX.RATE 0.9215169 WITH HSBC BANK PLC	-622,886.030	27 May 24				0.00	-622,886.03	-622,886.03	0.00
FX DEAL TRANSACTED ON 27 MAY 2024 USD / EUR EX.RATE 1.0854991 WITH HSBC BANK PLC	623,076.480	27 May 24				0.00	623,076.48	623,076.48	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CHF / USD EX.RATE 0.8819114 WITH HSBC BANK PLC	-266,763.770	27 Nov 24				0.00	-266,763.77	-266,763.77	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CHF EX.RATE 1.139605 WITH HSBC BANK PLC	266,763.770	27 Nov 24				0.00	266,763.77	266,763.77	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5393589 WITH HSBC BANK PLC	-531,390.060	28 Feb 24				0.00	-531,390.06	-531,390.06	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5396791 WITH HSBC BANK PLC	-594,678.470	28 Feb 24				0.00	-594,678.47	-594,678.47	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6489 WITH HSBC BANK PLC	594,141.920	28 Feb 24				0.00	594,141.92	594,141.92	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6502797 WITH HSBC BANK PLC	531,928.790	28 Feb 24				0.00	531,928.79	531,928.79	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	-2,381,605.990	28 Mar 24				0.00	-2,381,605.99	-2,381,605.99	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	2,381,605.990	28 Mar 24				0.00	2,381,605.99	2,381,605.99	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5252075 WITH HSBC BANK PLC	-49,623.410	29 Apr 24				0.00	-49,623.41	-49,623.41	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.655 WITH HSBC BANK PLC	49,574.330	29 Apr 24				0.00	49,574.33	49,574.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5148141 WITH HSBC BANK PLC	-3,689,543.100	29 Jan 24				0.00	-3,689,543.10	-3,689,543.10	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 EUR / USD EX.RATE 0.9254975 WITH HSBC BANK PLC	-11,418,724.000	29 Jan 24				0.00	-11,418,724.00	-11,418,724.00	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / AUD EX.RATE 0.6595 WITH HSBC BANK PLC	3,685,927.030	29 Jan 24				0.00	3,685,927.03	3,685,927.03	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.081838 WITH HSBC BANK PLC	11,432,863.980	29 Jan 24				0.00	11,432,863.98	11,432,863.98	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 CAD / USD EX.RATE 1.3887 WITH HSBC BANK PLC	-3,487,673.480	29 Oct 24				0.00	-3,487,673.48	-3,487,673.48	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CAD EX.RATE 0.7207233 WITH HSBC BANK PLC	3,487,673.480	29 Oct 24				0.00	3,487,673.48	3,487,673.48	0.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	-2,359,101.000	30 Apr 24				0.00	-2,359,101.00	-2,359,101.00	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	2,359,101.000	30 Apr 24				0.00	2,359,101.00	2,359,101.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 DKK / USD EX.RATE 6.8881025 WITH HSBC BANK PLC	-159,619.000	30 Jul 24				0.00	-159,619.00	-159,619.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / DKK EX.RATE 0.1454418 WITH HSBC BANK PLC	159,619.000	30 Jul 24				0.00	159,619.00	159,619.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 USD / ZAR EX.RATE 0.0567705 WITH HSBC BANK PLC	638,373.130	30 Oct 24				0.00	638,373.13	638,373.13	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 ZAR / USD EX.RATE 17.544929 WITH HSBC BANK PLC	-638,373.130	30 Oct 24				0.00	-638,373.13	-638,373.13	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 GBP / USD EX.RATE 0.7465357 WITH HSBC BANK PLC	-1,064,918.960	30 Sep 24				0.00	-1,064,918.96	-1,064,918.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 30 SEP 2024 USD / GBP EX.RATE 1.3395603 WITH HSBC BANK PLC	1,064,950.440	30 Sep 24				0.00	1,064,950.44	1,064,950.44	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 CAD / USD EX.RATE 1.3428937 WITH HSBC BANK PLC	-2,415,607.250	31 Jan 24				0.00	-2,415,607.25	-2,415,607.25	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CAD EX.RATE 0.7449406 WITH HSBC BANK PLC	2,415,607.250	31 Jan 24				0.00	2,415,607.25	2,415,607.25	0.00
Total HSBC BANK PLC							.000.00	320,133.36	320,133.36

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

FX DEAL TRANSACTED ON 23 OCT 2024 AUD / USD EX.RATE 1.5021274 WITH MORGAN	88,000.000	23 Oct 24				0.00	58,583.58	58,392.40	-191.18

Canadian dollar - CAD

FX DEAL TRANSACTED ON 23 MAY 2024 USD / CAD EX.RATE 0.7279981 WITH MORGAN	-802,199.920	23 May 24				0.00	-584,000.00	-588,360.35	-4,360.35
FX DEAL TRANSACTED ON 28 FEB 2024 CAD / USD EX.RATE 1.358326 WITH MORGAN STANLEY	3,243,462.790	28 Feb 24				0.00	2,387,838.26	2,393,257.92	5,419.66
FX DEAL TRANSACTED ON 28 FEB 2024 USD / CAD EX.RATE 0.7365142 WITH MORGAN	-3,242,080.230	28 Feb 24				0.00	-2,387,838.26	-2,388,712.64	-874.38

Danish krone - DKK

FX DEAL TRANSACTED ON 26 JUN 2024 DKK / USD EX.RATE 6.9798044 WITH MORGAN	1,374,176.910	26 Jun 24				0.00	196,879.00	197,694.85	815.85
FX DEAL TRANSACTED ON 26 JUN 2024 USD / DKK EX.RATE 0.143526 WITH MORGAN STANLEY	-1,371,731.020	26 Jun 24				0.00	-196,879.00	-198,393.31	-1,514.31

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONAL									
FX DEAL TRANSACTED ON 26 SEP 2024 DKK / USD EX.RATE 6.6911128 WITH MORGAN	1,246,627.920	26 Sep 24				0.00	186,311.00	185,157.43	-1,153.57
FX DEAL TRANSACTED ON 26 SEP 2024 USD / DKK EX.RATE 0.1497098 WITH MORGAN	-1,244,480.890	26 Sep 24				0.00	-186,311.00	-181,048.32	5,262.68
FX DEAL TRANSACTED ON 27 NOV 2024 DKK / USD EX.RATE 7.0882701 WITH MORGAN	3,345,359.120	27 Nov 24				0.00	471,957.06	469,573.52	-2,383.54
FX DEAL TRANSACTED ON 27 NOV 2024 USD / DKK EX.RATE 0.1414169 WITH MORGAN	-3,337,344.960	27 Nov 24				0.00	-471,957.06	-463,712.95	8,244.11
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.6719696 WITH MORGAN	11,529.160	27 Sep 24				0.00	1,728.00	1,712.39	-15.61
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1501412 WITH MORGAN	-11,509.160	27 Sep 24				0.00	-1,728.00	-1,674.36	53.64
FX DEAL TRANSACTED ON 29 AUG 2024 DKK / USD EX.RATE 6.72229 WITH MORGAN STANLEY	1,049,947.750	29 Aug 24				0.00	156,189.00	155,820.21	-368.79
FX DEAL TRANSACTED ON 29 AUG 2024 USD / DKK EX.RATE 0.1490082 WITH MORGAN	-1,048,190.810	29 Aug 24				0.00	-156,189.00	-155,684.23	504.77
Euro - EUR									
FX DEAL TRANSACTED ON 17 JUN 2024 EUR / USD EX.RATE 0.9332339 WITH MORGAN	118,000.000	17 Jun 24				0.00	126,442.04	126,454.71	12.67
FX DEAL TRANSACTED ON 17 JUN 2024 USD / EUR EX.RATE 1.0722561 WITH MORGAN	-118,000.000	17 Jun 24				0.00	-126,526.22	-126,608.11	-81.89
FX DEAL TRANSACTED ON 23 MAY 2024 USD / EUR EX.RATE 1.0809 WITH MORGAN STANLEY	-527,000.000	23 May 24				0.00	-569,634.30	-572,242.96	-2,608.66
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9240436 WITH MORGAN	10,568,000.000	25 Mar 24				0.00	11,436,689.60	11,354,788.02	-81,901.58
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.083514 WITH MORGAN STANLEY	-10,568,000.000	25 Mar 24				0.00	-11,450,575.95	-11,290,323.27	160,252.68
FX DEAL TRANSACTED ON 28 AUG 2024 EUR / USD EX.RATE 0.8984726 WITH MORGAN	10,408,000.000	28 Aug 24				0.00	11,584,104.00	11,521,136.49	-62,967.51

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 28 AUG 2024 USD / EUR EX.RATE 1.114489 WITH MORGAN STANLEY	-10,408,000.000	28 Aug 24				0.00	-11,599,601.51	-11,528,421.97	71,179.54
Swiss franc - CHF									
FX DEAL TRANSACTED ON 29 JUL 2024 CHF / USD EX.RATE 0.8848634 WITH MORGAN	239,190.730	29 Jul 24				0.00	270,313.73	273,642.30	3,328.57
FX DEAL TRANSACTED ON 29 JUL 2024 USD / CHF EX.RATE 1.1344296 WITH MORGAN	-238,281.630	29 Jul 24				0.00	-270,313.73	-279,985.47	-9,671.74
United States dollar - USD									
FX DEAL TRANSACTED ON 17 JUN 2024 EUR / USD EX.RATE 0.9332339 WITH MORGAN	-126,442.040	17 Jun 24				0.00	-126,442.04	-126,442.04	0.00
FX DEAL TRANSACTED ON 17 JUN 2024 USD / EUR EX.RATE 1.0722561 WITH MORGAN	126,526.220	17 Jun 24				0.00	126,526.22	126,526.22	0.00
FX DEAL TRANSACTED ON 23 MAY 2024 USD / CAD EX.RATE 0.7279981 WITH MORGAN	584,000.000	23 May 24				0.00	584,000.00	584,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2024 USD / EUR EX.RATE 1.0809 WITH MORGAN STANLEY	569,634.300	23 May 24				0.00	569,634.30	569,634.30	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 AUD / USD EX.RATE 1.5021274 WITH MORGAN	-58,583.580	23 Oct 24				0.00	-58,583.58	-58,583.58	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9240436 WITH MORGAN	-11,436,689.600	25 Mar 24				0.00	-11,436,689.60	-11,436,689.60	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.083514 WITH MORGAN STANLEY	11,450,575.950	25 Mar 24				0.00	11,450,575.95	11,450,575.95	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 DKK / USD EX.RATE 6.9798044 WITH MORGAN	-196,879.000	26 Jun 24				0.00	-196,879.00	-196,879.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / DKK EX.RATE 0.143526 WITH MORGAN STANLEY	196,879.000	26 Jun 24				0.00	196,879.00	196,879.00	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 DKK / USD EX.RATE 6.6911128 WITH MORGAN	-186,311.000	26 Sep 24				0.00	-186,311.00	-186,311.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 26 SEP 2024 USD / DKK EX.RATE 0.1497098 WITH MORGAN	186,311.000	26 Sep 24				0.00	186,311.00	186,311.00	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 DKK / USD EX.RATE 7.0882701 WITH MORGAN	-471,957.060	27 Nov 24				0.00	-471,957.06	-471,957.06	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / DKK EX.RATE 0.1414169 WITH MORGAN	471,957.060	27 Nov 24				0.00	471,957.06	471,957.06	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.6719696 WITH MORGAN	-1,728.000	27 Sep 24				0.00	-1,728.00	-1,728.00	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1501412 WITH MORGAN	1,728.000	27 Sep 24				0.00	1,728.00	1,728.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 EUR / USD EX.RATE 0.8984726 WITH MORGAN	-11,584,104.000	28 Aug 24				0.00	-11,584,104.00	-11,584,104.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 USD / EUR EX.RATE 1.114489 WITH MORGAN STANLEY	11,599,601.510	28 Aug 24				0.00	11,599,601.51	11,599,601.51	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 CAD / USD EX.RATE 1.358326 WITH MORGAN STANLEY	-2,387,838.260	28 Feb 24				0.00	-2,387,838.26	-2,387,838.26	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / CAD EX.RATE 0.7365142 WITH MORGAN	2,387,838.260	28 Feb 24				0.00	2,387,838.26	2,387,838.26	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 DKK / USD EX.RATE 6.72229 WITH MORGAN STANLEY	-156,189.000	29 Aug 24				0.00	-156,189.00	-156,189.00	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / DKK EX.RATE 0.1490082 WITH MORGAN	156,189.000	29 Aug 24				0.00	156,189.00	156,189.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 CHF / USD EX.RATE 0.8848634 WITH MORGAN	-270,313.730	29 Jul 24				0.00	-270,313.73	-270,313.73	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 USD / CHF EX.RATE 1.1344296 WITH MORGAN	270,313.730	29 Jul 24				0.00	270,313.73	270,313.73	0.00
Total MORGAN STANLEY AND CO. INTERNATIONALA							.000.00	86,981.06	86,981.06

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 JUN 2024 GBP / USD EX.RATE 0.7885817 WITH ROYAL BANK OF	4,745,000.000	25 Jun 24				0.00	6,017,132.13	5,999,815.90	-17,316.23
FX DEAL TRANSACTED ON 25 JUN 2024 USD / GBP EX.RATE 1.2683165 WITH ROYAL BANK OF	-4,745,000.000	25 Jun 24				0.00	-6,018,161.79	-6,070,041.50	-51,879.71
Danish krone - DKK									
FX DEAL TRANSACTED ON 29 FEB 2024 DKK / USD EX.RATE 6.8744 WITH ROYAL BANK OF	362,902.940	29 Feb 24				0.00	52,790.49	52,752.12	-38.37
FX DEAL TRANSACTED ON 29 FEB 2024 USD / DKK EX.RATE 0.145687 WITH ROYAL BANK OF	-362,355.560	29 Feb 24				0.00	-52,790.49	-52,197.20	593.29
Euro - EUR									
FX DEAL TRANSACTED ON 26 JUL 2024 EUR / USD EX.RATE 0.9199883 WITH ROYAL BANK OF	10,408,000.000	26 Jul 24				0.00	11,313,187.92	11,232,834.93	-80,352.99
FX DEAL TRANSACTED ON 26 JUL 2024 USD / EUR EX.RATE 1.0886044 WITH ROYAL BANK OF	-10,408,000.000	26 Jul 24				0.00	-11,330,194.60	-11,521,136.49	-190,941.89
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 14 AUG 2024 HKD / USD EX.RATE 7.78017 WITH ROYAL BANK OF	1,302,818.720	14 Aug 24				0.00	167,453.76	167,149.12	-304.64
FX DEAL TRANSACTED ON 14 AUG 2024 USD / HKD EX.RATE 0.1283743 WITH ROYAL BANK OF	-1,304,418.410	14 Aug 24				0.00	-167,453.76	-167,318.93	134.83
Mexican peso - MXN									
FX DEAL TRANSACTED ON 13 DEC 2024 MXN / USD EX.RATE 20.479 WITH ROYAL BANK OF	21,736.210	13 Dec 24				0.00	1,061.39	1,031.94	-29.45

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 2024 USD / MXN EX.RATE 0.0495724 WITH ROYAL BANK OF	-21,410.890	13 Dec 24				0.00	-1,061.39	-1,057.80	3.59
United States dollar - USD									
FX DEAL TRANSACTED ON 13 DEC 2024 MXN / USD EX.RATE 20.479 WITH ROYAL BANK OF	-1,061.390	13 Dec 24				0.00	-1,061.39	-1,061.39	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / MXN EX.RATE 0.0495724 WITH ROYAL BANK OF	1,061.390	13 Dec 24				0.00	1,061.39	1,061.39	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 HKD / USD EX.RATE 7.78017 WITH ROYAL BANK OF	-167,453.760	14 Aug 24				0.00	-167,453.76	-167,453.76	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 USD / HKD EX.RATE 0.1283743 WITH ROYAL BANK OF	167,453.760	14 Aug 24				0.00	167,453.76	167,453.76	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 GBP / USD EX.RATE 0.7885817 WITH ROYAL BANK OF	-6,017,132.130	25 Jun 24				0.00	-6,017,132.13	-6,017,132.13	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / GBP EX.RATE 1.2683165 WITH ROYAL BANK OF	6,018,161.790	25 Jun 24				0.00	6,018,161.79	6,018,161.79	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 EUR / USD EX.RATE 0.9199883 WITH ROYAL BANK OF	-11,313,187.920	26 Jul 24				0.00	-11,313,187.92	-11,313,187.92	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / EUR EX.RATE 1.0886044 WITH ROYAL BANK OF	11,330,194.600	26 Jul 24				0.00	11,330,194.60	11,330,194.60	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 DKK / USD EX.RATE 6.8744 WITH ROYAL BANK OF	-52,790.490	29 Feb 24				0.00	-52,790.49	-52,790.49	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / DKK EX.RATE 0.145687 WITH ROYAL BANK OF	52,790.490	29 Feb 24				0.00	52,790.49	52,790.49	0.00
Total ROYAL BANK OF CANADA							.000.00	-340,131.57	-340,131.57

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 29 NOV 2024 GBP / USD EX.RATE 0.7878979 WITH STANDARD	3,950,000.000	29 Nov 24				0.00	5,013,340.00	4,988,258.02	-25,081.98
FX DEAL TRANSACTED ON 29 NOV 2024 USD / GBP EX.RATE 1.2691008 WITH STANDARD	-3,950,000.000	29 Nov 24				0.00	-5,012,948.16	-4,946,450.60	66,497.56
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 30 AUG 2024 CAD / USD EX.RATE 1.34813 WITH STANDARD	4,847,844.260	30 Aug 24				0.00	3,595,976.84	3,592,459.34	-3,517.50
FX DEAL TRANSACTED ON 30 AUG 2024 USD / CAD EX.RATE 0.7424574 WITH STANDARD	-4,843,344.610	30 Aug 24				0.00	-3,595,976.84	-3,586,732.78	9,244.06
Danish krone - DKK									
FX DEAL TRANSACTED ON 30 AUG 2024 DKK / USD EX.RATE 6.72942 WITH STANDARD	871,149.060	30 Aug 24				0.00	129,453.81	129,285.13	-168.68
FX DEAL TRANSACTED ON 30 AUG 2024 USD / DKK EX.RATE 0.1488482 WITH STANDARD	-869,703.710	30 Aug 24				0.00	-129,453.81	-129,174.15	279.66
FX DEAL TRANSACTED ON 31 JAN 2024 DKK / USD EX.RATE 6.88431 WITH STANDARD	1,275,996.670	31 Jan 24				0.00	185,348.52	185,390.53	42.01
FX DEAL TRANSACTED ON 31 JAN 2024 USD / DKK EX.RATE 0.1454848 WITH STANDARD	-1,274,006.030	31 Jan 24				0.00	-185,348.52	-185,191.45	157.07
Euro - EUR									
FX DEAL TRANSACTED ON 25 JUN 2024 EUR / USD EX.RATE 0.9333584 WITH STANDARD	10,879,000.000	25 Jun 24				0.00	11,655,758.42	11,672,624.04	16,865.62
FX DEAL TRANSACTED ON 25 JUN 2024 USD / EUR EX.RATE 1.072975 WITH STANDARD	-10,879,000.000	25 Jun 24				0.00	-11,672,895.03	-11,741,161.72	-68,266.69

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 29 MAY 2024 EUR / USD EX.RATE 0.9223752 WITH STANDARD	497,000.000	29 May 24				0.00	538,826.28	537,455.80	-1,370.48
FX DEAL TRANSACTED ON 29 MAY 2024 USD / EUR EX.RATE 1.0844084 WITH STANDARD	-497,000.000	29 May 24				0.00	-538,950.97	-540,239.00	-1,288.03
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 16 APR 2024 HKD / USD EX.RATE 7.821039 WITH STANDARD	3,459,997.460	16 Apr 24				0.00	442,396.14	443,501.29	1,105.15
FX DEAL TRANSACTED ON 16 APR 2024 USD / HKD EX.RATE 0.1277418 WITH STANDARD	-3,463,204.840	16 Apr 24				0.00	-442,396.14	-442,211.93	184.21
Mexican peso - MXN									
FX DEAL TRANSACTED ON 11 JUN 2024 MXN / USD EX.RATE 18.45992 WITH STANDARD	47,478.910	11 Jun 24				0.00	2,572.00	2,579.60	7.60
FX DEAL TRANSACTED ON 11 JUN 2024 USD / MXN EX.RATE 0.0539496 WITH STANDARD	-47,674.130	11 Jun 24				0.00	-2,572.00	-2,693.38	-121.38
FX DEAL TRANSACTED ON 22 JUL 2024 MXN / USD EX.RATE 17.983425 WITH STANDARD	6,414,000.000	22 Jul 24				0.00	356,661.76	357,864.20	1,202.44
FX DEAL TRANSACTED ON 22 JUL 2024 USD / MXN EX.RATE 0.0551129 WITH STANDARD	-6,414,000.000	22 Jul 24				0.00	-353,494.42	-332,594.41	20,900.01
South African rand - ZAR									
FX DEAL TRANSACTED ON 01 NOV 2024 USD / ZAR EX.RATE 0.0565123 WITH STANDARD	-4,803,664.630	1 Nov 24				0.00	-271,465.98	-268,811.68	2,654.30
FX DEAL TRANSACTED ON 01 NOV 2024 ZAR / USD EX.RATE 17.630769 WITH STANDARD	4,786,153.980	1 Nov 24				0.00	271,465.98	272,269.30	803.32
FX DEAL TRANSACTED ON 28 OCT 2024 USD / ZAR EX.RATE 0.0564272 WITH STANDARD	-8,260,000.000	28 Oct 24				0.00	-466,089.08	-462,227.20	3,861.88

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 28 OCT 2024 ZAR / USD EX.RATE 17.649647 WITH STANDARD	8,260,000.000	28 Oct 24				0.00	467,998.03	466,403.16	-1,594.87
Swiss franc - CHF									
FX DEAL TRANSACTED ON 29 OCT 2024 CHF / USD EX.RATE 0.8670114 WITH STANDARD	236,372.470	29 Oct 24				0.00	272,629.02	271,552.04	-1,076.98
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CHF EX.RATE 1.1570097 WITH STANDARD	-235,632.440	29 Oct 24				0.00	-272,629.02	-265,396.68	7,232.34
United States dollar - USD									
FX DEAL TRANSACTED ON 01 NOV 2024 USD / ZAR EX.RATE 0.0565123 WITH STANDARD	271,465.980	1 Nov 24				0.00	271,465.98	271,465.98	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 ZAR / USD EX.RATE 17.630769 WITH STANDARD	-271,465.980	1 Nov 24				0.00	-271,465.98	-271,465.98	0.00
FX DEAL TRANSACTED ON 11 JUN 2024 MXN / USD EX.RATE 18.45992 WITH STANDARD	-2,572.000	11 Jun 24				0.00	-2,572.00	-2,572.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2024 USD / MXN EX.RATE 0.0539496 WITH STANDARD	2,572.000	11 Jun 24				0.00	2,572.00	2,572.00	0.00
FX DEAL TRANSACTED ON 16 APR 2024 HKD / USD EX.RATE 7.821039 WITH STANDARD	-442,396.140	16 Apr 24				0.00	-442,396.14	-442,396.14	0.00
FX DEAL TRANSACTED ON 16 APR 2024 USD / HKD EX.RATE 0.1277418 WITH STANDARD	442,396.140	16 Apr 24				0.00	442,396.14	442,396.14	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 MXN / USD EX.RATE 17.983425 WITH STANDARD	-356,661.760	22 Jul 24				0.00	-356,661.76	-356,661.76	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 USD / MXN EX.RATE 0.0551129 WITH STANDARD	353,494.420	22 Jul 24				0.00	353,494.42	353,494.42	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 EUR / USD EX.RATE 0.9333584 WITH STANDARD	-11,655,758.420	25 Jun 24				0.00	-11,655,758.42	-11,655,758.42	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / EUR EX.RATE 1.072975 WITH STANDARD	11,672,895.030	25 Jun 24				0.00	11,672,895.03	11,672,895.03	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 28 OCT 2024 USD / ZAR EX.RATE 0.0564272 WITH STANDARD	466,089.080	28 Oct 24				0.00	466,089.08	466,089.08	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 ZAR / USD EX.RATE 17.649647 WITH STANDARD	-467,998.030	28 Oct 24				0.00	-467,998.03	-467,998.03	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 EUR / USD EX.RATE 0.9223752 WITH STANDARD	-538,826.280	29 May 24				0.00	-538,826.28	-538,826.28	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / EUR EX.RATE 1.0844084 WITH STANDARD	538,950.970	29 May 24				0.00	538,950.97	538,950.97	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 GBP / USD EX.RATE 0.7878979 WITH STANDARD	-5,013,340.000	29 Nov 24				0.00	-5,013,340.00	-5,013,340.00	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 USD / GBP EX.RATE 1.2691008 WITH STANDARD	5,012,948.160	29 Nov 24				0.00	5,012,948.16	5,012,948.16	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 CHF / USD EX.RATE 0.8670114 WITH STANDARD	-272,629.020	29 Oct 24				0.00	-272,629.02	-272,629.02	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CHF EX.RATE 1.1570097 WITH STANDARD	272,629.020	29 Oct 24				0.00	272,629.02	272,629.02	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 CAD / USD EX.RATE 1.34813 WITH STANDARD	-3,595,976.840	30 Aug 24				0.00	-3,595,976.84	-3,595,976.84	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 DKK / USD EX.RATE 6.72942 WITH STANDARD	-129,453.810	30 Aug 24				0.00	-129,453.81	-129,453.81	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / CAD EX.RATE 0.7424574 WITH STANDARD	3,595,976.840	30 Aug 24				0.00	3,595,976.84	3,595,976.84	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / DKK EX.RATE 0.1488482 WITH STANDARD	129,453.810	30 Aug 24				0.00	129,453.81	129,453.81	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 DKK / USD EX.RATE 6.88431 WITH STANDARD	-185,348.520	31 Jan 24				0.00	-185,348.52	-185,348.52	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / DKK EX.RATE 0.1454848 WITH STANDARD	185,348.520	31 Jan 24				0.00	185,348.52	185,348.52	0.00
Total STANDARD CHARTERED BANK							.000.00	28,550.64	28,550.64

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 25 SEP 2024 AUD / USD EX.RATE 1.4541478 WITH WELLS FARGO	406,633.000	25 Sep 24				0.00	279,636.63	267,706.85	-11,929.78
FX DEAL TRANSACTED ON 25 SEP 2024 USD / AUD EX.RATE 0.687353 WITH WELLS FARGO	-406,633.000	25 Sep 24				0.00	-279,500.41	-280,109.15	-608.74
FX DEAL TRANSACTED ON 26 NOV 2024 AUD / USD EX.RATE 1.5415446 WITH WELLS FARGO	1,518,367.000	26 Nov 24				0.00	984,964.67	978,967.16	-5,997.51
FX DEAL TRANSACTED ON 26 NOV 2024 USD / AUD EX.RATE 0.648923 WITH WELLS FARGO	-1,518,367.000	26 Nov 24				0.00	-985,303.27	-940,113.63	45,189.64
FX DEAL TRANSACTED ON 28 MAY 2024 AUD / USD EX.RATE 1.5009088 WITH WELLS FARGO	406,633.000	28 May 24				0.00	270,924.52	270,431.28	-493.24
FX DEAL TRANSACTED ON 28 MAY 2024 USD / AUD EX.RATE 0.6657 WITH WELLS FARGO BANK	-406,633.000	28 May 24				0.00	-270,695.59	-271,549.52	-853.93
Brazilian real - BRL									
FX DEAL TRANSACTED ON 19 DEC 2024 BRL / USD EX.RATE 6.153 WITH WELLS FARGO BANK	3,686,695.840	19 Dec 24				0.00	599,170.46	596,652.14	-2,518.32
FX DEAL TRANSACTED ON 19 DEC 2024 USD / BRL EX.RATE 0.1616697 WITH WELLS FARGO	-3,706,138.920	19 Dec 24				0.00	-599,170.46	-596,329.18	2,841.28
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 4.997 WITH WELLS FARGO BANK	2,153,632.050	20 Mar 24				0.00	430,985.00	426,238.12	-4,746.88
FX DEAL TRANSACTED ON 28 MAR 2024 USD / BRL EX.RATE 0.2001521 WITH WELLS FARGO	-2,153,632.050	28 Mar 24				0.00	-431,054.01	-426,238.12	4,815.89
FX DEAL TRANSACTED ON 31 DEC 2024 USD / BRL EX.RATE 0.1614909 WITH WELLS FARGO	-3,686,695.840	31 Dec 24				0.00	-595,367.77	-596,652.14	-1,284.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 26 JUL 2024 GBP / USD EX.RATE 0.77688 WITH WELLS FARGO	4,745,000.000	26 Jul 24				0.00	6,107,764.00	6,070,041.50	-37,722.50
FX DEAL TRANSACTED ON 26 JUL 2024 USD / GBP EX.RATE 1.287556 WITH WELLS FARGO	-4,745,000.000	26 Jul 24				0.00	-6,109,453.22	-6,240,861.48	-131,408.26
Euro - EUR									
FX DEAL TRANSACTED ON 25 SEP 2024 EUR / USD EX.RATE 0.8942728 WITH WELLS FARGO	10,408,000.000	25 Sep 24				0.00	11,638,506.62	11,528,421.97	-110,084.65
FX DEAL TRANSACTED ON 25 SEP 2024 USD / EUR EX.RATE 1.11976 WITH WELLS FARGO	-10,408,000.000	25 Sep 24				0.00	-11,654,462.08	-11,291,639.68	362,822.40
FX DEAL TRANSACTED ON 28 MAY 2024 EUR / USD EX.RATE 0.9192866 WITH WELLS FARGO	10,572,000.000	28 May 24				0.00	11,500,221.60	11,491,764.02	-8,457.58
FX DEAL TRANSACTED ON 28 MAY 2024 USD / EUR EX.RATE 1.089154 WITH WELLS FARGO	-10,572,000.000	28 May 24				0.00	-11,514,536.09	-11,343,228.37	171,307.72
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 12 DEC 2024 TWD / USD EX.RATE 32.49209 WITH WELLS FARGO	367,551.000	12 Dec 24				0.00	11,312.00	11,300.40	-11.60
FX DEAL TRANSACTED ON 12 DEC 2024 USD / TWD EX.RATE 0.0308383 WITH WELLS FARGO	-366,817.000	12 Dec 24				0.00	-11,312.00	-11,168.93	143.07
FX DEAL TRANSACTED ON 16 DEC 2024 USD / TWD EX.RATE 0.0307456 WITH WELLS FARGO	-367,551.000	16 Dec 24				0.00	-11,300.57	-11,300.40	0.17
United States dollar - USD									
FX DEAL TRANSACTED ON 12 DEC 2024 TWD / USD EX.RATE 32.49209 WITH WELLS FARGO	-11,312.000	12 Dec 24				0.00	-11,312.00	-11,312.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 12 DEC 2024 USD / TWD EX.RATE 0.0308383 WITH WELLS FARGO	11,312.000	12 Dec 24				0.00	11,312.00	11,312.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / TWD EX.RATE 0.0307456 WITH WELLS FARGO	11,300.570	16 Dec 24				0.00	11,300.57	11,300.57	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 BRL / USD EX.RATE 6.153 WITH WELLS FARGO BANK	-599,170.460	19 Dec 24				0.00	-599,170.46	-599,170.46	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / BRL EX.RATE 0.1616697 WITH WELLS FARGO	599,170.460	19 Dec 24				0.00	599,170.46	599,170.46	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 4.997 WITH WELLS FARGO BANK	-430,985.000	20 Mar 24				0.00	-430,985.00	-430,985.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 AUD / USD EX.RATE 1.4541478 WITH WELLS FARGO	-279,636.630	25 Sep 24				0.00	-279,636.63	-279,636.63	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 EUR / USD EX.RATE 0.8942728 WITH WELLS FARGO	-11,638,506.620	25 Sep 24				0.00	-11,638,506.62	-11,638,506.62	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / AUD EX.RATE 0.687353 WITH WELLS FARGO	279,500.410	25 Sep 24				0.00	279,500.41	279,500.41	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / EUR EX.RATE 1.11976 WITH WELLS FARGO	11,654,462.080	25 Sep 24				0.00	11,654,462.08	11,654,462.08	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 GBP / USD EX.RATE 0.77688 WITH WELLS FARGO	-6,107,764.000	26 Jul 24				0.00	-6,107,764.00	-6,107,764.00	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / GBP EX.RATE 1.287556 WITH WELLS FARGO	6,109,453.220	26 Jul 24				0.00	6,109,453.22	6,109,453.22	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 AUD / USD EX.RATE 1.5415446 WITH WELLS FARGO	-984,964.670	26 Nov 24				0.00	-984,964.67	-984,964.67	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / AUD EX.RATE 0.648923 WITH WELLS FARGO	985,303.270	26 Nov 24				0.00	985,303.27	985,303.27	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / BRL EX.RATE 0.2001521 WITH WELLS FARGO	431,054.010	28 Mar 24				0.00	431,054.01	431,054.01	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 AUD / USD EX.RATE 1.5009088 WITH WELLS FARGO	-270,924.520	28 May 24				0.00	-270,924.52	-270,924.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 28 MAY 2024 EUR / USD EX.RATE 0.9192866 WITH WELLS FARGO	-11,500,221.600	28 May 24				0.00	-11,500,221.60	-11,500,221.60	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / AUD EX.RATE 0.6657 WITH WELLS FARGO BANK	270,695.590	28 May 24				0.00	270,695.59	270,695.59	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / EUR EX.RATE 1.089154 WITH WELLS FARGO	11,514,536.090	28 May 24				0.00	11,514,536.09	11,514,536.09	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / BRL EX.RATE 0.1614909 WITH WELLS FARGO	595,367.770	31 Dec 24				0.00	595,367.77	595,367.77	0.00
Total WELLS FARGO BANK NA							.000.00	271,002.81	271,002.81

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
FNMA SINGLE FAMILY MORTGAGE 5.0% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYX5	Total acquisitions	4	30,427,429.69			0.00	30,427,429.69	30,427.429.69
	Total dispositions	4		30,014,628.91		0.00	30,427,429.69	30,014.628.91
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER SEDOL: B02WJB7	Total acquisitions	5	106,078,085.94			0.00	106,078,085.94	106,078.085.94
	Total dispositions	5		106,385,742.19		0.00	106,078,085.94	106,385.742.19
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES DECEMBER SEDOL: B03P1G4	Total acquisitions	4	68,210,332.03			0.00	68,210,332.03	68,210.332.03
	Total dispositions	4		67,786,666.01		0.00	68,210,332.03	67,786.666.01
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL: B00P3J4	Total acquisitions	3	28,700,531.25			0.00	28,700,531.25	28,700.531.25
	Total dispositions	3		28,271,515.63		0.00	28,700,531.25	28,271.515.63
FNMA 30 YEAR PASS-THROUGHS 5.5% MAT 30 YEARS SETTLES JULY SEDOL: B01NT00	Total acquisitions	7	67,440,375.01			0.00	67,440,375.01	67,440.375.01
	Total dispositions	7		67,374,507.82		0.00	67,440,375.01	67,374.507.82
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES AUGUST SEDOL: B1Y9BZ1	Total acquisitions	4	64,506,281.25			0.00	64,506,281.25	64,506.281.25
	Total dispositions	4		64,944,105.46		0.00	64,506,281.25	64,944.105.46
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	Total acquisitions	6	48,241,352.37			0.00	48,241,352.37	48,241.352.37
	Total dispositions	4		18,514,828.12		0.00	18,563,171.88	18,514.828.12
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES JUNE SEDOL: B1XFM91	Total acquisitions	10	36,708,822.29			0.00	36,708,822.29	36,708.822.29
	Total dispositions	10		37,003,507.82		0.00	36,708,822.29	37,003.507.82
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES NOVEMBER SEDOL: B24HB96	Total acquisitions	2	53,220,078.13			0.00	53,220,078.13	53,220.078.13
	Total dispositions	2		52,340,390.63		0.00	53,220,078.13	52,340.390.63

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES SEPTEMBER SEDOL: B4JQQ19	Total acquisitions	5	68,742,646.48			0.00	68,742,646.48	68,742,646.48
	Total dispositions	5		69,340,132.82		0.00	68,742,646.48	69,340,132.82
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	Total acquisitions	5	67,936,937.50			0.00	67,936,937.50	67,936,937.50
	Total dispositions	7		61,333,685.73		0.00	61,131,896.13	61,333,685.73
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	104	95,619,827.29			0.00	95,619,827.29	95,619,827.29
	Total dispositions	34		116,900,000.00		0.00	116,897,787.43	116,900,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	444	305,926,156.12			0.00	305,926,156.12	305,926,156.12
	Total dispositions	448		301,838,586.33		0.00	301,838,586.33	301,838,586.33
UNITED STATES OF AMER TREAS BONDS 3.375% DUE 08-15-2042 REG SEDOL: BJLVKG0	Total acquisitions	37	273,779,645.28			0.00	273,779,645.28	273,779,645.28
	Total dispositions	37		273,667,367.20		0.00	276,413,706.68	273,667,367.20
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 SEDOL: BS2G1B9	Total acquisitions	88	34,553,278.23			0.00	34,553,278.23	34,553,278.23
	Total dispositions	86		34,489,757.58		0.00	34,553,278.23	34,489,757.58
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	Total acquisitions	39	334,901,282.20			0.00	334,901,282.20	334,901,282.20
	Total dispositions	39		334,672,468.76		0.00	342,978,723.64	334,672,468.76
UNITED STATES TREAS BDS 4.625% 05-15-20 44 SEDOL: BPZRN8	Total acquisitions	49	44,753,653.65			0.00	44,753,653.65	44,753,653.65
	Total dispositions	47		43,862,424.01		0.00	43,865,883.05	43,862,424.01
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	Total acquisitions	79	31,886,704.73			0.00	31,886,704.73	31,886,704.73
	Total dispositions	81		28,252,963.76		0.00	28,276,226.61	28,252,963.76
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	Total acquisitions	40	145,851,073.91			0.00	145,851,073.91	145,851,073.91

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
	Total dispositions	35	131,343,074.30		0.00	132,046,502.38	131,343,074.30
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	Total acquisitions	10	36,236,918.88		0.00	36,236,918.88	36,236,918.88
	Total dispositions	12	40,795,893.28		0.00	40,353,756.41	40,795,893.28

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 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 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a - Schedule of Active Participant Data as of January 1, 2024

Number and average account balance distributed by attained age and attained years of credited service

Attained Age	Attained Years of Credited Service ²										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
30-34	0	0	0	1	0	0	0	0	0	0	1
	-	-	-	-	-	-	-	-	-	-	-
35-39	0	1	4	15	28	1	0	0	0	0	49
	-	-	-	-	13,871	-	-	-	-	-	12,496
40-44	0	1	1	20	183	44	3	0	0	0	252
	-	-	-	13,521	25,109	41,131	-	-	-	-	27,092
45-49	0	2	4	20	210	187	47	2	0	0	472
	-	-	-	20,969	32,870	61,935	79,453	-	-	-	48,417
50-54	0	0	10	20	176	232	147	35	0	0	620
	-	-	-	36,476	48,332	78,779	112,967	150,119	-	-	80,065
55-59	0	2	2	20	139	176	159	150	9	0	657
	-	-	-	52,076	64,722	112,053	151,028	201,438	-	-	130,575
60-64	0	0	1	9	81	96	81	99	14	3	384
	-	-	-	-	77,039	129,118	188,604	227,022	-	-	158,557
65-69	0	0	2	4	29	34	27	40	2	1	139
	-	-	-	-	82,639	104,853	180,080	233,244	-	-	155,507
70 & over	0	0	0	0	15	10	4	10	0	4	43
	-	-	-	-	-	-	-	-	-	-	167,571
Total	0	6	24	109	861	780	468	336	25	8	2,617
	-	-	25,632	27,878	46,027	88,233	139,022	209,298	252,982	-	97,604

² Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: RELX Inc. US Retirement Plan

EIN / PN: 52-1471842/004

Plan Sponsor: RELX Inc.

Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

- Applicable month January 2024
- Interest rate basis 3-Segment rates

Interest rates:	Reflecting Corridors	Not Reflecting Corridors
• First segment rate	4.75%	4.37%
• Second segment rate	4.96%	4.96%
• Third segment rate	5.59%	4.95%
• Effective interest rate	5.11%	4.90%

Annual rates of increase

- Compensation N/A
- Future Social Security wage bases N/A
- Statutory limits on compensation N/A

Cash balance annual interest crediting rate¹ 4.00% / 4.00%

¹ Assumption reflects plan provisions which provide for minimum interest crediting rates of 4.00% and 2.50% for cash balance accounts related to pay credits accrued before and after January 1, 2014, respectively.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

New or rehired employees

It was assumed there will be no new or rehired employees.

Mortality

- Healthy and disabled Separate rates for non-annuitants and annuitants based on Pri-2012 “Employees” and “Healthy Annuitants” (participants and beneficiaries combined) tables, respectively, without collar or amount adjustments, and then projected forward with a generational projection as specified in the regulations under §1.430(h)(3)-1 using the IRS Scale MP-2021) (i.e., MP-2021 with no mortality improvement for 2020-2023 and future mortality improvement capped at 0.78% for years after 2024.
- Lump sum payments Mortality table set forth in IRC Section 417(e)(3) for lump sums for the upcoming year.

Termination

Termination rates for employees with ten or more years of service are based on age. Termination rates for employees with fewer than 10 years of service depend only on service.

Less than 10 Years of Service		More than 10 Years of Service	
Service	Select Rate	Age	Ultimate Rate
0-1	1.000	30	0.138
1-2	0.375	35	0.108
2-3	0.313	40	0.092
3-4	0.250	45	0.089
4-5	0.188	50	0.083
5-9	0.125	55	0.010
		60	0.010

Disability

Sample rates of annual disability per 1,000 participants:

Age	Rate
20	0.900
30	1.100
40	1.500
50	3.300
60	11.800
70	43.000

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Retirement

Rates for active employees varying by age:

Percentage Retiring During the Year	
Age	Rate (%)
55	10.0
56 – 61	5.0
62	15.0
63 – 64	10.0
65	25.0
66 – 69	20.0
70	100.0

Rates for terminated vested employees are the same as active employees up to age 64, but is 100% starting at age 65.

Active in-service distribution decrement rates

Select (10% in initial year) and ultimate rates based on age at commencement (15% at age 60, 5% at age 61-65, 3% at age 66-69).

Form of payment

Active: 50% of those eligible to retire and eligible for a lump sum option are assumed to elect a lump sum, otherwise a life annuity is assumed.

Terminated Vested: 80% of those eligible for a lump sum option (terminated after 2001) are assumed to elect a lump sum, otherwise a life annuity is assumed.

Percent married

90% of males; 60% of females.

Spouse age

Wife three years younger than husband.

Administrative expenses

Expense load of \$4,000,000 is reflected.

Timing of benefit payments

Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits
Target normal cost	Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan year
Decrement timing	The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.
Actuarial value of assets	Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the prior plan year).
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued. WTW has reviewed the plan provisions with RELX Inc. and, based on that review, is not aware of any significant benefits required to be valued that were not.

Sources of Data and Other Information

The plan sponsor through its third party administrator, furnished participant data as of January 1, 2024. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date.

Plan Name:	RELX Inc. US Retirement Plan
EIN / PN:	52-1471842/004
Plan Sponsor:	RELX Inc.
Valuation Date:	January 1, 2024

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Economic Assumptions

Discount rate The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.

Cash balance interest crediting rate The interest crediting rate for all balances except post-2013 accruals is A but not less than B or greater than C:

- A. 10-year Treasury Bill rate for month of August preceding the valuation date
- B. 4.0%
- C. 15.0%

The interest crediting rate for post-2013 accruals is A but not less than B or greater than C:

- A. 10-year Treasury Bill rate for month of August preceding the valuation date
- B. 2.5%
- C. 15.0%

The plan sponsor has selected a long-term interest crediting rate assumption of 4.00% for all balances accrued prior to 2014, and 4.00% for post-2013 accruals.

After examining historical variability in this rate, including the increase in interest crediting expected to be caused by the minimum interest credit, we believe that the selected assumption does not significantly conflict with what would be a reasonable assumption based on market conditions at the measurement date.

Administrative expenses Administrative expenses are estimated by determining the expected actual expenses for the coming year, reflecting items like expected PBGC premiums.

Annuity conversion rate for hybrid plans converting accounts to annuity Because the post-2013 cash balance account is converted to an annuity using IRC 417(e)(3) rates, the post-2013 cash balance account is valued for employees expected to select annuities. Current market rates at the measurement date are assumed. Pre-2014 accruals are valued

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

reflecting the conversion described in the definition of Accrued Benefits in Appendix B.

Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality	Assumptions used for funding purposes were selected by the plan sponsor and among the choices prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2020, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Assumed termination rates differ by age and service because of expected difference in termination rates.
Retirement	Retirement rates were based on an experience study conducted in 2020, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Benefit commencement date for deferred benefits:	
Deferred vested benefit	Deferred vested participants are assumed to begin benefits based on rates applied to a number of commencement ages based on an analysis of actual commencement patterns.
Form of payment	The percentage of participants assumed to elect the various annuity form of payment is based on observed experience modified to reflect an estimate of future experience.

Prescribed Methods

Funding methods	The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law,” as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Changes in Assumptions and Methods

Change in assumptions and methods since prior valuation

- The segment interest rates used to calculate the funding target and target normal cost were updated from an applicable month of January 2023 to January 2024, with application of the interest rate corridors of MAP-21 with ARPA/IIJA extensions. This election does not require IRS approval.
- The mortality table used to calculate the funding target and target normal cost was changed from using a static projection of mortality improvement to a generational projection as required by guidance issued by IRS under IRC §430.
- The mortality table used for lump sum calculations was updated to the IRC Section 417(e)(3) mortality table for lump sum purposes for the 2024 plan year.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	RELX Inc.
EIN/PN	52-1471842/004
Plan Name	RELX Inc. US Retirement Plan
Valuation Date	January 1, 2024
Enrolled Actuary	Patrice Dube, F.S.A., E.A.
Enrollment Number	23-07364

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

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 2024 This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
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) _____
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan RELX INC. US RETIREMENT PLAN
1b	Three-digit plan number (PN) ▶ 004
1c	Effective date of plan 01/01/1979
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) RELX INC. 230 PARK AVE, 7TH FLOOR NEW YORK NY 10169
2b	Employer Identification Number (EIN) 52-1471842
2c	Plan Sponsor's telephone number 937-865-7723
2d	Business code (see instructions) 511120

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	<i>Robert Munoz</i>	6.24.25	ROBERT MUNOZ
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	<i>David Nash</i>	6.24.25	DAVID NASH
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
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 11,285
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	6a(1) 2,617 6a(2) 2,394 6b 2,985 6c 5,312 6d 10,691 6e 237 6f 10,928 6g(1) 6g(2) 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1C 3H	

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ **A** (Insurance Information) – Number Attached _____
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 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 _____

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

RELX Inc. US Retirement Plan
Form 5500 SCHEDULE H, PART IV, Line 4j
SCHEDULE OF REPORTABLE TRANSACTIONS
Year ended December 31, 2024
Employer ID No: 52-1471842 Plan No: 004

Account number RELXG
Account Name RELX PENSION CONSOLIDATION

Page 162 of 561

◆ 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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 05 JAN 2024 AUD / USD EX.RATE 1.4955999 WITH BANK OF	758,497.000	5 Jan 24				0.00	507,152.33	496,512.16	-10,640.17
FX DEAL TRANSACTED ON 05 JAN 2024 USD / AUD EX.RATE 0.6681 WITH BANK OF AMERICA,	-758,497.000	5 Jan 24				0.00	-506,751.85	-509,065.29	-2,313.44
FX DEAL TRANSACTED ON 06 FEB 2024 AUD / USD EX.RATE 1.5404668 WITH BANK OF	2,297,000.000	6 Feb 24				0.00	1,491,106.51	1,496,151.04	5,044.53
FX DEAL TRANSACTED ON 06 FEB 2024 USD / AUD EX.RATE 0.6496599 WITH BANK OF	-2,297,000.000	6 Feb 24				0.00	-1,492,268.79	-1,500,630.14	-8,361.35
FX DEAL TRANSACTED ON 26 MAR 2024 AUD / USD EX.RATE 1.5254367 WITH BANK OF	158,330.000	26 Mar 24				0.00	103,793.23	102,764.09	-1,029.14
FX DEAL TRANSACTED ON 26 MAR 2024 USD / AUD EX.RATE 0.655 WITH BANK OF AMERICA,	-158,330.000	26 Mar 24				0.00	-103,706.15	-102,795.76	910.39
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	397,000.000	7 Mar 24				0.00	506,620.87	505,996.38	-624.49
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	-397,000.000	7 Mar 24				0.00	-506,698.21	-498,731.25	7,966.96
FX DEAL TRANSACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	210,000.000	14 Mar 24				0.00	269,026.82	267,718.50	-1,308.32
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	-210,000.000	14 Mar 24				0.00	-269,057.94	-263,812.50	5,245.44
FX DEAL TRANSACTED ON 24 JAN 2024 GBP / USD EX.RATE 0.7852879 WITH BANK OF	880,000.000	24 Jan 24				0.00	1,120,608.10	1,116,148.01	-4,460.09
FX DEAL TRANSACTED ON 24 JAN 2024 USD / GBP EX.RATE 1.2733576 WITH BANK OF	-880,000.000	24 Jan 24				0.00	-1,120,554.69	-1,114,652.10	5,902.59

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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									
Danish krone - DKK									
FX DEAL TRANSACTED ON 26 MAR 2024 DKK / USD EX.RATE 6.86761 WITH BANK OF	1,494,735.320	26 Mar 24				0.00	217,650.00	215,316.13	-2,333.87
FX DEAL TRANSACTED ON 26 MAR 2024 USD / DKK EX.RATE 0.1458298 WITH BANK OF	-1,492,493.520	26 Mar 24				0.00	-217,650.00	-213,778.35	3,871.65
FX DEAL TRANSACTED ON 28 FEB 2024 DKK / USD EX.RATE 6.890013 WITH BANK OF	3,041,086.380	28 Feb 24				0.00	441,376.00	442,056.92	680.92
FX DEAL TRANSACTED ON 28 FEB 2024 USD / DKK EX.RATE 0.1453576 WITH BANK OF	-3,036,482.830	28 Feb 24				0.00	-441,376.00	-437,404.35	3,971.65
FX DEAL TRANSACTED ON 29 OCT 2024 DKK / USD EX.RATE 6.917501 WITH BANK OF	3,353,331.660	29 Oct 24				0.00	484,760.56	487,846.03	3,085.47
FX DEAL TRANSACTED ON 29 OCT 2024 USD / DKK EX.RATE 0.1447781 WITH BANK OF	-3,348,299.360	29 Oct 24				0.00	-484,760.56	-469,986.23	14,774.33
Euro - EUR									
FX DEAL TRANSACTED ON 10 JUN 2024 EUR / USD EX.RATE 0.9291747 WITH BANK OF	303,000.000	10 Jun 24				0.00	326,095.84	325,103.88	-991.96
FX DEAL TRANSACTED ON 10 JUN 2024 USD / EUR EX.RATE 1.0751784 WITH BANK OF	-303,000.000	10 Jun 24				0.00	-325,779.06	-325,255.37	523.69
FX DEAL TRANSACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9326371 WITH BANK OF	10,568,000.000	25 Apr 24				0.00	11,331,309.73	11,290,323.27	-40,986.46
FX DEAL TRANSACTED ON 25 APR 2024 USD / EUR EX.RATE 1.0736394 WITH BANK OF	-10,568,000.000	25 Apr 24				0.00	-11,346,221.18	-11,487,416.02	-141,194.84
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 10 DEC 2024 HKD / USD EX.RATE 7.7701 WITH BANK OF AMERICA,	1,834,916.890	10 Dec 24				0.00	236,151.00	236,345.47	194.47

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 10 DEC 2024 USD / HKD EX.RATE 0.1286091 WITH BANK OF	-1,836,192.100	10 Dec 24				0.00	-236,151.00	-236,123.67	27.33
FX DEAL TRANSACTED ON 13 JUN 2024 HKD / USD EX.RATE 7.80342 WITH BANK OF	3,453,453.460	13 Jun 24				0.00	442,556.40	442,189.20	-367.20
FX DEAL TRANSACTED ON 13 JUN 2024 USD / HKD EX.RATE 0.12803 WITH BANK OF	-3,456,662.000	13 Jun 24				0.00	-442,556.40	-442,469.73	86.67
FX DEAL TRANSACTED ON 13 SEP 2024 HKD / USD EX.RATE 7.786225 WITH BANK OF	755,034.750	13 Sep 24				0.00	96,970.58	97,108.08	137.50
FX DEAL TRANSACTED ON 13 SEP 2024 USD / HKD EX.RATE 0.1282639 WITH BANK OF	-756,023.950	13 Sep 24				0.00	-96,970.58	-96,996.41	-25.83
FX DEAL TRANSACTED ON 15 JUL 2024 HKD / USD EX.RATE 7.799263 WITH BANK OF	3,450,693.990	15 Jul 24				0.00	442,438.47	442,623.65	185.18
FX DEAL TRANSACTED ON 15 JUL 2024 USD / HKD EX.RATE 0.1281228 WITH BANK OF	-3,453,238.010	15 Jul 24				0.00	-442,438.47	-442,161.62	276.85
Japanese yen - JPY									
FX DEAL TRANSACTED ON 26 NOV 2024 JPY / USD EX.RATE 152.475 WITH BANK OF	10,620,646.000	26 Nov 24				0.00	69,655.00	67,679.43	-1,975.57
FX DEAL TRANSACTED ON 26 NOV 2024 USD / JPY EX.RATE 0.0065206 WITH BANK OF	-10,682,290.000	26 Nov 24				0.00	-69,655.00	-71,255.65	-1,600.65
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 09 OCT 2024 PEN / USD EX.RATE 3.7564 WITH BANK OF AMERICA,	2,092,314.800	9 Oct 24				0.00	557,000.00	559,487.34	2,487.34
FX DEAL TRANSACTED ON 16 DEC 2024 USD / PEN EX.RATE 0.2678595 WITH BANK OF	-2,092,314.800	16 Dec 24				0.00	-560,446.47	-559,487.34	959.13

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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									
South African rand - ZAR									
FX DEAL TRANACTED ON 29 OCT 2024 USD / ZAR EX.RATE 0.056205 WITH BANK OF	-9,045,805.620	29 Oct 24				0.00	-508,419.83	-506,200.65	2,219.18
FX DEAL TRANACTED ON 29 OCT 2024 ZAR / USD EX.RATE 17.72 WITH BANK OF AMERICA,	9,009,199.390	29 Oct 24				0.00	508,419.83	509,534.08	1,114.25
Swiss franc - CHF									
FX DEAL TRANACTED ON 04 JAN 2024 CHF / USD EX.RATE 0.8491434 WITH BANK OF	224,785.240	4 Jan 24				0.00	264,720.00	265,593.71	873.71
FX DEAL TRANACTED ON 04 JAN 2024 USD / CHF EX.RATE 1.180591 WITH BANK OF	-224,226.680	4 Jan 24				0.00	-264,720.00	-260,259.63	4,460.37
United States dollar - USD									
FX DEAL TRANACTED ON 04 JAN 2024 CHF / USD EX.RATE 0.8491434 WITH BANK OF	-264,720.000	4 Jan 24				0.00	-264,720.00	-264,720.00	0.00
FX DEAL TRANACTED ON 04 JAN 2024 USD / CHF EX.RATE 1.180591 WITH BANK OF	264,720.000	4 Jan 24				0.00	264,720.00	264,720.00	0.00
FX DEAL TRANACTED ON 05 JAN 2024 AUD / USD EX.RATE 1.4955999 WITH BANK OF	-507,152.330	5 Jan 24				0.00	-507,152.33	-507,152.33	0.00
FX DEAL TRANACTED ON 05 JAN 2024 USD / AUD EX.RATE 0.6681 WITH BANK OF AMERICA,	506,751.850	5 Jan 24				0.00	506,751.85	506,751.85	0.00
FX DEAL TRANACTED ON 06 FEB 2024 AUD / USD EX.RATE 1.5404668 WITH BANK OF	-1,491,106.510	6 Feb 24				0.00	-1,491,106.51	-1,491,106.51	0.00
FX DEAL TRANACTED ON 06 FEB 2024 USD / AUD EX.RATE 0.6496599 WITH BANK OF	1,492,268.790	6 Feb 24				0.00	1,492,268.79	1,492,268.79	0.00
FX DEAL TRANACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	-506,620.870	7 Mar 24				0.00	-506,620.87	-506,620.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	506,698.210	7 Mar 24				0.00	506,698.21	506,698.21	0.00
FX DEAL TRANACTED ON 09 OCT 2024 PEN / USD EX.RATE 3.7564 WITH BANK OF AMERICA,	-557,000.000	9 Oct 24				0.00	-557,000.00	-557,000.00	0.00
FX DEAL TRANACTED ON 10 DEC 2024 HKD / USD EX.RATE 7.7701 WITH BANK OF AMERICA,	-236,151.000	10 Dec 24				0.00	-236,151.00	-236,151.00	0.00
FX DEAL TRANACTED ON 10 DEC 2024 USD / HKD EX.RATE 0.1286091 WITH BANK OF	236,151.000	10 Dec 24				0.00	236,151.00	236,151.00	0.00
FX DEAL TRANACTED ON 10 JUN 2024 EUR / USD EX.RATE 0.9291747 WITH BANK OF	-326,095.840	10 Jun 24				0.00	-326,095.84	-326,095.84	0.00
FX DEAL TRANACTED ON 10 JUN 2024 USD / EUR EX.RATE 1.0751784 WITH BANK OF	325,779.060	10 Jun 24				0.00	325,779.06	325,779.06	0.00
FX DEAL TRANACTED ON 13 JUN 2024 HKD / USD EX.RATE 7.80342 WITH BANK OF	-442,556.400	13 Jun 24				0.00	-442,556.40	-442,556.40	0.00
FX DEAL TRANACTED ON 13 JUN 2024 USD / HKD EX.RATE 0.12803 WITH BANK OF	442,556.400	13 Jun 24				0.00	442,556.40	442,556.40	0.00
FX DEAL TRANACTED ON 13 SEP 2024 HKD / USD EX.RATE 7.786225 WITH BANK OF	-96,970.580	13 Sep 24				0.00	-96,970.58	-96,970.58	0.00
FX DEAL TRANACTED ON 13 SEP 2024 USD / HKD EX.RATE 0.1282639 WITH BANK OF	96,970.580	13 Sep 24				0.00	96,970.58	96,970.58	0.00
FX DEAL TRANACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	-269,026.820	14 Mar 24				0.00	-269,026.82	-269,026.82	0.00
FX DEAL TRANACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	269,057.940	14 Mar 24				0.00	269,057.94	269,057.94	0.00
FX DEAL TRANACTED ON 15 JUL 2024 HKD / USD EX.RATE 7.799263 WITH BANK OF	-442,438.470	15 Jul 24				0.00	-442,438.47	-442,438.47	0.00
FX DEAL TRANACTED ON 15 JUL 2024 USD / HKD EX.RATE 0.1281228 WITH BANK OF	442,438.470	15 Jul 24				0.00	442,438.47	442,438.47	0.00
FX DEAL TRANACTED ON 16 DEC 2024 USD / PEN EX.RATE 0.2678595 WITH BANK OF	560,446.470	16 Dec 24				0.00	560,446.47	560,446.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 24 JAN 2024 GBP / USD EX.RATE 0.7852879 WITH BANK OF	-1,120,608.100	24 Jan 24				0.00	-1,120,608.10	-1,120,608.10	0.00
FX DEAL TRANSACTED ON 24 JAN 2024 USD / GBP EX.RATE 1.2733576 WITH BANK OF	1,120,554.690	24 Jan 24				0.00	1,120,554.69	1,120,554.69	0.00
FX DEAL TRANSACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9326371 WITH BANK OF	-11,331,309.730	25 Apr 24				0.00	-11,331,309.73	-11,331,309.73	0.00
FX DEAL TRANSACTED ON 25 APR 2024 USD / EUR EX.RATE 1.0736394 WITH BANK OF	11,346,221.180	25 Apr 24				0.00	11,346,221.18	11,346,221.18	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 AUD / USD EX.RATE 1.5254367 WITH BANK OF	-103,793.230	26 Mar 24				0.00	-103,793.23	-103,793.23	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 DKK / USD EX.RATE 6.86761 WITH BANK OF	-217,650.000	26 Mar 24				0.00	-217,650.00	-217,650.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 USD / AUD EX.RATE 0.655 WITH BANK OF AMERICA,	103,706.150	26 Mar 24				0.00	103,706.15	103,706.15	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 USD / DKK EX.RATE 0.1458298 WITH BANK OF	217,650.000	26 Mar 24				0.00	217,650.00	217,650.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 JPY / USD EX.RATE 152.475 WITH BANK OF	-69,655.000	26 Nov 24				0.00	-69,655.00	-69,655.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / JPY EX.RATE 0.0065206 WITH BANK OF	69,655.000	26 Nov 24				0.00	69,655.00	69,655.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 DKK / USD EX.RATE 6.890013 WITH BANK OF	-441,376.000	28 Feb 24				0.00	-441,376.00	-441,376.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / DKK EX.RATE 0.1453576 WITH BANK OF	441,376.000	28 Feb 24				0.00	441,376.00	441,376.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 DKK / USD EX.RATE 6.917501 WITH BANK OF	-484,760.560	29 Oct 24				0.00	-484,760.56	-484,760.56	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 29 OCT 2024 USD / DKK EX.RATE 0.1447781 WITH BANK OF	484,760.560	29 Oct 24				0.00	484,760.56	484,760.56	0.00
FX DEAL TRANACTED ON 29 OCT 2024 USD / ZAR EX.RATE 0.056205 WITH BANK OF	508,419.830	29 Oct 24				0.00	508,419.83	508,419.83	0.00
FX DEAL TRANACTED ON 29 OCT 2024 ZAR / USD EX.RATE 17.72 WITH BANK OF AMERICA,	-508,419.830	29 Oct 24				0.00	-508,419.83	-508,419.83	0.00
Total BANK OF AMERICA, N.A							.000.00	-153,213.78	-153,213.78

BARCLAYS BANK PLC WHOLESALE**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANACTED ON 23 OCT 2024 USD / AUD EX.RATE 0.66777 WITH BARCLAYS BANK	-1,925,000.000	23 Oct 24				0.00	-1,285,457.25	-1,276,948.76	8,508.49

British pound sterling - GBP

FX DEAL TRANACTED ON 27 MAR 2024 USD / GBP EX.RATE 1.2625 WITH BARCLAYS BANK	-1,016,000.000	27 Mar 24				0.00	-1,282,700.00	-1,276,350.00	6,350.00
FX DEAL TRANACTED ON 28 MAR 2024 GBP / USD EX.RATE 0.7909235 WITH BARCLAYS BANK	2,345,000.000	28 Mar 24				0.00	2,964,888.56	2,945,906.25	-18,982.31
FX DEAL TRANACTED ON 28 MAR 2024 USD / GBP EX.RATE 1.2645508 WITH BARCLAYS BANK	-2,345,000.000	28 Mar 24				0.00	-2,965,371.63	-2,929,608.69	35,762.94
FX DEAL TRANACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7582076 WITH BARCLAYS BANK	4,745,000.000	29 Aug 24				0.00	6,258,180.50	6,240,861.48	-17,319.02
FX DEAL TRANACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.319245 WITH BARCLAYS BANK	-4,745,000.000	29 Aug 24				0.00	-6,259,817.53	-6,304,918.90	-45,101.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 24 MAY 2024 CAD / USD EX.RATE 1.3725 WITH BARCLAYS BANK	803,000.000	24 May 24				0.00	585,063.75	588,947.16	3,883.41
FX DEAL TRANSACTED ON 24 MAY 2024 USD / CAD EX.RATE 0.7286763 WITH BARCLAYS BANK	-803,000.000	24 May 24				0.00	-585,127.06	-589,076.77	-3,949.71
Danish krone - DKK									
FX DEAL TRANSACTED ON 29 APR 2024 DKK / USD EX.RATE 6.9659891 WITH BARCLAYS BANK	1,349,348.450	29 Apr 24				0.00	193,705.22	193,274.86	-430.36
FX DEAL TRANSACTED ON 29 APR 2024 USD / DKK EX.RATE 0.1437905 WITH BARCLAYS BANK	-1,347,135.370	29 Apr 24				0.00	-193,705.22	-196,321.04	-2,615.82
FX DEAL TRANSACTED ON 29 MAY 2024 DKK / USD EX.RATE 6.879742 WITH BARCLAYS BANK	1,328,822.170	29 May 24				0.00	193,150.00	193,652.22	502.22
FX DEAL TRANSACTED ON 29 MAY 2024 USD / DKK EX.RATE 0.1455845 WITH BARCLAYS BANK	-1,326,721.240	29 May 24				0.00	-193,150.00	-190,867.68	2,282.32
Euro - EUR									
FX DEAL TRANSACTED ON 02 DEC 2024 EUR / USD EX.RATE 0.9504433 WITH BARCLAYS BANK	163,000.000	2 Dec 24				0.00	171,498.92	170,652.86	-846.06
FX DEAL TRANSACTED ON 02 DEC 2024 USD / EUR EX.RATE 1.0541364 WITH BARCLAYS BANK	-163,000.000	2 Dec 24				0.00	-171,824.23	-168,870.62	2,953.61
FX DEAL TRANSACTED ON 03 JAN 2024 EUR / USD EX.RATE 0.9148802 WITH BARCLAYS BANK	10,811,000.000	3 Jan 24				0.00	11,816,847.87	11,861,289.94	44,442.07
FX DEAL TRANSACTED ON 03 JAN 2024 USD / EUR EX.RATE 1.0940853 WITH BARCLAYS BANK	-10,811,000.000	3 Jan 24				0.00	-11,828,156.18	-11,707,231.92	120,924.26
FX DEAL TRANSACTED ON 23 OCT 2024 EUR / USD EX.RATE 0.9263205 WITH BARCLAYS BANK	3,573,000.000	23 Oct 24				0.00	3,857,196.42	3,857,946.79	750.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 15 MAR 2024 HKD / USD EX.RATE 7.815 WITH BARCLAYS BANK PLC	803,538.300	15 Mar 24				0.00	102,820.00	102,602.72	-217.28
FX DEAL TRANSACTED ON 15 MAR 2024 USD / HKD EX.RATE 0.1278519 WITH BARCLAYS BANK	-804,211.770	15 Mar 24				0.00	-102,820.00	-102,802.91	17.09
FX DEAL TRANSACTED ON 18 MAR 2024 HKD / USD EX.RATE 7.813316 WITH BARCLAYS BANK	75,281.300	18 Mar 24				0.00	9,635.00	9,612.57	-22.43
FX DEAL TRANSACTED ON 18 MAR 2024 USD / HKD EX.RATE 0.1278879 WITH BARCLAYS BANK	-75,339.440	18 Mar 24				0.00	-9,635.00	-9,630.69	4.31
Mexican peso - MXN									
FX DEAL TRANSACTED ON 10 JUN 2024 MXN / USD EX.RATE 18.7365 WITH BARCLAYS BANK	44,367,544.850	10 Jun 24				0.00	2,367,974.00	2,300,654.40	-67,319.60
FX DEAL TRANSACTED ON 10 JUN 2024 USD / MXN EX.RATE 0.0541389 WITH BARCLAYS BANK	-43,738,847.750	10 Jun 24				0.00	-2,367,974.00	-2,376,400.95	-8,426.95
FX DEAL TRANSACTED ON 18 MAR 2024 MXN / USD EX.RATE 16.86047 WITH BARCLAYS BANK	27,563.000	18 Mar 24				0.00	1,634.77	1,637.44	2.67
FX DEAL TRANSACTED ON 18 MAR 2024 USD / MXN EX.RATE 0.0584596 WITH BARCLAYS BANK	-27,563.000	18 Mar 24				0.00	-1,611.32	-1,497.54	113.78
FX DEAL TRANSACTED ON 19 JUL 2024 MXN / USD EX.RATE 17.89 WITH BARCLAYS BANK PLC	13,480,000.000	19 Jul 24				0.00	753,493.57	752,442.09	-1,051.48
FX DEAL TRANSACTED ON 19 JUL 2024 USD / MXN EX.RATE 0.0553955 WITH BARCLAYS BANK	-13,480,000.000	19 Jul 24				0.00	-746,731.66	-698,997.91	47,733.75
United States dollar - USD									
FX DEAL TRANSACTED ON 02 DEC 2024 EUR / USD EX.RATE 0.9504433 WITH BARCLAYS BANK	-171,498.920	2 Dec 24				0.00	-171,498.92	-171,498.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / EUR EX.RATE 1.0541364 WITH BARCLAYS BANK	171,824.230	2 Dec 24				0.00	171,824.23	171,824.23	0.00
FX DEAL TRANSACTED ON 03 JAN 2024 EUR / USD EX.RATE 0.9148802 WITH BARCLAYS BANK	-11,816,847.870	3 Jan 24				0.00	-11,816,847.87	-11,816,847.87	0.00
FX DEAL TRANSACTED ON 03 JAN 2024 USD / EUR EX.RATE 1.0940853 WITH BARCLAYS BANK	11,828,156.180	3 Jan 24				0.00	11,828,156.18	11,828,156.18	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 MXN / USD EX.RATE 18.7365 WITH BARCLAYS BANK	-2,367,974.000	10 Jun 24				0.00	-2,367,974.00	-2,367,974.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / MXN EX.RATE 0.0541389 WITH BARCLAYS BANK	2,367,974.000	10 Jun 24				0.00	2,367,974.00	2,367,974.00	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 HKD / USD EX.RATE 7.815 WITH BARCLAYS BANK PLC	-102,820.000	15 Mar 24				0.00	-102,820.00	-102,820.00	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / HKD EX.RATE 0.1278519 WITH BARCLAYS BANK	102,820.000	15 Mar 24				0.00	102,820.00	102,820.00	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 HKD / USD EX.RATE 7.813316 WITH BARCLAYS BANK	-9,635.000	18 Mar 24				0.00	-9,635.00	-9,635.00	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 MXN / USD EX.RATE 16.86047 WITH BARCLAYS BANK	-1,634.770	18 Mar 24				0.00	-1,634.77	-1,634.77	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / HKD EX.RATE 0.1278879 WITH BARCLAYS BANK	9,635.000	18 Mar 24				0.00	9,635.00	9,635.00	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / MXN EX.RATE 0.0584596 WITH BARCLAYS BANK	1,611.320	18 Mar 24				0.00	1,611.32	1,611.32	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 MXN / USD EX.RATE 17.89 WITH BARCLAYS BANK PLC	-753,493.570	19 Jul 24				0.00	-753,493.57	-753,493.57	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 USD / MXN EX.RATE 0.0553955 WITH BARCLAYS BANK	746,731.660	19 Jul 24				0.00	746,731.66	746,731.66	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 EUR / USD EX.RATE 0.9263205 WITH BARCLAYS BANK	-3,857,196.420	23 Oct 24				0.00	-3,857,196.42	-3,857,196.42	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 USD / AUD EX.RATE 0.66777 WITH BARCLAYS BANK	1,285,457.250	23 Oct 24				0.00	1,285,457.25	1,285,457.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 24 MAY 2024 CAD / USD EX.RATE 1.3725 WITH BARCLAYS BANK	-585,063.750	24 May 24				0.00	-585,063.75	-585,063.75	0.00
FX DEAL TRANSACTED ON 24 MAY 2024 USD / CAD EX.RATE 0.7286763 WITH BARCLAYS BANK	585,127.060	24 May 24				0.00	585,127.06	585,127.06	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 USD / GBP EX.RATE 1.2625 WITH BARCLAYS BANK	1,282,700.000	27 Mar 24				0.00	1,282,700.00	1,282,700.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 GBP / USD EX.RATE 0.7909235 WITH BARCLAYS BANK	-2,964,888.560	28 Mar 24				0.00	-2,964,888.56	-2,964,888.56	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / GBP EX.RATE 1.2645508 WITH BARCLAYS BANK	2,965,371.630	28 Mar 24				0.00	2,965,371.63	2,965,371.63	0.00
FX DEAL TRANSACTED ON 29 APR 2024 DKK / USD EX.RATE 6.9659891 WITH BARCLAYS BANK	-193,705.220	29 Apr 24				0.00	-193,705.22	-193,705.22	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / DKK EX.RATE 0.1437905 WITH BARCLAYS BANK	193,705.220	29 Apr 24				0.00	193,705.22	193,705.22	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7582076 WITH BARCLAYS BANK	-6,258,180.500	29 Aug 24				0.00	-6,258,180.50	-6,258,180.50	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.319245 WITH BARCLAYS BANK	6,259,817.530	29 Aug 24				0.00	6,259,817.53	6,259,817.53	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 DKK / USD EX.RATE 6.879742 WITH BARCLAYS BANK	-193,150.000	29 May 24				0.00	-193,150.00	-193,150.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / DKK EX.RATE 0.1455845 WITH BARCLAYS BANK	193,150.000	29 May 24				0.00	193,150.00	193,150.00	0.00
Total BARCLAYS BANK PLC WHOLESALE							.000.00	107,948.90	107,948.90

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 05 FEB 2024 USD / AUD EX.RATE 0.648607 WITH BNP PARIBAS	-2,916,000.000	5 Feb 24				0.00	-1,891,338.01	-1,899,336.72	-7,998.71
FX DEAL TRANSACTED ON 07 NOV 2024 AUD / USD EX.RATE 1.5085464 WITH BNP PARIBAS	73,000.000	7 Nov 24				0.00	48,390.96	48,807.80	416.84
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.4995372 WITH BNP PARIBAS	406,633.000	25 Jun 24				0.00	271,172.32	265,450.03	-5,722.29
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6663054 WITH BNP PARIBAS	-406,633.000	25 Jun 24				0.00	-270,941.76	-270,431.28	510.48
Brazilian real - BRL									
FX DEAL TRANSACTED ON 02 JAN 2024 USD / BRL EX.RATE 0.2065561 WITH BNP PARIBAS	-2,355,403.600	2 Jan 24				0.00	-486,522.96	-480,233.98	6,288.98
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 5.003064 WITH BNP PARIBAS	2,646,675.890	20 Mar 24				0.00	529,011.00	523,819.36	-5,191.64
FX DEAL TRANSACTED ON 23 SEP 2024 BRL / USD EX.RATE 5.562 WITH BNP PARIBAS PARIS	3,635,731.730	23 Sep 24				0.00	653,673.45	665,293.97	11,620.52
FX DEAL TRANSACTED ON 23 SEP 2024 USD / BRL EX.RATE 0.17789 WITH BNP PARIBAS	-3,674,592.620	23 Sep 24				0.00	-653,673.45	-594,693.36	58,980.09
FX DEAL TRANSACTED ON 28 MAR 2024 USD / BRL EX.RATE 0.2001521 WITH BNP PARIBAS	-2,646,675.890	28 Mar 24				0.00	-529,737.78	-523,819.36	5,918.42
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1760673 WITH BNP PARIBAS	-1,399,339.820	30 Aug 24				0.00	-246,378.00	-256,061.89	-9,683.89
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1763439 WITH BNP PARIBAS	-2,226,456.100	30 Aug 24				0.00	-392,622.00	-407,413.95	-14,791.95
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH BNP PARIBAS	-9,935.810	30 Sep 24				0.00	-1,823.72	-1,818.13	5.59

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 DEC 2024 BRL / USD EX.RATE 6.1923 WITH BNP PARIBAS	3,674,592.620	31 Dec 24				0.00	593,413.21	594,693.36	1,280.15
British pound sterling - GBP									
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	36,000.000	8 Mar 24				0.00	46,183.06	46,373.40	190.34
FX DEAL TRANSACTED ON 10 JUN 2024 GBP / USD EX.RATE 0.787059 WITH BNP PARIBAS	169,000.000	10 Jun 24				0.00	214,723.42	214,925.77	202.35
FX DEAL TRANSACTED ON 10 JUN 2024 USD / GBP EX.RATE 1.2706993 WITH BNP PARIBAS	-169,000.000	10 Jun 24				0.00	-214,748.18	-213,692.07	1,056.11
FX DEAL TRANSACTED ON 23 MAY 2024 GBP / USD EX.RATE 0.78572 WITH BNP PARIBAS	488,000.000	23 May 24				0.00	621,086.38	620,321.22	-765.16
FX DEAL TRANSACTED ON 23 MAY 2024 USD / GBP EX.RATE 1.2727753 WITH BNP PARIBAS	-488,000.000	23 May 24				0.00	-621,114.35	-623,346.87	-2,232.52
FX DEAL TRANSACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	4,088,000.000	26 Apr 24				0.00	5,116,400.01	5,107,138.73	-9,261.28
FX DEAL TRANSACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	-4,088,000.000	26 Apr 24				0.00	-5,117,209.43	-5,221,807.38	-104,597.95
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	4,576,000.000	28 May 24				0.00	5,844,576.11	5,845,154.25	578.14
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	-4,576,000.000	28 May 24				0.00	-5,845,408.94	-5,786,123.82	59,285.12
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	3,950,000.000	29 Oct 24				0.00	5,130,994.70	5,118,607.86	-12,386.84
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	-3,950,000.000	29 Oct 24				0.00	-5,130,793.25	-4,988,258.02	142,535.23
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	4,849,000.000	3 Jun 24				0.00	3,550,664.15	3,557,202.07	6,537.92

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	-4,849,000.000	3 Jun 24				0.00	-3,552,636.53	-3,531,296.65	21,339.88
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	4,835,514.890	27 Nov 24				0.00	3,442,505.17	3,433,948.72	-8,556.45
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-4,827,951.700	27 Nov 24				0.00	-3,442,505.17	-3,358,513.42	83,991.75
Danish krone - DKK									
FX DEAL TRANSACTED ON 04 JAN 2024 DKK / USD EX.RATE 6.8062331 WITH BNP PARIBAS	2,180,642.220	4 Jan 24				0.00	320,389.00	320,821.86	432.86
FX DEAL TRANSACTED ON 04 JAN 2024 USD / DKK EX.RATE 0.1471001 WITH BNP PARIBAS	-2,178,034.250	4 Jan 24				0.00	-320,389.00	-316,448.26	3,940.74
FX DEAL TRANSACTED ON 27 MAR 2024 DKK / USD EX.RATE 6.8862759 WITH BNP PARIBAS	1,902,991.010	27 Mar 24				0.00	276,345.45	274,125.22	-2,220.23
FX DEAL TRANSACTED ON 27 MAR 2024 USD / DKK EX.RATE 0.1454334 WITH BNP PARIBAS	-1,900,151.560	27 Mar 24				0.00	-276,345.45	-272,169.53	4,175.92
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.6873279 WITH BNP PARIBAS	637,823.960	27 Sep 24				0.00	95,378.00	94,733.83	-644.17
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1497945 WITH BNP PARIBAS	-636,725.830	27 Sep 24				0.00	-95,378.00	-92,631.51	2,746.49
Euro - EUR									
FX DEAL TRANSACTED ON 26 APR 2024 EUR / USD EX.RATE 0.9320324 WITH BNP PARIBAS	235,000.000	26 Apr 24				0.00	252,137.16	251,062.26	-1,074.90
FX DEAL TRANSACTED ON 26 APR 2024 USD / EUR EX.RATE 1.0727679 WITH BNP PARIBAS	-235,000.000	26 Apr 24				0.00	-252,100.46	-250,980.02	1,120.44
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9523278 WITH BNP PARIBAS	160,000.000	26 Nov 24				0.00	168,009.38	167,712.00	-297.38
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.0503109 WITH BNP PARIBAS	-160,000.000	26 Nov 24				0.00	-168,049.74	-167,512.01	537.73

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.932157 WITH BNP PARIBAS	248,000.000	29 Apr 24				0.00	266,049.61	269,576.00	3,526.39
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.071206 WITH BNP PARIBAS	-248,000.000	29 Apr 24				0.00	-265,659.09	-264,864.03	795.06
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 12 SEP 2024 HKD / USD EX.RATE 7.789004 WITH BNP PARIBAS	2,686,372.960	12 Sep 24				0.00	344,893.00	345,505.32	612.32
FX DEAL TRANSACTED ON 12 SEP 2024 USD / HKD EX.RATE 0.1282149 WITH BNP PARIBAS	-2,689,959.840	12 Sep 24				0.00	-344,893.00	-345,116.63	-223.63
FX DEAL TRANSACTED ON 13 AUG 2024 HKD / USD EX.RATE 7.77872 WITH BNP PARIBAS	2,143,434.070	13 Aug 24				0.00	275,551.00	274,998.44	-552.56
FX DEAL TRANSACTED ON 13 AUG 2024 USD / HKD EX.RATE 0.1284065 WITH BNP PARIBAS	-2,145,927.810	13 Aug 24				0.00	-275,551.00	-275,260.11	290.89
FX DEAL TRANSACTED ON 15 OCT 2024 HKD / USD EX.RATE 7.7596644 WITH BNP PARIBAS	193,285.250	15 Oct 24				0.00	24,908.97	24,855.36	-53.61
FX DEAL TRANSACTED ON 15 OCT 2024 USD / HKD EX.RATE 0.1287483 WITH BNP PARIBAS	-193,470.220	15 Oct 24				0.00	-24,908.97	-24,882.99	25.98
Indian rupee - INR									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	-5,250,432.070	2 Dec 24				0.00	-62,002.33	-61,993.15	9.18
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	13,359,924.120	9 Oct 24				0.00	158,717.00	157,743.92	-973.08
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	-13,334,053.250	9 Oct 24				0.00	-158,717.00	-158,585.34	131.66
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	12,337,602.240	12 Nov 24				0.00	145,808.00	143,917.62	-1,890.38
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	-12,315,964.340	12 Nov 24				0.00	-145,808.00	-145,417.63	390.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	-25,560,500.990	18 Jun 24				0.00	-306,180.89	-306,269.67	-88.78
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	15,358,903.000	18 Oct 24				0.00	182,323.16	181,346.36	-976.80
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	-15,330,861.700	18 Oct 24				0.00	-182,323.16	-182,333.89	-10.73
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	28,664,914.950	22 Oct 24				0.00	340,957.55	340,919.23	-38.32
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	11,176,802.910	25 Nov 24				0.00	132,242.00	130,376.94	-1,865.06
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	-11,152,430.710	25 Nov 24				0.00	-132,242.00	-131,679.50	562.50
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.516199 WITH BNP PARIBAS	501,097.190	27 Mar 24				0.00	6,000.00	6,004.22	4.22
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.531346 WITH BNP PARIBAS	25,059,403.800	27 Mar 24				0.00	300,000.00	300,265.45	265.45
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	11,713,271.420	30 Dec 24				0.00	135,905.00	135,839.12	-65.88
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	-11,653,038.320	30 Dec 24				0.00	-135,905.00	-135,932.21	-27.21
Japanese yen - JPY									
FX DEAL TRANSACTED ON 28 OCT 2024 JPY / USD EX.RATE 151.9943 WITH BNP PARIBAS	29,535,684.000	28 Oct 24				0.00	194,321.00	197,016.20	2,695.20
FX DEAL TRANSACTED ON 28 OCT 2024 USD / JPY EX.RATE 0.0065554 WITH BNP PARIBAS	-29,642,696.000	28 Oct 24				0.00	-194,321.00	-195,011.32	-690.32
Mexican peso - MXN									
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 20.1511 WITH BNP PARIBAS	5,032,152.840	9 Sep 24				0.00	249,721.00	248,075.67	-1,645.33

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0502614 WITH BNP PARIBAS	-4,968,449.020	9 Sep 24				0.00	-249,721.00	-257,636.16	-7,915.16
FX DEAL TRANSACTED ON 10 DEC 2024 MXN / USD EX.RATE 20.5198 WITH BNP PARIBAS	5,032,000.000	10 Dec 24				0.00	245,226.56	238,897.01	-6,329.55
FX DEAL TRANSACTED ON 10 DEC 2024 USD / MXN EX.RATE 0.049557 WITH BNP PARIBAS	-5,032,000.000	10 Dec 24				0.00	-249,370.63	-248,068.13	1,302.50
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 17.83832 WITH BNP PARIBAS	47,674.130	11 Jul 24				0.00	2,672.57	2,693.38	20.81
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0555023 WITH BNP PARIBAS	-47,674.130	11 Jul 24				0.00	-2,646.03	-2,472.12	173.91
FX DEAL TRANSACTED ON 18 JUL 2024 USD / MXN EX.RATE 0.0555366 WITH BNP PARIBAS	-8,967,052.240	18 Jul 24				0.00	-498,000.00	-500,533.20	-2,533.20
FX DEAL TRANSACTED ON 19 JAN 2024 MXN / USD EX.RATE 17.1547 WITH BNP PARIBAS	58,840.620	19 Jan 24				0.00	3,430.00	3,422.76	-7.24
FX DEAL TRANSACTED ON 19 JAN 2024 USD / MXN EX.RATE 0.0578192 WITH BNP PARIBAS	-59,322.880	19 Jan 24				0.00	-3,430.00	-3,524.20	-94.20
FX DEAL TRANSACTED ON 19 JUL 2024 USD / MXN EX.RATE 0.0558184 WITH BNP PARIBAS	-6,413,656.640	19 Jul 24				0.00	-358,000.00	-357,845.04	154.96
FX DEAL TRANSACTED ON 20 MAR 2024 MXN / USD EX.RATE 16.721561 WITH BNP PARIBAS	6,571,573.470	20 Mar 24				0.00	393,000.00	392,514.36	-485.64
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 03 JUN 2024 TWD / USD EX.RATE 32.422 WITH BNP PARIBAS	7,207,540.000	3 Jun 24				0.00	222,304.00	222,809.10	505.10
FX DEAL TRANSACTED ON 03 JUN 2024 USD / TWD EX.RATE 0.0309905 WITH BNP PARIBAS	-7,173,305.000	3 Jun 24				0.00	-222,304.00	-223,258.79	-954.79
FX DEAL TRANSACTED ON 05 JUN 2024 TWD / USD EX.RATE 32.332 WITH BNP PARIBAS	7,246,377.000	5 Jun 24				0.00	224,124.00	224,009.68	-114.32
FX DEAL TRANSACTED ON 05 JUN 2024 USD / TWD EX.RATE 0.0310868 WITH BNP PARIBAS	-7,209,621.000	5 Jun 24				0.00	-224,124.00	-224,389.08	-265.08

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 06 JUN 2024 TWD / USD EX.RATE 32.255 WITH BNP PARIBAS	7,253,569.000	6 Jun 24				0.00	224,882.00	224,232.01	-649.99
FX DEAL TRANSACTED ON 06 JUN 2024 USD / TWD EX.RATE 0.0311589 WITH BNP PARIBAS	-7,217,273.000	6 Jun 24				0.00	-224,882.00	-224,627.23	254.77
FX DEAL TRANSACTED ON 11 SEP 2024 TWD / USD EX.RATE 32.15 WITH BNP PARIBAS PARIS	18,117,684.000	11 Sep 24				0.00	563,536.05	563,886.84	350.79
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.299 WITH BNP PARIBAS	5,428,719.000	12 Aug 24				0.00	168,077.00	168,961.06	884.06
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0311896 WITH BNP PARIBAS	-5,388,885.000	12 Aug 24				0.00	-168,077.00	-165,939.49	2,137.51
FX DEAL TRANSACTED ON 12 JUN 2024 TWD / USD EX.RATE 32.331 WITH BNP PARIBAS	7,307,744.000	12 Jun 24				0.00	226,029.00	225,906.73	-122.27
FX DEAL TRANSACTED ON 12 JUN 2024 USD / TWD EX.RATE 0.0310742 WITH BNP PARIBAS	-7,273,839.000	12 Jun 24				0.00	-226,029.00	-226,387.77	-358.77
FX DEAL TRANSACTED ON 14 AUG 2024 TWD / USD EX.RATE 32.013 WITH BNP PARIBAS	5,327,635.000	14 Aug 24				0.00	166,421.00	165,814.97	-606.03
FX DEAL TRANSACTED ON 14 AUG 2024 USD / TWD EX.RATE 0.0315129 WITH BNP PARIBAS	-5,281,038.000	14 Aug 24				0.00	-166,421.00	-162,618.57	3,802.43
FX DEAL TRANSACTED ON 14 NOV 2024 USD / TWD EX.RATE 0.0307031 WITH BNP PARIBAS	-7,674,685.000	14 Nov 24				0.00	-235,636.63	-236,325.94	-689.31
FX DEAL TRANSACTED ON 18 DEC 2024 TWD / USD EX.RATE 32.438 WITH BNP PARIBAS	2,837,060.000	18 Dec 24				0.00	87,461.00	86,383.47	-1,077.53
FX DEAL TRANSACTED ON 18 DEC 2024 USD / TWD EX.RATE 0.0310078 WITH BNP PARIBAS	-2,820,617.000	18 Dec 24				0.00	-87,461.00	-86,255.74	1,205.26
FX DEAL TRANSACTED ON 18 JUN 2024 USD / TWD EX.RATE 0.0308642 WITH BNP PARIBAS	-29,015,230.000	18 Jun 24				0.00	-895,531.79	-896,957.51	-1,425.72
FX DEAL TRANSACTED ON 24 OCT 2024 TWD / USD EX.RATE 32.014 WITH BNP PARIBAS	3,029,229.000	24 Oct 24				0.00	94,622.00	93,278.80	-1,343.20
FX DEAL TRANSACTED ON 24 OCT 2024 USD / TWD EX.RATE 0.031508 WITH BNP PARIBAS	-3,003,113.000	24 Oct 24				0.00	-94,622.00	-91,439.49	3,182.51

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 25 OCT 2024 TWD / USD EX.RATE 32.03 WITH BNP PARIBAS PARIS	3,036,316.000	25 Oct 24				0.00	94,796.00	93,497.03	-1,298.97
FX DEAL TRANSACTED ON 25 OCT 2024 USD / TWD EX.RATE 0.0314812 WITH BNP PARIBAS	-3,011,195.000	25 Oct 24				0.00	-94,796.00	-91,685.58	3,110.42
FX DEAL TRANSACTED ON 30 SEP 2024 TWD / USD EX.RATE 31.244436 WITH BNP PARIBAS	12,279,063.000	30 Sep 24				0.00	393,000.00	378,108.18	-14,891.82
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	-40,846,347.530	12 Dec 24				0.00	-2,309,112.20	-2,161,653.66	147,458.54
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	40,729,968.270	12 Dec 24				0.00	2,309,112.20	2,279,237.17	-29,875.03
FX DEAL TRANSACTED ON 31 OCT 2024 USD / ZAR EX.RATE 0.0564532 WITH BNP PARIBAS	-8,577.000	31 Oct 24				0.00	-484.20	-479.97	4.23
FX DEAL TRANSACTED ON 31 OCT 2024 ZAR / USD EX.RATE 17.6451312 WITH BNP PARIBAS	8,577.000	31 Oct 24				0.00	486.08	485.12	-0.96
Swiss franc - CHF									
FX DEAL TRANSACTED ON 08 JAN 2024 CHF / USD EX.RATE 0.8509388 WITH BNP PARIBAS	36,000.000	8 Jan 24				0.00	42,306.22	42,535.59	229.37
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CHF EX.RATE 1.1781154 WITH BNP PARIBAS	-36,000.000	8 Jan 24				0.00	-42,412.15	-41,785.16	626.99
FX DEAL TRANSACTED ON 29 APR 2024 CHF / USD EX.RATE 0.91198 WITH BNP PARIBAS	242,949.430	29 Apr 24				0.00	266,397.76	264,262.17	-2,135.59
FX DEAL TRANSACTED ON 29 APR 2024 USD / CHF EX.RATE 1.1005797 WITH BNP PARIBAS	-242,052.230	29 Apr 24				0.00	-266,397.76	-269,921.64	-3,523.88

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	62,002.330	2 Dec 24				0.00	62,002.33	62,002.33	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / BRL EX.RATE 0.2065561 WITH BNP PARIBAS	486,522.960	2 Jan 24				0.00	486,522.96	486,522.96	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	-3,550,664.150	3 Jun 24				0.00	-3,550,664.15	-3,550,664.15	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 TWD / USD EX.RATE 32.422 WITH BNP PARIBAS	-222,304.000	3 Jun 24				0.00	-222,304.00	-222,304.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	3,552,636.530	3 Jun 24				0.00	3,552,636.53	3,552,636.53	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / TWD EX.RATE 0.0309905 WITH BNP PARIBAS	222,304.000	3 Jun 24				0.00	222,304.00	222,304.00	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 DKK / USD EX.RATE 6.8062331 WITH BNP PARIBAS	-320,389.000	4 Jan 24				0.00	-320,389.00	-320,389.00	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / DKK EX.RATE 0.1471001 WITH BNP PARIBAS	320,389.000	4 Jan 24				0.00	320,389.00	320,389.00	0.00
FX DEAL TRANSACTED ON 05 FEB 2024 USD / AUD EX.RATE 0.648607 WITH BNP PARIBAS	1,891,338.010	5 Feb 24				0.00	1,891,338.01	1,891,338.01	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 TWD / USD EX.RATE 32.332 WITH BNP PARIBAS	-224,124.000	5 Jun 24				0.00	-224,124.00	-224,124.00	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 USD / TWD EX.RATE 0.0310868 WITH BNP PARIBAS	224,124.000	5 Jun 24				0.00	224,124.00	224,124.00	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 TWD / USD EX.RATE 32.255 WITH BNP PARIBAS	-224,882.000	6 Jun 24				0.00	-224,882.00	-224,882.00	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 USD / TWD EX.RATE 0.0311589 WITH BNP PARIBAS	224,882.000	6 Jun 24				0.00	224,882.00	224,882.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 AUD / USD EX.RATE 1.5085464 WITH BNP PARIBAS	-48,390.960	7 Nov 24				0.00	-48,390.96	-48,390.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 JAN 2024 CHF / USD EX.RATE 0.8509388 WITH BNP PARIBAS	-42,306.220	8 Jan 24				0.00	-42,306.22	-42,306.22	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CHF EX.RATE 1.1781154 WITH BNP PARIBAS	42,412.150	8 Jan 24				0.00	42,412.15	42,412.15	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	-46,183.060	8 Mar 24				0.00	-46,183.06	-46,183.06	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	-158,717.000	9 Oct 24				0.00	-158,717.00	-158,717.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	158,717.000	9 Oct 24				0.00	158,717.00	158,717.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 20.1511 WITH BNP PARIBAS	-249,721.000	9 Sep 24				0.00	-249,721.00	-249,721.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0502614 WITH BNP PARIBAS	249,721.000	9 Sep 24				0.00	249,721.00	249,721.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 MXN / USD EX.RATE 20.5198 WITH BNP PARIBAS	-245,226.560	10 Dec 24				0.00	-245,226.56	-245,226.56	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 USD / MXN EX.RATE 0.049557 WITH BNP PARIBAS	249,370.630	10 Dec 24				0.00	249,370.63	249,370.63	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 GBP / USD EX.RATE 0.787059 WITH BNP PARIBAS	-214,723.420	10 Jun 24				0.00	-214,723.42	-214,723.42	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / GBP EX.RATE 1.2706993 WITH BNP PARIBAS	214,748.180	10 Jun 24				0.00	214,748.18	214,748.18	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 17.83832 WITH BNP PARIBAS	-2,672.570	11 Jul 24				0.00	-2,672.57	-2,672.57	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0555023 WITH BNP PARIBAS	2,646.030	11 Jul 24				0.00	2,646.03	2,646.03	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 TWD / USD EX.RATE 32.15 WITH BNP PARIBAS PARIS	-563,536.050	11 Sep 24				0.00	-563,536.05	-563,536.05	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.299 WITH BNP PARIBAS	-168,077.000	12 Aug 24				0.00	-168,077.00	-168,077.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0311896 WITH BNP PARIBAS	168,077.000	12 Aug 24				0.00	168,077.00	168,077.00	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	2,309,112.200	12 Dec 24				0.00	2,309,112.20	2,309,112.20	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	-2,309,112.200	12 Dec 24				0.00	-2,309,112.20	-2,309,112.20	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 TWD / USD EX.RATE 32.331 WITH BNP PARIBAS	-226,029.000	12 Jun 24				0.00	-226,029.00	-226,029.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / TWD EX.RATE 0.0310742 WITH BNP PARIBAS	226,029.000	12 Jun 24				0.00	226,029.00	226,029.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	-145,808.000	12 Nov 24				0.00	-145,808.00	-145,808.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	145,808.000	12 Nov 24				0.00	145,808.00	145,808.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 HKD / USD EX.RATE 7.789004 WITH BNP PARIBAS	-344,893.000	12 Sep 24				0.00	-344,893.00	-344,893.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 USD / HKD EX.RATE 0.1282149 WITH BNP PARIBAS	344,893.000	12 Sep 24				0.00	344,893.00	344,893.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 HKD / USD EX.RATE 7.77872 WITH BNP PARIBAS	-275,551.000	13 Aug 24				0.00	-275,551.00	-275,551.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / HKD EX.RATE 0.1284065 WITH BNP PARIBAS	275,551.000	13 Aug 24				0.00	275,551.00	275,551.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 TWD / USD EX.RATE 32.013 WITH BNP PARIBAS	-166,421.000	14 Aug 24				0.00	-166,421.00	-166,421.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 USD / TWD EX.RATE 0.0315129 WITH BNP PARIBAS	166,421.000	14 Aug 24				0.00	166,421.00	166,421.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 USD / TWD EX.RATE 0.0307031 WITH BNP PARIBAS	235,636.630	14 Nov 24				0.00	235,636.63	235,636.63	0.00
FX DEAL TRANSACTED ON 15 OCT 2024 HKD / USD EX.RATE 7.7596644 WITH BNP PARIBAS	-24,908.970	15 Oct 24				0.00	-24,908.97	-24,908.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 OCT 2024 USD / HKD EX.RATE 0.1287483 WITH BNP PARIBAS	24,908.970	15 Oct 24				0.00	24,908.97	24,908.97	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 TWD / USD EX.RATE 32.438 WITH BNP PARIBAS	-87,461.000	18 Dec 24				0.00	-87,461.00	-87,461.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / TWD EX.RATE 0.0310078 WITH BNP PARIBAS	87,461.000	18 Dec 24				0.00	87,461.00	87,461.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / MXN EX.RATE 0.0555366 WITH BNP PARIBAS	498,000.000	18 Jul 24				0.00	498,000.00	498,000.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	306,180.890	18 Jun 24				0.00	306,180.89	306,180.89	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / TWD EX.RATE 0.0308642 WITH BNP PARIBAS	895,531.790	18 Jun 24				0.00	895,531.79	895,531.79	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	-182,323.160	18 Oct 24				0.00	-182,323.16	-182,323.16	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	182,323.160	18 Oct 24				0.00	182,323.16	182,323.16	0.00
FX DEAL TRANSACTED ON 19 JAN 2024 MXN / USD EX.RATE 17.1547 WITH BNP PARIBAS	-3,430.000	19 Jan 24				0.00	-3,430.00	-3,430.00	0.00
FX DEAL TRANSACTED ON 19 JAN 2024 USD / MXN EX.RATE 0.0578192 WITH BNP PARIBAS	3,430.000	19 Jan 24				0.00	3,430.00	3,430.00	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 USD / MXN EX.RATE 0.0558184 WITH BNP PARIBAS	358,000.000	19 Jul 24				0.00	358,000.00	358,000.00	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 5.003064 WITH BNP PARIBAS	-529,011.000	20 Mar 24				0.00	-529,011.00	-529,011.00	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 MXN / USD EX.RATE 16.721561 WITH BNP PARIBAS	-393,000.000	20 Mar 24				0.00	-393,000.00	-393,000.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	-340,957.550	22 Oct 24				0.00	-340,957.55	-340,957.55	0.00
FX DEAL TRANSACTED ON 23 MAY 2024 GBP / USD EX.RATE 0.78572 WITH BNP PARIBAS	-621,086.380	23 May 24				0.00	-621,086.38	-621,086.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 23 MAY 2024 USD / GBP EX.RATE 1.2727753 WITH BNP PARIBAS	621,114.350	23 May 24				0.00	621,114.35	621,114.35	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 BRL / USD EX.RATE 5.562 WITH BNP PARIBAS PARIS	-653,673.450	23 Sep 24				0.00	-653,673.45	-653,673.45	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 USD / BRL EX.RATE 0.17789 WITH BNP PARIBAS	653,673.450	23 Sep 24				0.00	653,673.45	653,673.45	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 TWD / USD EX.RATE 32.014 WITH BNP PARIBAS	-94,622.000	24 Oct 24				0.00	-94,622.00	-94,622.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / TWD EX.RATE 0.031508 WITH BNP PARIBAS	94,622.000	24 Oct 24				0.00	94,622.00	94,622.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.4995372 WITH BNP PARIBAS	-271,172.320	25 Jun 24				0.00	-271,172.32	-271,172.32	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6663054 WITH BNP PARIBAS	270,941.760	25 Jun 24				0.00	270,941.76	270,941.76	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	-132,242.000	25 Nov 24				0.00	-132,242.00	-132,242.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	132,242.000	25 Nov 24				0.00	132,242.00	132,242.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 TWD / USD EX.RATE 32.03 WITH BNP PARIBAS PARIS	-94,796.000	25 Oct 24				0.00	-94,796.00	-94,796.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 USD / TWD EX.RATE 0.0314812 WITH BNP PARIBAS	94,796.000	25 Oct 24				0.00	94,796.00	94,796.00	0.00
FX DEAL TRANSACTED ON 26 APR 2024 EUR / USD EX.RATE 0.9320324 WITH BNP PARIBAS	-252,137.160	26 Apr 24				0.00	-252,137.16	-252,137.16	0.00
FX DEAL TRANSACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	-5,116,400.010	26 Apr 24				0.00	-5,116,400.01	-5,116,400.01	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / EUR EX.RATE 1.0727679 WITH BNP PARIBAS	252,100.460	26 Apr 24				0.00	252,100.46	252,100.46	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	5,117,209.430	26 Apr 24				0.00	5,117,209.43	5,117,209.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 NOV 2024 EUR / USD EX.RATE 0.9523278 WITH BNP PARIBAS	-168,009.380	26 Nov 24				0.00	-168,009.38	-168,009.38	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.0503109 WITH BNP PARIBAS	168,049.740	26 Nov 24				0.00	168,049.74	168,049.74	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 DKK / USD EX.RATE 6.8862759 WITH BNP PARIBAS	-276,345.450	27 Mar 24				0.00	-276,345.45	-276,345.45	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.516199 WITH BNP PARIBAS	-6,000.000	27 Mar 24				0.00	-6,000.00	-6,000.00	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.531346 WITH BNP PARIBAS	-300,000.000	27 Mar 24				0.00	-300,000.00	-300,000.00	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 USD / DKK EX.RATE 0.1454334 WITH BNP PARIBAS	276,345.450	27 Mar 24				0.00	276,345.45	276,345.45	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-3,442,505.170	27 Nov 24				0.00	-3,442,505.17	-3,442,505.17	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	3,442,505.170	27 Nov 24				0.00	3,442,505.17	3,442,505.17	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.6873279 WITH BNP PARIBAS	-95,378.000	27 Sep 24				0.00	-95,378.00	-95,378.00	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1497945 WITH BNP PARIBAS	95,378.000	27 Sep 24				0.00	95,378.00	95,378.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / BRL EX.RATE 0.2001521 WITH BNP PARIBAS	529,737.780	28 Mar 24				0.00	529,737.78	529,737.78	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	-5,844,576.110	28 May 24				0.00	-5,844,576.11	-5,844,576.11	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	5,845,408.940	28 May 24				0.00	5,845,408.94	5,845,408.94	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 JPY / USD EX.RATE 151.9943 WITH BNP PARIBAS	-194,321.000	28 Oct 24				0.00	-194,321.00	-194,321.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / JPY EX.RATE 0.0065554 WITH BNP PARIBAS	194,321.000	28 Oct 24				0.00	194,321.00	194,321.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 APR 2024 CHF / USD EX.RATE 0.91198 WITH BNP PARIBAS	-266,397.760	29 Apr 24				0.00	-266,397.76	-266,397.76	0.00
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.932157 WITH BNP PARIBAS	-266,049.610	29 Apr 24				0.00	-266,049.61	-266,049.61	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / CHF EX.RATE 1.1005797 WITH BNP PARIBAS	266,397.760	29 Apr 24				0.00	266,397.76	266,397.76	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.071206 WITH BNP PARIBAS	265,659.090	29 Apr 24				0.00	265,659.09	265,659.09	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	-5,130,994.700	29 Oct 24				0.00	-5,130,994.70	-5,130,994.70	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	5,130,793.250	29 Oct 24				0.00	5,130,793.25	5,130,793.25	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1760673 WITH BNP PARIBAS	246,378.000	30 Aug 24				0.00	246,378.00	246,378.00	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1763439 WITH BNP PARIBAS	392,622.000	30 Aug 24				0.00	392,622.00	392,622.00	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	-135,905.000	30 Dec 24				0.00	-135,905.00	-135,905.00	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	135,905.000	30 Dec 24				0.00	135,905.00	135,905.00	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 TWD / USD EX.RATE 31.244436 WITH BNP PARIBAS	-393,000.000	30 Sep 24				0.00	-393,000.00	-393,000.00	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH BNP PARIBAS	1,823.720	30 Sep 24				0.00	1,823.72	1,823.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 DEC 2024 BRL / USD EX.RATE 6.1923 WITH BNP PARIBAS	-593,413.210	31 Dec 24				0.00	-593,413.21	-593,413.21	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / ZAR EX.RATE 0.0564532 WITH BNP PARIBAS	484.200	31 Oct 24				0.00	484.20	484.20	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 ZAR / USD EX.RATE 17.6451312 WITH BNP PARIBAS	-486.080	31 Oct 24				0.00	-486.08	-486.08	0.00
Total BNP PARIBAS PARIS							.000.00	317,180.17	317,180.17

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

FX DEAL TRANSACTED ON 21 MAR 2024 AUD / USD EX.RATE 1.5152732 WITH CITIBANK N.A.	1,983,000.000	21 Mar 24				0.00	1,308,674.90	1,302,731.90	-5,943.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / AUD EX.RATE 0.6601416 WITH CITIBANK N.A.	-1,983,000.000	21 Mar 24				0.00	-1,309,060.79	-1,287,462.78	21,598.01

Brazilian real - BRL

FX DEAL TRANSACTED ON 02 JAN 2024 BRL / USD EX.RATE 4.8413 WITH CITIBANK N.A.	5,461,911.030	2 Jan 24				0.00	1,128,190.99	1,113,607.57	-14,583.42
FX DEAL TRANSACTED ON 20 JUN 2024 BRL / USD EX.RATE 5.4673 WITH CITIBANK N.A.	4,861,659.840	20 Jun 24				0.00	889,225.00	858,313.59	-30,911.41
FX DEAL TRANSACTED ON 20 JUN 2024 USD / BRL EX.RATE 0.1835199 WITH CITIBANK N.A.	-4,845,387.030	20 Jun 24				0.00	-889,225.00	-866,973.89	22,251.11
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 5.0312 WITH CITIBANK N.A.	7,918,435.680	20 Mar 24				0.00	1,573,866.21	1,549,110.98	-24,755.23
FX DEAL TRANSACTED ON 20 MAR 2024 USD / BRL EX.RATE 0.1994018 WITH CITIBANK N.A.	-7,892,939.040	20 Mar 24				0.00	-1,573,866.21	-1,562,138.49	11,727.72

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 MAR 2024 BRL / USD EX.RATE 5.02775 WITH CITIBANK N.A.	4,601,841.710	25 Mar 24				0.00	915,288.49	823,396.89	-91,891.60
FX DEAL TRANSACTED ON 25 MAR 2024 USD / BRL EX.RATE 0.2006018 WITH CITIBANK N.A.	-4,562,713.120	25 Mar 24				0.00	-915,288.49	-903,033.68	12,254.81
FX DEAL TRANSACTED ON 28 JUN 2024 BRL / USD EX.RATE 5.5589 WITH CITIBANK N.A.	243,545.320	28 Jun 24				0.00	43,811.78	43,577.00	-234.78
FX DEAL TRANSACTED ON 28 MAR 2024 BRL / USD EX.RATE 4.9962 WITH CITIBANK N.A.	6,938,437.740	28 Mar 24				0.00	1,388,742.99	1,373,227.46	-15,515.53
FX DEAL TRANSACTED ON 30 APR 2024 USD / BRL EX.RATE 0.1933563 WITH CITIBANK N.A.	-7,918,435.680	30 Apr 24				0.00	-1,531,079.25	-1,549,110.98	-18,031.73
FX DEAL TRANSACTED ON 31 JUL 2024 USD / BRL EX.RATE 0.1766129 WITH CITIBANK N.A.	-4,861,659.840	31 Jul 24				0.00	-858,631.93	-858,313.59	318.34
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	1,418,000.000	1 Apr 24				0.00	1,788,174.00	1,781,362.50	-6,811.50
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	-1,418,000.000	1 Apr 24				0.00	-1,788,461.86	-1,771,507.51	16,954.35
FX DEAL TRANSACTED ON 01 MAR 2024 GBP / USD EX.RATE 0.7915937 WITH CITIBANK N.A.	133,000.000	1 Mar 24				0.00	168,015.48	168,291.57	276.09
FX DEAL TRANSACTED ON 01 MAR 2024 USD / GBP EX.RATE 1.2634989 WITH CITIBANK N.A.	-133,000.000	1 Mar 24				0.00	-168,045.35	-167,081.25	964.10
FX DEAL TRANSACTED ON 08 APR 2024 GBP / USD EX.RATE 0.7921013 WITH CITIBANK N.A.	325,000.000	8 Apr 24				0.00	410,301.06	409,938.78	-362.28
FX DEAL TRANSACTED ON 08 APR 2024 USD / GBP EX.RATE 1.2626463 WITH CITIBANK N.A.	-325,000.000	8 Apr 24				0.00	-410,360.05	-406,022.53	4,337.52
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	179,000.000	11 Mar 24				0.00	229,885.46	230,578.85	693.39
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	-179,000.000	11 Mar 24				0.00	-229,916.05	-224,868.75	5,047.30

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◆ 5% Report - Part B

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

Security 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 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	201,000.000	12 Mar 24				0.00	257,174.86	257,410.67	235.81
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	-201,000.000	12 Mar 24				0.00	-257,207.42	-252,506.25	4,701.17
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	209,000.000	22 Mar 24				0.00	263,479.67	264,750.77	1,271.10
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	-209,000.000	22 Mar 24				0.00	-263,493.18	-262,556.25	936.93
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 JAN 2024 CAD / USD EX.RATE 1.3330735 WITH CITIBANK N.A.	3,241,881.060	4 Jan 24				0.00	2,431,884.71	2,424,108.17	-7,776.54
FX DEAL TRANSACTED ON 04 JAN 2024 USD / CAD EX.RATE 0.7504014 WITH CITIBANK N.A.	-3,240,778.690	4 Jan 24				0.00	-2,431,884.71	-2,416,057.47	15,827.24
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	4,849,884.800	26 Jul 24				0.00	3,510,808.15	3,504,758.49	-6,049.66
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	-4,845,578.790	26 Jul 24				0.00	-3,510,808.15	-3,590,780.53	-79,972.38
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351912 WITH CITIBANK N.A.	4,844,462.630	30 Sep 24				0.00	3,583,415.66	3,587,560.73	4,145.07
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.7402922 WITH CITIBANK N.A.	-4,840,542.020	30 Sep 24				0.00	-3,583,415.66	-3,476,027.45	107,388.21
Danish krone - DKK									
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.678283 WITH CITIBANK N.A.	126,820.590	27 Sep 24				0.00	18,990.00	18,836.23	-153.77
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1499975 WITH CITIBANK N.A.	-126,602.070	27 Sep 24				0.00	-18,990.00	-18,418.20	571.80

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 16 MAY 2024 EUR / USD EX.RATE 0.9196451 WITH CITIBANK N.A.	813,000.000	16 May 24				0.00	884,036.69	883,731.00	-305.69
FX DEAL TRANSACTED ON 16 MAY 2024 USD / EUR EX.RATE 1.0865933 WITH CITIBANK N.A.	-813,000.000	16 May 24				0.00	-883,400.35	-883,731.00	-330.65
Indian rupee - INR									
FX DEAL TRANSACTED ON 02 DEC 2024 INR / USD EX.RATE 84.6812 WITH CITIBANK N.A.	68,240,266.800	2 Dec 24				0.00	805,849.08	805,729.67	-119.41
FX DEAL TRANSACTED ON 02 OCT 2024 INR / USD EX.RATE 84.2285 WITH CITIBANK N.A.	13,717,369.280	2 Oct 24				0.00	162,859.00	161,964.36	-894.64
FX DEAL TRANSACTED ON 02 OCT 2024 USD / INR EX.RATE 0.0118963 WITH CITIBANK N.A.	-13,689,927.540	2 Oct 24				0.00	-162,859.00	-162,817.84	41.16
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	16,726,069.620	3 Jun 24				0.00	200,444.00	200,195.33	-248.67
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	-16,673,934.140	3 Jun 24				0.00	-200,444.00	-199,789.52	654.48
FX DEAL TRANSACTED ON 03 SEP 2024 INR / USD EX.RATE 84.113 WITH CITIBANK N.A.	13,270,339.780	3 Sep 24				0.00	157,768.00	157,827.58	59.58
FX DEAL TRANSACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119012 WITH CITIBANK N.A.	-13,256,456.200	3 Sep 24				0.00	-157,768.00	-158,667.32	-899.32
FX DEAL TRANSACTED ON 04 OCT 2024 INR / USD EX.RATE 84.203 WITH CITIBANK N.A.	13,732,330.460	4 Oct 24				0.00	163,086.00	162,141.01	-944.99
FX DEAL TRANSACTED ON 04 OCT 2024 USD / INR EX.RATE 0.0118991 WITH CITIBANK N.A.	-13,705,747.440	4 Oct 24				0.00	-163,086.00	-163,005.99	80.01
FX DEAL TRANSACTED ON 04 SEP 2024 INR / USD EX.RATE 84.1195 WITH CITIBANK N.A.	25,693,628.320	4 Sep 24				0.00	305,442.00	305,580.95	138.95
FX DEAL TRANSACTED ON 04 SEP 2024 USD / INR EX.RATE 0.0119005 WITH CITIBANK N.A.	-25,666,291.260	4 Sep 24				0.00	-305,442.00	-307,201.38	-1,759.38

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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 05 NOV 2024 INR / USD EX.RATE 84.384 WITH CITIBANK N.A.	19,510,677.790	5 Nov 24				0.00	231,213.00	227,591.25	-3,621.75
FX DEAL TRANSACTED ON 05 NOV 2024 USD / INR EX.RATE 0.0118751 WITH CITIBANK N.A.	-19,470,446.730	5 Nov 24				0.00	-231,213.00	-229,892.37	1,320.63
FX DEAL TRANSACTED ON 06 SEP 2024 INR / USD EX.RATE 84.0925 WITH CITIBANK N.A.	27,662,227.880	6 Sep 24				0.00	328,950.00	328,994.01	44.01
FX DEAL TRANSACTED ON 06 SEP 2024 USD / INR EX.RATE 0.0119048 WITH CITIBANK N.A.	-27,631,800.000	6 Sep 24				0.00	-328,950.00	-330,726.67	-1,776.67
FX DEAL TRANSACTED ON 08 NOV 2024 INR / USD EX.RATE 84.607 WITH CITIBANK N.A.	12,881,838.790	8 Nov 24				0.00	152,255.00	150,266.12	-1,988.88
FX DEAL TRANSACTED ON 08 NOV 2024 USD / INR EX.RATE 0.0118413 WITH CITIBANK N.A.	-12,857,934.750	8 Nov 24				0.00	-152,255.00	-151,816.81	438.19
FX DEAL TRANSACTED ON 09 SEP 2024 INR / USD EX.RATE 84.0995 WITH CITIBANK N.A.	27,227,801.820	9 Sep 24				0.00	323,757.00	323,827.27	70.27
FX DEAL TRANSACTED ON 09 SEP 2024 USD / INR EX.RATE 0.0119033 WITH CITIBANK N.A.	-27,198,825.570	9 Sep 24				0.00	-323,757.00	-325,544.38	-1,787.38
FX DEAL TRANSACTED ON 10 SEP 2024 INR / USD EX.RATE 84.1101 WITH CITIBANK N.A.	27,247,130.450	10 Sep 24				0.00	323,946.00	324,057.15	111.15
FX DEAL TRANSACTED ON 10 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	-27,217,942.920	10 Sep 24				0.00	-323,946.00	-325,773.19	-1,827.19
FX DEAL TRANSACTED ON 11 OCT 2024 INR / USD EX.RATE 84.2765 WITH CITIBANK N.A.	13,338,525.930	11 Oct 24				0.00	158,271.00	157,491.27	-779.73
FX DEAL TRANSACTED ON 11 OCT 2024 USD / INR EX.RATE 0.0118892 WITH CITIBANK N.A.	-13,312,173.810	11 Oct 24				0.00	-158,271.00	-158,325.12	-54.12
FX DEAL TRANSACTED ON 12 SEP 2024 INR / USD EX.RATE 84.1125 WITH CITIBANK N.A.	26,734,569.340	12 Sep 24				0.00	317,843.00	317,961.13	118.13
FX DEAL TRANSACTED ON 12 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	-26,705,168.860	12 Sep 24				0.00	-317,843.00	-319,635.77	-1,792.77
FX DEAL TRANSACTED ON 13 NOV 2024 INR / USD EX.RATE 84.5915 WITH CITIBANK N.A.	12,814,597.150	13 Nov 24				0.00	151,488.00	149,481.75	-2,006.25

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	-12,791,646.720	13 Nov 24				0.00	-151,488.00	-151,034.13	453.87
FX DEAL TRANSACTED ON 15 NOV 2024 INR / USD EX.RATE 84.6381 WITH CITIBANK N.A.	12,834,860.040	15 Nov 24				0.00	151,644.00	149,718.11	-1,925.89
FX DEAL TRANSACTED ON 15 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	-12,810,885.120	15 Nov 24				0.00	-151,644.00	-151,261.28	382.72
FX DEAL TRANSACTED ON 17 DEC 2024 INR / USD EX.RATE 85.5065 WITH CITIBANK N.A.	8,685,408.240	17 Dec 24				0.00	101,576.00	100,724.91	-851.09
FX DEAL TRANSACTED ON 17 DEC 2024 USD / INR EX.RATE 0.0117467 WITH CITIBANK N.A.	-8,647,164.880	17 Dec 24				0.00	-101,576.00	-100,868.82	707.18
FX DEAL TRANSACTED ON 17 OCT 2024 INR / USD EX.RATE 84.222 WITH CITIBANK N.A.	12,818,504.180	17 Oct 24				0.00	152,199.00	151,351.24	-847.76
FX DEAL TRANSACTED ON 17 OCT 2024 USD / INR EX.RATE 0.0118956 WITH CITIBANK N.A.	-12,794,608.940	17 Oct 24				0.00	-152,199.00	-152,169.59	29.41
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	17,142,061.970	18 Dec 24				0.00	200,390.00	198,796.95	-1,593.05
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	7,346,561.320	18 Dec 24				0.00	85,881.00	85,198.27	-682.73
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5635 WITH CITIBANK N.A.	7,348,278.940	18 Dec 24				0.00	85,881.00	85,218.19	-662.81
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	-7,315,343.580	18 Dec 24				0.00	-85,881.00	-85,333.18	547.82
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	-7,313,625.960	18 Dec 24				0.00	-85,881.00	-85,313.15	567.85
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	-17,065,212.400	18 Dec 24				0.00	-200,390.00	-199,065.00	1,325.00
FX DEAL TRANSACTED ON 18 JUN 2024 INR / USD EX.RATE 83.4817 WITH CITIBANK N.A.	116,940,646.860	18 Jun 24				0.00	1,400,793.79	1,401,199.97	406.18
FX DEAL TRANSACTED ON 18 NOV 2024 INR / USD EX.RATE 84.602 WITH CITIBANK N.A.	12,844,444.840	18 Nov 24				0.00	151,822.00	149,829.92	-1,992.08

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	-12,819,849.680	18 Nov 24				0.00	-151,822.00	-151,367.13	454.87
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.646 WITH CITIBANK N.A.	17,187,439.280	19 Dec 24				0.00	200,680.00	199,323.19	-1,356.81
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.665 WITH CITIBANK N.A.	7,367,618.330	19 Dec 24				0.00	86,005.00	85,442.47	-562.53
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117247 WITH CITIBANK N.A.	-7,335,366.450	19 Dec 24				0.00	-86,005.00	-85,566.75	438.25
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117275 WITH CITIBANK N.A.	-17,111,983.600	19 Dec 24				0.00	-200,680.00	-199,610.58	1,069.42
FX DEAL TRANSACTED ON 19 NOV 2024 INR / USD EX.RATE 84.6545 WITH CITIBANK N.A.	12,801,368.840	19 Nov 24				0.00	151,219.00	149,327.44	-1,891.56
FX DEAL TRANSACTED ON 19 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	-12,774,981.120	19 Nov 24				0.00	-151,219.00	-150,837.35	381.65
FX DEAL TRANSACTED ON 20 DEC 2024 INR / USD EX.RATE 85.539 WITH CITIBANK N.A.	16,978,721.650	20 Dec 24				0.00	198,491.00	196,902.69	-1,588.31
FX DEAL TRANSACTED ON 20 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	-16,907,463.380	20 Dec 24				0.00	-198,491.00	-197,224.86	1,266.14
FX DEAL TRANSACTED ON 20 NOV 2024 INR / USD EX.RATE 84.605 WITH CITIBANK N.A.	12,800,567.290	20 Nov 24				0.00	151,298.00	149,318.09	-1,979.91
FX DEAL TRANSACTED ON 20 NOV 2024 USD / INR EX.RATE 0.0118441 WITH CITIBANK N.A.	-12,774,090.140	20 Nov 24				0.00	-151,298.00	-150,826.83	471.17
FX DEAL TRANSACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH CITIBANK N.A.	30,339,512.120	20 Sep 24				0.00	363,381.40	363,135.44	-245.96
FX DEAL TRANSACTED ON 21 NOV 2024 INR / USD EX.RATE 84.719 WITH CITIBANK N.A.	12,838,571.420	21 Nov 24				0.00	151,543.00	149,761.41	-1,781.59
FX DEAL TRANSACTED ON 21 NOV 2024 USD / INR EX.RATE 0.0118287 WITH CITIBANK N.A.	-12,811,445.220	21 Nov 24				0.00	-151,543.00	-151,267.89	275.11
FX DEAL TRANSACTED ON 22 NOV 2024 INR / USD EX.RATE 84.6425 WITH CITIBANK N.A.	12,762,480.790	22 Nov 24				0.00	150,781.00	148,873.81	-1,907.19

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 NOV 2024 USD / INR EX.RATE 0.0118392 WITH CITIBANK N.A.	-12,735,717.170	22 Nov 24				0.00	-150,781.00	-150,373.75	407.25
FX DEAL TRANSACTED ON 22 OCT 2024 USD / INR EX.RATE 0.0118946 WITH CITIBANK N.A.	-94,333,239.860	22 Oct 24				0.00	-1,122,055.67	-1,121,929.56	126.11
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.622 WITH CITIBANK N.A.	7,221,530.720	23 Dec 24				0.00	84,342.00	83,748.28	-593.72
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.6415 WITH CITIBANK N.A.	13,242,573.860	23 Dec 24				0.00	154,628.00	153,574.48	-1,053.52
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117261 WITH CITIBANK N.A.	-13,186,675.840	23 Dec 24				0.00	-154,628.00	-153,822.03	805.97
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117288 WITH CITIBANK N.A.	-7,190,998.920	23 Dec 24				0.00	-84,342.00	-83,882.71	459.29
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	16,777,772.430	28 May 24				0.00	200,929.00	200,814.17	-114.83
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	16,766,676.440	28 May 24				0.00	200,724.00	200,681.36	-42.64
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	-16,709,269.380	28 May 24				0.00	-200,724.00	-200,212.92	511.08
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	-16,720,306.740	28 May 24				0.00	-200,929.00	-200,345.17	583.83
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	16,782,649.510	29 May 24				0.00	200,586.00	200,872.54	286.54
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	16,766,488.840	29 May 24				0.00	200,344.00	200,679.11	335.11
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	-16,708,689.600	29 May 24				0.00	-200,344.00	-200,205.97	138.03
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	-16,724,860.680	29 May 24				0.00	-200,586.00	-200,399.73	186.27
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	16,716,602.840	30 May 24				0.00	199,896.00	200,082.02	186.02

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◆ 5% Report - Part B

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

Security 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.	-16,658,832.900	30 May 24				0.00	-199,896.00	-199,608.58	287.42
FX DEAL TRANSACTED ON 31 DEC 2024 INR / USD EX.RATE 86.229 WITH CITIBANK N.A.	11,652,469.690	31 Dec 24				0.00	135,134.00	135,134.00	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / INR EX.RATE 0.0116604 WITH CITIBANK N.A.	-11,589,091.840	31 Dec 24				0.00	-135,134.00	-135,186.28	-52.28
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	16,800,713.010	31 May 24				0.00	200,572.00	201,088.74	516.74
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	-16,744,753.420	31 May 24				0.00	-200,572.00	-200,638.09	-66.09
Mexican peso - MXN									
FX DEAL TRANSACTED ON 13 DEC 2024 MXN / USD EX.RATE 20.15 WITH CITIBANK N.A.	2,225,000.000	13 Dec 24				0.00	110,421.84	110,395.81	-26.03
FX DEAL TRANSACTED ON 13 DEC 2024 USD / MXN EX.RATE 0.0488639 WITH CITIBANK N.A.	-2,225,000.000	13 Dec 24				0.00	-108,722.21	-105,633.12	3,089.09
FX DEAL TRANSACTED ON 16 DEC 2024 MXN / USD EX.RATE 20.1943321 WITH CITIBANK	1,479,000.000	16 Dec 24				0.00	73,238.37	73,319.45	81.08
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.1707267 WITH CITIBANK	1,485,000.000	17 Dec 24				0.00	73,621.54	73,365.94	-255.60
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 01 NOV 2024 TWD / USD EX.RATE 31.87 WITH CITIBANK N.A.	3,077,080.000	1 Nov 24				0.00	96,551.00	94,752.27	-1,798.73
FX DEAL TRANSACTED ON 01 NOV 2024 USD / TWD EX.RATE 0.0316146 WITH CITIBANK N.A.	-3,054,005.000	1 Nov 24				0.00	-96,551.00	-92,989.07	3,561.93
FX DEAL TRANSACTED ON 04 JUN 2024 TWD / USD EX.RATE 32.41 WITH CITIBANK N.A.	7,605,784.000	4 Jun 24				0.00	234,674.00	235,120.15	446.15
FX DEAL TRANSACTED ON 04 JUN 2024 USD / TWD EX.RATE 0.0310029 WITH CITIBANK N.A.	-7,569,410.000	4 Jun 24				0.00	-234,674.00	-235,586.99	-912.99

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 NOV 2024 TWD / USD EX.RATE 31.75 WITH CITIBANK N.A.	3,001,391.000	4 Nov 24				0.00	94,532.00	92,421.59	-2,110.41
FX DEAL TRANSACTED ON 04 NOV 2024 USD / TWD EX.RATE 0.0317491 WITH CITIBANK N.A.	-2,977,474.000	4 Nov 24				0.00	-94,532.00	-90,658.83	3,873.17
FX DEAL TRANSACTED ON 07 AUG 2024 TWD / USD EX.RATE 32.475 WITH CITIBANK N.A.	5,584,271.000	7 Aug 24				0.00	171,956.00	173,802.40	1,846.40
FX DEAL TRANSACTED ON 07 AUG 2024 USD / TWD EX.RATE 0.0310366 WITH CITIBANK N.A.	-5,540,422.000	7 Aug 24				0.00	-171,956.00	-170,605.76	1,350.24
FX DEAL TRANSACTED ON 07 NOV 2024 TWD / USD EX.RATE 32.22 WITH CITIBANK N.A.	3,109,907.000	7 Nov 24				0.00	96,521.00	95,763.11	-757.89
FX DEAL TRANSACTED ON 07 NOV 2024 USD / TWD EX.RATE 0.0312083 WITH CITIBANK N.A.	-3,092,803.000	7 Nov 24				0.00	-96,521.00	-94,170.40	2,350.60
FX DEAL TRANSACTED ON 08 NOV 2024 TWD / USD EX.RATE 32.075 WITH CITIBANK N.A.	3,093,955.000	8 Nov 24				0.00	96,460.00	95,271.90	-1,188.10
FX DEAL TRANSACTED ON 08 NOV 2024 USD / TWD EX.RATE 0.0313725 WITH CITIBANK N.A.	-3,074,663.000	8 Nov 24				0.00	-96,460.00	-93,618.07	2,841.93
FX DEAL TRANSACTED ON 09 AUG 2024 TWD / USD EX.RATE 32.083 WITH CITIBANK N.A.	5,438,614.000	9 Aug 24				0.00	169,517.00	169,269.03	-247.97
FX DEAL TRANSACTED ON 09 AUG 2024 USD / TWD EX.RATE 0.0314535 WITH CITIBANK N.A.	-5,389,454.000	9 Aug 24				0.00	-169,517.00	-165,957.01	3,559.99
FX DEAL TRANSACTED ON 10 DEC 2024 TWD / USD EX.RATE 32.54 WITH CITIBANK N.A.	1,889,630.000	10 Dec 24				0.00	58,071.00	58,096.88	25.88
FX DEAL TRANSACTED ON 10 DEC 2024 USD / TWD EX.RATE 0.0307929 WITH CITIBANK N.A.	-1,885,856.000	10 Dec 24				0.00	-58,071.00	-57,420.99	650.01
FX DEAL TRANSACTED ON 11 SEP 2024 USD / TWD EX.RATE 0.0311042 WITH CITIBANK N.A.	-32,989,502.000	11 Sep 24				0.00	-1,026,112.04	-1,026,750.76	-638.72
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.267 WITH CITIBANK N.A.	5,569,058.000	12 Aug 24				0.00	172,593.00	173,328.91	735.91
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0312383 WITH CITIBANK N.A.	-5,525,047.000	12 Aug 24				0.00	-172,593.00	-170,132.32	2,460.68

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 DEC 2024 TWD / USD EX.RATE 32.503785 WITH CITIBANK N.A.	1,613,901.000	12 Dec 24				0.00	49,652.71	49,619.56	-33.15
FX DEAL TRANSACTED ON 12 DEC 2024 USD / TWD EX.RATE 0.0308233 WITH CITIBANK N.A.	-1,610,883.000	12 Dec 24				0.00	-49,652.71	-49,048.55	604.16
FX DEAL TRANSACTED ON 13 AUG 2024 TWD / USD EX.RATE 32.25 WITH CITIBANK N.A.	5,547,452.000	13 Aug 24				0.00	172,014.00	172,656.46	642.46
FX DEAL TRANSACTED ON 13 AUG 2024 USD / TWD EX.RATE 0.0312549 WITH CITIBANK N.A.	-5,503,588.000	13 Aug 24				0.00	-172,014.00	-169,471.53	2,542.47
FX DEAL TRANSACTED ON 13 JUN 2024 TWD / USD EX.RATE 32.33 WITH CITIBANK N.A.	3,455,851.000	13 Jun 24				0.00	106,893.00	106,831.88	-61.12
FX DEAL TRANSACTED ON 13 JUN 2024 USD / TWD EX.RATE 0.03108 WITH CITIBANK N.A.	-3,439,282.000	13 Jun 24				0.00	-106,893.00	-107,042.70	-149.70
FX DEAL TRANSACTED ON 14 NOV 2024 TWD / USD EX.RATE 32.57 WITH CITIBANK N.A.	22,300,985.000	14 Nov 24				0.00	684,709.40	686,712.39	2,002.99
FX DEAL TRANSACTED ON 15 AUG 2024 TWD / USD EX.RATE 32.125 WITH CITIBANK N.A.	5,471,819.000	15 Aug 24				0.00	170,329.00	170,302.49	-26.51
FX DEAL TRANSACTED ON 15 AUG 2024 USD / TWD EX.RATE 0.0313873 WITH CITIBANK N.A.	-5,426,682.000	15 Aug 24				0.00	-170,329.00	-167,103.37	3,225.63
FX DEAL TRANSACTED ON 16 AUG 2024 TWD / USD EX.RATE 32.17 WITH CITIBANK N.A.	5,505,606.000	16 Aug 24				0.00	171,141.00	171,354.06	213.06
FX DEAL TRANSACTED ON 16 AUG 2024 USD / TWD EX.RATE 0.031344 WITH CITIBANK N.A.	-5,460,082.000	16 Aug 24				0.00	-171,141.00	-168,131.86	3,009.14
FX DEAL TRANSACTED ON 16 DEC 2024 USD / TWD EX.RATE 0.0307456 WITH CITIBANK N.A.	-3,503,531.000	16 Dec 24				0.00	-107,718.09	-107,716.44	1.65
FX DEAL TRANSACTED ON 18 JUN 2024 USD / TWD EX.RATE 0.0308642 WITH CITIBANK N.A.	-11,061,635.000	18 Jun 24				0.00	-341,408.49	-341,952.02	-543.53
FX DEAL TRANSACTED ON 19 AUG 2024 TWD / USD EX.RATE 31.84 WITH CITIBANK N.A.	5,450,435.000	19 Aug 24				0.00	171,182.00	169,636.94	-1,545.06
FX DEAL TRANSACTED ON 19 AUG 2024 USD / TWD EX.RATE 0.0317133 WITH CITIBANK N.A.	-5,397,796.000	19 Aug 24				0.00	-171,182.00	-166,213.89	4,968.11

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 AUG 2024 TWD / USD EX.RATE 31.725 WITH CITIBANK N.A.	5,430,939.000	20 Aug 24				0.00	171,188.00	169,030.16	-2,157.84
FX DEAL TRANSACTED ON 20 AUG 2024 USD / TWD EX.RATE 0.031837 WITH CITIBANK N.A.	-5,377,015.000	20 Aug 24				0.00	-171,188.00	-165,573.98	5,614.02
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.04 WITH CITIBANK N.A.	2,991,895.000	29 Oct 24				0.00	93,380.00	92,129.18	-1,250.82
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.043 WITH CITIBANK N.A.	2,992,175.000	29 Oct 24				0.00	93,380.00	92,137.80	-1,242.20
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314723 WITH CITIBANK N.A.	-2,967,056.000	29 Oct 24				0.00	-93,380.00	-90,341.62	3,038.38
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314733 WITH CITIBANK N.A.	-2,966,963.000	29 Oct 24				0.00	-93,380.00	-90,338.79	3,041.21
FX DEAL TRANSACTED ON 30 OCT 2024 TWD / USD EX.RATE 31.86 WITH CITIBANK N.A.	3,052,698.000	30 Oct 24				0.00	95,816.00	94,001.48	-1,814.52
FX DEAL TRANSACTED ON 30 OCT 2024 USD / TWD EX.RATE 0.0316456 WITH CITIBANK N.A.	-3,027,786.000	30 Oct 24				0.00	-95,816.00	-92,190.74	3,625.26
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 01 AUG 2024 PEN / USD EX.RATE 3.7404 WITH CITIBANK N.A.	6,218.430	1 Aug 24				0.00	1,662.50	1,657.67	-4.83
FX DEAL TRANSACTED ON 02 JUL 2024 PEN / USD EX.RATE 3.831 WITH CITIBANK N.A.	2,135,158.050	2 Jul 24				0.00	557,337.00	564,229.71	6,892.71
FX DEAL TRANSACTED ON 02 JUL 2024 USD / PEN EX.RATE 0.2610489 WITH CITIBANK N.A.	-2,134,990.850	2 Jul 24				0.00	-557,337.00	-569,133.59	-11,796.59
FX DEAL TRANSACTED ON 06 MAR 2024 PEN / USD EX.RATE 3.7185 WITH CITIBANK N.A.	2,139,788.510	6 Mar 24				0.00	575,444.00	578,469.75	3,025.75
FX DEAL TRANSACTED ON 06 MAR 2024 USD / PEN EX.RATE 0.2686439 WITH CITIBANK N.A.	-2,142,032.750	6 Mar 24				0.00	-575,444.00	-561,344.05	14,099.95
FX DEAL TRANSACTED ON 09 JUL 2024 USD / PEN EX.RATE 0.2643335 WITH CITIBANK N.A.	-2,135,158.050	9 Jul 24				0.00	-564,393.76	-564,229.71	164.05

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 JUN 2024 PEN / USD EX.RATE 3.7903 WITH CITIBANK N.A.	2,142,032.750	17 Jun 24				0.00	565,135.41	561,344.05	-3,791.36
FX DEAL TRANSACTED ON 18 MAR 2024 PEN / USD EX.RATE 3.6962 WITH CITIBANK N.A.	6,042.230	18 Mar 24				0.00	1,634.71	1,633.46	-1.25
FX DEAL TRANSACTED ON 25 JUL 2024 PEN / USD EX.RATE 3.765 WITH CITIBANK N.A.	2,128,772.420	25 Jul 24				0.00	565,411.00	567,475.92	2,064.92
FX DEAL TRANSACTED ON 25 JUL 2024 USD / PEN EX.RATE 0.2653717 WITH CITIBANK N.A.	-2,130,638.270	25 Jul 24				0.00	-565,411.00	-566,443.49	-1,032.49
Swiss franc - CHF									
FX DEAL TRANSACTED ON 28 FEB 2024 CHF / USD EX.RATE 0.879709 WITH CITIBANK N.A.	244,102.360	28 Feb 24				0.00	277,480.80	275,806.29	-1,674.51
FX DEAL TRANSACTED ON 28 FEB 2024 USD / CHF EX.RATE 1.1403131 WITH CITIBANK N.A.	-243,337.370	28 Feb 24				0.00	-277,480.80	-268,925.65	8,555.15
FX DEAL TRANSACTED ON 29 MAY 2024 CHF / USD EX.RATE 0.9129634 WITH CITIBANK N.A.	20,874.910	29 May 24				0.00	22,865.00	23,278.41	413.41
FX DEAL TRANSACTED ON 29 MAY 2024 USD / CHF EX.RATE 1.0988273 WITH CITIBANK N.A.	-20,808.550	29 May 24				0.00	-22,865.00	-23,017.03	-152.03
FX DEAL TRANSACTED ON 31 JAN 2024 CHF / USD EX.RATE 0.86338 WITH CITIBANK N.A.	245,229.270	31 Jan 24				0.00	284,034.00	284,637.31	603.31
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CHF EX.RATE 1.1620124 WITH CITIBANK N.A.	-244,432.840	31 Jan 24				0.00	-284,034.00	-276,179.70	7,854.30
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	-1,788,174.000	1 Apr 24				0.00	-1,788,174.00	-1,788,174.00	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	1,788,461.860	1 Apr 24				0.00	1,788,461.86	1,788,461.86	0.00
FX DEAL TRANSACTED ON 01 AUG 2024 PEN / USD EX.RATE 3.7404 WITH CITIBANK N.A.	-1,662.500	1 Aug 24				0.00	-1,662.50	-1,662.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 MAR 2024 GBP / USD EX.RATE 0.7915937 WITH CITIBANK N.A.	-168,015.480	1 Mar 24				0.00	-168,015.48	-168,015.48	0.00
FX DEAL TRANSACTED ON 01 MAR 2024 USD / GBP EX.RATE 1.2634989 WITH CITIBANK N.A.	168,045.350	1 Mar 24				0.00	168,045.35	168,045.35	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 TWD / USD EX.RATE 31.87 WITH CITIBANK N.A.	-96,551.000	1 Nov 24				0.00	-96,551.00	-96,551.00	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 USD / TWD EX.RATE 0.0316146 WITH CITIBANK N.A.	96,551.000	1 Nov 24				0.00	96,551.00	96,551.00	0.00
FX DEAL TRANSACTED ON 02 DEC 2024 INR / USD EX.RATE 84.6812 WITH CITIBANK N.A.	-805,849.080	2 Dec 24				0.00	-805,849.08	-805,849.08	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 BRL / USD EX.RATE 4.8413 WITH CITIBANK N.A.	-1,128,190.990	2 Jan 24				0.00	-1,128,190.99	-1,128,190.99	0.00
FX DEAL TRANSACTED ON 02 JUL 2024 PEN / USD EX.RATE 3.831 WITH CITIBANK N.A.	-557,337.000	2 Jul 24				0.00	-557,337.00	-557,337.00	0.00
FX DEAL TRANSACTED ON 02 JUL 2024 USD / PEN EX.RATE 0.2610489 WITH CITIBANK N.A.	557,337.000	2 Jul 24				0.00	557,337.00	557,337.00	0.00
FX DEAL TRANSACTED ON 02 OCT 2024 INR / USD EX.RATE 84.2285 WITH CITIBANK N.A.	-162,859.000	2 Oct 24				0.00	-162,859.00	-162,859.00	0.00
FX DEAL TRANSACTED ON 02 OCT 2024 USD / INR EX.RATE 0.0118963 WITH CITIBANK N.A.	162,859.000	2 Oct 24				0.00	162,859.00	162,859.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	-200,444.000	3 Jun 24				0.00	-200,444.00	-200,444.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	200,444.000	3 Jun 24				0.00	200,444.00	200,444.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 INR / USD EX.RATE 84.113 WITH CITIBANK N.A.	-157,768.000	3 Sep 24				0.00	-157,768.00	-157,768.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119012 WITH CITIBANK N.A.	157,768.000	3 Sep 24				0.00	157,768.00	157,768.00	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 CAD / USD EX.RATE 1.3330735 WITH CITIBANK N.A.	-2,431,884.710	4 Jan 24				0.00	-2,431,884.71	-2,431,884.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 JAN 2024 USD / CAD EX.RATE 0.7504014 WITH CITIBANK N.A.	2,431,884.710	4 Jan 24				0.00	2,431,884.71	2,431,884.71	0.00
FX DEAL TRANSACTED ON 04 JUN 2024 TWD / USD EX.RATE 32.41 WITH CITIBANK N.A.	-234,674.000	4 Jun 24				0.00	-234,674.00	-234,674.00	0.00
FX DEAL TRANSACTED ON 04 JUN 2024 USD / TWD EX.RATE 0.0310029 WITH CITIBANK N.A.	234,674.000	4 Jun 24				0.00	234,674.00	234,674.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 TWD / USD EX.RATE 31.75 WITH CITIBANK N.A.	-94,532.000	4 Nov 24				0.00	-94,532.00	-94,532.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 USD / TWD EX.RATE 0.0317491 WITH CITIBANK N.A.	94,532.000	4 Nov 24				0.00	94,532.00	94,532.00	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 INR / USD EX.RATE 84.203 WITH CITIBANK N.A.	-163,086.000	4 Oct 24				0.00	-163,086.00	-163,086.00	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 USD / INR EX.RATE 0.0118991 WITH CITIBANK N.A.	163,086.000	4 Oct 24				0.00	163,086.00	163,086.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 INR / USD EX.RATE 84.1195 WITH CITIBANK N.A.	-305,442.000	4 Sep 24				0.00	-305,442.00	-305,442.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / INR EX.RATE 0.0119005 WITH CITIBANK N.A.	305,442.000	4 Sep 24				0.00	305,442.00	305,442.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 INR / USD EX.RATE 84.384 WITH CITIBANK N.A.	-231,213.000	5 Nov 24				0.00	-231,213.00	-231,213.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 USD / INR EX.RATE 0.0118751 WITH CITIBANK N.A.	231,213.000	5 Nov 24				0.00	231,213.00	231,213.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2024 PEN / USD EX.RATE 3.7185 WITH CITIBANK N.A.	-575,444.000	6 Mar 24				0.00	-575,444.00	-575,444.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2024 USD / PEN EX.RATE 0.2686439 WITH CITIBANK N.A.	575,444.000	6 Mar 24				0.00	575,444.00	575,444.00	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 INR / USD EX.RATE 84.0925 WITH CITIBANK N.A.	-328,950.000	6 Sep 24				0.00	-328,950.00	-328,950.00	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 USD / INR EX.RATE 0.0119048 WITH CITIBANK N.A.	328,950.000	6 Sep 24				0.00	328,950.00	328,950.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 AUG 2024 TWD / USD EX.RATE 32.475 WITH CITIBANK N.A.	-171,956.000	7 Aug 24				0.00	-171,956.00	-171,956.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 USD / TWD EX.RATE 0.0310366 WITH CITIBANK N.A.	171,956.000	7 Aug 24				0.00	171,956.00	171,956.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 TWD / USD EX.RATE 32.22 WITH CITIBANK N.A.	-96,521.000	7 Nov 24				0.00	-96,521.00	-96,521.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 USD / TWD EX.RATE 0.0312083 WITH CITIBANK N.A.	96,521.000	7 Nov 24				0.00	96,521.00	96,521.00	0.00
FX DEAL TRANSACTED ON 08 APR 2024 GBP / USD EX.RATE 0.7921013 WITH CITIBANK N.A.	-410,301.060	8 Apr 24				0.00	-410,301.06	-410,301.06	0.00
FX DEAL TRANSACTED ON 08 APR 2024 USD / GBP EX.RATE 1.2626463 WITH CITIBANK N.A.	410,360.050	8 Apr 24				0.00	410,360.05	410,360.05	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 INR / USD EX.RATE 84.607 WITH CITIBANK N.A.	-152,255.000	8 Nov 24				0.00	-152,255.00	-152,255.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 TWD / USD EX.RATE 32.075 WITH CITIBANK N.A.	-96,460.000	8 Nov 24				0.00	-96,460.00	-96,460.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 USD / INR EX.RATE 0.0118413 WITH CITIBANK N.A.	152,255.000	8 Nov 24				0.00	152,255.00	152,255.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 USD / TWD EX.RATE 0.0313725 WITH CITIBANK N.A.	96,460.000	8 Nov 24				0.00	96,460.00	96,460.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2024 TWD / USD EX.RATE 32.083 WITH CITIBANK N.A.	-169,517.000	9 Aug 24				0.00	-169,517.00	-169,517.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2024 USD / TWD EX.RATE 0.0314535 WITH CITIBANK N.A.	169,517.000	9 Aug 24				0.00	169,517.00	169,517.00	0.00
FX DEAL TRANSACTED ON 09 JUL 2024 USD / PEN EX.RATE 0.2643335 WITH CITIBANK N.A.	564,393.760	9 Jul 24				0.00	564,393.76	564,393.76	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 INR / USD EX.RATE 84.0995 WITH CITIBANK N.A.	-323,757.000	9 Sep 24				0.00	-323,757.00	-323,757.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / INR EX.RATE 0.0119033 WITH CITIBANK N.A.	323,757.000	9 Sep 24				0.00	323,757.00	323,757.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 DEC 2024 TWD / USD EX.RATE 32.54 WITH CITIBANK N.A.	-58,071.000	10 Dec 24				0.00	-58,071.00	-58,071.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 USD / TWD EX.RATE 0.0307929 WITH CITIBANK N.A.	58,071.000	10 Dec 24				0.00	58,071.00	58,071.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 INR / USD EX.RATE 84.1101 WITH CITIBANK N.A.	-323,946.000	10 Sep 24				0.00	-323,946.00	-323,946.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	323,946.000	10 Sep 24				0.00	323,946.00	323,946.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	-229,885.460	11 Mar 24				0.00	-229,885.46	-229,885.46	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	229,916.050	11 Mar 24				0.00	229,916.05	229,916.05	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 INR / USD EX.RATE 84.2765 WITH CITIBANK N.A.	-158,271.000	11 Oct 24				0.00	-158,271.00	-158,271.00	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 USD / INR EX.RATE 0.0118892 WITH CITIBANK N.A.	158,271.000	11 Oct 24				0.00	158,271.00	158,271.00	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / TWD EX.RATE 0.0311042 WITH CITIBANK N.A.	1,026,112.040	11 Sep 24				0.00	1,026,112.04	1,026,112.04	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.267 WITH CITIBANK N.A.	-172,593.000	12 Aug 24				0.00	-172,593.00	-172,593.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0312383 WITH CITIBANK N.A.	172,593.000	12 Aug 24				0.00	172,593.00	172,593.00	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 TWD / USD EX.RATE 32.503785 WITH CITIBANK N.A.	-49,652.710	12 Dec 24				0.00	-49,652.71	-49,652.71	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / TWD EX.RATE 0.0308233 WITH CITIBANK N.A.	49,652.710	12 Dec 24				0.00	49,652.71	49,652.71	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	-257,174.860	12 Mar 24				0.00	-257,174.86	-257,174.86	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	257,207.420	12 Mar 24				0.00	257,207.42	257,207.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 SEP 2024 INR / USD EX.RATE 84.1125 WITH CITIBANK N.A.	-317,843.000	12 Sep 24				0.00	-317,843.00	-317,843.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	317,843.000	12 Sep 24				0.00	317,843.00	317,843.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 TWD / USD EX.RATE 32.25 WITH CITIBANK N.A.	-172,014.000	13 Aug 24				0.00	-172,014.00	-172,014.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / TWD EX.RATE 0.0312549 WITH CITIBANK N.A.	172,014.000	13 Aug 24				0.00	172,014.00	172,014.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 MXN / USD EX.RATE 20.15 WITH CITIBANK N.A.	-110,421.840	13 Dec 24				0.00	-110,421.84	-110,421.84	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / MXN EX.RATE 0.0488639 WITH CITIBANK N.A.	108,722.210	13 Dec 24				0.00	108,722.21	108,722.21	0.00
FX DEAL TRANSACTED ON 13 JUN 2024 TWD / USD EX.RATE 32.33 WITH CITIBANK N.A.	-106,893.000	13 Jun 24				0.00	-106,893.00	-106,893.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2024 USD / TWD EX.RATE 0.03108 WITH CITIBANK N.A.	106,893.000	13 Jun 24				0.00	106,893.00	106,893.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 INR / USD EX.RATE 84.5915 WITH CITIBANK N.A.	-151,488.000	13 Nov 24				0.00	-151,488.00	-151,488.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	151,488.000	13 Nov 24				0.00	151,488.00	151,488.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 TWD / USD EX.RATE 32.57 WITH CITIBANK N.A.	-684,709.400	14 Nov 24				0.00	-684,709.40	-684,709.40	0.00
FX DEAL TRANSACTED ON 15 AUG 2024 TWD / USD EX.RATE 32.125 WITH CITIBANK N.A.	-170,329.000	15 Aug 24				0.00	-170,329.00	-170,329.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2024 USD / TWD EX.RATE 0.0313873 WITH CITIBANK N.A.	170,329.000	15 Aug 24				0.00	170,329.00	170,329.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2024 INR / USD EX.RATE 84.6381 WITH CITIBANK N.A.	-151,644.000	15 Nov 24				0.00	-151,644.00	-151,644.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	151,644.000	15 Nov 24				0.00	151,644.00	151,644.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 AUG 2024 TWD / USD EX.RATE 32.17 WITH CITIBANK N.A.	-171,141.000	16 Aug 24				0.00	-171,141.00	-171,141.00	0.00
FX DEAL TRANSACTED ON 16 AUG 2024 USD / TWD EX.RATE 0.031344 WITH CITIBANK N.A.	171,141.000	16 Aug 24				0.00	171,141.00	171,141.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 MXN / USD EX.RATE 20.1943321 WITH CITIBANK	-73,238.370	16 Dec 24				0.00	-73,238.37	-73,238.37	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / TWD EX.RATE 0.0307456 WITH CITIBANK N.A.	107,718.090	16 Dec 24				0.00	107,718.09	107,718.09	0.00
FX DEAL TRANSACTED ON 16 MAY 2024 EUR / USD EX.RATE 0.9196451 WITH CITIBANK N.A.	-884,036.690	16 May 24				0.00	-884,036.69	-884,036.69	0.00
FX DEAL TRANSACTED ON 16 MAY 2024 USD / EUR EX.RATE 1.0865933 WITH CITIBANK N.A.	883,400.350	16 May 24				0.00	883,400.35	883,400.35	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 INR / USD EX.RATE 85.5065 WITH CITIBANK N.A.	-101,576.000	17 Dec 24				0.00	-101,576.00	-101,576.00	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.1707267 WITH CITIBANK	-73,621.540	17 Dec 24				0.00	-73,621.54	-73,621.54	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / INR EX.RATE 0.0117467 WITH CITIBANK N.A.	101,576.000	17 Dec 24				0.00	101,576.00	101,576.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2024 PEN / USD EX.RATE 3.7903 WITH CITIBANK N.A.	-565,135.410	17 Jun 24				0.00	-565,135.41	-565,135.41	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 INR / USD EX.RATE 84.222 WITH CITIBANK N.A.	-152,199.000	17 Oct 24				0.00	-152,199.00	-152,199.00	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 USD / INR EX.RATE 0.0118956 WITH CITIBANK N.A.	152,199.000	17 Oct 24				0.00	152,199.00	152,199.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	-200,390.000	18 Dec 24				0.00	-200,390.00	-200,390.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	-85,881.000	18 Dec 24				0.00	-85,881.00	-85,881.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5635 WITH CITIBANK N.A.	-85,881.000	18 Dec 24				0.00	-85,881.00	-85,881.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	85,881.000	18 Dec 24				0.00	85,881.00	85,881.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	200,390.000	18 Dec 24				0.00	200,390.00	200,390.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	85,881.000	18 Dec 24				0.00	85,881.00	85,881.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 INR / USD EX.RATE 83.4817 WITH CITIBANK N.A.	-1,400,793.790	18 Jun 24				0.00	-1,400,793.79	-1,400,793.79	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / TWD EX.RATE 0.0308642 WITH CITIBANK N.A.	341,408.490	18 Jun 24				0.00	341,408.49	341,408.49	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 PEN / USD EX.RATE 3.6962 WITH CITIBANK N.A.	-1,634.710	18 Mar 24				0.00	-1,634.71	-1,634.71	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 INR / USD EX.RATE 84.602 WITH CITIBANK N.A.	-151,822.000	18 Nov 24				0.00	-151,822.00	-151,822.00	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	151,822.000	18 Nov 24				0.00	151,822.00	151,822.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 TWD / USD EX.RATE 31.84 WITH CITIBANK N.A.	-171,182.000	19 Aug 24				0.00	-171,182.00	-171,182.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 USD / TWD EX.RATE 0.0317133 WITH CITIBANK N.A.	171,182.000	19 Aug 24				0.00	171,182.00	171,182.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.646 WITH CITIBANK N.A.	-200,680.000	19 Dec 24				0.00	-200,680.00	-200,680.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.665 WITH CITIBANK N.A.	-86,005.000	19 Dec 24				0.00	-86,005.00	-86,005.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117247 WITH CITIBANK N.A.	86,005.000	19 Dec 24				0.00	86,005.00	86,005.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117275 WITH CITIBANK N.A.	200,680.000	19 Dec 24				0.00	200,680.00	200,680.00	0.00
FX DEAL TRANSACTED ON 19 NOV 2024 INR / USD EX.RATE 84.6545 WITH CITIBANK N.A.	-151,219.000	19 Nov 24				0.00	-151,219.00	-151,219.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	151,219.000	19 Nov 24				0.00	151,219.00	151,219.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 TWD / USD EX.RATE 31.725 WITH CITIBANK N.A.	-171,188.000	20 Aug 24				0.00	-171,188.00	-171,188.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 USD / TWD EX.RATE 0.031837 WITH CITIBANK N.A.	171,188.000	20 Aug 24				0.00	171,188.00	171,188.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 INR / USD EX.RATE 85.539 WITH CITIBANK N.A.	-198,491.000	20 Dec 24				0.00	-198,491.00	-198,491.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	198,491.000	20 Dec 24				0.00	198,491.00	198,491.00	0.00
FX DEAL TRANSACTED ON 20 JUN 2024 BRL / USD EX.RATE 5.4673 WITH CITIBANK N.A.	-889,225.000	20 Jun 24				0.00	-889,225.00	-889,225.00	0.00
FX DEAL TRANSACTED ON 20 JUN 2024 USD / BRL EX.RATE 0.1835199 WITH CITIBANK N.A.	889,225.000	20 Jun 24				0.00	889,225.00	889,225.00	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 5.0312 WITH CITIBANK N.A.	-1,573,866.210	20 Mar 24				0.00	-1,573,866.21	-1,573,866.21	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / BRL EX.RATE 0.1994018 WITH CITIBANK N.A.	1,573,866.210	20 Mar 24				0.00	1,573,866.21	1,573,866.21	0.00
FX DEAL TRANSACTED ON 20 NOV 2024 INR / USD EX.RATE 84.605 WITH CITIBANK N.A.	-151,298.000	20 Nov 24				0.00	-151,298.00	-151,298.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2024 USD / INR EX.RATE 0.0118441 WITH CITIBANK N.A.	151,298.000	20 Nov 24				0.00	151,298.00	151,298.00	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH CITIBANK N.A.	-363,381.400	20 Sep 24				0.00	-363,381.40	-363,381.40	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 AUD / USD EX.RATE 1.5152732 WITH CITIBANK N.A.	-1,308,674.900	21 Mar 24				0.00	-1,308,674.90	-1,308,674.90	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / AUD EX.RATE 0.6601416 WITH CITIBANK N.A.	1,309,060.790	21 Mar 24				0.00	1,309,060.79	1,309,060.79	0.00
FX DEAL TRANSACTED ON 21 NOV 2024 INR / USD EX.RATE 84.719 WITH CITIBANK N.A.	-151,543.000	21 Nov 24				0.00	-151,543.00	-151,543.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 NOV 2024 USD / INR EX.RATE 0.0118287 WITH CITIBANK N.A.	151,543.000	21 Nov 24				0.00	151,543.00	151,543.00	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	-263,479.670	22 Mar 24				0.00	-263,479.67	-263,479.67	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	263,493.180	22 Mar 24				0.00	263,493.18	263,493.18	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 INR / USD EX.RATE 84.6425 WITH CITIBANK N.A.	-150,781.000	22 Nov 24				0.00	-150,781.00	-150,781.00	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 USD / INR EX.RATE 0.0118392 WITH CITIBANK N.A.	150,781.000	22 Nov 24				0.00	150,781.00	150,781.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 USD / INR EX.RATE 0.0118946 WITH CITIBANK N.A.	1,122,055.670	22 Oct 24				0.00	1,122,055.67	1,122,055.67	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.622 WITH CITIBANK N.A.	-84,342.000	23 Dec 24				0.00	-84,342.00	-84,342.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.6415 WITH CITIBANK N.A.	-154,628.000	23 Dec 24				0.00	-154,628.00	-154,628.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117261 WITH CITIBANK N.A.	154,628.000	23 Dec 24				0.00	154,628.00	154,628.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117288 WITH CITIBANK N.A.	84,342.000	23 Dec 24				0.00	84,342.00	84,342.00	0.00
FX DEAL TRANSACTED ON 25 JUL 2024 PEN / USD EX.RATE 3.765 WITH CITIBANK N.A.	-565,411.000	25 Jul 24				0.00	-565,411.00	-565,411.00	0.00
FX DEAL TRANSACTED ON 25 JUL 2024 USD / PEN EX.RATE 0.2653717 WITH CITIBANK N.A.	565,411.000	25 Jul 24				0.00	565,411.00	565,411.00	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 BRL / USD EX.RATE 5.02775 WITH CITIBANK N.A.	-915,288.490	25 Mar 24				0.00	-915,288.49	-915,288.49	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / BRL EX.RATE 0.2006018 WITH CITIBANK N.A.	915,288.490	25 Mar 24				0.00	915,288.49	915,288.49	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	-3,510,808.150	26 Jul 24				0.00	-3,510,808.15	-3,510,808.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	3,510,808.150	26 Jul 24				0.00	3,510,808.15	3,510,808.15	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.678283 WITH CITIBANK N.A.	-18,990.000	27 Sep 24				0.00	-18,990.00	-18,990.00	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1499975 WITH CITIBANK N.A.	18,990.000	27 Sep 24				0.00	18,990.00	18,990.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 CHF / USD EX.RATE 0.879709 WITH CITIBANK N.A.	-277,480.800	28 Feb 24				0.00	-277,480.80	-277,480.80	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / CHF EX.RATE 1.1403131 WITH CITIBANK N.A.	277,480.800	28 Feb 24				0.00	277,480.80	277,480.80	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 BRL / USD EX.RATE 5.5589 WITH CITIBANK N.A.	-43,811.780	28 Jun 24				0.00	-43,811.78	-43,811.78	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 BRL / USD EX.RATE 4.9962 WITH CITIBANK N.A.	-1,388,742.990	28 Mar 24				0.00	-1,388,742.99	-1,388,742.99	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	-200,929.000	28 May 24				0.00	-200,929.00	-200,929.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	-200,724.000	28 May 24				0.00	-200,724.00	-200,724.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	200,724.000	28 May 24				0.00	200,724.00	200,724.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	200,929.000	28 May 24				0.00	200,929.00	200,929.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 CHF / USD EX.RATE 0.9129634 WITH CITIBANK N.A.	-22,865.000	29 May 24				0.00	-22,865.00	-22,865.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	-200,586.000	29 May 24				0.00	-200,586.00	-200,586.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	-200,344.000	29 May 24				0.00	-200,344.00	-200,344.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / CHF EX.RATE 1.0988273 WITH CITIBANK N.A.	22,865.000	29 May 24				0.00	22,865.00	22,865.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	200,344.000	29 May 24				0.00	200,344.00	200,344.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	200,586.000	29 May 24				0.00	200,586.00	200,586.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.04 WITH CITIBANK N.A.	-93,380.000	29 Oct 24				0.00	-93,380.00	-93,380.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.043 WITH CITIBANK N.A.	-93,380.000	29 Oct 24				0.00	-93,380.00	-93,380.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314723 WITH CITIBANK N.A.	93,380.000	29 Oct 24				0.00	93,380.00	93,380.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314733 WITH CITIBANK N.A.	93,380.000	29 Oct 24				0.00	93,380.00	93,380.00	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / BRL EX.RATE 0.1933563 WITH CITIBANK N.A.	1,531,079.250	30 Apr 24				0.00	1,531,079.25	1,531,079.25	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	-199,896.000	30 May 24				0.00	-199,896.00	-199,896.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 USD / INR EX.RATE 0.0119994 WITH CITIBANK N.A.	199,896.000	30 May 24				0.00	199,896.00	199,896.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 TWD / USD EX.RATE 31.86 WITH CITIBANK N.A.	-95,816.000	30 Oct 24				0.00	-95,816.00	-95,816.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 USD / TWD EX.RATE 0.0316456 WITH CITIBANK N.A.	95,816.000	30 Oct 24				0.00	95,816.00	95,816.00	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351912 WITH CITIBANK N.A.	-3,583,415.660	30 Sep 24				0.00	-3,583,415.66	-3,583,415.66	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.7402922 WITH CITIBANK N.A.	3,583,415.660	30 Sep 24				0.00	3,583,415.66	3,583,415.66	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 INR / USD EX.RATE 86.229 WITH CITIBANK N.A.	-135,134.000	31 Dec 24				0.00	-135,134.00	-135,134.00	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / INR EX.RATE 0.0116604 WITH CITIBANK N.A.	135,134.000	31 Dec 24				0.00	135,134.00	135,134.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 JAN 2024 CHF / USD EX.RATE 0.86338 WITH CITIBANK N.A.	-284,034.000	31 Jan 24				0.00	-284,034.00	-284,034.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CHF EX.RATE 1.1620124 WITH CITIBANK N.A.	284,034.000	31 Jan 24				0.00	284,034.00	284,034.00	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 USD / BRL EX.RATE 0.1766129 WITH CITIBANK N.A.	858,631.930	31 Jul 24				0.00	858,631.93	858,631.93	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	-200,572.000	31 May 24				0.00	-200,572.00	-200,572.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	200,572.000	31 May 24				0.00	200,572.00	200,572.00	0.00
Total CITIBANK N.A.							.000.00	-29,878.54	-29,878.54
DEUTSCHE BANK AG									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 21 MAR 2024 BRL / USD EX.RATE 5.02544 WITH DEUTSCHE BANK	242,211.130	21 Mar 24				0.00	48,197.00	43,338.28	-4,858.72
FX DEAL TRANSACTED ON 21 MAR 2024 USD / BRL EX.RATE 0.2007105 WITH DEUTSCHE BANK	-240,131.910	21 Mar 24				0.00	-48,197.00	-47,525.93	671.07
FX DEAL TRANSACTED ON 28 JUN 2024 USD / BRL EX.RATE 0.1798917 WITH DEUTSCHE BANK	-242,211.130	28 Jun 24				0.00	-43,571.77	-43,338.28	233.49
FX DEAL TRANSACTED ON 28 MAR 2024 BRL / USD EX.RATE 4.9962 WITH DEUTSCHE BANK AG	240,131.910	28 Mar 24				0.00	48,062.91	47,525.93	-536.98
Danish krone - DKK									
FX DEAL TRANSACTED ON 29 JUL 2024 DKK / USD EX.RATE 6.8910227 WITH DEUTSCHE BANK	1,736,399.900	29 Jul 24				0.00	251,980.00	251,135.33	-844.67

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
FX DEAL TRANSACTED ON 29 JUL 2024 USD / DKK EX.RATE 0.1453813 WITH DEUTSCHE BANK	-1,733,234.930	29 Jul 24				0.00	-251,980.00	-257,225.21	-5,245.21
FX DEAL TRANSACTED ON 30 JUL 2024 DKK / USD EX.RATE 6.9056103 WITH DEUTSCHE BANK	534,892.070	30 Jul 24				0.00	77,457.61	77,361.38	-96.23
FX DEAL TRANSACTED ON 30 JUL 2024 USD / DKK EX.RATE 0.1450741 WITH DEUTSCHE BANK	-533,917.700	30 Jul 24				0.00	-77,457.61	-79,237.44	-1,779.83
Euro - EUR									
FX DEAL TRANSACTED ON 26 FEB 2024 EUR / USD EX.RATE 0.9211496 WITH DEUTSCHE BANK	10,568,000.000	26 Feb 24				0.00	11,472,620.80	11,450,956.95	-21,663.85
FX DEAL TRANSACTED ON 26 FEB 2024 USD / EUR EX.RATE 1.086915 WITH DEUTSCHE BANK	-10,568,000.000	26 Feb 24				0.00	-11,486,517.72	-11,354,788.02	131,729.70
Mexican peso - MXN									
FX DEAL TRANSACTED ON 11 SEP 2024 MXN / USD EX.RATE 20.2315 WITH DEUTSCHE BANK	13,678,054.460	11 Sep 24				0.00	676,077.13	653,101.53	-22,975.60
FX DEAL TRANSACTED ON 11 SEP 2024 USD / MXN EX.RATE 0.0505561 WITH DEUTSCHE BANK	-13,372,805.630	11 Sep 24				0.00	-676,077.13	-693,439.41	-17,362.28
FX DEAL TRANSACTED ON 21 MAR 2024 MXN / USD EX.RATE 16.9854923 WITH DEUTSCHE	6,571,000.000	21 Mar 24				0.00	386,859.56	357,012.85	-29,846.71
FX DEAL TRANSACTED ON 21 MAR 2024 USD / MXN EX.RATE 0.059724 WITH DEUTSCHE BANK	-6,571,000.000	21 Mar 24				0.00	-392,446.50	-392,480.10	-33.60
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 14 NOV 2024 PEN / USD EX.RATE 3.8042 WITH DEUTSCHE BANK AG	2,093,801.250	14 Nov 24				0.00	550,392.00	556,039.81	5,647.81
FX DEAL TRANSACTED ON 14 NOV 2024 USD / PEN EX.RATE 0.2630956 WITH DEUTSCHE BANK	-2,091,984.950	14 Nov 24				0.00	-550,392.00	-559,399.14	-9,007.14

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
FX DEAL TRANSACTED ON 16 DEC 2024 PEN / USD EX.RATE 3.7333 WITH DEUTSCHE BANK AG	2,091,984.950	16 Dec 24				0.00	560,358.11	559,399.14	-958.97
United States dollar - USD									
FX DEAL TRANSACTED ON 11 SEP 2024 MXN / USD EX.RATE 20.2315 WITH DEUTSCHE BANK	-676,077.130	11 Sep 24				0.00	-676,077.13	-676,077.13	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / MXN EX.RATE 0.0505561 WITH DEUTSCHE BANK	676,077.130	11 Sep 24				0.00	676,077.13	676,077.13	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 PEN / USD EX.RATE 3.8042 WITH DEUTSCHE BANK AG	-550,392.000	14 Nov 24				0.00	-550,392.00	-550,392.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 USD / PEN EX.RATE 0.2630956 WITH DEUTSCHE BANK	550,392.000	14 Nov 24				0.00	550,392.00	550,392.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 PEN / USD EX.RATE 3.7333 WITH DEUTSCHE BANK AG	-560,358.110	16 Dec 24				0.00	-560,358.11	-560,358.11	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 BRL / USD EX.RATE 5.02544 WITH DEUTSCHE BANK	-48,197.000	21 Mar 24				0.00	-48,197.00	-48,197.00	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 MXN / USD EX.RATE 16.9854923 WITH DEUTSCHE	-386,859.560	21 Mar 24				0.00	-386,859.56	-386,859.56	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / BRL EX.RATE 0.2007105 WITH DEUTSCHE BANK	48,197.000	21 Mar 24				0.00	48,197.00	48,197.00	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / MXN EX.RATE 0.059724 WITH DEUTSCHE BANK	392,446.500	21 Mar 24				0.00	392,446.50	392,446.50	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 EUR / USD EX.RATE 0.9211496 WITH DEUTSCHE BANK	-11,472,620.800	26 Feb 24				0.00	-11,472,620.80	-11,472,620.80	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 USD / EUR EX.RATE 1.086915 WITH DEUTSCHE BANK	11,486,517.720	26 Feb 24				0.00	11,486,517.72	11,486,517.72	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / BRL EX.RATE 0.1798917 WITH DEUTSCHE BANK	43,571.770	28 Jun 24				0.00	43,571.77	43,571.77	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 BRL / USD EX.RATE 4.9962 WITH DEUTSCHE BANK AG	-48,062.910	28 Mar 24				0.00	-48,062.91	-48,062.91	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
DEUTSCHE BANK AG									
FX DEAL TRANSACTED ON 29 JUL 2024 DKK / USD EX.RATE 6.8910227 WITH DEUTSCHE BANK	-251,980.000	29 Jul 24				0.00	-251,980.00	-251,980.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 USD / DKK EX.RATE 0.1453813 WITH DEUTSCHE BANK	251,980.000	29 Jul 24				0.00	251,980.00	251,980.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 DKK / USD EX.RATE 6.9056103 WITH DEUTSCHE BANK	-77,457.610	30 Jul 24				0.00	-77,457.61	-77,457.61	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / DKK EX.RATE 0.1450741 WITH DEUTSCHE BANK	77,457.610	30 Jul 24				0.00	77,457.61	77,457.61	0.00
Total DEUTSCHE BANK AG							.000.00	23,072.28	23,072.28
HSBC BANK PLC									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 20 MAR 2024 USD / AUD EX.RATE 0.651572 WITH HSBC BANK PLC	-2,066,000.000	20 Mar 24				0.00	-1,346,147.75	-1,357,258.75	-11,111.00
FX DEAL TRANSACTED ON 24 OCT 2024 AUD / USD EX.RATE 1.5022003 WITH HSBC BANK PLC	1,925,000.000	24 Oct 24				0.00	1,281,453.64	1,276,948.76	-4,504.88
FX DEAL TRANSACTED ON 24 OCT 2024 USD / AUD EX.RATE 0.6657792 WITH HSBC BANK PLC	-1,925,000.000	24 Oct 24				0.00	-1,281,624.96	-1,267,323.82	14,301.14
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5393589 WITH HSBC BANK PLC	818,000.000	28 Feb 24				0.00	531,390.06	531,209.22	-180.84
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5396791 WITH HSBC BANK PLC	915,614.000	28 Feb 24				0.00	594,678.47	594,462.40	-216.07
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6489 WITH HSBC BANK PLC	-915,614.000	28 Feb 24				0.00	-594,141.92	-598,170.64	-4,028.72
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6502797 WITH HSBC BANK PLC	-818,000.000	28 Feb 24				0.00	-531,928.79	-531,086.51	842.28

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5252075 WITH HSBC BANK PLC	75,686.000	29 Apr 24				0.00	49,623.41	50,543.11	919.70
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.655 WITH HSBC BANK PLC	-75,686.000	29 Apr 24				0.00	-49,574.33	-49,124.00	450.33
FX DEAL TRANSACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5148141 WITH HSBC BANK PLC	5,588,972.000	29 Jan 24				0.00	3,689,543.10	3,651,275.51	-38,267.59
FX DEAL TRANSACTED ON 29 JAN 2024 USD / AUD EX.RATE 0.6595 WITH HSBC BANK PLC	-5,588,972.000	29 Jan 24				0.00	-3,685,927.03	-3,658,541.25	27,385.78
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 FEB 2024 GBP / USD EX.RATE 0.7917628 WITH HSBC BANK PLC	65,000.000	1 Feb 24				0.00	82,095.30	82,442.75	347.45
FX DEAL TRANSACTED ON 01 FEB 2024 USD / GBP EX.RATE 1.2632761 WITH HSBC BANK PLC	-65,000.000	1 Feb 24				0.00	-82,112.95	-82,247.76	-134.81
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	4,745,000.000	25 Sep 24				0.00	6,346,437.50	6,304,918.90	-41,518.60
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	-4,745,000.000	25 Sep 24				0.00	-6,346,181.27	-6,148,808.69	197,372.58
FX DEAL TRANSACTED ON 30 SEP 2024 GBP / USD EX.RATE 0.7465357 WITH HSBC BANK PLC	795,000.000	30 Sep 24				0.00	1,064,918.96	1,030,200.82	-34,718.14
FX DEAL TRANSACTED ON 30 SEP 2024 USD / GBP EX.RATE 1.3395603 WITH HSBC BANK PLC	-795,000.000	30 Sep 24				0.00	-1,064,950.44	-1,066,373.36	-1,422.92
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 APR 2024 CAD / USD EX.RATE 1.3539 WITH HSBC BANK PLC	6,000.000	1 Apr 24				0.00	4,431.64	4,420.70	-10.94
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	4,852,037.440	26 Jun 24				0.00	3,543,813.00	3,533,508.68	-10,304.32
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	-4,848,777.130	26 Jun 24				0.00	-3,543,813.00	-3,503,958.04	39,854.96

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 28 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	3,230,790.710	28 Mar 24				0.00	2,381,605.99	2,380,394.70	-1,211.29
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	-3,229,372.940	28 Mar 24				0.00	-2,381,605.99	-2,345,819.88	35,786.11
FX DEAL TRANSACTED ON 29 OCT 2024 CAD / USD EX.RATE 1.3887 WITH HSBC BANK PLC	4,843,332.160	29 Oct 24				0.00	3,487,673.48	3,478,031.07	-9,642.41
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CAD EX.RATE 0.7207233 WITH HSBC BANK PLC	-4,839,129.520	29 Oct 24				0.00	-3,487,673.48	-3,436,515.66	51,157.82
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	3,226,226.320	30 Apr 24				0.00	2,359,101.00	2,343,534.17	-15,566.83
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	-3,224,624.250	30 Apr 24				0.00	-2,359,101.00	-2,365,568.17	-6,467.17
FX DEAL TRANSACTED ON 31 JAN 2024 CAD / USD EX.RATE 1.3428937 WITH HSBC BANK PLC	3,243,903.760	31 Jan 24				0.00	2,415,607.25	2,418,387.27	2,780.02
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CAD EX.RATE 0.7449406 WITH HSBC BANK PLC	-3,242,684.360	31 Jan 24				0.00	-2,415,607.25	-2,392,683.53	22,923.72
Danish krone - DKK									
FX DEAL TRANSACTED ON 26 APR 2024 DKK / USD EX.RATE 6.9467376 WITH HSBC BANK PLC	2,045,425.210	26 Apr 24				0.00	294,444.00	292,977.90	-1,466.10
FX DEAL TRANSACTED ON 26 APR 2024 USD / DKK EX.RATE 0.1441904 WITH HSBC BANK PLC	-2,042,049.850	26 Apr 24				0.00	-294,444.00	-297,592.48	-3,148.48
FX DEAL TRANSACTED ON 30 JUL 2024 DKK / USD EX.RATE 6.8881025 WITH HSBC BANK PLC	1,099,472.030	30 Jul 24				0.00	159,619.00	159,016.52	-602.48
FX DEAL TRANSACTED ON 30 JUL 2024 USD / DKK EX.RATE 0.1454418 WITH HSBC BANK PLC	-1,097,476.800	30 Jul 24				0.00	-159,619.00	-162,873.88	-3,254.88
Euro - EUR									
FX DEAL TRANSACTED ON 18 JUL 2024 EUR / USD EX.RATE 0.9144049 WITH HSBC BANK PLC	471,000.000	18 Jul 24				0.00	515,089.09	508,326.79	-6,762.30

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 18 JUL 2024 USD / EUR EX.RATE 1.0928906 WITH HSBC BANK PLC	-471,000.000	18 Jul 24				0.00	-514,751.47	-514,096.50	654.97
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9234292 WITH HSBC BANK PLC	491,000.000	24 May 24				0.00	531,713.72	533,152.36	1,438.64
FX DEAL TRANSACTED ON 24 MAY 2024 USD / EUR EX.RATE 1.083246 WITH HSBC BANK PLC	-491,000.000	24 May 24				0.00	-531,873.79	-533,717.00	-1,843.21
FX DEAL TRANSACTED ON 24 OCT 2024 EUR / USD EX.RATE 0.9257614 WITH HSBC BANK PLC	3,642,000.000	24 Oct 24				0.00	3,934,058.90	3,951,205.97	17,147.07
FX DEAL TRANSACTED ON 24 OCT 2024 USD / EUR EX.RATE 1.0796924 WITH HSBC BANK PLC	-3,642,000.000	24 Oct 24				0.00	-3,932,239.72	-3,932,449.54	-209.82
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	6,766,000.000	26 Nov 24				0.00	7,115,125.60	7,083,664.08	-31,461.52
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	-6,766,000.000	26 Nov 24				0.00	-7,128,894.41	-7,009,684.68	119,209.73
FX DEAL TRANSACTED ON 27 MAY 2024 EUR / USD EX.RATE 0.9215169 WITH HSBC BANK PLC	574,000.000	27 May 24				0.00	622,886.03	623,277.91	391.88
FX DEAL TRANSACTED ON 27 MAY 2024 USD / EUR EX.RATE 1.0854991 WITH HSBC BANK PLC	-574,000.000	27 May 24				0.00	-623,076.48	-623,938.00	-861.52
FX DEAL TRANSACTED ON 29 JAN 2024 EUR / USD EX.RATE 0.9254975 WITH HSBC BANK PLC	10,568,000.000	29 Jan 24				0.00	11,418,724.00	11,444,087.22	25,363.22
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.081838 WITH HSBC BANK PLC	-10,568,000.000	29 Jan 24				0.00	-11,432,863.98	-11,450,956.95	-18,092.97
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 11 DEC 2024 HKD / USD EX.RATE 7.76685 WITH HSBC BANK PLC	1,600,122.320	11 Dec 24				0.00	206,019.47	206,102.88	83.41
FX DEAL TRANSACTED ON 11 DEC 2024 USD / HKD EX.RATE 0.1286587 WITH HSBC BANK PLC	-1,601,286.330	11 Dec 24				0.00	-206,019.47	-205,916.15	103.32
FX DEAL TRANSACTED ON 11 OCT 2024 HKD / USD EX.RATE 7.7626 WITH HSBC BANK PLC	1,611,344.980	11 Oct 24				0.00	207,578.00	207,209.63	-368.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 11 OCT 2024 USD / HKD EX.RATE 0.1286935 WITH HSBC BANK PLC	-1,612,964.090	11 Oct 24				0.00	-207,578.00	-207,449.85	128.15
FX DEAL TRANSACTED ON 14 MAY 2024 HKD / USD EX.RATE 7.8033 WITH HSBC BANK PLC	3,456,055.660	14 May 24				0.00	442,896.68	442,392.11	-504.57
FX DEAL TRANSACTED ON 14 MAY 2024 USD / HKD EX.RATE 0.1280049 WITH HSBC BANK PLC	-3,459,997.440	14 May 24				0.00	-442,896.68	-443,501.28	-604.60
FX DEAL TRANSACTED ON 14 OCT 2024 HKD / USD EX.RATE 7.759762 WITH HSBC BANK PLC	1,633,507.500	14 Oct 24				0.00	210,510.00	210,059.60	-450.40
FX DEAL TRANSACTED ON 14 OCT 2024 USD / HKD EX.RATE 0.1287552 WITH HSBC BANK PLC	-1,634,963.180	14 Oct 24				0.00	-210,510.00	-210,279.24	230.76
Japanese yen - JPY									
FX DEAL TRANSACTED ON 25 OCT 2024 JPY / USD EX.RATE 151.86831 WITH HSBC BANK PLC	80,100,000.000	25 Oct 24				0.00	527,430.64	526,956.35	-474.29
FX DEAL TRANSACTED ON 25 OCT 2024 USD / JPY EX.RATE 0.0065775 WITH HSBC BANK PLC	-80,100,000.000	25 Oct 24				0.00	-526,856.18	-526,817.72	38.46
South African rand - ZAR									
FX DEAL TRANSACTED ON 30 OCT 2024 USD / ZAR EX.RATE 0.0567705 WITH HSBC BANK PLC	-11,244,800.330	30 Oct 24				0.00	-638,373.13	-629,255.75	9,117.38
FX DEAL TRANSACTED ON 30 OCT 2024 ZAR / USD EX.RATE 17.544929 WITH HSBC BANK PLC	11,200,211.240	30 Oct 24				0.00	638,373.13	633,540.90	-4,832.23
Swiss franc - CHF									
FX DEAL TRANSACTED ON 01 FEB 2024 CHF / USD EX.RATE 0.8633572 WITH HSBC BANK PLC	15,000.000	1 Feb 24				0.00	17,374.04	17,410.48	36.44
FX DEAL TRANSACTED ON 27 NOV 2024 CHF / USD EX.RATE 0.8819114 WITH HSBC BANK PLC	235,262.010	27 Nov 24				0.00	266,763.77	264,979.46	-1,784.31

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CHF EX.RATE 1.139605 WITH HSBC BANK PLC	-234,084.410	27 Nov 24				0.00	-266,763.77	-258,667.15	8,096.62
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 CAD / USD EX.RATE 1.3539 WITH HSBC BANK PLC	-4,431.640	1 Apr 24				0.00	-4,431.64	-4,431.64	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 CHF / USD EX.RATE 0.8633572 WITH HSBC BANK PLC	-17,374.040	1 Feb 24				0.00	-17,374.04	-17,374.04	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 GBP / USD EX.RATE 0.7917628 WITH HSBC BANK PLC	-82,095.300	1 Feb 24				0.00	-82,095.30	-82,095.30	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / GBP EX.RATE 1.2632761 WITH HSBC BANK PLC	82,112.950	1 Feb 24				0.00	82,112.95	82,112.95	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 HKD / USD EX.RATE 7.76685 WITH HSBC BANK PLC	-206,019.470	11 Dec 24				0.00	-206,019.47	-206,019.47	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / HKD EX.RATE 0.1286587 WITH HSBC BANK PLC	206,019.470	11 Dec 24				0.00	206,019.47	206,019.47	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 HKD / USD EX.RATE 7.7626 WITH HSBC BANK PLC	-207,578.000	11 Oct 24				0.00	-207,578.00	-207,578.00	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 USD / HKD EX.RATE 0.1286935 WITH HSBC BANK PLC	207,578.000	11 Oct 24				0.00	207,578.00	207,578.00	0.00
FX DEAL TRANSACTED ON 14 MAY 2024 HKD / USD EX.RATE 7.8033 WITH HSBC BANK PLC	-442,896.680	14 May 24				0.00	-442,896.68	-442,896.68	0.00
FX DEAL TRANSACTED ON 14 MAY 2024 USD / HKD EX.RATE 0.1280049 WITH HSBC BANK PLC	442,896.680	14 May 24				0.00	442,896.68	442,896.68	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 HKD / USD EX.RATE 7.759762 WITH HSBC BANK PLC	-210,510.000	14 Oct 24				0.00	-210,510.00	-210,510.00	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / HKD EX.RATE 0.1287552 WITH HSBC BANK PLC	210,510.000	14 Oct 24				0.00	210,510.00	210,510.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 EUR / USD EX.RATE 0.9144049 WITH HSBC BANK PLC	-515,089.090	18 Jul 24				0.00	-515,089.09	-515,089.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 18 JUL 2024 USD / EUR EX.RATE 1.0928906 WITH HSBC BANK PLC	514,751.470	18 Jul 24				0.00	514,751.47	514,751.47	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / AUD EX.RATE 0.651572 WITH HSBC BANK PLC	1,346,147.750	20 Mar 24				0.00	1,346,147.75	1,346,147.75	0.00
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9234292 WITH HSBC BANK PLC	-531,713.720	24 May 24				0.00	-531,713.72	-531,713.72	0.00
FX DEAL TRANSACTED ON 24 MAY 2024 USD / EUR EX.RATE 1.083246 WITH HSBC BANK PLC	531,873.790	24 May 24				0.00	531,873.79	531,873.79	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 AUD / USD EX.RATE 1.5022003 WITH HSBC BANK PLC	-1,281,453.640	24 Oct 24				0.00	-1,281,453.64	-1,281,453.64	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 EUR / USD EX.RATE 0.9257614 WITH HSBC BANK PLC	-3,934,058.900	24 Oct 24				0.00	-3,934,058.90	-3,934,058.90	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / AUD EX.RATE 0.6657792 WITH HSBC BANK PLC	1,281,624.960	24 Oct 24				0.00	1,281,624.96	1,281,624.96	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / EUR EX.RATE 1.0796924 WITH HSBC BANK PLC	3,932,239.720	24 Oct 24				0.00	3,932,239.72	3,932,239.72	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 JPY / USD EX.RATE 151.86831 WITH HSBC BANK PLC	-527,430.640	25 Oct 24				0.00	-527,430.64	-527,430.64	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 USD / JPY EX.RATE 0.0065775 WITH HSBC BANK PLC	526,856.180	25 Oct 24				0.00	526,856.18	526,856.18	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	-6,346,437.500	25 Sep 24				0.00	-6,346,437.50	-6,346,437.50	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	6,346,181.270	25 Sep 24				0.00	6,346,181.27	6,346,181.27	0.00
FX DEAL TRANSACTED ON 26 APR 2024 DKK / USD EX.RATE 6.9467376 WITH HSBC BANK PLC	-294,444.000	26 Apr 24				0.00	-294,444.00	-294,444.00	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / DKK EX.RATE 0.1441904 WITH HSBC BANK PLC	294,444.000	26 Apr 24				0.00	294,444.00	294,444.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	-3,543,813.000	26 Jun 24				0.00	-3,543,813.00	-3,543,813.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	3,543,813.000	26 Jun 24				0.00	3,543,813.00	3,543,813.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	-7,115,125.600	26 Nov 24				0.00	-7,115,125.60	-7,115,125.60	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	7,128,894.410	26 Nov 24				0.00	7,128,894.41	7,128,894.41	0.00
FX DEAL TRANSACTED ON 27 MAY 2024 EUR / USD EX.RATE 0.9215169 WITH HSBC BANK PLC	-622,886.030	27 May 24				0.00	-622,886.03	-622,886.03	0.00
FX DEAL TRANSACTED ON 27 MAY 2024 USD / EUR EX.RATE 1.0854991 WITH HSBC BANK PLC	623,076.480	27 May 24				0.00	623,076.48	623,076.48	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CHF / USD EX.RATE 0.8819114 WITH HSBC BANK PLC	-266,763.770	27 Nov 24				0.00	-266,763.77	-266,763.77	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CHF EX.RATE 1.139605 WITH HSBC BANK PLC	266,763.770	27 Nov 24				0.00	266,763.77	266,763.77	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5393589 WITH HSBC BANK PLC	-531,390.060	28 Feb 24				0.00	-531,390.06	-531,390.06	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5396791 WITH HSBC BANK PLC	-594,678.470	28 Feb 24				0.00	-594,678.47	-594,678.47	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6489 WITH HSBC BANK PLC	594,141.920	28 Feb 24				0.00	594,141.92	594,141.92	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6502797 WITH HSBC BANK PLC	531,928.790	28 Feb 24				0.00	531,928.79	531,928.79	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	-2,381,605.990	28 Mar 24				0.00	-2,381,605.99	-2,381,605.99	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	2,381,605.990	28 Mar 24				0.00	2,381,605.99	2,381,605.99	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5252075 WITH HSBC BANK PLC	-49,623.410	29 Apr 24				0.00	-49,623.41	-49,623.41	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.655 WITH HSBC BANK PLC	49,574.330	29 Apr 24				0.00	49,574.33	49,574.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5148141 WITH HSBC BANK PLC	-3,689,543.100	29 Jan 24				0.00	-3,689,543.10	-3,689,543.10	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 EUR / USD EX.RATE 0.9254975 WITH HSBC BANK PLC	-11,418,724.000	29 Jan 24				0.00	-11,418,724.00	-11,418,724.00	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / AUD EX.RATE 0.6595 WITH HSBC BANK PLC	3,685,927.030	29 Jan 24				0.00	3,685,927.03	3,685,927.03	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.081838 WITH HSBC BANK PLC	11,432,863.980	29 Jan 24				0.00	11,432,863.98	11,432,863.98	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 CAD / USD EX.RATE 1.3887 WITH HSBC BANK PLC	-3,487,673.480	29 Oct 24				0.00	-3,487,673.48	-3,487,673.48	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CAD EX.RATE 0.7207233 WITH HSBC BANK PLC	3,487,673.480	29 Oct 24				0.00	3,487,673.48	3,487,673.48	0.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	-2,359,101.000	30 Apr 24				0.00	-2,359,101.00	-2,359,101.00	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	2,359,101.000	30 Apr 24				0.00	2,359,101.00	2,359,101.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 DKK / USD EX.RATE 6.8881025 WITH HSBC BANK PLC	-159,619.000	30 Jul 24				0.00	-159,619.00	-159,619.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / DKK EX.RATE 0.1454418 WITH HSBC BANK PLC	159,619.000	30 Jul 24				0.00	159,619.00	159,619.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 USD / ZAR EX.RATE 0.0567705 WITH HSBC BANK PLC	638,373.130	30 Oct 24				0.00	638,373.13	638,373.13	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 ZAR / USD EX.RATE 17.544929 WITH HSBC BANK PLC	-638,373.130	30 Oct 24				0.00	-638,373.13	-638,373.13	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 GBP / USD EX.RATE 0.7465357 WITH HSBC BANK PLC	-1,064,918.960	30 Sep 24				0.00	-1,064,918.96	-1,064,918.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 30 SEP 2024 USD / GBP EX.RATE 1.3395603 WITH HSBC BANK PLC	1,064,950.440	30 Sep 24				0.00	1,064,950.44	1,064,950.44	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 CAD / USD EX.RATE 1.3428937 WITH HSBC BANK PLC	-2,415,607.250	31 Jan 24				0.00	-2,415,607.25	-2,415,607.25	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CAD EX.RATE 0.7449406 WITH HSBC BANK PLC	2,415,607.250	31 Jan 24				0.00	2,415,607.25	2,415,607.25	0.00
Total HSBC BANK PLC							.000.00	320,133.36	320,133.36
MORGAN STANLEY AND CO. INTERNATIONAL									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 23 OCT 2024 AUD / USD EX.RATE 1.5021274 WITH MORGAN	88,000.000	23 Oct 24				0.00	58,583.58	58,392.40	-191.18
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 23 MAY 2024 USD / CAD EX.RATE 0.7279981 WITH MORGAN	-802,199.920	23 May 24				0.00	-584,000.00	-588,360.35	-4,360.35
FX DEAL TRANSACTED ON 28 FEB 2024 CAD / USD EX.RATE 1.358326 WITH MORGAN STANLEY	3,243,462.790	28 Feb 24				0.00	2,387,838.26	2,393,257.92	5,419.66
FX DEAL TRANSACTED ON 28 FEB 2024 USD / CAD EX.RATE 0.7365142 WITH MORGAN	-3,242,080.230	28 Feb 24				0.00	-2,387,838.26	-2,388,712.64	-874.38
Danish krone - DKK									
FX DEAL TRANSACTED ON 26 JUN 2024 DKK / USD EX.RATE 6.9798044 WITH MORGAN	1,374,176.910	26 Jun 24				0.00	196,879.00	197,694.85	815.85
FX DEAL TRANSACTED ON 26 JUN 2024 USD / DKK EX.RATE 0.143526 WITH MORGAN STANLEY	-1,371,731.020	26 Jun 24				0.00	-196,879.00	-198,393.31	-1,514.31

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONAL									
FX DEAL TRANSACTED ON 26 SEP 2024 DKK / USD EX.RATE 6.6911128 WITH MORGAN	1,246,627.920	26 Sep 24				0.00	186,311.00	185,157.43	-1,153.57
FX DEAL TRANSACTED ON 26 SEP 2024 USD / DKK EX.RATE 0.1497098 WITH MORGAN	-1,244,480.890	26 Sep 24				0.00	-186,311.00	-181,048.32	5,262.68
FX DEAL TRANSACTED ON 27 NOV 2024 DKK / USD EX.RATE 7.0882701 WITH MORGAN	3,345,359.120	27 Nov 24				0.00	471,957.06	469,573.52	-2,383.54
FX DEAL TRANSACTED ON 27 NOV 2024 USD / DKK EX.RATE 0.1414169 WITH MORGAN	-3,337,344.960	27 Nov 24				0.00	-471,957.06	-463,712.95	8,244.11
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.6719696 WITH MORGAN	11,529.160	27 Sep 24				0.00	1,728.00	1,712.39	-15.61
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1501412 WITH MORGAN	-11,509.160	27 Sep 24				0.00	-1,728.00	-1,674.36	53.64
FX DEAL TRANSACTED ON 29 AUG 2024 DKK / USD EX.RATE 6.72229 WITH MORGAN STANLEY	1,049,947.750	29 Aug 24				0.00	156,189.00	155,820.21	-368.79
FX DEAL TRANSACTED ON 29 AUG 2024 USD / DKK EX.RATE 0.1490082 WITH MORGAN	-1,048,190.810	29 Aug 24				0.00	-156,189.00	-155,684.23	504.77
Euro - EUR									
FX DEAL TRANSACTED ON 17 JUN 2024 EUR / USD EX.RATE 0.9332339 WITH MORGAN	118,000.000	17 Jun 24				0.00	126,442.04	126,454.71	12.67
FX DEAL TRANSACTED ON 17 JUN 2024 USD / EUR EX.RATE 1.0722561 WITH MORGAN	-118,000.000	17 Jun 24				0.00	-126,526.22	-126,608.11	-81.89
FX DEAL TRANSACTED ON 23 MAY 2024 USD / EUR EX.RATE 1.0809 WITH MORGAN STANLEY	-527,000.000	23 May 24				0.00	-569,634.30	-572,242.96	-2,608.66
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9240436 WITH MORGAN	10,568,000.000	25 Mar 24				0.00	11,436,689.60	11,354,788.02	-81,901.58
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.083514 WITH MORGAN STANLEY	-10,568,000.000	25 Mar 24				0.00	-11,450,575.95	-11,290,323.27	160,252.68
FX DEAL TRANSACTED ON 28 AUG 2024 EUR / USD EX.RATE 0.8984726 WITH MORGAN	10,408,000.000	28 Aug 24				0.00	11,584,104.00	11,521,136.49	-62,967.51

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 28 AUG 2024 USD / EUR EX.RATE 1.114489 WITH MORGAN STANLEY	-10,408,000.000	28 Aug 24				0.00	-11,599,601.51	-11,528,421.97	71,179.54
Swiss franc - CHF									
FX DEAL TRANSACTED ON 29 JUL 2024 CHF / USD EX.RATE 0.8848634 WITH MORGAN	239,190.730	29 Jul 24				0.00	270,313.73	273,642.30	3,328.57
FX DEAL TRANSACTED ON 29 JUL 2024 USD / CHF EX.RATE 1.1344296 WITH MORGAN	-238,281.630	29 Jul 24				0.00	-270,313.73	-279,985.47	-9,671.74
United States dollar - USD									
FX DEAL TRANSACTED ON 17 JUN 2024 EUR / USD EX.RATE 0.9332339 WITH MORGAN	-126,442.040	17 Jun 24				0.00	-126,442.04	-126,442.04	0.00
FX DEAL TRANSACTED ON 17 JUN 2024 USD / EUR EX.RATE 1.0722561 WITH MORGAN	126,526.220	17 Jun 24				0.00	126,526.22	126,526.22	0.00
FX DEAL TRANSACTED ON 23 MAY 2024 USD / CAD EX.RATE 0.7279981 WITH MORGAN	584,000.000	23 May 24				0.00	584,000.00	584,000.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2024 USD / EUR EX.RATE 1.0809 WITH MORGAN STANLEY	569,634.300	23 May 24				0.00	569,634.30	569,634.30	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 AUD / USD EX.RATE 1.5021274 WITH MORGAN	-58,583.580	23 Oct 24				0.00	-58,583.58	-58,583.58	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9240436 WITH MORGAN	-11,436,689.600	25 Mar 24				0.00	-11,436,689.60	-11,436,689.60	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.083514 WITH MORGAN STANLEY	11,450,575.950	25 Mar 24				0.00	11,450,575.95	11,450,575.95	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 DKK / USD EX.RATE 6.9798044 WITH MORGAN	-196,879.000	26 Jun 24				0.00	-196,879.00	-196,879.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / DKK EX.RATE 0.143526 WITH MORGAN STANLEY	196,879.000	26 Jun 24				0.00	196,879.00	196,879.00	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 DKK / USD EX.RATE 6.6911128 WITH MORGAN	-186,311.000	26 Sep 24				0.00	-186,311.00	-186,311.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 26 SEP 2024 USD / DKK EX.RATE 0.1497098 WITH MORGAN	186,311.000	26 Sep 24				0.00	186,311.00	186,311.00	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 DKK / USD EX.RATE 7.0882701 WITH MORGAN	-471,957.060	27 Nov 24				0.00	-471,957.06	-471,957.06	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / DKK EX.RATE 0.1414169 WITH MORGAN	471,957.060	27 Nov 24				0.00	471,957.06	471,957.06	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 DKK / USD EX.RATE 6.6719696 WITH MORGAN	-1,728.000	27 Sep 24				0.00	-1,728.00	-1,728.00	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 USD / DKK EX.RATE 0.1501412 WITH MORGAN	1,728.000	27 Sep 24				0.00	1,728.00	1,728.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 EUR / USD EX.RATE 0.8984726 WITH MORGAN	-11,584,104.000	28 Aug 24				0.00	-11,584,104.00	-11,584,104.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 USD / EUR EX.RATE 1.114489 WITH MORGAN STANLEY	11,599,601.510	28 Aug 24				0.00	11,599,601.51	11,599,601.51	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 CAD / USD EX.RATE 1.358326 WITH MORGAN STANLEY	-2,387,838.260	28 Feb 24				0.00	-2,387,838.26	-2,387,838.26	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / CAD EX.RATE 0.7365142 WITH MORGAN	2,387,838.260	28 Feb 24				0.00	2,387,838.26	2,387,838.26	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 DKK / USD EX.RATE 6.72229 WITH MORGAN STANLEY	-156,189.000	29 Aug 24				0.00	-156,189.00	-156,189.00	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / DKK EX.RATE 0.1490082 WITH MORGAN	156,189.000	29 Aug 24				0.00	156,189.00	156,189.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 CHF / USD EX.RATE 0.8848634 WITH MORGAN	-270,313.730	29 Jul 24				0.00	-270,313.73	-270,313.73	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 USD / CHF EX.RATE 1.1344296 WITH MORGAN	270,313.730	29 Jul 24				0.00	270,313.73	270,313.73	0.00
Total MORGAN STANLEY AND CO. INTERNATIONALA							.000.00	86,981.06	86,981.06

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 JUN 2024 GBP / USD EX.RATE 0.7885817 WITH ROYAL BANK OF	4,745,000.000	25 Jun 24				0.00	6,017,132.13	5,999,815.90	-17,316.23
FX DEAL TRANSACTED ON 25 JUN 2024 USD / GBP EX.RATE 1.2683165 WITH ROYAL BANK OF	-4,745,000.000	25 Jun 24				0.00	-6,018,161.79	-6,070,041.50	-51,879.71
Danish krone - DKK									
FX DEAL TRANSACTED ON 29 FEB 2024 DKK / USD EX.RATE 6.8744 WITH ROYAL BANK OF	362,902.940	29 Feb 24				0.00	52,790.49	52,752.12	-38.37
FX DEAL TRANSACTED ON 29 FEB 2024 USD / DKK EX.RATE 0.145687 WITH ROYAL BANK OF	-362,355.560	29 Feb 24				0.00	-52,790.49	-52,197.20	593.29
Euro - EUR									
FX DEAL TRANSACTED ON 26 JUL 2024 EUR / USD EX.RATE 0.9199883 WITH ROYAL BANK OF	10,408,000.000	26 Jul 24				0.00	11,313,187.92	11,232,834.93	-80,352.99
FX DEAL TRANSACTED ON 26 JUL 2024 USD / EUR EX.RATE 1.0886044 WITH ROYAL BANK OF	-10,408,000.000	26 Jul 24				0.00	-11,330,194.60	-11,521,136.49	-190,941.89
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 14 AUG 2024 HKD / USD EX.RATE 7.78017 WITH ROYAL BANK OF	1,302,818.720	14 Aug 24				0.00	167,453.76	167,149.12	-304.64
FX DEAL TRANSACTED ON 14 AUG 2024 USD / HKD EX.RATE 0.1283743 WITH ROYAL BANK OF	-1,304,418.410	14 Aug 24				0.00	-167,453.76	-167,318.93	134.83
Mexican peso - MXN									
FX DEAL TRANSACTED ON 13 DEC 2024 MXN / USD EX.RATE 20.479 WITH ROYAL BANK OF	21,736.210	13 Dec 24				0.00	1,061.39	1,031.94	-29.45

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security 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 2024 USD / MXN EX.RATE 0.0495724 WITH ROYAL BANK OF	-21,410.890	13 Dec 24				0.00	-1,061.39	-1,057.80	3.59
United States dollar - USD									
FX DEAL TRANSACTED ON 13 DEC 2024 MXN / USD EX.RATE 20.479 WITH ROYAL BANK OF	-1,061.390	13 Dec 24				0.00	-1,061.39	-1,061.39	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / MXN EX.RATE 0.0495724 WITH ROYAL BANK OF	1,061.390	13 Dec 24				0.00	1,061.39	1,061.39	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 HKD / USD EX.RATE 7.78017 WITH ROYAL BANK OF	-167,453.760	14 Aug 24				0.00	-167,453.76	-167,453.76	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 USD / HKD EX.RATE 0.1283743 WITH ROYAL BANK OF	167,453.760	14 Aug 24				0.00	167,453.76	167,453.76	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 GBP / USD EX.RATE 0.7885817 WITH ROYAL BANK OF	-6,017,132.130	25 Jun 24				0.00	-6,017,132.13	-6,017,132.13	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / GBP EX.RATE 1.2683165 WITH ROYAL BANK OF	6,018,161.790	25 Jun 24				0.00	6,018,161.79	6,018,161.79	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 EUR / USD EX.RATE 0.9199883 WITH ROYAL BANK OF	-11,313,187.920	26 Jul 24				0.00	-11,313,187.92	-11,313,187.92	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / EUR EX.RATE 1.0886044 WITH ROYAL BANK OF	11,330,194.600	26 Jul 24				0.00	11,330,194.60	11,330,194.60	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 DKK / USD EX.RATE 6.8744 WITH ROYAL BANK OF	-52,790.490	29 Feb 24				0.00	-52,790.49	-52,790.49	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / DKK EX.RATE 0.145687 WITH ROYAL BANK OF	52,790.490	29 Feb 24				0.00	52,790.49	52,790.49	0.00
Total ROYAL BANK OF CANADA							.000.00	-340,131.57	-340,131.57

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 29 NOV 2024 GBP / USD EX.RATE 0.7878979 WITH STANDARD	3,950,000.000	29 Nov 24				0.00	5,013,340.00	4,988,258.02	-25,081.98
FX DEAL TRANSACTED ON 29 NOV 2024 USD / GBP EX.RATE 1.2691008 WITH STANDARD	-3,950,000.000	29 Nov 24				0.00	-5,012,948.16	-4,946,450.60	66,497.56
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 30 AUG 2024 CAD / USD EX.RATE 1.34813 WITH STANDARD	4,847,844.260	30 Aug 24				0.00	3,595,976.84	3,592,459.34	-3,517.50
FX DEAL TRANSACTED ON 30 AUG 2024 USD / CAD EX.RATE 0.7424574 WITH STANDARD	-4,843,344.610	30 Aug 24				0.00	-3,595,976.84	-3,586,732.78	9,244.06
Danish krone - DKK									
FX DEAL TRANSACTED ON 30 AUG 2024 DKK / USD EX.RATE 6.72942 WITH STANDARD	871,149.060	30 Aug 24				0.00	129,453.81	129,285.13	-168.68
FX DEAL TRANSACTED ON 30 AUG 2024 USD / DKK EX.RATE 0.1488482 WITH STANDARD	-869,703.710	30 Aug 24				0.00	-129,453.81	-129,174.15	279.66
FX DEAL TRANSACTED ON 31 JAN 2024 DKK / USD EX.RATE 6.88431 WITH STANDARD	1,275,996.670	31 Jan 24				0.00	185,348.52	185,390.53	42.01
FX DEAL TRANSACTED ON 31 JAN 2024 USD / DKK EX.RATE 0.1454848 WITH STANDARD	-1,274,006.030	31 Jan 24				0.00	-185,348.52	-185,191.45	157.07
Euro - EUR									
FX DEAL TRANSACTED ON 25 JUN 2024 EUR / USD EX.RATE 0.9333584 WITH STANDARD	10,879,000.000	25 Jun 24				0.00	11,655,758.42	11,672,624.04	16,865.62
FX DEAL TRANSACTED ON 25 JUN 2024 USD / EUR EX.RATE 1.072975 WITH STANDARD	-10,879,000.000	25 Jun 24				0.00	-11,672,895.03	-11,741,161.72	-68,266.69

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 29 MAY 2024 EUR / USD EX.RATE 0.9223752 WITH STANDARD	497,000.000	29 May 24				0.00	538,826.28	537,455.80	-1,370.48
FX DEAL TRANSACTED ON 29 MAY 2024 USD / EUR EX.RATE 1.0844084 WITH STANDARD	-497,000.000	29 May 24				0.00	-538,950.97	-540,239.00	-1,288.03
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 16 APR 2024 HKD / USD EX.RATE 7.821039 WITH STANDARD	3,459,997.460	16 Apr 24				0.00	442,396.14	443,501.29	1,105.15
FX DEAL TRANSACTED ON 16 APR 2024 USD / HKD EX.RATE 0.1277418 WITH STANDARD	-3,463,204.840	16 Apr 24				0.00	-442,396.14	-442,211.93	184.21
Mexican peso - MXN									
FX DEAL TRANSACTED ON 11 JUN 2024 MXN / USD EX.RATE 18.45992 WITH STANDARD	47,478.910	11 Jun 24				0.00	2,572.00	2,579.60	7.60
FX DEAL TRANSACTED ON 11 JUN 2024 USD / MXN EX.RATE 0.0539496 WITH STANDARD	-47,674.130	11 Jun 24				0.00	-2,572.00	-2,693.38	-121.38
FX DEAL TRANSACTED ON 22 JUL 2024 MXN / USD EX.RATE 17.983425 WITH STANDARD	6,414,000.000	22 Jul 24				0.00	356,661.76	357,864.20	1,202.44
FX DEAL TRANSACTED ON 22 JUL 2024 USD / MXN EX.RATE 0.0551129 WITH STANDARD	-6,414,000.000	22 Jul 24				0.00	-353,494.42	-332,594.41	20,900.01
South African rand - ZAR									
FX DEAL TRANSACTED ON 01 NOV 2024 USD / ZAR EX.RATE 0.0565123 WITH STANDARD	-4,803,664.630	1 Nov 24				0.00	-271,465.98	-268,811.68	2,654.30
FX DEAL TRANSACTED ON 01 NOV 2024 ZAR / USD EX.RATE 17.630769 WITH STANDARD	4,786,153.980	1 Nov 24				0.00	271,465.98	272,269.30	803.32
FX DEAL TRANSACTED ON 28 OCT 2024 USD / ZAR EX.RATE 0.0564272 WITH STANDARD	-8,260,000.000	28 Oct 24				0.00	-466,089.08	-462,227.20	3,861.88

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 28 OCT 2024 ZAR / USD EX.RATE 17.649647 WITH STANDARD	8,260,000.000	28 Oct 24				0.00	467,998.03	466,403.16	-1,594.87
Swiss franc - CHF									
FX DEAL TRANSACTED ON 29 OCT 2024 CHF / USD EX.RATE 0.8670114 WITH STANDARD	236,372.470	29 Oct 24				0.00	272,629.02	271,552.04	-1,076.98
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CHF EX.RATE 1.1570097 WITH STANDARD	-235,632.440	29 Oct 24				0.00	-272,629.02	-265,396.68	7,232.34
United States dollar - USD									
FX DEAL TRANSACTED ON 01 NOV 2024 USD / ZAR EX.RATE 0.0565123 WITH STANDARD	271,465.980	1 Nov 24				0.00	271,465.98	271,465.98	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 ZAR / USD EX.RATE 17.630769 WITH STANDARD	-271,465.980	1 Nov 24				0.00	-271,465.98	-271,465.98	0.00
FX DEAL TRANSACTED ON 11 JUN 2024 MXN / USD EX.RATE 18.45992 WITH STANDARD	-2,572.000	11 Jun 24				0.00	-2,572.00	-2,572.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2024 USD / MXN EX.RATE 0.0539496 WITH STANDARD	2,572.000	11 Jun 24				0.00	2,572.00	2,572.00	0.00
FX DEAL TRANSACTED ON 16 APR 2024 HKD / USD EX.RATE 7.821039 WITH STANDARD	-442,396.140	16 Apr 24				0.00	-442,396.14	-442,396.14	0.00
FX DEAL TRANSACTED ON 16 APR 2024 USD / HKD EX.RATE 0.1277418 WITH STANDARD	442,396.140	16 Apr 24				0.00	442,396.14	442,396.14	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 MXN / USD EX.RATE 17.983425 WITH STANDARD	-356,661.760	22 Jul 24				0.00	-356,661.76	-356,661.76	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 USD / MXN EX.RATE 0.0551129 WITH STANDARD	353,494.420	22 Jul 24				0.00	353,494.42	353,494.42	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 EUR / USD EX.RATE 0.9333584 WITH STANDARD	-11,655,758.420	25 Jun 24				0.00	-11,655,758.42	-11,655,758.42	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / EUR EX.RATE 1.072975 WITH STANDARD	11,672,895.030	25 Jun 24				0.00	11,672,895.03	11,672,895.03	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 28 OCT 2024 USD / ZAR EX.RATE 0.0564272 WITH STANDARD	466,089.080	28 Oct 24				0.00	466,089.08	466,089.08	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 ZAR / USD EX.RATE 17.649647 WITH STANDARD	-467,998.030	28 Oct 24				0.00	-467,998.03	-467,998.03	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 EUR / USD EX.RATE 0.9223752 WITH STANDARD	-538,826.280	29 May 24				0.00	-538,826.28	-538,826.28	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / EUR EX.RATE 1.0844084 WITH STANDARD	538,950.970	29 May 24				0.00	538,950.97	538,950.97	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 GBP / USD EX.RATE 0.7878979 WITH STANDARD	-5,013,340.000	29 Nov 24				0.00	-5,013,340.00	-5,013,340.00	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 USD / GBP EX.RATE 1.2691008 WITH STANDARD	5,012,948.160	29 Nov 24				0.00	5,012,948.16	5,012,948.16	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 CHF / USD EX.RATE 0.8670114 WITH STANDARD	-272,629.020	29 Oct 24				0.00	-272,629.02	-272,629.02	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CHF EX.RATE 1.1570097 WITH STANDARD	272,629.020	29 Oct 24				0.00	272,629.02	272,629.02	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 CAD / USD EX.RATE 1.34813 WITH STANDARD	-3,595,976.840	30 Aug 24				0.00	-3,595,976.84	-3,595,976.84	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 DKK / USD EX.RATE 6.72942 WITH STANDARD	-129,453.810	30 Aug 24				0.00	-129,453.81	-129,453.81	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / CAD EX.RATE 0.7424574 WITH STANDARD	3,595,976.840	30 Aug 24				0.00	3,595,976.84	3,595,976.84	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / DKK EX.RATE 0.1488482 WITH STANDARD	129,453.810	30 Aug 24				0.00	129,453.81	129,453.81	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 DKK / USD EX.RATE 6.88431 WITH STANDARD	-185,348.520	31 Jan 24				0.00	-185,348.52	-185,348.52	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / DKK EX.RATE 0.1454848 WITH STANDARD	185,348.520	31 Jan 24				0.00	185,348.52	185,348.52	0.00
Total STANDARD CHARTERED BANK							.000.00	28,550.64	28,550.64

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 25 SEP 2024 AUD / USD EX.RATE 1.4541478 WITH WELLS FARGO	406,633.000	25 Sep 24				0.00	279,636.63	267,706.85	-11,929.78
FX DEAL TRANSACTED ON 25 SEP 2024 AUD / AUD EX.RATE 0.687353 WITH WELLS FARGO	-406,633.000	25 Sep 24				0.00	-279,500.41	-280,109.15	-608.74
FX DEAL TRANSACTED ON 26 NOV 2024 AUD / USD EX.RATE 1.5415446 WITH WELLS FARGO	1,518,367.000	26 Nov 24				0.00	984,964.67	978,967.16	-5,997.51
FX DEAL TRANSACTED ON 26 NOV 2024 AUD / AUD EX.RATE 0.648923 WITH WELLS FARGO	-1,518,367.000	26 Nov 24				0.00	-985,303.27	-940,113.63	45,189.64
FX DEAL TRANSACTED ON 28 MAY 2024 AUD / USD EX.RATE 1.5009088 WITH WELLS FARGO	406,633.000	28 May 24				0.00	270,924.52	270,431.28	-493.24
FX DEAL TRANSACTED ON 28 MAY 2024 AUD / AUD EX.RATE 0.6657 WITH WELLS FARGO BANK	-406,633.000	28 May 24				0.00	-270,695.59	-271,549.52	-853.93
Brazilian real - BRL									
FX DEAL TRANSACTED ON 19 DEC 2024 BRL / USD EX.RATE 6.153 WITH WELLS FARGO BANK	3,686,695.840	19 Dec 24				0.00	599,170.46	596,652.14	-2,518.32
FX DEAL TRANSACTED ON 19 DEC 2024 USD / BRL EX.RATE 0.1616697 WITH WELLS FARGO	-3,706,138.920	19 Dec 24				0.00	-599,170.46	-596,329.18	2,841.28
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 4.997 WITH WELLS FARGO BANK	2,153,632.050	20 Mar 24				0.00	430,985.00	426,238.12	-4,746.88
FX DEAL TRANSACTED ON 28 MAR 2024 USD / BRL EX.RATE 0.2001521 WITH WELLS FARGO	-2,153,632.050	28 Mar 24				0.00	-431,054.01	-426,238.12	4,815.89
FX DEAL TRANSACTED ON 31 DEC 2024 USD / BRL EX.RATE 0.1614909 WITH WELLS FARGO	-3,686,695.840	31 Dec 24				0.00	-595,367.77	-596,652.14	-1,284.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 26 JUL 2024 GBP / USD EX.RATE 0.77688 WITH WELLS FARGO	4,745,000.000	26 Jul 24				0.00	6,107,764.00	6,070,041.50	-37,722.50
FX DEAL TRANSACTED ON 26 JUL 2024 USD / GBP EX.RATE 1.287556 WITH WELLS FARGO	-4,745,000.000	26 Jul 24				0.00	-6,109,453.22	-6,240,861.48	-131,408.26
Euro - EUR									
FX DEAL TRANSACTED ON 25 SEP 2024 EUR / USD EX.RATE 0.8942728 WITH WELLS FARGO	10,408,000.000	25 Sep 24				0.00	11,638,506.62	11,528,421.97	-110,084.65
FX DEAL TRANSACTED ON 25 SEP 2024 USD / EUR EX.RATE 1.11976 WITH WELLS FARGO	-10,408,000.000	25 Sep 24				0.00	-11,654,462.08	-11,291,639.68	362,822.40
FX DEAL TRANSACTED ON 28 MAY 2024 EUR / USD EX.RATE 0.9192866 WITH WELLS FARGO	10,572,000.000	28 May 24				0.00	11,500,221.60	11,491,764.02	-8,457.58
FX DEAL TRANSACTED ON 28 MAY 2024 USD / EUR EX.RATE 1.089154 WITH WELLS FARGO	-10,572,000.000	28 May 24				0.00	-11,514,536.09	-11,343,228.37	171,307.72
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 12 DEC 2024 TWD / USD EX.RATE 32.49209 WITH WELLS FARGO	367,551.000	12 Dec 24				0.00	11,312.00	11,300.40	-11.60
FX DEAL TRANSACTED ON 12 DEC 2024 USD / TWD EX.RATE 0.0308383 WITH WELLS FARGO	-366,817.000	12 Dec 24				0.00	-11,312.00	-11,168.93	143.07
FX DEAL TRANSACTED ON 16 DEC 2024 USD / TWD EX.RATE 0.0307456 WITH WELLS FARGO	-367,551.000	16 Dec 24				0.00	-11,300.57	-11,300.40	0.17
United States dollar - USD									
FX DEAL TRANSACTED ON 12 DEC 2024 TWD / USD EX.RATE 32.49209 WITH WELLS FARGO	-11,312.000	12 Dec 24				0.00	-11,312.00	-11,312.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 12 DEC 2024 USD / TWD EX.RATE 0.0308383 WITH WELLS FARGO	11,312.000	12 Dec 24				0.00	11,312.00	11,312.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / TWD EX.RATE 0.0307456 WITH WELLS FARGO	11,300.570	16 Dec 24				0.00	11,300.57	11,300.57	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 BRL / USD EX.RATE 6.153 WITH WELLS FARGO BANK	-599,170.460	19 Dec 24				0.00	-599,170.46	-599,170.46	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / BRL EX.RATE 0.1616697 WITH WELLS FARGO	599,170.460	19 Dec 24				0.00	599,170.46	599,170.46	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 BRL / USD EX.RATE 4.997 WITH WELLS FARGO BANK	-430,985.000	20 Mar 24				0.00	-430,985.00	-430,985.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 AUD / USD EX.RATE 1.4541478 WITH WELLS FARGO	-279,636.630	25 Sep 24				0.00	-279,636.63	-279,636.63	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 EUR / USD EX.RATE 0.8942728 WITH WELLS FARGO	-11,638,506.620	25 Sep 24				0.00	-11,638,506.62	-11,638,506.62	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / AUD EX.RATE 0.687353 WITH WELLS FARGO	279,500.410	25 Sep 24				0.00	279,500.41	279,500.41	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / EUR EX.RATE 1.11976 WITH WELLS FARGO	11,654,462.080	25 Sep 24				0.00	11,654,462.08	11,654,462.08	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 GBP / USD EX.RATE 0.77688 WITH WELLS FARGO	-6,107,764.000	26 Jul 24				0.00	-6,107,764.00	-6,107,764.00	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / GBP EX.RATE 1.287556 WITH WELLS FARGO	6,109,453.220	26 Jul 24				0.00	6,109,453.22	6,109,453.22	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 AUD / USD EX.RATE 1.5415446 WITH WELLS FARGO	-984,964.670	26 Nov 24				0.00	-984,964.67	-984,964.67	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / AUD EX.RATE 0.648923 WITH WELLS FARGO	985,303.270	26 Nov 24				0.00	985,303.27	985,303.27	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / BRL EX.RATE 0.2001521 WITH WELLS FARGO	431,054.010	28 Mar 24				0.00	431,054.01	431,054.01	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 AUD / USD EX.RATE 1.5009088 WITH WELLS FARGO	-270,924.520	28 May 24				0.00	-270,924.52	-270,924.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 28 MAY 2024 EUR / USD EX.RATE 0.9192866 WITH WELLS FARGO	-11,500,221.600	28 May 24				0.00	-11,500,221.60	-11,500,221.60	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / AUD EX.RATE 0.6657 WITH WELLS FARGO BANK	270,695.590	28 May 24				0.00	270,695.59	270,695.59	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / EUR EX.RATE 1.089154 WITH WELLS FARGO	11,514,536.090	28 May 24				0.00	11,514,536.09	11,514,536.09	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / BRL EX.RATE 0.1614909 WITH WELLS FARGO	595,367.770	31 Dec 24				0.00	595,367.77	595,367.77	0.00
Total WELLS FARGO BANK NA							.000.00	271,002.81	271,002.81

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
FNMA SINGLE FAMILY MORTGAGE 5.0% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYX5	Total acquisitions	4	30,427,429.69		0.00	30,427,429.69	30,427.429.69
	Total dispositions	4			0.00	30,427,429.69	30,014.628.91
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER SEDOL: B02WJB7	Total acquisitions	5	106,078,085.94		0.00	106,078,085.94	106,078.085.94
	Total dispositions	5			0.00	106,078,085.94	106,385.742.19
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES DECEMBER SEDOL: B03P1G4	Total acquisitions	4	68,210,332.03		0.00	68,210,332.03	68,210.332.03
	Total dispositions	4			0.00	68,210,332.03	67,786.666.01
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL: B00P3J4	Total acquisitions	3	28,700,531.25		0.00	28,700,531.25	28,700.531.25
	Total dispositions	3			0.00	28,700,531.25	28,271.515.63
FNMA 30 YEAR PASS-THROUGHS 5.5% MAT 30 YEARS SETTLES JULY SEDOL: B01NT00	Total acquisitions	7	67,440,375.01		0.00	67,440,375.01	67,440.375.01
	Total dispositions	7			0.00	67,440,375.01	67,374.507.82
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES AUGUST SEDOL: B1Y9BZ1	Total acquisitions	4	64,506,281.25		0.00	64,506,281.25	64,506.281.25
	Total dispositions	4			0.00	64,506,281.25	64,944.105.46
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	Total acquisitions	6	48,241,352.37		0.00	48,241,352.37	48,241.352.37
	Total dispositions	4			0.00	18,563,171.88	18,514.828.12
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES JUNE SEDOL: B1XFM91	Total acquisitions	10	36,708,822.29		0.00	36,708,822.29	36,708.822.29
	Total dispositions	10			0.00	36,708,822.29	37,003.507.82
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES NOVEMBER SEDOL: B24HB96	Total acquisitions	2	53,220,078.13		0.00	53,220,078.13	53,220.078.13
	Total dispositions	2			0.00	53,220,078.13	52,340.390.63

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 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
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES SEPTEMBER SEDOL: B4JQQ19	Total acquisitions	5	68,742,646.48			0.00	68,742,646.48	68,742,646.48
	Total dispositions	5		69,340,132.82		0.00	68,742,646.48	69,340,132.82
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	Total acquisitions	5	67,936,937.50			0.00	67,936,937.50	67,936,937.50
	Total dispositions	7		61,333,685.73		0.00	61,131,896.13	61,333,685.73
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	104	95,619,827.29			0.00	95,619,827.29	95,619,827.29
	Total dispositions	34		116,900,000.00		0.00	116,897,787.43	116,900,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	444	305,926,156.12			0.00	305,926,156.12	305,926,156.12
	Total dispositions	448		301,838,586.33		0.00	301,838,586.33	301,838,586.33
UNITED STATES OF AMER TREAS BONDS 3.375% DUE 08-15-2042 REG SEDOL: BJLVKG0	Total acquisitions	37	273,779,645.28			0.00	273,779,645.28	273,779,645.28
	Total dispositions	37		273,667,367.20		0.00	276,413,706.68	273,667,367.20
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 SEDOL: BS2G1B9	Total acquisitions	88	34,553,278.23			0.00	34,553,278.23	34,553,278.23
	Total dispositions	86		34,489,757.58		0.00	34,553,278.23	34,489,757.58
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	Total acquisitions	39	334,901,282.20			0.00	334,901,282.20	334,901,282.20
	Total dispositions	39		334,672,468.76		0.00	342,978,723.64	334,672,468.76
UNITED STATES TREAS BDS 4.625% 05-15-20 44 SEDOL: BPZRN8	Total acquisitions	49	44,753,653.65			0.00	44,753,653.65	44,753,653.65
	Total dispositions	47		43,862,424.01		0.00	43,865,883.05	43,862,424.01
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	Total acquisitions	79	31,886,704.73			0.00	31,886,704.73	31,886,704.73
	Total dispositions	81		28,252,963.76		0.00	28,276,226.61	28,252,963.76
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	Total acquisitions	40	145,851,073.91			0.00	145,851,073.91	145,851,073.91

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
	Total dispositions	35	131,343,074.30		0.00	132,046,502.38	131,343,074.30
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	Total acquisitions	10	36,236,918.88		0.00	36,236,918.88	36,236,918.88
	Total dispositions	12	40,795,893.28		0.00	40,353,756.41	40,795,893.28

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

◆ 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 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,064,664,829.24

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

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

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

A Name of plan Relx Inc. US Retirement Plan	B Three-digit plan number (PN) ▶ 004
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF Relx Inc.	D Employer Identification Number (EIN) 52-1471842
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2024			
2 Assets:			
a Market value	2a	1,064,664,829	
b Actuarial value	2b	1,138,179,583	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	2,965	408,865,518	408,865,518
b For terminated vested participants	5,796	305,155,286	305,155,286
c For active participants	2,617	257,430,098	257,430,098
d Total	11,378	971,450,902	971,450,902
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.11%	
6 Target normal cost			
a Present value of current plan year accruals	6a	0	
b Expected plan-related expenses	6b	4,000,000	
c Target normal cost	6c	4,000,000	

Statement by Enrolled Actuary

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

SIGN HERE Patrice Dube, F.S.A., E.A. <i>P.D.</i> Signature of actuary Patrice Dube, F.S.A., E.A. Type or print name of actuary Willis Towers Watson US LLC Firm name 75 Arlington Street Floor 10 Boston MA 02116 Address of the firm	<i>May 30, 2025</i> Date 2307364 Most recent enrollment number 617-638-3700 Telephone number (including area code)

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

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

Schedule SB (Form 5500) 2024
v. 240311

Part II Beginning of Year Carryover and Prefunding Balances		
	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	183,674,617	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	4,000,000	0
9 Amount remaining (line 7 minus line 8)	179,674,617	0
10 Interest on line 9 using prior year's actual return of <u>9.52</u> %	17,105,024	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.18</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	196,779,641	0

Part III Funding Percentages		
14 Funding target attainment percentage	14	96.90 %
15 Adjusted funding target attainment percentage	15	117.16 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	115.46 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)	0	18(c)
					0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:			
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0	
b Contributions made to avoid restrictions adjusted to valuation date	19b	0	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0	
20 Quarterly contributions and liquidity shortfalls:			
a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No			
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No			
c If line 20a is "Yes," see instructions and complete the following table as applicable:			
Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
4.75 %2nd segment:
4.96 %3rd segment:
5.59 %☐ N/A, full yield curve used**b** Applicable month (enter code)..... **21b** 0**22** Weighted average retirement age **22** 63**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute**Part VI Miscellaneous Items****24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No**26** Demographic and benefit information**a** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**b** Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ... ☒ Yes ☐ No**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment..... **27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years **28** 0**29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)..... **29** 0**30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) **30** 0**Part VIII Minimum Required Contribution For Current Year****31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6c)..... **31a** 4,000,000**b** Excess assets, if applicable, but not greater than line 31a **31b** 0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount **33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).... **34** 4,000,000

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	4,000,000	0	4,000,000

36 Additional cash requirement (line 34 minus line 35)..... **36** 0**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)..... **37** 0**38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36) **38a** 0**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances **38b** 0**39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) **39** 0**40** Unpaid minimum required contributions for all years **40** 0**Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)****41** If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	RELX Inc.
EIN/PN	52-1471842/004
Plan Name	RELX Inc. US Retirement Plan
Valuation Date	January 1, 2024
Enrolled Actuary	Patrice Dube, F.S.A., E.A.
Enrollment Number	23-07364

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22 Description of Weighted Average Retirement Age as of January 1, 2024

The average retirement age for Line 22 was calculated by creating a hypothetical life table with retirement as the only decrement, and then computing the average retirement age for the table.

x	q_x^r	l_x	${}_{x-55}p_{55} = l_x / l_{55}$	$q_x^r * l_x / l_{55}$	$x * q_x^r * l_x / l_{55}$
55	0.10	1,000	1.000000	0.100000	5.500000
56	0.05	900	0.900000	0.045000	2.520000
57	0.05	855	0.855000	0.042750	2.436750
58	0.05	812	0.812250	0.040613	2.355525
59	0.05	772	0.771638	0.038582	2.276331
60	0.05	733	0.733056	0.036653	2.199167
61	0.05	696	0.696403	0.034820	2.124029
62	0.15	662	0.661583	0.099237	6.152719
63	0.10	562	0.562345	0.056235	3.542775
64	0.10	506	0.506111	0.050611	3.239109
65	0.25	455	0.455500	0.113875	7.401870
66	0.20	342	0.341625	0.068325	4.509447
67	0.20	273	0.273300	0.054660	3.662218
68	0.20	219	0.218640	0.043728	2.973502
69	0.20	175	0.174912	0.034982	2.413784
70	1.00	140	0.139930	0.139930	9.795065
Average age at retirement					63.102290
Rounded for Schedule SB item 22					63

Plan Name: RELX Inc. US Retirement Plan
 EIN / PN: 52-1471842/004
 Plan Sponsor: RELX Inc.
 Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

- Applicable month January 2024
- Interest rate basis 3-Segment rates

Interest rates:	Reflecting Corridors	Not Reflecting Corridors
• First segment rate	4.75%	4.37%
• Second segment rate	4.96%	4.96%
• Third segment rate	5.59%	4.95%
• Effective interest rate	5.11%	4.90%

Annual rates of increase

- Compensation N/A
- Future Social Security wage bases N/A
- Statutory limits on compensation N/A

Cash balance annual interest crediting rate¹ 4.00% / 4.00%

¹ Assumption reflects plan provisions which provide for minimum interest crediting rates of 4.00% and 2.50% for cash balance accounts related to pay credits accrued before and after January 1, 2014, respectively.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

New or rehired employees

It was assumed there will be no new or rehired employees.

Mortality

- Healthy and disabled Separate rates for non-annuitants and annuitants based on Pri-2012 “Employees” and “Healthy Annuitants” (participants and beneficiaries combined) tables, respectively, without collar or amount adjustments, and then projected forward with a generational projection as specified in the regulations under §1.430(h)(3)-1 using the IRS Scale MP-2021) (i.e., MP-2021 with no mortality improvement for 2020-2023 and future mortality improvement capped at 0.78% for years after 2024.
- Lump sum payments Mortality table set forth in IRC Section 417(e)(3) for lump sums for the upcoming year.

Termination

Termination rates for employees with ten or more years of service are based on age. Termination rates for employees with fewer than 10 years of service depend only on service.

Less than 10 Years of Service		More than 10 Years of Service	
Service	Select Rate	Age	Ultimate Rate
0-1	1.000	30	0.138
1-2	0.375	35	0.108
2-3	0.313	40	0.092
3-4	0.250	45	0.089
4-5	0.188	50	0.083
5-9	0.125	55	0.010
		60	0.010

Disability

Sample rates of annual disability per 1,000 participants:

Age	Rate
20	0.900
30	1.100
40	1.500
50	3.300
60	11.800
70	43.000

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Retirement

Rates for active employees varying by age:

Percentage Retiring During the Year	
Age	Rate (%)
55	10.0
56 – 61	5.0
62	15.0
63 – 64	10.0
65	25.0
66 – 69	20.0
70	100.0

Rates for terminated vested employees are the same as active employees up to age 64, but is 100% starting at age 65.

Active in-service distribution decrement rates

Select (10% in initial year) and ultimate rates based on age at commencement (15% at age 60, 5% at age 61-65, 3% at age 66-69).

Form of payment

Active: 50% of those eligible to retire and eligible for a lump sum option are assumed to elect a lump sum, otherwise a life annuity is assumed.

Terminated Vested: 80% of those eligible for a lump sum option (terminated after 2001) are assumed to elect a lump sum, otherwise a life annuity is assumed.

Percent married

90% of males; 60% of females.

Spouse age

Wife three years younger than husband.

Administrative expenses

Expense load of \$4,000,000 is reflected.

Timing of benefit payments

Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits
Target normal cost	Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan year
Decrement timing	The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.
Actuarial value of assets	Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the prior plan year).
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued. WTW has reviewed the plan provisions with RELX Inc. and, based on that review, is not aware of any significant benefits required to be valued that were not.

Sources of Data and Other Information

The plan sponsor through its third party administrator, furnished participant data as of January 1, 2024. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date.

Plan Name:	RELX Inc. US Retirement Plan
EIN / PN:	52-1471842/004
Plan Sponsor:	RELX Inc.
Valuation Date:	January 1, 2024

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Economic Assumptions

Discount rate The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.

Cash balance interest crediting rate The interest crediting rate for all balances except post-2013 accruals is A but not less than B or greater than C:

- A. 10-year Treasury Bill rate for month of August preceding the valuation date
- B. 4.0%
- C. 15.0%

The interest crediting rate for post-2013 accruals is A but not less than B or greater than C:

- A. 10-year Treasury Bill rate for month of August preceding the valuation date
- B. 2.5%
- C. 15.0%

The plan sponsor has selected a long-term interest crediting rate assumption of 4.00% for all balances accrued prior to 2014, and 4.00% for post-2013 accruals.

After examining historical variability in this rate, including the increase in interest crediting expected to be caused by the minimum interest credit, we believe that the selected assumption does not significantly conflict with what would be a reasonable assumption based on market conditions at the measurement date.

Administrative expenses Administrative expenses are estimated by determining the expected actual expenses for the coming year, reflecting items like expected PBGC premiums.

Annuity conversion rate for hybrid plans converting accounts to annuity Because the post-2013 cash balance account is converted to an annuity using IRC 417(e)(3) rates, the post-2013 cash balance account is valued for employees expected to select annuities. Current market rates at the measurement date are assumed. Pre-2014 accruals are valued

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

reflecting the conversion described in the definition of Accrued Benefits in Appendix B.

Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality	Assumptions used for funding purposes were selected by the plan sponsor and among the choices prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2020, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Assumed termination rates differ by age and service because of expected difference in termination rates.
Retirement	Retirement rates were based on an experience study conducted in 2020, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Benefit commencement date for deferred benefits:	
Deferred vested benefit	Deferred vested participants are assumed to begin benefits based on rates applied to a number of commencement ages based on an analysis of actual commencement patterns.
Form of payment	The percentage of participants assumed to elect the various annuity form of payment is based on observed experience modified to reflect an estimate of future experience.

Prescribed Methods

Funding methods	The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law,” as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Changes in Assumptions and Methods

Change in assumptions and methods since prior valuation

- The segment interest rates used to calculate the funding target and target normal cost were updated from an applicable month of January 2023 to January 2024, with application of the interest rate corridors of MAP-21 with ARPA/IIJA extensions. This election does not require IRS approval.
- The mortality table used to calculate the funding target and target normal cost was changed from using a static projection of mortality improvement to a generational projection as required by guidance issued by IRS under IRC §430.
- The mortality table used for lump sum calculations was updated to the IRC Section 417(e)(3) mortality table for lump sum purposes for the 2024 plan year.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Provisions

The most recent amendments reflected in the following plan provisions were adopted in 2019 and 2020. Note, in 2017, a resolution to freeze the plan effective 1/1/2019 was adopted. All benefits are now frozen.

Covered Employees

Participation to the plan was closed to any employee who did not become eligible to participate by August 1, 2010. All employees hired prior to August 1, 2009 were potentially eligible to participate in the plan. Employees hired on or before August 1, 2009 were offered a choice in 2010 between participating in the Advance Retirement Program in lieu of continued accruals in the RELX Inc. US Retirement Plan and ongoing accruals under the prior 401(k) matching formula. Employees who opted for the Advance Retirement Program do not get future pay credits beginning with the 2011 plan year.

Effective July 10, 2013 the plan was amended to modify the pay credit formula. In addition active participants who have not opted out have an annual choice between receiving future pay credits plus employer matching contributions under the prior 401(k) match formula or receiving employer matching contributions under the Advance Retirement Program.

All accruals of pay credits, transition credits, and grandfather benefits ceased effective January 1, 2019.

Definitions

Service Considered for Vesting Purposes

After the effective date, an employee shall accrue one year of vesting service for each 12 month period of employment commencing from his date of employment or reemployment.

Vesting service will be credited on a pro rata basis for the year of employment, reemployment, termination, or retirement and will be aggregated in determining a Participant's eligibility for benefits under the Plan.

Service Considered for Cash Balance Benefit Purposes

After January 1, 1998, a participant shall accrue one full year of service for each 12 consecutive month period of employment beginning on their Cash Balance Start Date. Prior plan rules apply to service before January 1, 1998. Service accruals are frozen as of January 1, 2019.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Cash Balance Start Date	For participants, date of hire at RELX Inc. If an employee has service with an employer acquired by RELX Inc., and if the prior employer's defined benefit plan is not merged into the Plan, the Cash Balance Start Date will recognize up to five years of service with the prior employer. If the defined benefit plan of the prior employer, however, is merged into the Plan, then the Cash Balance Start Date equals the employee's credited service date under the prior plan.				
Earnings Considered for Benefits	A Participant's annual earnings (unreduced for deferrals to 401(k) and Section 125 plans) including overtime, commissions differential military pay and bonuses but excluding severance, reimbursements, moving expenses, long-term incentive pay, deferrals under the Deferred Compensation Plan and certain other bonuses such as signing bonuses and stay bonuses. Annual compensation in excess of the maximum pensionable pay is not included. Special rules apply for certain grandfathered benefits.				
Employee Contributions	None are required or permitted.				
Vesting Date	The years of service required for full vesting is 3 years.				
Normal Retirement Date	Generally, first of the month coinciding with or next following the later of attainment of age 65 and three years of vesting service. Special rules apply for certain grandfathered participants.				
Early Retirement Date	Generally, first of the month coinciding with or next following the later of attainment of age 55 and 10 years of Vesting Service with at least 5 years of participation in the RELX Inc. US Retirement Plan. Special rules apply for certain grandfathered participants. The 2020 active in-service distribution plan amendment is allowing employees an option to commence their pension benefits while working if over age 59.5.				
Opening Balance Credit	Opening Balances have been determined as the single sum Actuarial Equivalent of the accrued pension benefit on December 31, 1997 payable at age 65 calculated under plan provisions in effect at that time (or as of time of plan merger if later). Actuarial Equivalent is determined on the following basis: <table><tr><td>Interest</td><td>7.5% annual</td></tr><tr><td>Mortality</td><td>1983 GAM (unisex)</td></tr></table>	Interest	7.5% annual	Mortality	1983 GAM (unisex)
Interest	7.5% annual				
Mortality	1983 GAM (unisex)				

Plan Name:	RELX Inc. US Retirement Plan
EIN / PN:	52-1471842/004
Plan Sponsor:	RELX Inc.
Valuation Date:	January 1, 2024

SCHEDULE SB ATTACHMENTS

Interest Credits

Interest on the beginning of year account balance will be credited at the end of each plan year. The interest crediting rate will be determined based on the 10 year US Treasury rates for the month of August proceeding the first day of the plan year.

In no event will the interest rate be less than 4% or more than 15% for any 12-month plan year on Cash Balance Account accruals up through December 31, 2013, and in no event will the interest rate be less than 2.5% or more than 15% for any 12-month plan year on Cash Balance Account accruals credited on and after January 1, 2014.

For participants who retire during the year, interest is credited up to the date of benefit commencement.

Annual Pay Credits

Prior to January 1, 2014, the Cash Balance Account was increased with a pay credit equal to a percentage of annual compensation (based on age plus service as of December 31 divided by 10) plus the same percentage (up to 6%) of any compensation that exceeds the Social Security Wage Base. Effective January 1, 2010, a participant's applicable percentage shall not be less than 2.5%.

Mid-career adjustment (if hired prior to January 1, 2004): If age at Cash Balance Start Date is greater than 35, then the pay credit determination prior to 2014 was equal to (age plus service as of December 31 plus age at Cash Balance Start Date minus 35) divided by 10.

Beginning with the 2014 Plan Year, and for each following Plan Year, the applicable pay crediting rate will be based upon the prior Plan Year's effective pay crediting rate less 1%, subject to a minimum effective pay crediting rate of 4.0%. The initial effective pay crediting rate is determined at December 31, 2013 which is used to develop the pay crediting rate for 2014 based on the 2013 plan rules, using age and service at December 31, 2013, the 2013 Social Security Wage Base and compensation, as defined by the plan, for the 12 month period ending June 30, 2013.

Pay credits were eliminated as of January 1, 2019.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Transition Credits	Additional annual pay credits that are provided to certain participants whose benefits under a traditional pension plan were merged into the Plan, will continue to be provided after 2013 until the end of the transition period defined by the Plan. The transition credits in 2014 apply to a limited population of participants in certain merged plans. Transition credits were eliminated as of January 1, 2019.
Cash Balance Account Benefit	The sum of the Opening Balance credit (if applicable), the Annual Pay credits, the Transition credits, and the Interest credits.
Minimum Benefit	The benefit accrued under the plan as of December 31, 1997 (or as of the time of plan merger, if later).
Accrued Benefit	The retirement income payable at or after Normal Retirement Date equal to the greater of the Minimum Benefit and the benefit based on the account balance at determination date projected with interest credits at the applicable interest crediting rate at termination to retirement date divided by 10 (for pre-2014 accruals) on annuity factors using Internal Revenue Code 417(e)(3) interest and mortality otherwise used to determine lump sum distributions under the plan (for post-2013 accruals).
Normal Retirement Benefit	The Cash Balance Account attributable to pre-2014 accruals as of the Normal Retirement Date divided by 10, plus the Cash Balance Account attributable to post-2013 accruals converted into an annuity as of the Normal Retirement Date using Internal Revenue Code 417(e)(3) interest and mortality factors otherwise used to determine lump sum distributions under the plan.

Plan Name:	RELX Inc. US Retirement Plan
EIN / PN:	52-1471842/004
Plan Sponsor:	RELX Inc.
Valuation Date:	January 1, 2024

SCHEDULE SB ATTACHMENTS

Early Retirement Benefit

The Cash Balance Account attributable to post-2013 accruals converted into an annuity as of the Early Retirement Date using Internal Revenue Code section 417(e)(3) interest and mortality factors specified by the plan. The Cash Balance Account applicable to pre-2014 accruals is converted into an annuity as of the Early Retirement Date as follows based on years of Vesting service. Participants must have at least five years of participation service with RELX Inc. and ten years of vesting service.

Age	Service < 20 and ≥ 10	Service 20+
65+	10.0	10.0
64	10.2	10.0
63	10.4	10.0
62	10.6	10.0
61	10.8	10.0
60	11.0	10.0
59	11.2	10.0
58	11.4	10.0
57	11.6	10.0
56	11.8	10.0
55	12.0	10.0

Postponed Retirement Benefit

The Cash Balance Account attributable to post-2013 accruals converted into an annuity as of the Postponed Retirement Date using Internal Revenue Code section 417(e)(3) interest and mortality factors otherwise used to determine lump sum distribution under the plan, plus the Cash Balance Account attributable to pre-2014 accruals as of the Postponed Retirement Date divided by 10, subject to minimum that may be provided under the plan for participants from merged plans.

Termination Benefit

Benefit at retirement based on Cash Balance Account. The Cash Balance Account at the date of termination continues to earn interest credits until retirement commencement.

Preretirement Death Benefit (Actives)

Spouse and Non-Spouse Beneficiary: Lump sum equal to account balance or optional annuity form of payment.
Estate: Lump sum equal to account balance.

Automatic Form of Payment

If the participant is married, a Joint and 100% Survivor annuity is automatically payable which shall be the actuarial equivalent of the benefit payable as a life annuity; otherwise, a single life annuity if not married.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Participants from Merged Plans

Participants from EUSH, RTIS, Elsevier Science and Harcourt General generally receive the RELX Plan benefit formula described herein from the date of plan merger (including conversion of their previous plan benefit to an opening balance). Participants meeting certain age and service requirements may receive continued accruals under their previous plan formula as a minimum benefit. Effective January 1, 2019, future accruals under all prior plan benefit formulas were eliminated.

Optional Payment Forms

Plan benefits are available under the following optional payment forms: single life annuity, joint and survivor annuity (participant may elect 50%, 75%, or 100% continuing payment to beneficiary), Life annuity with Guaranteed Payment Period (participant may elect payments guaranteed for a period of 60, 120, 180, or 240 months), Lump Sum Option, Social Security Level Income Option, and any of the above annuity options with Automatic Ramp Index.

Benefits are converted to the optional form elected using the following bases:

- For Lump Sum Option, the lump sum benefit shall be equal to the participant's cash balance account
- All other optional payment forms are converted from a life annuity to the optional form of payment using the plan actuarial equivalence of 7.5% interest and 1983 Group Annuity Mortality (with a one-year setback for the Participant and a five-year setback for the Beneficiary). However, effective January 1, 2014 optional annuity form conversion factor for benefits without the ramp index will not be less than those produced by IRS 417(e) factors.

The optional form annuity is multiplied by the following representative factors for the Automatic Ramp Index Option:

Age Nearest Birthday	Factor
55	0.943
60	0.913
65	0.866
70	0.867
75	0.886

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Portability Option

A Participant with a vested Accrued Benefit who terminates employment on or after January 1, 2013 and who is not eligible for early Retirement or Normal Retirement may at any time elect to receive either a single lump sum distribution, or: (i) if unmarried at the time, a single life annuity; or (ii) if married at the time, a choice between a 100% joint and survivor annuity or a 50% joint and survivor annuity.

Future Plan Changes

No future plan changes were recognized in determining funding requirements.

Changes in Benefits Valued Since Prior Year

There were no changes in benefits valued since the prior year.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a - Schedule of Active Participant Data as of January 1, 2024

Number and average account balance distributed by attained age and attained years of credited service

Attained Age	Attained Years of Credited Service ²										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
30-34	0	0	0	1	0	0	0	0	0	0	1
	-	-	-	-	-	-	-	-	-	-	-
35-39	0	1	4	15	28	1	0	0	0	0	49
	-	-	-	-	13,871	-	-	-	-	-	12,496
40-44	0	1	1	20	183	44	3	0	0	0	252
	-	-	-	13,521	25,109	41,131	-	-	-	-	27,092
45-49	0	2	4	20	210	187	47	2	0	0	472
	-	-	-	20,969	32,870	61,935	79,453	-	-	-	48,417
50-54	0	0	10	20	176	232	147	35	0	0	620
	-	-	-	36,476	48,332	78,779	112,967	150,119	-	-	80,065
55-59	0	2	2	20	139	176	159	150	9	0	657
	-	-	-	52,076	64,722	112,053	151,028	201,438	-	-	130,575
60-64	0	0	1	9	81	96	81	99	14	3	384
	-	-	-	-	77,039	129,118	188,604	227,022	-	-	158,557
65-69	0	0	2	4	29	34	27	40	2	1	139
	-	-	-	-	82,639	104,853	180,080	233,244	-	-	155,507
70 & over	0	0	0	0	15	10	4	10	0	4	43
	-	-	-	-	-	-	-	-	-	-	167,571
Total	0	6	24	109	861	780	468	336	25	8	2,617
	-	-	25,632	27,878	46,027	88,233	139,022	209,298	252,982	-	97,604

² Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: RELX Inc. US Retirement Plan

EIN / PN: 52-1471842/004

Plan Sponsor: RELX Inc.

Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26b Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	29,959,951	27,824,082	35,612,506	93,396,539
2025	22,162,221	25,725,933	35,092,166	82,980,320
2026	21,451,470	24,191,582	34,531,796	80,174,848
2027	21,130,828	22,663,914	33,917,634	77,712,376
2028	19,421,003	24,186,263	33,247,559	76,854,825
2029	19,438,670	24,317,578	32,524,389	76,280,637
2030	18,487,540	24,051,259	31,749,125	74,287,924
2031	17,703,458	24,238,654	30,918,806	72,860,918
2032	16,745,817	22,043,008	30,029,890	68,818,715
2033	15,670,412	22,676,719	29,082,776	67,429,907
2034	15,197,929	20,253,334	28,072,713	63,523,976
2035	14,263,761	19,992,686	27,013,248	61,269,695
2036	13,501,372	18,845,891	25,917,349	58,264,612
2037	12,863,035	18,776,825	24,777,614	56,417,474
2038	11,893,296	16,037,368	23,583,384	51,514,048
2039	11,330,472	15,015,890	22,346,750	48,693,112
2040	10,830,170	15,078,756	21,062,188	46,971,114
2041	10,313,312	14,107,517	19,733,864	44,154,693
2042	9,809,244	13,200,609	18,396,443	41,406,296
2043	9,350,081	11,996,363	17,052,260	38,398,704
2044	8,977,009	11,133,347	15,717,741	35,828,097
2045	8,556,060	10,394,439	14,407,817	33,358,316
2046	8,180,237	9,697,069	13,112,830	30,990,136
2047	7,801,137	9,189,705	11,843,487	28,834,329
2048	7,428,126	8,576,557	10,610,970	26,615,653
2049	7,059,996	8,055,779	9,426,627	24,542,402
2050	6,687,456	7,446,518	8,301,354	22,435,328
2051	6,310,071	6,954,517	7,244,974	20,509,562
2052	5,932,393	6,470,105	6,265,649	18,668,147
2053	5,553,114	6,083,846	5,369,521	17,006,481
2054	5,171,397	5,656,785	4,560,419	15,388,601

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

2055	4,795,181	5,215,613	3,839,735	13,850,529
2056	4,421,551	4,805,738	3,206,492	12,433,781
2057	4,051,221	4,400,042	2,657,551	11,108,814
2058	3,690,335	4,001,866	2,188,022	9,880,223
2059	3,339,473	3,615,621	1,791,680	8,746,774
2060	3,001,917	3,244,465	1,461,372	7,707,754
2061	2,679,752	2,891,339	1,189,435	6,760,526
2062	2,375,193	2,558,673	968,124	5,901,990
2063	2,089,951	2,248,342	789,908	5,128,201
2064	1,825,310	1,961,597	647,742	4,434,649
2065	1,582,086	1,699,097	535,230	3,816,413
2066	1,360,628	1,460,993	446,723	3,268,344
2067	1,160,879	1,246,963	377,374	2,785,216
2068	982,407	1,056,278	323,102	2,361,787
2069	824,443	887,888	280,533	1,992,864
2070	685,946	740,481	246,944	1,673,371
2071	565,659	612,568	220,172	1,398,399
2072	462,193	502,550	198,524	1,163,267
2073	374,065	408,770	180,684	963,519

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
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Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22 Description of Weighted Average Retirement Age as of January 1, 2024

The average retirement age for Line 22 was calculated by creating a hypothetical life table with retirement as the only decrement, and then computing the average retirement age for the table.

x	q_x^r	l_x	${}_{x-55}p_{55} = l_x / l_{55}$	$q_x^r * l_x / l_{55}$	$x * q_x^r * l_x / l_{55}$
55	0.10	1,000	1.000000	0.100000	5.500000
56	0.05	900	0.900000	0.045000	2.520000
57	0.05	855	0.855000	0.042750	2.436750
58	0.05	812	0.812250	0.040613	2.355525
59	0.05	772	0.771638	0.038582	2.276331
60	0.05	733	0.733056	0.036653	2.199167
61	0.05	696	0.696403	0.034820	2.124029
62	0.15	662	0.661583	0.099237	6.152719
63	0.10	562	0.562345	0.056235	3.542775
64	0.10	506	0.506111	0.050611	3.239109
65	0.25	455	0.455500	0.113875	7.401870
66	0.20	342	0.341625	0.068325	4.509447
67	0.20	273	0.273300	0.054660	3.662218
68	0.20	219	0.218640	0.043728	2.973502
69	0.20	175	0.174912	0.034982	2.413784
70	1.00	140	0.139930	0.139930	9.795065
Average age at retirement					63.102290
Rounded for Schedule SB item 22					63

Plan Name: RELX Inc. US Retirement Plan
 EIN / PN: 52-1471842/004
 Plan Sponsor: RELX Inc.
 Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26b Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	29,959,951	27,824,082	35,612,506	93,396,539
2025	22,162,221	25,725,933	35,092,166	82,980,320
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2031	17,703,458	24,238,654	30,918,806	72,860,918
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2037	12,863,035	18,776,825	24,777,614	56,417,474
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2039	11,330,472	15,015,890	22,346,750	48,693,112
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2041	10,313,312	14,107,517	19,733,864	44,154,693
2042	9,809,244	13,200,609	18,396,443	41,406,296
2043	9,350,081	11,996,363	17,052,260	38,398,704
2044	8,977,009	11,133,347	15,717,741	35,828,097
2045	8,556,060	10,394,439	14,407,817	33,358,316
2046	8,180,237	9,697,069	13,112,830	30,990,136
2047	7,801,137	9,189,705	11,843,487	28,834,329
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2050	6,687,456	7,446,518	8,301,354	22,435,328
2051	6,310,071	6,954,517	7,244,974	20,509,562
2052	5,932,393	6,470,105	6,265,649	18,668,147
2053	5,553,114	6,083,846	5,369,521	17,006,481
2054	5,171,397	5,656,785	4,560,419	15,388,601

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SCHEDULE SB ATTACHMENTS

2055	4,795,181	5,215,613	3,839,735	13,850,529
2056	4,421,551	4,805,738	3,206,492	12,433,781
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2058	3,690,335	4,001,866	2,188,022	9,880,223
2059	3,339,473	3,615,621	1,791,680	8,746,774
2060	3,001,917	3,244,465	1,461,372	7,707,754
2061	2,679,752	2,891,339	1,189,435	6,760,526
2062	2,375,193	2,558,673	968,124	5,901,990
2063	2,089,951	2,248,342	789,908	5,128,201
2064	1,825,310	1,961,597	647,742	4,434,649
2065	1,582,086	1,699,097	535,230	3,816,413
2066	1,360,628	1,460,993	446,723	3,268,344
2067	1,160,879	1,246,963	377,374	2,785,216
2068	982,407	1,056,278	323,102	2,361,787
2069	824,443	887,888	280,533	1,992,864
2070	685,946	740,481	246,944	1,673,371
2071	565,659	612,568	220,172	1,398,399
2072	462,193	502,550	198,524	1,163,267
2073	374,065	408,770	180,684	963,519

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
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Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Provisions

The most recent amendments reflected in the following plan provisions were adopted in 2019 and 2020. Note, in 2017, a resolution to freeze the plan effective 1/1/2019 was adopted. All benefits are now frozen.

Covered Employees

Participation to the plan was closed to any employee who did not become eligible to participate by August 1, 2010. All employees hired prior to August 1, 2009 were potentially eligible to participate in the plan. Employees hired on or before August 1, 2009 were offered a choice in 2010 between participating in the Advance Retirement Program in lieu of continued accruals in the RELX Inc. US Retirement Plan and ongoing accruals under the prior 401(k) matching formula. Employees who opted for the Advance Retirement Program do not get future pay credits beginning with the 2011 plan year.

Effective July 10, 2013 the plan was amended to modify the pay credit formula. In addition active participants who have not opted out have an annual choice between receiving future pay credits plus employer matching contributions under the prior 401(k) match formula or receiving employer matching contributions under the Advance Retirement Program.

All accruals of pay credits, transition credits, and grandfather benefits ceased effective January 1, 2019.

Definitions

Service Considered for Vesting Purposes

After the effective date, an employee shall accrue one year of vesting service for each 12 month period of employment commencing from his date of employment or reemployment.

Vesting service will be credited on a pro rata basis for the year of employment, reemployment, termination, or retirement and will be aggregated in determining a Participant's eligibility for benefits under the Plan.

Service Considered for Cash Balance Benefit Purposes

After January 1, 1998, a participant shall accrue one full year of service for each 12 consecutive month period of employment beginning on their Cash Balance Start Date. Prior plan rules apply to service before January 1, 1998. Service accruals are frozen as of January 1, 2019.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Cash Balance Start Date	For participants, date of hire at RELX Inc. If an employee has service with an employer acquired by RELX Inc., and if the prior employer's defined benefit plan is not merged into the Plan, the Cash Balance Start Date will recognize up to five years of service with the prior employer. If the defined benefit plan of the prior employer, however, is merged into the Plan, then the Cash Balance Start Date equals the employee's credited service date under the prior plan.				
Earnings Considered for Benefits	A Participant's annual earnings (unreduced for deferrals to 401(k) and Section 125 plans) including overtime, commissions differential military pay and bonuses but excluding severance, reimbursements, moving expenses, long-term incentive pay, deferrals under the Deferred Compensation Plan and certain other bonuses such as signing bonuses and stay bonuses. Annual compensation in excess of the maximum pensionable pay is not included. Special rules apply for certain grandfathered benefits.				
Employee Contributions	None are required or permitted.				
Vesting Date	The years of service required for full vesting is 3 years.				
Normal Retirement Date	Generally, first of the month coinciding with or next following the later of attainment of age 65 and three years of vesting service. Special rules apply for certain grandfathered participants.				
Early Retirement Date	Generally, first of the month coinciding with or next following the later of attainment of age 55 and 10 years of Vesting Service with at least 5 years of participation in the RELX Inc. US Retirement Plan. Special rules apply for certain grandfathered participants. The 2020 active in-service distribution plan amendment is allowing employees an option to commence their pension benefits while working if over age 59.5.				
Opening Balance Credit	Opening Balances have been determined as the single sum Actuarial Equivalent of the accrued pension benefit on December 31, 1997 payable at age 65 calculated under plan provisions in effect at that time (or as of time of plan merger if later). Actuarial Equivalent is determined on the following basis: <table><tr><td>Interest</td><td>7.5% annual</td></tr><tr><td>Mortality</td><td>1983 GAM (unisex)</td></tr></table>	Interest	7.5% annual	Mortality	1983 GAM (unisex)
Interest	7.5% annual				
Mortality	1983 GAM (unisex)				

Plan Name:	RELX Inc. US Retirement Plan
EIN / PN:	52-1471842/004
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Valuation Date:	January 1, 2024

SCHEDULE SB ATTACHMENTS

Interest Credits

Interest on the beginning of year account balance will be credited at the end of each plan year. The interest crediting rate will be determined based on the 10 year US Treasury rates for the month of August proceeding the first day of the plan year.

In no event will the interest rate be less than 4% or more than 15% for any 12-month plan year on Cash Balance Account accruals up through December 31, 2013, and in no event will the interest rate be less than 2.5% or more than 15% for any 12-month plan year on Cash Balance Account accruals credited on and after January 1, 2014.

For participants who retire during the year, interest is credited up to the date of benefit commencement.

Annual Pay Credits

Prior to January 1, 2014, the Cash Balance Account was increased with a pay credit equal to a percentage of annual compensation (based on age plus service as of December 31 divided by 10) plus the same percentage (up to 6%) of any compensation that exceeds the Social Security Wage Base. Effective January 1, 2010, a participant's applicable percentage shall not be less than 2.5%.

Mid-career adjustment (if hired prior to January 1, 2004): If age at Cash Balance Start Date is greater than 35, then the pay credit determination prior to 2014 was equal to (age plus service as of December 31 plus age at Cash Balance Start Date minus 35) divided by 10.

Beginning with the 2014 Plan Year, and for each following Plan Year, the applicable pay crediting rate will be based upon the prior Plan Year's effective pay crediting rate less 1%, subject to a minimum effective pay crediting rate of 4.0%. The initial effective pay crediting rate is determined at December 31, 2013 which is used to develop the pay crediting rate for 2014 based on the 2013 plan rules, using age and service at December 31, 2013, the 2013 Social Security Wage Base and compensation, as defined by the plan, for the 12 month period ending June 30, 2013.

Pay credits were eliminated as of January 1, 2019.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
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Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Transition Credits	Additional annual pay credits that are provided to certain participants whose benefits under a traditional pension plan were merged into the Plan, will continue to be provided after 2013 until the end of the transition period defined by the Plan. The transition credits in 2014 apply to a limited population of participants in certain merged plans. Transition credits were eliminated as of January 1, 2019.
Cash Balance Account Benefit	The sum of the Opening Balance credit (if applicable), the Annual Pay credits, the Transition credits, and the Interest credits.
Minimum Benefit	The benefit accrued under the plan as of December 31, 1997 (or as of the time of plan merger, if later).
Accrued Benefit	The retirement income payable at or after Normal Retirement Date equal to the greater of the Minimum Benefit and the benefit based on the account balance at determination date projected with interest credits at the applicable interest crediting rate at termination to retirement date divided by 10 (for pre-2014 accruals) on annuity factors using Internal Revenue Code 417(e)(3) interest and mortality otherwise used to determine lump sum distributions under the plan (for post-2013 accruals).
Normal Retirement Benefit	The Cash Balance Account attributable to pre-2014 accruals as of the Normal Retirement Date divided by 10, plus the Cash Balance Account attributable to post-2013 accruals converted into an annuity as of the Normal Retirement Date using Internal Revenue Code 417(e)(3) interest and mortality factors otherwise used to determine lump sum distributions under the plan.

Plan Name:	RELX Inc. US Retirement Plan
EIN / PN:	52-1471842/004
Plan Sponsor:	RELX Inc.
Valuation Date:	January 1, 2024

SCHEDULE SB ATTACHMENTS

Early Retirement Benefit

The Cash Balance Account attributable to post-2013 accruals converted into an annuity as of the Early Retirement Date using Internal Revenue Code section 417(e)(3) interest and mortality factors specified by the plan. The Cash Balance Account applicable to pre-2014 accruals is converted into an annuity as of the Early Retirement Date as follows based on years of Vesting service. Participants must have at least five years of participation service with RELX Inc. and ten years of vesting service.

Age	Service < 20 and ≥ 10	Service 20+
65+	10.0	10.0
64	10.2	10.0
63	10.4	10.0
62	10.6	10.0
61	10.8	10.0
60	11.0	10.0
59	11.2	10.0
58	11.4	10.0
57	11.6	10.0
56	11.8	10.0
55	12.0	10.0

Postponed Retirement Benefit

The Cash Balance Account attributable to post-2013 accruals converted into an annuity as of the Postponed Retirement Date using Internal Revenue Code section 417(e)(3) interest and mortality factors otherwise used to determine lump sum distribution under the plan, plus the Cash Balance Account attributable to pre-2014 accruals as of the Postponed Retirement Date divided by 10, subject to minimum that may be provided under the plan for participants from merged plans.

Termination Benefit

Benefit at retirement based on Cash Balance Account. The Cash Balance Account at the date of termination continues to earn interest credits until retirement commencement.

Preretirement Death Benefit (Actives)

Spouse and Non-Spouse Beneficiary: Lump sum equal to account balance or optional annuity form of payment.
Estate: Lump sum equal to account balance.

Automatic Form of Payment

If the participant is married, a Joint and 100% Survivor annuity is automatically payable which shall be the actuarial equivalent of the benefit payable as a life annuity; otherwise, a single life annuity if not married.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Participants from Merged Plans

Participants from EUSH, RTIS, Elsevier Science and Harcourt General generally receive the RELX Plan benefit formula described herein from the date of plan merger (including conversion of their previous plan benefit to an opening balance). Participants meeting certain age and service requirements may receive continued accruals under their previous plan formula as a minimum benefit. Effective January 1, 2019, future accruals under all prior plan benefit formulas were eliminated.

Optional Payment Forms

Plan benefits are available under the following optional payment forms: single life annuity, joint and survivor annuity (participant may elect 50%, 75%, or 100% continuing payment to beneficiary), Life annuity with Guaranteed Payment Period (participant may elect payments guaranteed for a period of 60, 120, 180, or 240 months), Lump Sum Option, Social Security Level Income Option, and any of the above annuity options with Automatic Ramp Index.

Benefits are converted to the optional form elected using the following bases:

- For Lump Sum Option, the lump sum benefit shall be equal to the participant's cash balance account
- All other optional payment forms are converted from a life annuity to the optional form of payment using the plan actuarial equivalence of 7.5% interest and 1983 Group Annuity Mortality (with a one-year setback for the Participant and a five-year setback for the Beneficiary). However, effective January 1, 2014 optional annuity form conversion factor for benefits without the ramp index will not be less than those produced by IRS 417(e) factors.

The optional form annuity is multiplied by the following representative factors for the Automatic Ramp Index Option:

Age Nearest Birthday	Factor
55	0.943
60	0.913
65	0.866
70	0.867
75	0.886

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Portability Option

A Participant with a vested Accrued Benefit who terminates employment on or after January 1, 2013 and who is not eligible for early Retirement or Normal Retirement may at any time elect to receive either a single lump sum distribution, or: (i) if unmarried at the time, a single life annuity; or (ii) if married at the time, a choice between a 100% joint and survivor annuity or a 50% joint and survivor annuity.

Future Plan Changes

No future plan changes were recognized in determining funding requirements.

Changes in Benefits Valued Since Prior Year

There were no changes in benefits valued since the prior year.

Plan Name: RELX Inc. US Retirement Plan
EIN / PN: 52-1471842/004
Plan Sponsor: RELX Inc.
Valuation Date: January 1, 2024

5500 Supplemental Schedules

31 DEC 24

RELX Inc. US Retirement Plan
 FORM 5500 SCHEDULE H, PART IV, LINE 4I
 SCHEDULE OF ASSETS (HELD AT END OF YEAR)
 As of December 31, 2024

Account Name RELX PENSION CONSOLIDATION
 Account number RELXG

Employer ID No: 52-1471842 Plan No: 004

Page 325 of 561

◆ **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	2,279.960	2,279.96	2,279.96
AUD - Australian dollar	161,504.830	161,504.83	161,504.83
CAD - Canadian dollar	4,985.630	4,985.63	4,985.63
CHF - Swiss franc	0.000	0.00	0.00
CNY - Chinese yuan renminbi	20.100	20.10	20.10
DKK - Danish krone	11,141.160	11,141.16	11,141.16
EUR - Euro	235,219.140	235,219.14	235,219.14
GBP - British pound sterling	922,565.230	922,565.23	922,565.23
HKD - Hong Kong dollar	55,538.100	55,538.10	55,538.10
ILS - New Israeli shekel	155.340	155.34	155.34
JPY - Japanese yen	308,017.630	308,017.63	308,017.63
MXN - Mexican peso	37.180	37.18	37.18
NOK - Norwegian krone	128.400	128.40	128.40
SEK - Swedish krona	33.680	33.68	33.68
SGD - Singapore dollar	688.070	688.07	688.07
USD - United States dollar	-39,583,111.180	-39,583,111.18	-39,583,111.18
ZAR - South African rand	0.000	0.00	0.00
Total - all currencies		-37,880,796.73	-37,880,796.73
Total Non-Interest Bearing Cash - USD		-37,880,796.73	-37,880,796.73

Receivables - Other - USD

Pending foreign exchange purchases: Brazilian real	0.000	3,478,567.67	3,313,567.37
Pending foreign exchange purchases: Hong Kong dollar	0.000	442,170.47	442,448.35
Pending foreign exchange purchases: Indian rupee	0.000	4,098,851.32	4,055,780.91
Pending foreign exchange purchases: Japanese yen	0.000	239,569.00	230,323.46
Pending foreign exchange purchases: Mexican peso	0.000	1,226,898.08	1,189,178.04
Pending foreign exchange purchases: Peruvian nuevo sol	0.000	550,392.00	556,039.81

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: New Taiwan dollar	0.000	295,649.00	292,797.11
Pending foreign exchange purchases: United States dollar	0.000	25,543,455.07	25,543,455.07
Pending trade sales: United States dollar	0.000	115,258,128.50	115,258,128.50
Total - all currencies		151,133,681.11	150,881,718.62
Total Receivables - Other - USD		151,133,681.11	150,881,718.62
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #SD-8199 2.0% 02-01-2052 SEDOL: BLB75P6	342,990.100	339,453.00	267,486.93
FEDERAL HOME LN MTG CORP POOL #ZS4785 4.0% 08-01-2048 SEDOL: BK4PG02	74,447.420	76,768.08	68,998.12
FEDERAL HOME LN MTG CORP SER 4948 CL E 2.5% 10-25-2048 CUSIP: 3137FQZF3	84,348.990	85,278.13	74,819.66
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029 CUSIP: 35564CEE3	630,400.180	644,017.81	585,049.57
FNMA POOL #BK2013 4% 04-01-2048 BEO CUSIP: 3140HFGX1	233,893.930	240,581.84	217,892.94
FNMA POOL #BM4963 3% 05-01-2048 BEO SEDOL: BKDLT24	159,348.510	160,742.80	137,537.69
FNMA POOL #FM1107 4% 06-01-2049 BEO CUSIP: 3140X4GR1	16,261.480	16,966.58	15,075.00
FNMA POOL #MA4579 3% 04-01-2052 BEO CUSIP: 31418ECR9	338,661.270	335,433.41	287,886.08
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES FEBRUARY CUSIP: 01F020620	-10,100,000.000	-7,969,531.25	-7,853,699.80
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	5,600,000.000	4,926,687.50	4,949,923.16
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	2,400,000.000	2,040,375.00	2,035,654.32
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5	10,000,000.000	9,088,671.88	9,138,949.60
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES MARCH SEDOL: BN4NPG6	11,100,000.000	10,427,062.50	10,427,928.19

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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			
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH SEDOL: B3L6WH8	300,000,000	274,359.38	274,121.61
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	13,000,000,000	12,571,406.25	12,542,084.36
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	30,041,972,000	29,678,180.49	29,614,978.54
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	19,658,028,000	19,417,283.57	19,392,446.08
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	400,000,000	259,516.38	245,964.89
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047 SEDOL: BF0SHC9	200,000,000	207,996.43	189,202.37
UNITED STATES OF AMER TREAS BONDS 04-15-2028 SEDOL: 2235037	11,200,000,000	22,980,439.44	22,936,809.17
UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050 SEDOL: BLLCYX2	900,000,000	690,064.73	644,426.36
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL: BMXHQN6	200,000,000	186,720.72	170,154.18
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	25,050,000,000	21,144,709.40	20,700,498.11
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6	200,000,000	201,655.02	180,148.44
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	1,935,000,000	1,813,259.36	1,768,257.41
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	1,500,000,000	1,506,929.16	1,412,871.09
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5	290,000,000	293,307.81	277,085.94
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025 SEDOL: BLH34N9	18,710,000,000	17,937,213.08	18,067,282.31
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6	2,485,000,000	2,308,370.30	2,365,312.31
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 SEDOL: BPJM982	2,585,000,000	2,549,355.27	2,549,254.31
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 SEDOL: BNTDWZ9	14,395,000,000	14,190,849.50	14,293,785.16

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	6,185,000.000	6,082,129.29	6,025,542.97
UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2026 SEDOL: BS60BJ5	3,805,000.000	3,802,621.88	3,805,000.00
UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031 SEDOL: BS60BL7	1,950,000.000	1,952,688.27	1,951,523.44
UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045 SEDOL: BZ1NLZ4	1,750,000.000	744,170.00	652,912.59
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044 SEDOL: BYQP4Y8	20,100,000.000	8,662,480.72	7,769,434.30
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	32,975,000.000	10,228,136.51	13,300,826.67
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG SEDOL: BD03YJ6	4,600,000.000	2,113,470.00	1,756,088.87
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SEDOL: BZ0RQY1	14,200,000.000	5,035,811.54	5,647,729.65
UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	340,000.000	332,157.46	210,693.75
UNITED STATES TREAS BDS 2.125% 02-15-2054 SEDOL: BPG5RY6	1,500,000.000	1,554,820.53	1,428,771.36
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	200,000.000	165,179.50	150,023.44
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SEDOL: BKVKF47	5,936,000.000	4,682,020.00	3,543,745.64
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	1,500,000.000	1,201,197.63	1,092,949.22
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	900,000.000	625,085.91	572,835.94
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046 SEDOL: BYXFH64	400,000.000	432,082.00	401,374.37
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	4,570,000.000	4,384,056.75	2,962,823.82
UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL: BMT9GR0	6,300,000.000	4,334,443.67	4,203,726.33
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	33,200,000.000	22,673,689.54	22,267,343.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	2,400,000.000	2,415,488.23	1,954,312.51
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	4,200,000.000	4,234,752.66	2,983,968.75
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	3,100,000.000	2,142,602.24	1,922,484.38
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WFY3	100,000.000	78,477.52	70,996.09
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRN8	900,000.000	887,770.60	873,421.88
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	3,505,000.000	3,471,615.95	3,402,040.63
UNITED STATES TREAS BONDS 1.0% 02-15-2049 SEDOL: BDVLC40	1,000,000.000	1,050,966.15	914,217.34
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG SEDOL: BNKG760	2,800,000.000	2,665,097.55	2,718,976.19
UNITED STATES TREAS NTS DTD 04-28-2023 1.25% DUE 04-15-2028 SEDOL: BMHVN00	9,100,000.000	9,080,792.42	9,329,824.17
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG SEDOL: BN7DP74	8,000.000	7,985.00	7,164.38
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	16,340,000.000	13,777,139.80	13,742,833.63
UNITED STATES TREAS NTS 4.0% 12-15-2027 SEDOL: BQT5PT1	4,655,000.000	4,628,584.61	4,618,632.81
UNITED STATES TREAS SEC STRIPPED INT PMT00751 05-15-2035 (UNDDATE) REG SEDOL: B2RG5H6	24,434,000.000	16,423,557.44	14,916,390.13
UNITED STATES TREAS SEC STRIPPED INT PMT00841 08-15-2035 (UNDDATE) REG SEDOL: B4Q1GC8	18,518,000.000	12,365,950.04	11,160,801.01
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	1,330,000.000	1,003,264.54	947,884.76
UNITED STS TREAS NTS 0.125% 07-15-2031 SEDOL: BNW0365	1,000,000.000	981,739.38	1,036,784.03
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG SEDOL: BBRWPW2	85,425,000.000	63,104,816.51	35,223,239.85
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG SEDOL: BPCX7G6	62,400,000.000	32,870,046.31	26,389,697.57

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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			
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	3,750,000.000	3,610,478.12	3,546,679.69
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	14,855,000.000	13,804,571.53	13,590,003.91
UTD STATES TREAS 4.375% DUE 12-31-2029 SEDOL: BS60BM8	970,000.000	969,069.53	969,393.75
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	1,500,000.000	1,292,819.14	1,173,222.66
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	4,600,000.000	4,107,540.82	4,052,851.57
Total United States - USD		442,605,490.86	401,267,351.73
Total U.S. Government Securities		442,605,490.86	401,267,351.73
<i>Corporate Debt Instruments - Preferred</i>			
Denmark - DKK			
NYKREDIT REALKREDI 1.5% CVD BDS 01/10/2053 DKK SEDOL: BMDV100	1,283,541.390	194,876.52	148,403.24
NYKREDIT REALKREDI 1.5% CVD BDS 01/10/2053 DKK SEDOL: BMHKL36	2,865,795.570	428,656.14	320,925.25
Total Denmark - DKK		623,532.66	469,328.49
United States - USD			
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	350,000.000	243,162.50	247,472.19
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	720,000.000	654,463.85	551,747.56
ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL: B905R28	875,000.000	1,071,061.84	696,066.55
ALABAMA PWR CO 4.3% 07-15-2048 SEDOL: BD2Z1R7	665,000.000	876,563.88	546,378.12
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	160,000.000	144,220.80	132,949.76
ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO SEDOL: BMYX9K1	439,000.000	295,684.06	295,543.47

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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			
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	420,000.000	361,643.70	345,383.81
BALT GAS & ELEC CO 6.35% DUE 10-01-2036 SEDOL: B23WTP4	555,000.000	841,056.14	596,090.06
BRISTOL MYERS 3.25% DUE 08-01-2042 SEDOL: B8L71C4	80,000.000	75,717.09	58,806.90
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	435,000.000	417,813.15	411,748.53
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	340,000.000	364,848.90	316,731.71
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	1,205,000.000	1,619,804.66	1,050,909.44
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	10,000.000	9,744.90	8,228.25
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	205,000.000	200,769.02	161,902.76
CONNECTICUT LIGHT & POWER 4.15% DUE 06-01-2045 SEDOL: BXS2QG6	235,000.000	199,136.65	192,146.87
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	75,000.000	52,674.00	48,802.56
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL: BP8KQ42	240,000.000	238,632.00	149,660.97
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5	705,000.000	767,533.55	499,891.90
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL: BYQHP07	90,000.000	101,466.90	67,167.88
DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL: B5490M9	20,000.000	21,872.59	16,404.98
DUKE ENERGY IND 4.9 DUE 07-15-2043 SEDOL: BBWX683	60,000.000	59,479.20	54,522.60
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	85,000.000	91,688.55	69,101.63
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	245,000.000	205,703.90	199,541.12
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	145,000.000	154,064.52	122,105.51

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL: BNG44B5	670,000.000	665,832.60	449,333.71
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL: BM99P28	700,000.000	697,235.00	413,551.80
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	50,000.000	61,887.00	39,769.86
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL: BJYNX64	425,000.000	520,201.52	315,924.70
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	80,000.000	73,816.80	55,364.67
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	560,000.000	691,344.18	420,319.40
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL: BQQCCK5	680,000.000	870,928.33	554,862.77
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL: B4V3Q52	215,000.000	253,089.53	208,696.97
FLORIDA PWR CORP 6.4% DUE 06-15-2038 SEDOL: B39XY20	300,000.000	333,953.60	323,093.31
GEORGIA PAC CORP 7.25% DUE 06-01-2028 SEDOL: 2249986	600,000.000	816,002.63	643,991.08
GLOBE LIFE INC FIXED 2.15% DUE 08-15-2030 SEDOL: BLPNFF0	90,000.000	72,743.95	76,076.43
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	160,000.000	169,582.40	136,883.19
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	395,000.000	613,855.26	431,272.46
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SEDOL: BMGDH50	315,000.000	354,458.02	212,471.04
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	230,000.000	234,243.50	190,793.15
LILLY ELI & CO 3.95% 03-15-2049 SEDOL: BJJDP30	315,000.000	267,910.65	246,848.57
MERCK & CO INC 3.6 DUE 09-15-2042 SEDOL: B736C41	1,330,000.000	1,121,180.30	1,033,359.50
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	290,000.000	397,432.58	311,222.86

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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			
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	1,325,000.000	1,456,945.01	1,390,396.14
PRECISION 4.375% DUE 06-15-2045 SEDOL: BZ0YDV8	115,000.000	98,257.15	98,094.14
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	95,000.000	108,620.81	76,614.90
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL: BG0T5R0	115,000.000	99,629.10	94,005.02
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	40,000.000	39,970.80	29,536.04
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	80,000.000	97,097.60	61,372.36
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG SEDOL: B8BHNS4	115,000.000	123,474.35	93,736.05
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL: BMVX324	535,000.000	566,562.55	326,922.28
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL: BJBZSV3	80,000.000	79,810.40	58,244.75
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	235,000.000	196,737.50	160,430.95
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	640,000.000	611,744.66	557,809.43
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	375,000.000	351,097.50	335,882.91
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL: BFZF9Z2	215,000.000	170,338.05	174,636.55
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG SEDOL: BKR3G25	150,000.000	165,488.75	126,383.36
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	90,000.000	96,289.13	68,465.48
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	155,000.000	154,020.08	121,550.32
TRAVELERS COS INC 4.3% 08-25-2045 SEDOL: BYXMWX7	60,000.000	61,913.40	50,080.29
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1	660,000.000	843,841.83	522,313.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	95,000,000	98,063.69	56,093.91
UNION ELEC CO 2.625% DUE 03-15-2051 SEDOL: BMHZRF5	130,000,000	87,146.80	76,855.63
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL: BFY3BS4	195,000,000	177,654.75	151,632.82
UNION ELEC CO 5.45% 03-15-2053 SEDOL: BMXMYJ3	205,000,000	198,737.25	196,539.01
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BYV3C43	435,000,000	475,590.64	329,014.83
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	615,000,000	757,819.54	494,139.62
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	85,000,000	74,087.70	68,956.46
WESTAR ENERGY INC 4.1% DUE 04-01-2043 SEDOL: B95XFC3	155,000,000	159,412.00	125,174.47
Total United States - USD		24,634,855.24	18,748,022.30
Total Corporate Debt Instruments - Preferred		25,258,387.90	19,217,350.79

*Corporate Debt Instruments - Other***Australia - USD**

BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	100,000,000	143,201.12	101,080.14
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 SEDOL: BRJRLD0	540,000,000	537,381.00	527,902.70
CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027 CUSIP: 12661PAA7	350,000,000	344,113.00	341,787.69
PVTPL CSL FINANCE PLC 5.417% 04-03-2054 CUSIP: 12661PAH2	260,000,000	257,137.40	245,131.63
PVTPL GLENORE FUNDING LLC 2.626% 09-23-2031 SEDOL: BPBJLG3	1,090,000,000	1,087,525.70	919,892.22
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	6,600,000,000	6,575,646.00	6,286,686.65
PVTPL NORTHERN STAR RESOURCES LTD 6.125% 04-11-2033 CUSIP: 66573RAA6	585,000,000	559,277.55	598,947.35

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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			
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	3,700,000.000	3,697,447.00	3,524,906.71
RIO TINTO FIN USA 5.2 DUE 11-02-2040 SEDOL: B5TZB18	495,000.000	712,431.87	477,728.65
WESTPAC BKG CORP 5.618% DUE 11-20-2035 CUSIP: 961214FW8	490,000.000	490,000.00	481,702.93
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	600,000.000	598,464.00	570,644.29
WOODSIDE FIN LTD 5.7% 09-12-2054 CUSIP: 980236AS2	500,000.000	498,220.00	467,154.79
Total Australia - USD		15,500,844.64	14,543,565.75
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	3,900,000.000	4,049,767.92	3,697,080.00
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	545,000.000	696,900.23	496,025.74
ANHEUSER-BUSCH 3.5% DUE 06-01-2030 SEDOL: BM8GDL5	1,000,000.000	1,157,010.00	937,747.40
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL: BYMLCL3	103,000.000	105,434.94	97,640.83
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	1,135,000.000	966,100.65	1,027,371.49
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	200,000.000	217,566.00	186,075.77
ANHEUSER-BUSCH 5.875% DUE 06-15-2035 SEDOL: BDCMR47	120,000.000	161,013.60	125,781.16
PVTPL SOLVAY FIN AMER LLC 5.65% 06-04-2029 SEDOL: BSWYNC8	565,000.000	564,875.70	573,520.25
PVTPL SOLVAY FIN AMER LLC 5.85% 06-04-2034 SEDOL: BSWYND9	60,000.000	60,882.00	60,925.59
Total Belgium - USD		7,979,551.04	7,202,168.23
Brazil - USD			
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	500,000.000	505,000.00	497,427.15

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Brazil - USD			
RIO OIL FINANCE TRUST 6.75% DUE 01-06-2027 BEO CUSIP: U76673AB5	158,050.730	162,199.66	163,451.64
VALE OVERSEAS LTD 6.125% DUE 06-12-2033 SEDOL: BPLW4X0	180,000.000	178,947.86	182,266.38
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	6,000.000	8,857.50	6,364.93
Total Brazil - USD		855,005.02	849,510.10
Canada - USD			
ALGONQUIN POWER & UTILITIES CORP STEP UP06-15-2026 CUSIP: 015857AF2	1,210,000.000	1,199,884.40	1,215,696.73
BANK OF MONTREAL 5.511% 06-04-2031 SEDOL: BT06710	615,000.000	643,759.94	624,633.67
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	225,000.000	320,266.24	220,823.48
BELL CANADA 4.464% 04-01-2048 CUSIP: 0778FPAA7	245,000.000	322,520.66	198,363.68
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	340,000.000	337,565.60	221,421.12
CANADIAN PAC RY CO 4.7% 05-01-2048 CUSIP: 13648TAF4	75,000.000	64,804.50	65,201.90
CANADIAN PAC RY CO 4.95% 08-15-2045 CUSIP: 13648TAE7	520,000.000	497,052.40	471,488.91
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	1,115,000.000	1,379,881.52	957,044.21
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	335,000.000	344,773.45	342,348.20
CDN NAT RES LTD 6.5% DUE 02-15-2037 SEDOL: B1BS7H5	505,000.000	586,113.10	525,085.11
CDN NAT RES LTD 6.75% DUE 02-01-2039 SEDOL: B2NNGB2	180,000.000	231,734.70	190,824.05
CDN NATL RY CO 2.45% DUE 05-01-2050 SEDOL: BL6KR43	490,000.000	494,531.21	285,035.50
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	695,000.000	992,937.56	679,400.62
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	165,000.000	243,979.10	171,063.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	1,100,000.000	1,098,570.00	1,195,442.40
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	500,000.000	500,000.00	487,775.43
NATIONAL BANK OF CANADA 4.5% 10-10-2029 CUSIP: 63307A3B9	1,100,000.000	1,096,705.75	1,070,241.78
NUTRIEN LTD FIXED 4.9% DUE 06-01-2043 SEDOL: BDRJWF9	705,000.000	899,432.53	625,604.83
NUTRIEN LTD 5.8% DUE 03-27-2053 SEDOL: BRJG2L2	250,000.000	243,430.95	246,509.18
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	161,000.000	201,825.51	171,446.44
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048 SEDOL: BYZGJZ8	125,000.000	91,371.25	97,852.14
ROGERS 3.625% DUE 12-15-2025 SEDOL: BYV6145	1,200,000.000	1,191,024.00	1,186,235.90
ROYAL BANK OF CANADA 4.969% 08-02-2030 CUSIP: 78016HZZ6	730,000.000	726,685.80	724,328.46
SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051 SEDOL: BMC9P14	620,000.000	617,011.60	435,299.41
SUNCOR ENERGY INC 4% DUE 11-15-2047 SEDOL: BD5W818	650,000.000	714,770.04	482,701.90
TORONTO DOMINION BANK 5.103% 01-09-2026 CUSIP: 89115A2K7	205,000.000	205,975.80	205,951.01
TORONTO DOMINION BK SR MEDIUM TERM .75% 01-06-2026 TRANCHE # TR 62 SEDOL: BND74F1	320,000.000	305,388.80	307,830.30
TRANSCANADA 5.85% DUE 03-15-2036 SEDOL: B11K5C2	280,000.000	295,296.40	282,420.99
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL: B287YY8	200,000.000	215,178.00	206,184.84
Total Canada - USD		16,062,470.81	13,894,255.44
Chile - USD			
PVTPL EMPRESA NACIONAL DE TELECOMUNICACIONES S 4.75 DUE 08-01-2026 CUSIP: 29245VAB1	475,000.000	530,223.50	472,559.26
Total Chile - USD		530,223.50	472,559.26

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	500,000.000	364,798.85	348,318.96
NXP B V/NXP FUNDING LLC/NXP USA INC 2.5%DUE 05-11-2031 CUSIP: 62954HBA5	525,000.000	484,450.50	447,649.82
Total China - USD		849,249.35	795,968.78
Finland - USD			
NOKIA CORP 6.625% DUE 05-15-2039 SEDOL: B8X76W7	120,000.000	112,665.60	121,935.00
PVTPL NORDEA BK ABP FLTG RT 03-19-2027 CUSIP: 65558RAF6	1,000,000.000	1,000,000.00	1,005,013.78
Total Finland - USD		1,112,665.60	1,126,948.78
France - USD			
EDF S A 4.75% DUE 10-13-2035 SEDOL: BYXVW12	2,100,000.000	2,055,942.00	1,932,424.07
NUMERICABLE US LLC (USD) B14 TERM LOAN SENIOR SECURED TERM LOAN 08-15-2028 CUSIP: F6628DAN4	377,255.000	367,823.64	301,709.69
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	400,000.000	397,856.00	388,669.15
PVTPL BNP PARIBAS 5.283%11-19-2030 CUSIP: 09659W2Z6	390,000.000	390,000.00	385,915.19
PVTPL BPCE SA 5.936% 05-30-2035 CUSIP: 05571AAY1	1,000,000.000	1,000,000.00	991,275.13
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028 CUSIP: 22535WAL1	640,000.000	640,000.00	631,899.24
PVTPL EDF S A NT 4.875 DUE 01-22-2044 CUSIP: 268317AK0	850,000.000	941,213.50	734,841.06
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP: 83368RBY7	115,000.000	111,223.40	109,674.02
SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030 CUSIP: 83370RAA6	600,000.000	600,000.00	509,754.96
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	515,000.000	460,413.70	337,898.82
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	435,000.000	435,000.00	402,820.22

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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		7,399,472.24	6,726,881.55
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	225,000.000	184,371.75	175,541.35
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SEDOL: BM9YRS3	3,100,000.000	3,103,588.00	2,706,621.94
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL: BP4YNS1	120,000.000	116,818.80	113,838.24
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	130,000.000	108,247.10	110,029.66
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038 CUSIP: 25156PBC6	1,700,000.000	1,688,933.00	1,560,790.98
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	90,000.000	76,212.90	74,984.01
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	1,000,000.000	997,390.00	1,017,192.95
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	240,000.000	239,911.24	242,351.75
PVTPL BAYER US FINANCE LLC 6.25% 01-21-2029 SEDOL: BLFB349	1,000,000.000	1,005,047.00	1,019,995.80
PVTPL FRESENIUS MED CARE US FIN III INC GTD NT2.375% 02-16-2031 CUSIP: 35805BAB4	500,000.000	498,495.00	410,762.89
PVTPL MERCEDES-BENZ FIN NORTH AMER 4.9% 11-15-2027 SEDOL: BT6PHN3	500,000.000	499,910.00	499,080.12
PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 5.1% 11-15-2029 SEDOL: BT6PHP5	705,000.000	704,478.30	703,214.65
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047 CUSIP: 82620KAT0	465,000.000	614,853.89	383,995.96
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041 CUSIP: 82620KBF9	440,000.000	319,193.60	317,960.62
PVTPL VOLKSWAGEN GROUP AMER FIN LLC GTD NT 6.45% 11-16-2030 SEDOL: BLGYT72	1,000,000.000	997,830.00	1,035,404.65
Total Germany - USD		11,155,280.58	10,371,765.57

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<i>Corporate Debt Instruments - Other</i>			
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	300,000.000	299,118.00	278,066.63
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	500,000.000	500,000.00	456,453.92
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	1,600,000.000	1,598,608.00	1,593,365.09
Total Hong Kong - USD		2,397,726.00	2,327,885.64
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1	600,000.000	598,908.00	555,441.01
AERCAP IRELAND FIXED 4.45% DUE 10-01-2025 SEDOL: BG5QLR8	300,000.000	299,655.00	299,299.77
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	500,000.000	499,405.00	498,358.69
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	1,100,000.000	1,099,153.00	1,102,980.97
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	783,000.000	755,033.69	725,988.77
Total Ireland - USD		3,252,154.69	3,182,069.21
Israel - USD			
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	535,000.000	479,166.06	384,611.28
TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31	230,000.000	222,812.50	221,006.28
Total Israel - USD		701,978.56	605,617.56
Japan - USD			
MITSUBISHI UFJ FINL GROUP INC 2.193% DUE 02-25-2025 SEDOL: BKMGBV3	1,100,000.000	1,160,104.00	1,095,783.99
MITSUBISHI UFJ FIXED 5.472% DUE 09-13-2033 CUSIP: 606822CR3	800,000.000	800,000.00	811,822.78
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	300,000.000	300,000.00	298,000.89

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Japan - USD			
MIZUHO FINL GROUP FIXED 2.226% DUE 05-25-2026 CUSIP: 60687YBD0	600,000.000	600,000.00	593,416.31
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP: 654744AC5	4,300,000.000	4,300,000.00	4,140,162.21
NOMURA HLDGS INC 5.605% DUE 07-06-2029 SEDOL: BMQ53L4	600,000.000	600,000.00	609,832.64
NOMURA HLDGS INC 5.783% DUE 07-03-2034 CUSIP: 65535HBV0	1,000,000.000	1,000,000.00	1,011,094.67
PANASONIC HLDGS CORP 5.302% 07-16-2034 CUSIP: 69832AAE6	555,000.000	555,000.00	554,126.14
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 09-17-2028 SEDOL: BMHLCY7	175,000.000	175,000.00	156,778.19
SUMITOMO MITSUI FINL GROUP INC 2.75% DUE 01-15-2030 CUSIP: 86562MBW9	1,320,000.000	1,189,002.65	1,178,256.99
SUMITOMO MITSUI FINL GROUP INC 5.424% 07-09-2031 SEDOL: BS6Z6V7	1,000,000.000	1,000,000.00	1,011,040.13
Total Japan - USD		11,679,106.65	11,460,314.94
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	410,000.000	579,937.31	420,887.17
PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047 CUSIP: 59284MAD6	237,000.000	244,110.00	190,618.82
PVTPL ALFA S.A 6.875% DUE 03-25-2044 BEO CUSIP: 015398AC4	340,000.000	448,976.80	354,272.86
PVTPL GRUMA SAB DE CV 5.761% 12-09-2054 CUSIP: 400131AJ7	200,000.000	200,000.00	189,000.00
Total Mexico - USD		1,473,024.11	1,154,778.85
Netherlands - EUR			
CTP NV 1.25% 1.25% 21/06/2029 SEDOL: BN6MFJ4	1,000,000.000	719,421.29	945,026.34
Total Netherlands - EUR		719,421.29	945,026.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Netherlands - USD			
DELHAIZE GROUP SA 5.7 DUE 10-01-2040 SEDOL: B5T60J2	102,000,000	145,708.46	100,434.41
ING GROEP N V 4.017% 03-28-2028 CUSIP: 456837BB8	600,000,000	600,000.00	587,662.37
ING GROEP N V 5.55% 03-19-2035 SEDOL: BRQN2X8	500,000,000	500,000.00	497,374.54
PVTPL OCI N V 6.7% 03-16-2033 CUSIP: 67116NAA7	300,000,000	299,502.00	302,504.94
PVTPL VITERRA FINANCE BV 3.2% DUE 04-21-2031 BEO CUSIP: 92852LAB5	760,000,000	663,309.80	663,640.30
VITERRA FIN B V GTD NT 144A 5.25% 04-21-2032 CUSIP: 92852LAD1	320,000,000	298,652.80	312,351.34
Total Netherlands - USD		2,507,173.06	2,463,967.90
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	345,000,000	411,697.44	255,931.74
EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL: BJV9CD5	70,000,000	52,964.10	47,908.59
EQUINOR ASA 3.5% DUE 04-06-2030 SEDOL: BM8MMH2	500,000,000	496,050.00	460,754.67
PVTPL AKER BP ASA 5.125% 10-01-2034 CUSIP: 00973RAN3	200,000,000	198,642.00	187,852.07
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	500,000,000	496,965.80	453,812.19
PVTPL AKER BP ASA 6.0% 06-13-2033 CUSIP: 00973RAM5	240,000,000	249,297.60	241,111.76
PVTPL DNB BK ASA 4.853% 11-05-2030 CUSIP: 23341CAE3	1,170,000,000	1,170,000.00	1,156,884.73
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL: B522X65	660,000,000	910,807.01	636,264.14
Total Norway - USD		3,986,423.95	3,440,519.89
Peru - USD			
PVTPL TRANSPORTADORA DE GAS DEL PERU S ASR NT 4.25% DUE 04-30-2028 BEO SEDOL: B8CHNW7	808,000,000	902,948.08	789,231.86

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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>			
Peru - USD			
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	395,000.000	504,785.84	449,795.26
Total Peru - USD		1,407,733.92	1,239,027.12
South Africa - USD			
SASOL FING USA LLC 1.375% DUE 09-18-2026BEO SEDOL: BNDK007	500,000.000	500,000.00	478,536.55
Total South Africa - USD		500,000.00	478,536.55
Spain - EUR			
BANCO SANTANDER 4.125%-FRN PERP EUR200000 SEDOL: BL9YL39	1,000,000.000	1,200,500.08	991,367.04
Total Spain - EUR		1,200,500.08	991,367.04
Spain - USD			
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025 SEDOL: BF4TFS0	200,000.000	233,914.00	199,774.94
PVTPL CAIXABANK SA 6.037% 06-15-2035 CUSIP: 12803RAH7	1,075,000.000	1,084,548.00	1,084,041.27
Total Spain - USD		1,318,462.00	1,283,816.21
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL: BL69K85	500,000.000	498,855.00	535,433.54
PVTPL SYNGENTA FIN N V GTD NT 4.892% DUE 04-24-2025 CUSIP: 87164KAG9	400,000.000	392,024.00	399,562.66
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP: 225401AU2	1,085,000.000	965,709.91	944,335.18
PVTPL UBS GROUP AG 1.305% 02-02-2027 CUSIP: 225401AT5	515,000.000	515,000.00	494,876.93
PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP: 902613AH1	550,000.000	517,984.50	520,360.51
PVTPL UBS GROUP AG 3.869% 01-12-2018 CUSIP: 225401AF5	500,000.000	500,000.00	481,348.81

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Switzerland - USD			
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	500,000.000	385,025.00	472,811.50
PVTPL UBS GROUP AG 4.375% DUE 12-31-2049 CUSIP: 902613AD0	1,000,000.000	990,500.00	857,620.20
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	1,000,000.000	1,000,000.00	1,046,169.64
PVTPL UBS GROUP AG 6.537% 08-12-2033 CUSIP: 225401AZ1	400,000.000	345,640.00	424,344.02
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	517,000.000	527,603.80	627,144.31
Total Switzerland - USD		6,638,342.21	6,804,007.30
United Kingdom - GBP			
BARCLAYS PLC 5.851%-FRN SNR 21/03/35 GBP SEDOL: BSHSL21	200,000.000	251,669.37	251,860.91
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLNX1	300,000.000	454,102.77	381,635.27
Total United Kingdom - GBP		705,772.14	633,496.18
United Kingdom - USD			
AON PLC 4.45% DUE 05-24-2043 SEDOL: B9ZT6F1	125,000.000	103,738.75	102,855.53
ASTRAZENECA FINANCE LLC. 4.85% 02-26-2029 CUSIP: 04636NAL7	1,165,000.000	1,164,631.56	1,167,413.86
ASTRAZENECA PLC 4% DUE 09-18-2042 SEDOL: B8C0348	135,000.000	134,306.42	111,920.20
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	435,000.000	411,293.12	329,163.91
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	410,000.000	395,662.30	375,913.96
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	3,360,000.000	3,396,966.65	2,901,694.62
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	145,000.000	111,420.80	117,546.78
B A T CAP CORP 5.282% DUE 04-02-2050 SEDOL: BM63653	280,000.000	343,135.09	245,816.77

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042 SEDOL: BP6NKN0	620,000,000	463,481.00	449,307.23
BARCLAYS PLC 3.65% DUE 03-16-2025 SEDOL: BWDQJG7	200,000,000	206,570.00	199,477.38
BARCLAYS PLC 4.375% DUE 01-12-2026 SEDOL: BD0SY79	1,400,000,000	1,393,168.00	1,393,487.14
BARCLAYS PLC 5.25% DUE 08-17-2045 SEDOL: BYWR2D3	300,000,000	409,341.00	280,115.52
BARCLAYS PLC 5.69% 03-12-2030 SEDOL: BQWQ3J7	1,000,000,000	1,000,000.00	1,009,728.19
BARCLAYS PLC 5.746% DUE 08-09-2033 SEDOL: BQC4F17	800,000,000	800,000.00	800,381.78
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	310,000,000	310,325.20	335,257.74
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	270,000,000	270,000.00	296,300.28
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL: B88GFC2	145,000,000	226,851.67	157,166.89
HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032 SEDOL: BM9VWR8	900,000,000	900,000.00	759,317.99
HSBC HLDGS PLC SUB NT 6.5% 05-02-2036 SEDOL: BPLQ067	850,000,000	1,198,122.55	869,436.26
HSBC HLDGS PLC 3.973% 05-22-2030 SEDOL: BJLD4R5	605,000,000	578,665.45	571,065.98
HSBC HLDGS PLC 7.39% 11-03-2028 SEDOL: BMGHHF2	700,000,000	700,000.00	742,190.82
HSBC HOLDINGS PLC 4.755% 06-09-2028 SEDOL: BQ74Q75	1,600,000,000	1,600,000.00	1,588,945.22
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	300,000,000	300,000.00	297,003.62
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	1,020,000,000	1,035,418.35	1,077,683.20
HSBC HOLDINGS 5.45% 11-19-2030 SEDOL: BT6PG58	1,630,000,000	1,630,000.00	1,619,248.52
IMPERIAL TOB FIN 4.25% DUE 07-21-2025 CUSIP: 453140AF2	402,000,000	393,501.72	399,933.04

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
LLOYDS BKG GROUP FLTG RT 3.574% 11-07-2028 SEDOL: BF92VV9	630,000.000	604,755.90	605,186.92
LLOYDS BKG GROUP PLC 4.976% 08-11-2033 CUSIP: 53944YAU7	400,000.000	400,000.00	384,441.76
LLOYDS BKG GROUP 4.582% DUE 12-10-2025 SEDOL: BDBFX83	500,000.000	537,134.00	497,755.32
NATIONWIDE BLDG 3.9% DUE 07-21-2025 CUSIP: 638602BP6	800,000.000	796,984.00	797,135.83
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7	600,000.000	591,222.00	388,604.92
PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049 CUSIP: 111021AN1	400,000.000	400,000.00	311,076.04
PVTPL LSEG US FINANCE CORP 4.875% 03-28-2027 SEDOL: BKPMXZ6	970,000.000	961,541.60	972,030.46
PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034 CUSIP: 50222CAB6	60,000.000	60,026.30	59,758.15
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO SEDOL: BKS9644	245,000.000	193,143.50	146,623.11
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030 SEDOL: BJXS2H4	1,630,000.000	1,624,358.10	1,571,996.00
ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 SEDOL: BD398X3	1,160,000.000	1,247,254.88	1,159,570.27
SANTANDER UK GROUP FLTG RT 4.858% DUE 09-11-2030 SEDOL: BP4YZ29	285,000.000	280,910.25	277,385.63
SANTANDER UK GROUP HLDGS PLC 2.469% 01-11-2028 SEDOL: BLGSHG9	1,000,000.000	915,980.00	947,186.30
SANTANDER UK GROUP HLDGS PLC 6.833% 11-21-2026 SEDOL: BP399P6	1,000,000.000	1,003,092.00	1,014,408.68
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	130,000.000	119,797.18	91,977.50
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1S8FX9	93,000.000	133,236.09	97,691.73
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	600,000.000	589,506.00	517,545.91
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	615,000.000	753,789.26	478,275.73
Total United Kingdom - USD		30,689,330.69	28,517,022.69

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 SEDOL: BMCBVH8	315,000,000	393,337.65	231,958.53
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	145,000,000	187,376.02	128,105.71
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0	1,030,000,000	1,147,481.80	1,025,744.41
ABBVIE INC 4.25% DUE 11-14-2028 SEDOL: BF2M1Y9	1,500,000,000	1,487,175.00	1,476,920.70
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	1,405,000,000	1,658,484.89	1,195,852.26
ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL: BL69TS8	845,000,000	763,348.95	748,566.39
ADVENTIST HEALTH SYS/WEST 5.43% 03-01-2032 SEDOL: BQZB5F9	755,000,000	744,075.15	751,533.55
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048 SEDOL: BJGSS51	290,000,000	264,524.62	241,506.06
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	100,000,000	107,382.00	66,421.39
AEP TEX INC 5.4% DUE 06-01-2033 SEDOL: BMJ0DJ4	1,000,000,000	998,380.00	991,485.94
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	270,000,000	324,691.49	195,332.74
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL: BK7CR74	220,000,000	220,033.00	145,184.91
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	375,000,000	280,117.65	278,482.37
AETNA INC NEW 6.625 DUE 06-15-2036 BEO SEDOL: BG48N91	480,000,000	514,795.20	505,915.21
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG SEDOL: BKX8JW5	120,000,000	128,139.57	75,685.77
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	815,000,000	719,868.40	524,071.96
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	75,000,000	57,789.75	56,028.37
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 SEDOL: BN452W7	310,000,000	256,453.70	276,826.94

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051 SEDOL: BK7Y026	75,000,000	75,000.00	46,815.91
ALLSTATE CORP 6.9 DEB DUE 05-15-2038 SEDOL: B00P316	110,000,000	119,540.30	123,575.49
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0	750,000,000	749,212.50	617,351.08
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	1,190,000,000	849,116.10	859,901.11
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	450,000,000	287,347.50	306,169.98
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	625,000,000	486,562.50	453,475.98
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	325,000,000	240,278.55	252,376.19
ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7	350,000,000	349,009.50	345,929.88
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	460,000,000	571,482.86	406,401.53
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	435,000,000	302,242.25	293,832.37
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,425,000,000	923,324.64	851,617.19
AMAZON COM INC 3.6% 04-13-2032 BEO SEDOL: BM9QN81	1,900,000,000	1,896,523.00	1,759,436.82
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL: BSY2290	245,000,000	244,534.50	241,825.82
AMERICAN HONDA FINANCE 5.05% 07-10-2031 SEDOL: BSW4L5	565,000,000	564,836.15	559,138.68
AMERICAN TOWER CORP NEW 2.3% 09-15-2031 SEDOL: BPPK702	125,000,000	102,767.50	103,952.71
AMERICOLD REALTY OPERATING PARTNERS 5.409% 09-12-2034 SEDOL: BPLP860	250,000,000	250,205.06	239,277.67
AMERISOURCEBERGEN 3.25% DUE 03-01-2025 SEDOL: BVYQ9C5	1,900,000,000	1,889,835.00	1,894,039.49
AMERN EXPRESS CO 5.519% DUE 07-26-2035 CUSIP: 025816DW6	1,000,000,000	1,013,401.65	989,104.01

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERN HONDA FIN 4.4% DUE 09-05-2029 SEDOL: BTFK568	785,000.000	784,058.00	763,229.07
AMERN INTL GROUP 3.4% DUE 06-30-2030 SEDOL: BMCTLZ0	95,000.000	86,623.85	87,621.65
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	100,000.000	94,249.73	85,750.32
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	945,000.000	1,273,442.79	836,849.15
AMERN TOWER CORP 2.1% DUE 06-15-2030 SEDOL: BMBKJ50	140,000.000	115,829.00	119,960.66
AMERN TOWER CORP 3.125% DUE 01-15-2027 SEDOL: BDCVX35	2,800,000.000	2,798,124.00	2,708,869.07
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	3,100,000.000	3,069,124.00	3,027,936.38
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	375,000.000	256,908.75	272,009.94
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	430,000.000	427,600.60	332,546.98
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	250,000.000	154,640.75	145,827.55
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	1,835,000.000	2,002,608.96	1,256,018.62
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	920,000.000	858,931.80	790,007.65
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	45,000.000	46,469.51	40,610.95
AMGEN INC 5.25% 03-02-2030 SEDOL: BMTY697	1,300,000.000	1,296,997.00	1,312,374.54
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	475,000.000	466,894.38	463,476.06
AMGEN INC 5.65% DUE 06-15-2042 CUSIP: 031162BH2	265,000.000	278,244.70	259,658.98
AMMC CLO XII LTD / AMMC CLO XII 5.50896%11-10-2030 CUSIP: 00176CAW1	79,738.640	79,738.64	79,758.11
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	600,000.000	395,501.00	381,726.58

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ANALOG DEVICES INC 5.3% DUE 12-15-2045 CUSIP: 032654AK1	195,000.000	189,235.80	186,943.50
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL: B3D2230	200,000.000	226,250.00	216,732.79
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	1,000,000.000	1,284,350.34	864,459.36
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	30,000.000	25,279.50	20,919.47
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	1,415,000.000	1,309,295.69	1,142,965.51
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	340,000.000	338,170.80	274,782.87
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	1,225,000.000	1,206,453.50	900,550.78
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	460,000.000	458,694.80	450,064.99
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO SEDOL: BNRNRF6	400,000.000	398,948.00	376,607.64
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050 SEDOL: BMF6PM3	615,000.000	734,539.54	427,526.16
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	435,000.000	300,015.15	290,339.54
APPLE INC FIXED 3.75% 11-13-2047 CUSIP: 037833DG2	220,000.000	179,667.40	173,064.89
APPLE INC 1.65% DUE 02-08-2031 SEDOL: BNNRD32	695,000.000	694,805.40	585,025.88
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,025,000.000	705,184.25	638,980.93
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	915,000.000	605,903.08	565,238.44
APPLE INC 2.9% DUE 09-12-2027 SEDOL: BF58H24	1,080,000.000	1,210,777.20	1,038,765.18
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	1,425,000.000	1,715,942.25	1,093,238.54
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	1,100,000.000	1,093,653.00	1,008,190.69

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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			
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 SEDOL: BS6Q557	835,000.000	795,170.95	750,029.50
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL: BH6Y3Z0	65,000.000	56,644.90	59,610.69
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL: B95NZC3	55,000.000	60,281.10	45,470.78
ARIZONA PUB SVC CO NT 2.2% 12-15-2031 SEDOL: BLDBLJ2	440,000.000	353,764.40	360,551.30
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71	525,000.000	607,588.20	355,176.42
ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 SEDOL: BN767X3	600,000.000	597,654.00	348,005.92
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 SEDOL: BYZR531	230,000.000	181,079.00	186,891.96
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	140,000.000	139,126.40	135,127.53
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL: BRJX6P5	90,000.000	101,128.60	99,822.28
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL: BQQ6RB3	413,000.000	399,140.96	406,016.74
AT&T INC CORP 4.65% 06-01-2044 SEDOL: BJ11MN1	75,000.000	72,909.75	63,796.03
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1	2,285,000.000	2,252,712.95	1,841,782.66
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	3,754,000.000	3,346,584.75	2,529,154.38
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	3,550,000.000	3,367,735.11	2,395,214.15
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	3,150,000.000	2,741,155.00	2,227,179.19
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	1,812,000.000	1,626,004.99	1,203,377.68
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	3,194,000.000	3,262,540.49	2,208,143.51
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	200,000.000	138,868.00	138,636.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	130,000,000	137,053.48	107,464.38
AT&T INC 4.55% DUE 03-09-2049 SEDOL: BD3HCX5	105,000,000	120,815.10	87,282.95
ATMOS ENERGY CORP 3.375% DUE 09-15-2049 SEDOL: BJN3QH7	390,000,000	270,032.10	268,016.58
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	65,000,000	63,985.67	57,982.80
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	780,000,000	780,000.00	670,767.60
BANK AMER CORP 3.824% 01-20-2028 SEDOL: BYM4WN4	900,000,000	843,282.00	881,776.39
BANK AMER CORP 3.946% 01-23-2049 SEDOL: BD49X71	630,000,000	775,571.20	486,753.50
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	1,900,000,000	1,900,000.00	1,862,801.40
BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	2,730,000,000	2,714,492.75	2,665,171.32
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL: BLPLD72	160,000,000	127,308.80	144,491.42
BANK OF AMERICA CORPORATION 1.658% 03-11-2027 SEDOL: BMHJ4S9	175,000,000	168,190.75	168,623.05
BANK OF AMERICA CORPORATION 2.551% 02-04-2028 CUSIP: 06051GKJ7	900,000,000	900,000.00	858,167.45
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXT8	1,641,000,000	1,221,208.81	1,141,035.96
BANK OF AMERICA CORPORATION 5.202% 04-25-2029 CUSIP: 06051GLG2	1,000,000,000	1,001,810.00	1,004,638.12
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	1,000,000,000	1,000,000.00	1,001,352.38
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL: B83ZNK8	480,000,000	697,288.42	497,892.85
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL: BMY0LM8	130,000,000	83,297.50	82,755.26
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL: BN6JKB2	190,000,000	241,788.17	150,227.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	890,000.000	683,584.41	559,515.26
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	1,245,000.000	1,240,605.15	943,377.57
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	1,200,000.000	1,572,168.59	991,341.28
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 SEDOL: B96WCM8	200,000.000	259,645.88	173,210.22
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL: BMHSQ68	1,400,000.000	1,298,234.00	1,351,043.64
BK NEW YORK MELLON CORP 3.442% 02-07-2028 SEDOL: BDCL4P4	145,000.000	140,896.50	141,297.02
BLACK HILLS CORP 4.35% DUE 05-01-2033 SEDOL: BDTYM63	100,000.000	87,636.00	92,213.52
BLACK HILLS CORP 6.15% 05-15-2034 SEDOL: BN4K114	535,000.000	530,853.75	556,284.90
BLACK HILLS CORP 6% 01-15-2035 SEDOL: BQ1JBF9	300,000.000	299,361.00	309,748.62
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	325,000.000	321,080.50	307,510.40
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL: BRC16H8	235,000.000	234,342.00	224,764.79
BOEING CO FIXED 3.5% DUE 03-01-2039 SEDOL: BJBC2K1	205,000.000	202,373.95	152,210.14
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP: 097023BY0	205,000.000	155,164.50	155,214.38
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	125,000.000	104,621.25	83,310.15
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	675,000.000	713,012.15	447,861.12
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	300,000.000	300,000.00	285,675.23
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	1,820,000.000	2,490,478.99	1,689,420.97
BOEING CO 2.75% DUE 02-01-2026 SEDOL: BMHXMW1	900,000.000	899,280.00	877,915.65

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BOEING CO 2.8% DUE 03-01-2027 SEDOL: BZBZQX3	220,000,000	202,329.60	209,673.17
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	200,000,000	145,610.00	136,904.69
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	100,000,000	99,828.80	68,659.88
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	965,000,000	744,081.06	672,684.03
BOEING CO 5.04% DUE 05-01-2027 SEDOL: BM8XFS7	2,900,000,000	2,900,000.00	2,906,957.97
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	245,000,000	229,034.94	227,054.06
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	175,000,000	175,000.00	186,360.43
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO SEDOL: BP2CRG3	134,000,000	116,979.68	83,788.10
BP CAP MKTS AMER INC 5.227% 11-17-2034 SEDOL: BPZRN4	1,360,000,000	1,356,044.10	1,340,636.39
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	200,000,000	123,806.00	120,168.60
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	350,000,000	345,962.66	289,268.07
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4	50,000,000	51,461.50	42,569.98
BRISTOL MYERS SQUIBB CO .75% DUE 11-13-2025 SEDOL: BMCWGV0	980,000,000	986,860.00	949,346.51
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL: BMCWH17	165,000,000	107,522.25	109,641.34
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	385,000,000	384,048.13	371,397.79
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	1,125,000,000	723,780.00	651,967.54
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	480,000,000	477,921.60	349,911.53
BRIXMOR OPERATING PARTNERSHIP LP 5.5% 02-15-2034 SEDOL: BP2TBC8	370,000,000	369,319.20	367,489.51

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BROWN FORMAN CORP 4% DUE 04-15-2038 SEDOL: BFY0DG7	360,000.000	442,291.42	314,199.99
BSTN PPTYS LTD 3.4% DUE 06-21-2029 SEDOL: BK6WVQ2	400,000.000	399,260.00	366,988.61
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL: BD04819	100,000.000	128,746.00	88,452.25
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	100,000.000	77,833.00	78,311.66
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	340,000.000	321,272.80	294,527.64
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	70,000.000	81,036.90	68,877.34
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL: BD00GW4	45,000.000	55,123.22	43,111.28
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL: BNW2JM9	365,000.000	362,937.75	227,543.05
CABOT CORP FIXED 5% DUE 06-30-2032 SEDOL: BPQCN05	500,000.000	496,650.00	487,922.84
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6	750,000.000	787,884.00	483,544.25
CAPITAL ONE FINL CORP 2.618% 11-02-2032 CUSIP: 14040HCJ2	355,000.000	283,446.20	293,994.64
CARGILL INC 2.125% 11-10-2031 SEDOL: BPLQRD3	545,000.000	455,698.87	450,476.67
CARRIER GLOBAL CORP 2.7% 02-15-2031 SEDOL: BMT6MT5	250,000.000	219,657.50	216,971.24
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	100,000.000	79,270.94	71,842.60
CATERPILLAR FINL SVCS CORP 4.7% 11-15-2029 SEDOL: BT6PHF5	300,000.000	299,511.00	298,954.16
CATERPILLAR INC 3.25% DUE 04-09-2050 REG SEDOL: BLGYRQ7	260,000.000	301,877.09	179,955.22
CATERPILLAR INS 3.803% DUE 08-15-2042 SEDOL: B95BMR1	440,000.000	549,771.16	357,845.07
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2	80,000.000	92,554.40	60,616.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	50,000,000	55,664.00	36,650.32
CENCORA INC 4.85% 12-15-2029 SEDOL: BPG4K22	395,000,000	394,932.30	393,035.03
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66	930,000,000	930,000.00	769,209.01
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	370,000,000	388,037.50	329,551.51
CENTERPOINT ENERGY FIXED 4.45% DUE 10-01-2032 SEDOL: BN72M36	600,000,000	573,546.00	571,094.83
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035 SEDOL: BT03MK5	325,000,000	323,937.25	317,852.33
CENTERPOINT ENERGY RES CORP 4.0% 04-01-2028 CUSIP: 15189WAL4	685,000,000	656,702.65	665,004.43
CENTERPOINT ENERGY RES CORP 5.4% 07-01-2034 SEDOL: BRXB0B9	200,000,000	208,326.00	199,646.96
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO CUSIP: 808513BK0	900,000,000	900,000.00	871,384.73
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	920,000,000	879,317.60	591,584.75
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	305,000,000	302,277.32	207,448.06
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	890,000,000	883,770.00	719,405.93
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP: 161175BS2	400,000,000	433,512.88	314,592.12
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO SEDOL: BMBP1C6	220,000,000	173,424.39	146,761.39
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	250,000,000	259,174.09	156,406.17
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	480,000,000	346,488.00	361,326.69
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	1,700,000,000	1,697,994.00	1,026,088.65
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	415,000,000	415,000.00	414,514.52

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	280,000.000	352,117.61	230,068.32
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	85,000.000	78,098.16	80,389.01
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0	55,000.000	67,631.85	53,590.67
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	700,000.000	700,000.00	703,810.18
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	1,000,000.000	997,740.00	1,024,274.65
CHUBB CORP 6% DUE 05-11-2037 SEDOL: B1XD1V0	225,000.000	251,727.30	238,749.31
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL: BM8K6Y1	175,000.000	174,384.00	172,977.09
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 SEDOL: BQ0JV50	665,000.000	664,674.15	602,113.12
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	780,000.000	600,021.72	513,625.65
CIGNA CORP NEW 3.05% DUE 10-15-2027 BEO SEDOL: BLCB784	1,900,000.000	1,903,078.00	1,818,092.58
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL: BMCDRL0	820,000.000	1,071,667.37	701,311.08
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	125,000.000	124,497.50	121,596.60
CITIBANK N A 5.57% 04-30-2034 CUSIP: 17325FBG2	335,000.000	335,390.69	338,820.20
CITIGROUP INC FIXED 2.666% DUE 01-29-2031 SEDOL: BKM5R0	1,000,000.000	898,622.30	884,683.85
CITIGROUP INC SR NT 3.057% 01-25-2033 SEDOL: BMGD3D3	800,000.000	800,000.00	687,388.56
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	585,000.000	497,327.35	495,582.94
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1	300,000.000	300,000.00	298,560.65
CITIGROUP INC 3.668% 07-24-2028 SEDOL: BF347Y6	1,570,000.000	1,777,868.00	1,520,742.13

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC 3.785% CUSIP: 172967NN7	03-17-2033 185,000,000	171,210.10	166,133.81
CITIGROUP INC 3.878% CUSIP: 172967LU3	DUE 01-24-2039 465,000,000	399,982.10	387,898.15
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	95,000,000	85,040.20	81,538.31
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	1,395,000,000	1,817,179.74	1,226,958.76
CITIGROUP INC 5.174% 02-13-2030 CUSIP: 172967PF2	1,000,000,000	1,000,000.00	999,049.32
CITIZENS FINL GROUP INC 6.645% SEDOL: BP9RLD6	04-25-2035 450,000,000	484,054.40	475,656.07
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	235,000,000	335,490.33	223,963.14
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	855,000,000	1,198,203.22	711,988.32
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 SEDOL: B1L4G76	215,000,000	209,098.25	217,562.93
CMS ENERGY CORP 3.6% DUE 11-15-2025 SEDOL: BZBZMK2	970,000,000	932,199.10	962,088.29
CNH INDL CAP LLC 4.5% 10-08-2027 SEDOL: BQGCZ17	630,000,000	628,796.70	624,365.13
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23	1,475,000,000	1,527,338.35	890,570.38
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	360,000,000	383,900.40	347,039.49
COMCAST CORP NEW FIXED 3.969% DUE SEDOL: BFWQ3V2	11-01-2047 243,000,000	219,266.19	184,276.88
COMCAST CORP NEW FIXED 3.999% DUE SEDOL: BFW31L9	11-01-2049 120,000,000	92,122.80	90,888.72
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	1,615,000,000	1,040,966.10	963,210.52
COMCAST CORP NEW 2.887% 11-01-2051 SEDOL: BQ7XHB3	BEO 3,153,000,000	2,293,577.90	1,900,006.16
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	3,277,000,000	3,312,970.79	1,914,245.33

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	1,700,000.000	1,693,625.00	1,471,750.21
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	65,000.000	64,911.60	42,173.61
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	190,000.000	189,228.60	126,434.49
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL: BDT5L92	735,000.000	620,999.50	549,440.99
COMWLTH EDISON CO 3.65% DUE 06-15-2046 SEDOL: BYQHP74	450,000.000	346,995.00	336,368.75
COMWLTH EDISON CO 3.7% DUE 03-01-2045 SEDOL: BW01ZS9	150,000.000	138,255.00	114,586.83
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	10,000.000	12,183.26	9,421.99
CONAGRA BRANDS INC 1.375% DUE 11-01-2027 SEDOL: BL68NL6	225,000.000	197,853.75	204,291.46
CONNECTICUT LIGHT & POWER CO 4.95% 08-15-2034 SEDOL: BSMRWS6	160,000.000	159,288.00	156,056.50
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	340,000.000	370,881.77	245,983.75
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	775,000.000	773,752.25	566,698.47
CONOCOPHILLIPS CO 5.05% 09-15-2033 SEDOL: BQD1V97	330,000.000	329,363.10	325,778.03
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	340,000.000	338,874.60	323,381.04
CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL: BN4QFZ4	860,000.000	860,000.00	563,242.77
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	105,000.000	114,926.10	80,268.62
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	105,000.000	115,524.33	80,138.43
CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL: B8MJ1K7	125,000.000	137,804.35	100,109.93
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SEDOL: B7RDY08	95,000.000	110,583.80	79,278.07

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	580,000.000	714,038.65	492,059.79
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	245,000.000	322,168.76	205,727.57
CONS EDISON CO N Y 5.7% DUE 06-15-2040 SEDOL: B5M23K9	60,000.000	71,878.20	60,330.48
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG SEDOL: BJMGLG1	500,000.000	615,935.00	393,919.89
CONSUMERS ENERGY CO 4.7% 01-15-2030 SEDOL: BP091D1	500,000.000	498,875.00	496,522.17
CONSUMERS ENERGY 4.05% DUE 05-15-2048 CUSIP: 210518DB9	965,000.000	1,249,866.50	769,047.98
CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031 SEDOL: BPDHHP7	1,190,000.000	1,190,851.90	1,201,884.10
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5	800,000.000	637,918.30	647,783.74
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	435,000.000	434,081.10	411,569.31
COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO SEDOL: B8J94N4	40,000.000	49,455.13	32,029.33
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	1,090,000.000	1,085,182.20	758,902.34
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	80,000.000	95,630.40	61,299.62
CROWN CASTLE INTL 2.25% DUE 01-15-2031 SEDOL: BMG11F2	500,000.000	499,150.00	420,351.87
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	560,000.000	719,712.00	461,688.54
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	350,000.000	517,166.49	372,078.28
CUMMINS INC 4.875% DUE 10-01-2043 SEDOL: BF262M6	25,000.000	35,010.75	22,935.83
CVS HEALTH CORP 1.3% DUE 08-21-2027 REG SEDOL: BKVKD76	1,145,000.000	1,150,484.55	1,037,615.91
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82	810,000.000	801,851.40	804,806.94

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	1,260,000.000	1,577,722.87	1,089,654.98
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	560,000.000	475,983.20	461,839.83
CVS HEALTH CORP 5.3% 06-01-2033 SEDOL: BQ0ML48	700,000.000	697,851.00	671,212.89
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	240,000.000	238,440.00	225,765.58
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	700,000.000	700,000.00	601,693.68
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	825,000.000	797,401.20	607,475.66
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051 SEDOL: BRBW810	46,000.000	36,278.69	31,258.79
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	76,000.000	111,074.61	90,157.60
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	47,000.000	69,909.60	59,931.98
DENTSPLY SIRONA FIXED 3.25% 06-01-2030 SEDOL: BL6D184	620,000.000	559,612.78	547,866.88
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	210,000.000	155,494.50	158,849.16
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	55,000.000	54,976.35	51,714.42
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL: BP2CXW1	695,000.000	442,110.35	508,961.64
DISCOVER BANK 2.7% DUE 02-06-2030 SEDOL: BK5BPG8	600,000.000	598,746.00	529,532.19
DISNEY WALT CO SR NT 4.75% 09-15-2044 SEDOL: BJQX533	1,585,000.000	2,149,868.39	1,420,371.71
DISNEY WALT CO 3% DUE 07-30-2046 SEDOL: BDGTNC4	860,000.000	624,024.60	577,760.84
DOMINION ENERGY INC 6.625% 05-15-2055 SEDOL: BR85ZP5	65,000.000	66,924.00	66,082.64
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	810,000.000	967,011.27	641,028.78

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	105,000,000	136,585.11	89,187.60
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SEDOL: BKBZCX0	590,000,000	830,441.31	553,276.96
DTE ELEC CO 5.4% DUE 04-01-2053 SEDOL: BPYT0D0	245,000,000	244,549.20	237,949.11
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	390,000,000	304,898.10	312,400.21
DTE ENERGY CO FIXED 1.05% DUE 06-01-2025 SEDOL: BMD7L75	810,000,000	819,136.80	797,504.24
DTE ENERGY CO 4.95% 07-01-2027 SEDOL: BP090S9	200,000,000	199,762.00	200,729.92
DUKE ENERGY CORP 3.4% DUE 06-15-2029 SEDOL: BJN4JY8	650,000,000	737,431.50	608,847.62
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	1,440,000,000	1,671,068.58	1,061,362.60
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	70,000,000	52,878.00	52,185.05
DUKE ENERGY FLA FIXED 2.4% DUE 12-15-2031 SEDOL: BP0PQF6	225,000,000	197,691.75	189,989.99
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	90,000,000	89,921.61	72,171.07
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	1,075,000,000	652,202.50	650,203.82
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL: BNKD9L3	1,500,000,000	1,491,105.00	1,419,647.37
DUKE ENERGY 2.387% DUE 07-01-2039 SEDOL: BMFCDJ4	175,000,000	143,549.00	140,043.74
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 SEDOL: BZ4DLN9	55,000,000	47,374.80	43,517.41
DUKE UNIV 2.757% 10-01-2050 SEDOL: BMZN104	240,000,000	157,056.00	154,074.82
EATON CORP OHIO 4 DUE 11-02-2032 SEDOL: BQRRXS4	375,000,000	453,869.63	350,440.20
EATON CORP OHIO 4.15% 03-15-2033 SEDOL: BPSLKJ8	255,000,000	254,818.95	239,774.70

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EBAY INC 4 DUE 07-15-2042 CUSIP: 278642AF0	485,000.000	551,257.71	386,021.92
ECOLAB INC 2.7% DUE 11-01-2026 SEDOL: BD9NGC4	850,000.000	802,459.50	823,128.43
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	350,000.000	296,940.00	294,363.10
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	155,000.000	160,693.86	156,895.44
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	175,000.000	174,940.50	163,126.13
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMR08	185,000.000	177,812.75	167,820.89
ELI LILLY AND COMPANY 4.7% 02-09-2034 SEDOL: BSHRLD9	205,000.000	210,135.25	198,731.96
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO SEDOL: BLDBF90	1,640,000.000	1,636,359.20	1,015,280.62
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	1,055,000.000	1,038,940.50	1,011,057.50
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	145,000.000	165,802.64	143,274.81
ENERGY TRANSFER L P 6.05% 09-01-2054 SEDOL: BRK1WR2	455,000.000	452,547.55	445,309.79
ENERGY TRANSFER L P 6.4% 12-01-2030 SEDOL: BR3TGY8	900,000.000	898,965.00	951,022.68
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMMW9	1,000,000.000	995,230.00	966,747.53
ENERGY TRANSFER 2.9% DUE 05-15-2025 SEDOL: BL3BQ64	1,600,000.000	1,598,784.00	1,587,675.74
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	75,000.000	66,432.00	66,202.38
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	150,000.000	129,552.00	131,501.07
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	460,000.000	547,582.16	489,222.68
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	905,000.000	1,065,897.15	1,024,668.10

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045 SEDOL: BSM8V15	150,000,000	117,750.00	128,902.31
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	30,000,000	23,775.00	26,988.13
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	400,000,000	464,263.53	283,951.87
ENTERGY LA LLC 5.15% 09-15-2034 SEDOL: BSMRK04	660,000,000	657,485.40	649,393.66
ENTERGY TEX RESTORATION FDG II LLC 3.697% 12-15-2036 SEDOL: BRCFSC9	540,000,000	476,231.40	488,950.61
ENTERGY TEXAS INC 5.55% 09-15-2054 SEDOL: BMYKZ26	270,000,000	268,066.80	262,141.08
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	95,000,000	84,579.45	84,774.56
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85% DUE 08-15-2042 SEDOL: B5LM203	115,000,000	115,215.14	103,912.14
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	60,000,000	54,648.60	55,352.28
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	895,000,000	1,195,709.11	894,945.58
ENTERPRISE PRODS 6.65% DUE 10-15-2034 SEDOL: B06K8Q5	345,000,000	376,331.58	375,167.38
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	560,000,000	555,352.00	368,827.44
ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035 SEDOL: BT8P667	325,000,000	323,050.00	314,676.23
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	45,000,000	60,056.57	40,074.97
EQUIFAX INC 5.1% 06-01-2028 SEDOL: BNDVQX5	800,000,000	797,624.00	802,971.44
EQUINIX INC 1.45% DUE 05-15-2026 BEO SEDOL: BMF4F05	600,000,000	599,136.00	573,829.70
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SEDOL: BF4G280	110,000,000	88,856.90	85,453.20
ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034 SEDOL: BRQPL48	230,000,000	230,009.26	218,263.88

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	1,195,000.000	972,513.22	787,196.99
EVERSOURCE ENERGY 2.9% 03-01-2027 SEDOL: BNQSG88	300,000.000	299,706.00	288,006.43
EVERSOURCE ENERGY 5.95% 07-15-2034 SEDOL: BLDCH20	475,000.000	494,451.25	486,736.20
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	335,000.000	424,239.76	279,136.19
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	180,000.000	237,397.93	152,031.84
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	405,000.000	454,478.20	391,016.46
EXELON GENERATION 5.75% DUE 10-01-2041 SEDOL: B4LTXL5	360,000.000	405,759.56	351,634.68
EXPEDIA INC DEL 5% DUE 02-15-2026 SEDOL: BYWJ6Z9	130,000.000	145,644.20	130,182.30
EXPEDIA INC FIXED 3.8% DUE 02-15-2028 CUSIP: 30212PAP0	315,000.000	336,355.84	304,301.87
EXTRA SPACE STORAGE L P GTD NT 2.55% 06-01-2031 SEDOL: BNQQ6G0	220,000.000	192,044.60	187,128.29
EXXON MOBIL CORP 2.992% DUE 03-19-2025 SEDOL: BL68H25	745,000.000	813,882.70	742,682.63
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	405,000.000	454,050.32	284,333.98
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL: BW9RTS6	196,000.000	147,086.24	147,454.30
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	120,000.000	121,131.60	97,437.63
FEDEX CORP BOND 5.1 DUE 01-15-2044 SEDOL: BHZFZM5	50,000.000	61,300.71	45,645.75
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL: B8DMKV9	70,000.000	67,518.50	54,750.94
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL: BF42ZD4	30,000.000	35,597.70	22,986.77
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	860,000.000	768,617.18	673,398.56

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	470,000.000	587,938.88	391,963.64
FEDEX CORP 5.25% DUE 05-15-2050 SEDOL: BKQNBH6	325,000.000	452,777.14	297,926.18
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 SEDOL: BKQN7C3	335,000.000	217,281.00	243,518.40
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048 CUSIP: 31620MAZ9	30,000.000	36,578.40	24,740.94
FIFTH THIRD BANCORP SR NT FIXED TO FLTG RATE 4.055% 04-25-2028 SEDOL: BKS77K1	755,000.000	718,477.70	738,752.12
FISERV INC 3.2% DUE 07-01-2026 SEDOL: BKF0BV2	800,000.000	799,944.00	782,471.61
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPTY0N0	410,000.000	409,878.95	391,453.88
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SEDOL: BGC1MZ1	170,000.000	159,116.60	133,113.70
FLORIDA PWR & LT CO 5.3% 06-15-2034 SEDOL: BQKMP91	100,000.000	99,659.00	100,326.68
FMC CORP 4.5% DUE 10-01-2049 SEDOL: BJYGNS5	210,000.000	270,144.00	160,119.78
FMC CORP 5.15% 05-18-2026 SEDOL: BNDKPK2	550,000.000	551,760.00	550,559.88
FMC CORP 5.65% 05-18-2033 SEDOL: BNDT800	545,000.000	544,918.25	539,214.28
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	715,000.000	440,347.15	402,857.67
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	635,000.000	639,108.45	501,114.53
FORD MTR CO DEL 4.346% DUE 12-08-2026 SEDOL: BYPL1T1	1,300,000.000	1,300,000.00	1,279,669.98
FORD MTR CO DEL 6.625% DUE 10-01-2028 SEDOL: B89JSS7	400,000.000	468,792.00	415,423.50
FORD MTR CR CO LLC 4.687% 06-09-2025 SEDOL: BFZHS95	700,000.000	700,000.00	698,336.41
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	210,000.000	269,298.80	195,332.31

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GEN MTRS FINL CO FIXED 4.3% DUE 07-13-2025 SEDOL: BYZ5N31	180,000,000	200,934.45	179,474.18
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04	130,000,000	174,412.24	107,495.45
GENERAL ELEC CO 4.5% DUE 03-11-2044 SEDOL: BKRNVH7	130,000,000	112,336.90	112,561.96
GENERAL MLS INC 4.875% 01-30-2030 SEDOL: BTJ0L55	935,000,000	931,378.10	929,086.70
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4	700,000,000	699,559.00	644,739.89
GENERAL MTRS CO 5.2% DUE 04-01-2045 SEDOL: BV54K36	35,000,000	41,822.96	30,395.91
GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7	235,000,000	245,102.65	236,811.15
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	750,000,000	1,000,483.72	744,067.95
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	150,000,000	202,693.15	157,494.28
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO SEDOL: BMW7ZC9	270,000,000	268,029.00	250,993.75
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	1,660,000,000	2,087,824.26	1,424,291.55
GILEAD SCIENCES 4.6% DUE 09-01-2035 CUSIP: 375558BG7	195,000,000	244,638.14	183,901.14
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	305,000,000	334,448.87	273,230.79
GILEAD SCIENCES 5.5% DUE 11-15-2054 SEDOL: BM9W8W8	840,000,000	837,555.60	818,567.43
GLOBAL PMTS INC 4.15% DUE 08-15-2049 SEDOL: BJXV303	665,000,000	505,843.40	496,199.86
GLOBE LIFE INC 5.85% 09-15-2034 SEDOL: BQXJTX1	485,000,000	486,033.45	487,844.00
GOLDMAN SACHS BANK USA FLTG RT 03-18-2027 SEDOL: BRC2M95	1,000,000,000	1,000,000.00	1,001,704.16
GOLDMAN SACHS BK USA 5.414% 05-21-2027 SEDOL: BPZRNM3	600,000,000	600,000.00	604,684.07

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 SEDOL: BMGDC88	1,000,000.000	958,290.00	972,614.03
GOLDMAN SACHS GROUP INC 1.431% 03-09-2027 SEDOL: BNVTRK5	1,925,000.000	1,833,111.00	1,847,954.36
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL: BMGDCB1	195,000.000	177,693.35	185,005.69
GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030 SEDOL: BKT1TF1	1,805,000.000	1,885,901.00	1,598,651.46
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	140,000.000	102,350.17	102,150.73
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	1,445,000.000	1,301,764.05	1,224,062.37
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	1,000,000.000	1,000,000.00	957,656.72
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	800,000.000	800,000.00	786,089.46
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	635,000.000	635,000.00	613,805.67
GOLDMAN SACHS GROUP INC 5.727% 04-25-2030 SEDOL: BSCB4X7	1,000,000.000	1,000,000.00	1,020,501.31
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3	975,000.000	912,687.75	863,677.88
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	1,125,000.000	1,557,958.45	1,209,195.63
GOODYEAR TIRE & RUBR CO SR NT 5.625% 04-30-2033 SEDOL: BNXHJG7	910,000.000	910,000.00	799,056.31
GRAY OAK PIPELN 3.45% DUE 10-15-2027 SEDOL: BKX94H8	400,000.000	399,988.00	380,711.96
GXO LOGISTICS INC 6.5% 05-06-2034 SEDOL: BRS9QH6	500,000.000	494,300.00	512,878.95
HACKENSACK 2.675% DUE 09-01-2041 SEDOL: BMW4TQ2	135,000.000	93,507.75	93,508.74
HALEON US CAPITAL LLC 3.375% 03-24-2029 SEDOL: BP0SVZ0	185,000.000	171,781.75	173,998.14
HALLIBURTON CO 4.5 DUE 11-15-2041 SEDOL: B5TFVQ3	210,000.000	191,963.25	180,717.21

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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			
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	380,000.000	378,897.10	331,348.42
HARTFORD FINL SVCS 6.625 DUE 04-15-2042 SEDOL: B7N8YL8	235,000.000	238,400.45	250,087.77
HASBRO INC 3.5% DUE 09-15-2027 SEDOL: BF0P0H6	225,000.000	242,303.02	217,052.04
HASBRO INC 6.35% DUE 03-15-2040 SEDOL: B66F4L9	125,000.000	159,165.74	126,412.36
HCA INC SR SECD NT 3.625% 03-15-2032 SEDOL: BPLJQ13	700,000.000	693,091.00	616,993.07
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	740,000.000	526,615.71	479,457.66
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	405,000.000	527,211.49	351,198.16
HCA INC 5.375% DUE 09-01-2026 SEDOL: BYZLW87	200,000.000	200,000.00	200,595.17
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	585,000.000	581,624.55	558,109.01
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	100,000.000	113,650.00	101,507.19
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	600,000.000	599,592.00	624,897.07
HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027 SEDOL: BZ5ZRW5	535,000.000	558,506.56	527,670.71
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 SEDOL: BMXNK76	100,000.000	67,485.00	64,060.04
HOME DEPOT INC 1.875% 09-15-2031 SEDOL: BP0TWW7	1,365,000.000	1,356,373.20	1,127,792.99
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	425,000.000	245,259.00	240,959.62
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	930,000.000	630,298.20	623,633.26
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	360,000.000	348,155.60	251,394.27
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	105,000.000	129,801.00	82,202.99

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	680,000.000	821,294.68	575,540.35
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	200,000.000	262,928.87	166,960.19
HOME DEPOT INC 4.95% 06-25-2034 SEDOL: BPLZ1N8	120,000.000	118,854.00	118,473.31
HP ENTERPRISE CO 4.55% 10-15-2029 SEDOL: BRSF102	915,000.000	914,030.10	892,304.74
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	470,000.000	461,004.20	443,249.69
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	610,000.000	609,688.90	566,183.97
HYATT HOTELS CORP 4.375% 09-15-2028 SEDOL: BYVN652	100,000.000	99,866.00	97,228.41
HYATT HOTELS CORP 4.85% DUE 03-15-2026 SEDOL: BYPJ117	370,000.000	411,359.71	369,779.52
ICON INVTS 6 DESIGNATED ACTIVITY CO 6.0% 05-08-2034 CUSIP: 45115AAC8	590,000.000	610,095.40	596,561.74
IDA PWR CO SECD 4.2% DUE 03-01-2048 SEDOL: BDVQB59	350,000.000	278,075.00	278,142.86
ILLUMINA INC SR NT 4.65% 09-09-2026 SEDOL: BP4YG82	827,000.000	827,549.17	824,153.28
IN MICH PWR CO 4.55% DUE 03-15-2046 SEDOL: BYPJ106	500,000.000	652,900.00	423,188.51
INDIANA MICH PWR CO 4.25% 08-15-2048 SEDOL: BFXV4T1	580,000.000	461,726.40	457,867.87
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4	105,000.000	104,697.60	103,293.66
INGERSOLL RAND INC 5.7% 06-15-2054 SEDOL: BSQLDZ8	175,000.000	174,284.25	172,006.77
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	1,220,000.000	969,698.16	729,396.73
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	1,042,000.000	1,136,660.28	687,944.30
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	695,000.000	973,247.16	537,712.82

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTEL CORP 5.38% 02-10-2033 SEDOL: BMX7HG6	160,000,000	159,544.00	154,728.89
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG CUSIP: 459200KC4	645,000,000	830,846.78	518,555.29
INTL BUSINESS FIXED 2.95% DUE 05-15-2050 SEDOL: BMZ8217	1,160,000,000	1,057,967.70	732,055.66
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	160,000,000	159,969.60	109,324.85
INTST PWR & LT CO SR DEB 6.25 DUE 07-15-2039 SEDOL: B682Y29	160,000,000	232,405.01	169,085.11
ITC HLDGS CORP 2.95% DUE 05-14-2030 SEDOL: BMDHQ70	250,000,000	212,187.50	223,655.80
ITC HLDGS CORP 5.3% DUE 07-01-2043 SEDOL: BBTPVX2	315,000,000	285,125.40	289,863.54
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	635,000,000	637,197.10	645,935.65
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9	285,000,000	203,505.00	214,789.03
JEFFERIES GROUP LLC / JEFFERIES 2.625% 10-15-2031 SEDOL: BMTVQ54	40,000,000	30,770.35	33,736.86
JEFFERIES GROUP 6.25% DUE 01-15-2036 SEDOL: B992076	25,000,000	33,199.98	25,691.32
JEFFERIES GROUP 6.5% DUE 01-20-2043 SEDOL: B9CT5D5	815,000,000	1,110,369.34	866,162.07
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	465,000,000	431,967.97	309,376.59
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	385,000,000	385,261.61	220,665.09
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL: BD319Y7	880,000,000	1,129,999.14	704,014.60
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL: BDG0907	207,000,000	282,911.04	175,146.06
JOHNSON CTLS INTL PLC/TYCO FIRE & SEC F 4.9% DUE 12-01-2032 BEO SEDOL: BP9RX18	515,000,000	513,176.90	501,633.95
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL: BL56D22	245,000,000	245,000.00	235,290.42

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 1.578% 04-22-2027 SEDOL: BMGDC66	1,685,000.000	1,509,979.74	1,617,380.60
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	175,000.000	146,653.50	145,082.15
JPMORGAN CHASE & CO 2.005% 03-13-2026 SEDOL: BL73978	772,000.000	727,023.28	767,534.37
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	1,795,000.000	1,196,593.15	1,190,843.05
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	1,595,000.000	1,164,405.28	1,183,502.23
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	635,000.000	483,362.70	466,707.91
JPMORGAN CHASE & CO 3.782% 02-01-2028 CUSIP: 46625HRY8	1,050,000.000	1,201,158.00	1,027,812.32
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL: BDRJGF7	30,000.000	24,270.26	23,094.68
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	1,790,000.000	1,719,282.98	1,400,720.56
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	455,000.000	383,046.85	359,238.18
JPMORGAN CHASE & CO 4.323% 04-26-2028 SEDOL: BMGDC11	815,000.000	798,779.80	805,173.89
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	655,000.000	655,000.00	639,906.04
JPMORGAN CHASE & CO 5.571% 04-22-2028 CUSIP: 46647PEE2	700,000.000	699,713.00	711,952.65
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL: BRBH8L5	1,000,000.000	1,003,190.00	1,000,440.08
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL: BM9BPB3	2,000,000.000	1,785,640.00	1,935,538.82
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	480,000.000	334,075.20	325,490.45
KELLANOVA 4.5% DUE 04-01-2046 SEDOL: BD31BB8	615,000.000	794,045.72	518,332.50
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	1,685,000.000	1,641,420.42	1,564,212.68

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 SEDOL: BNTX3Z6	875,000.000	867,177.50	720,478.35
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	115,000.000	134,122.54	84,715.14
KIMCO RLTY CORP 3.7% DUE 10-01-2049 SEDOL: BKBNNMB2	110,000.000	90,005.30	79,963.63
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83ZS69	2,180,000.000	2,429,947.14	1,901,795.79
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SEDOL: BN2YL29	195,000.000	121,607.85	123,696.55
KINDER MORGAN 6.5% DUE 09-01-2039 SEDOL: B4KRMH9	350,000.000	363,908.00	366,108.48
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL: B3S4PJ8	225,000.000	250,370.60	233,906.97
KLA CORP 5.25% 07-15-2062 SEDOL: BQ5J0D6	400,000.000	383,367.04	375,026.48
KLA CORP 5.65% DUE 11-01-2034 SEDOL: BSDRZ19	80,000.000	107,911.31	82,309.01
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP: 50076QAR7	680,000.000	731,657.35	750,054.15
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	1,630,000.000	1,715,956.42	1,319,944.87
KROGER CO 5.4% DUE 07-15-2040 SEDOL: B3XL1X0	150,000.000	203,125.16	144,522.39
KS GAS SVC 5.486% DUE 08-01-2034 SEDOL: BPG3YD8	171,038.570	170,961.61	174,055.75
LAB CORP AMER 2.95% DUE 12-01-2029 SEDOL: BKMJWY2	1,175,000.000	1,067,311.25	1,066,287.20
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	470,000.000	498,331.77	297,421.07
LEAR CORP 3.55% 01-15-2052 SEDOL: BP9RJ10	790,000.000	788,775.50	518,612.18
LEAR CORP 3.8% DUE 09-15-2027 SEDOL: BF6Q3F2	135,000.000	150,117.67	130,984.12
LILLY ELI & CO 2.75% DUE 06-01-2025 SEDOL: BYZZ676	900,000.000	984,159.00	892,775.48

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LINCOLN NATL CORP 4.35% 03-01-2048 SEDOL: BDDMLG6	290,000,000	363,868.80	225,478.72
LINCOLN NATL CORP 6.3% DUE 10-09-2037 SEDOL: B288RV9	115,000,000	158,135.43	119,716.72
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1	755,000,000	652,991.40	604,350.31
LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL: BF38WR6	263,000,000	346,594.60	208,300.03
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	425,000,000	450,727.63	266,654.97
LOCKHEED MARTIN 3.55% DUE 01-15-2026 SEDOL: BDCRZH1	150,000,000	148,842.00	148,554.83
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVYPPC4	560,000,000	626,028.82	441,846.84
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	310,000,000	405,162.33	290,958.38
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SEDOL: BNNKRH3	855,000,000	685,835.83	584,052.88
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	1,180,000,000	1,377,660.20	874,313.54
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	430,000,000	293,129.05	267,595.59
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	450,000,000	394,663.22	351,883.58
LOWES COS INC 4.25% DUE 09-15-2044 SEDOL: BQQLW68	23,000,000	24,259.83	17,825.07
LOWES COS INC 5.125% DUE 04-15-2050 BEO SEDOL: BMGWDH1	90,000,000	120,969.90	80,653.99
LPL HLDGS INC SR NT 144A 4% 03-15-2029 SEDOL: BMW6PS2	550,000,000	511,071.00	521,069.61
LYB INTL FIN B V 4.875% DUE 03-15-2044 SEDOL: BK3NZG6	130,000,000	161,598.92	111,851.91
LYB INTL FIN B V 5.25% DUE 07-15-2043 SEDOL: BLSP7X5	260,000,000	334,246.13	236,250.90
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	75,000,000	85,007.51	55,971.41

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	360,000,000	413,442.16	270,929.04
LYONDELLBASELL 4.625% DUE 02-26-2055 SEDOL: BXVMC87	315,000,000	378,122.85	248,483.15
L3HARRIS 1.8% DUE 01-15-2031 SEDOL: BMCVTZ2	750,000,000	635,940.00	617,626.16
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	235,000,000	228,455.25	233,566.42
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	365,000,000	364,522.26	210,012.02
MA INST TECH 3.959% DUE 07-01-2038 SEDOL: BYWPDY5	190,000,000	179,643.10	168,765.19
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	225,000,000	176,720.45	175,926.27
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	75,000,000	61,209.00	62,303.46
MARKEL CORP 4.15% DUE 09-17-2050 REG SEDOL: BJYDFL3	40,000,000	33,905.60	30,422.77
MARSH & MCLENNAN COMPANIES INC 4.65% 03-15-2030 SEDOL: BL9XND0	1,700,000,000	1,697,162.80	1,678,762.60
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	115,000,000	94,831.30	93,356.54
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	200,000,000	229,735.84	167,108.61
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	725,000,000	721,512.75	695,806.95
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	55,000,000	54,835.00	55,207.84
MARVELL TECHNOLOGY INC 1.65% DUE 04-15-2026 SEDOL: BN49F19	1,400,000,000	1,397,931.00	1,343,403.56
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	205,000,000	261,563.20	158,871.67
MATTEL INC 5.45 DUE 11-01-2041 SEDOL: B604531	420,000,000	463,260.00	375,879.08
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	300,000,000	299,037.00	286,124.42

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MEM 2.955% DUE 01-01-2050 SEDOL: BMHGV23	310,000.000	195,486.00	203,519.68
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	195,000.000	127,857.28	112,050.66
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	65,000.000	40,176.50	37,465.83
MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025 SEDOL: BVG7BT7	750,000.000	814,260.00	748,573.36
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9	560,000.000	691,808.57	434,142.21
MERCK & CO INC NEW 3.9% 03-07-2039 SEDOL: BJ0KX14	100,000.000	91,877.00	84,733.54
MERCK & CO INC 5.85% DUE 06-30-2039 SEDOL: BG490B5	80,000.000	87,514.40	82,845.95
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	525,000.000	890,638.48	613,464.05
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	325,000.000	323,596.00	318,180.68
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	40,000.000	39,889.20	40,069.10
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	800,000.000	797,616.00	809,189.89
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL: BRF1CN3	695,000.000	931,958.32	614,203.05
METLIFE INC 4.125% DUE 08-13-2042 SEDOL: B815P82	290,000.000	220,342.00	240,776.36
METLIFE INC 5.7% DUE 06-15-2035 SEDOL: B0BXDC0	115,000.000	168,401.95	118,233.72
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL: BT3CPZ5	1,035,000.000	979,391.85	627,304.14
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	1,205,000.000	1,077,032.93	743,791.99
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	770,000.000	822,471.73	510,429.13
MICROSOFT CORP 3.125% DUE 11-03-2025 CUSIP: 594918BJ2	1,025,000.000	1,142,280.50	1,014,306.49

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	305,000.000	328,497.20	310,652.14
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL: BG493G1	190,000.000	201,554.30	158,341.83
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	750,000.000	853,058.21	599,439.52
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	100,000.000	104,816.00	91,995.93
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	425,000.000	583,609.28	402,713.45
MORGAN STANLEY BANK NA 5.504% 05-26-2028 SEDOL: BN4L582	2,360,000.000	2,364,264.70	2,392,903.69
MORGAN STANLEY BK N A 4.968% 07-14-2028 SEDOL: BRC1612	175,000.000	175,000.00	175,549.79
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	260,000.000	260,000.00	192,639.11
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	525,000.000	525,000.00	507,063.81
MORGAN STANLEY 1.928% DUE 04-28-2032 CUSIP: 6174468X0	1,790,000.000	1,764,513.50	1,464,410.19
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	1,085,000.000	887,550.30	882,658.43
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3	895,000.000	813,214.90	795,275.65
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	294,000.000	294,000.00	179,866.85
MORGAN STANLEY 3.622% 04-01-2031 SEDOL: BKP3KT2	800,000.000	709,312.00	743,098.03
MORGAN STANLEY 4.21% 04-20-2028 CUSIP: 61747YER2	1,200,000.000	1,200,000.00	1,182,625.31
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVRZ811	625,000.000	822,069.64	515,619.73
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	1,165,000.000	1,503,183.74	973,982.91
MORGAN STANLEY 4.457% 04-22-2039 CUSIP: 61744YAR9	390,000.000	502,341.84	349,378.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MORGAN STANLEY 4.654% 10-18-2030 CUSIP: 61747YFU4	800,000.000	800,000.00	782,823.78
MORGAN STANLEY 5.123% DUE 02-01-2029 SEDOL: BL0NSL2	1,000,000.000	1,000,010.00	1,002,776.69
MORGAN STANLEY 5.173% 01-16-2030 CUSIP: 61747YFK6	1,100,000.000	1,100,000.00	1,101,810.15
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	1,000,000.000	1,000,000.00	993,269.04
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	120,000.000	123,655.20	119,341.51
MORGAN STANLEY 5.656% 04-18-2030 SEDOL: BLDCKK9	1,000,000.000	1,000,000.00	1,017,857.11
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	115,000.000	136,212.90	102,510.95
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	1,480,000.000	1,707,539.06	1,214,399.98
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052 SEDOL: BN94M29	360,000.000	295,667.50	264,060.95
MYLAN INC 5.4 DUE 11-29-2043 SEDOL: BGN8240	360,000.000	475,656.77	322,437.40
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	440,000.000	373,749.20	364,656.47
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP: 62854AAP9	1,425,000.000	1,549,678.14	1,201,080.40
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL: BP961C2	105,000.000	79,747.50	77,789.02
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	250,000.000	184,065.61	168,022.93
NASDAQ INC 3.25% DUE 04-28-2050 REG CUSIP: 63111XAB7	160,000.000	138,065.60	107,151.26
NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027 SEDOL: BFXQN99	1,300,000.000	1,294,709.00	1,255,216.48
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	200,000.000	199,016.00	146,924.56
NETFLIX INC 5.4% 08-15-2054 SEDOL: BR2NKZ0	115,000.000	114,758.50	112,449.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NEW YORK & 4.763% DUE 08-01-2116 SEDOL: BD8PHR3	95,000,000	94,994.30	76,896.92
NEWMONT GOLDCORP CORP 5.875% 04-01-2035 SEDOL: BKTYJV6	145,000,000	196,501.10	149,437.95
NEWMONT GOLDCORP 5.45% DUE 06-09-2044 SEDOL: BJYRXM2	900,000,000	1,263,833.33	869,783.78
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: BG490N7	110,000,000	131,178.93	115,764.86
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	645,000,000	644,683.95	592,898.95
NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0	455,000,000	545,862.31	321,077.97
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL: BD72Q01	130,000,000	101,494.90	99,226.19
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	860,000,000	1,126,252.38	759,365.10
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	300,000,000	262,191.00	279,667.85
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	200,000,000	154,716.53	126,659.55
NORFOLK SOUTHN CORP 3.7% 03-15-2053 SEDOL: BNQSG1	55,000,000	43,006.70	39,574.43
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD1QK3	45,000,000	49,021.20	34,633.67
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL: BL6L2C9	245,000,000	262,024.04	158,649.23
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	515,000,000	509,958.02	460,377.66
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	395,000,000	393,475.30	367,416.75
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	775,000,000	1,134,235.53	726,769.38
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	195,000,000	157,444.50	153,199.96
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	215,000,000	192,850.70	192,847.48

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL: BLGSGS4	360,000.000	380,263.67	344,716.88
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038 SEDOL: BWTYX96	70,000.000	70,000.00	59,733.26
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL: BK1PN26	95,000.000	91,254.15	83,407.91
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL: BMZLFV7	410,000.000	409,737.60	362,446.88
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL: BD3S5K6	610,000.000	741,734.42	501,200.80
NSTAR ELEC CO 5.5% DUE 03-15-2040 SEDOL: B4ZX5G2	295,000.000	284,279.70	290,102.89
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	795,000.000	950,514.79	591,652.27
NVR INC 3% DUE 05-15-2030 SEDOL: BKY6KF8	800,000.000	866,816.00	722,140.02
NYU LANGONE HOSPS 3.38% DUE 07-01-2055 SEDOL: BKT3098	80,000.000	63,093.60	53,633.56
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	285,000.000	311,676.00	292,248.13
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	205,000.000	204,081.60	194,501.91
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	225,000.000	172,604.25	166,953.62
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	585,000.000	483,666.30	442,937.66
OGLETHORPE PWR CORP 3.75% 08-01-2050 SEDOL: BN77TJ6	305,000.000	212,281.85	217,357.04
OGLETHORPE PWR CORP 4.5% 04-01-2047 SEDOL: BMWQY5	65,000.000	53,399.45	53,312.33
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL: BJXRH21	100,000.000	110,112.20	88,147.23
OGLETHORPE PWR CORP 6.2% 12-01-2053 SEDOL: BR502C9	55,000.000	54,190.40	56,729.32
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL: B677P66	70,000.000	64,064.70	62,972.27

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
OGLETHORPE PWR 5.375% DUE 11-01-2040 SEDOL: B5M1JL9	210,000,000	179,476.50	198,779.73
OKLAHOMA GAS & ELEC CO 5.6% 04-01-2053 SEDOL: BNXHZF8	220,000,000	223,273.60	214,616.95
OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL: BD606N9	300,000,000	294,753.00	294,974.98
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	155,000,000	122,573.23	101,799.65
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	530,000,000	657,187.39	387,993.62
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	170,000,000	169,833.40	134,600.28
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	200,000,000	172,590.00	167,724.79
ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL: BZ16JQ0	200,000,000	154,618.00	153,826.70
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041 SEDOL: B8B7B80	400,000,000	371,988.00	351,292.48
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050 SEDOL: BKM7HG3	160,000,000	163,571.74	125,723.72
ONEOK INC NEW 4.35% 03-15-2029 SEDOL: BJ2XVC8	1,500,000,000	1,495,305.00	1,460,147.18
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	235,000,000	316,101.46	255,446.27
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	1,000,000,000	995,070.00	1,052,619.94
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	3,100,000,000	3,079,106.00	2,419,756.49
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	265,000,000	168,561.20	182,397.71
ORACLE CORP 2.5% DUE 04-01-2025 REG SEDOL: BM5JB35	1,500,000,000	1,499,445.00	1,491,376.62
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	245,000,000	232,377.72	191,833.35
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	1,180,000,000	1,367,669.95	827,440.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RCZ0	350,000.000	316,246.00	299,952.29
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	2,035,000.000	1,960,028.80	1,606,691.11
ORACLE CORP 4.3% DUE 07-08-2034 SEDOL: BP4W534	505,000.000	635,361.09	464,580.71
ORACLE CORP 4.5% DUE 07-08-2044 SEDOL: BP4W512	215,000.000	173,550.15	181,513.81
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	1,560,000.000	1,876,076.03	1,201,827.60
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42	700,000.000	698,011.00	652,841.12
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 CUSIP: 694308JP3	2,280,000.000	2,354,349.80	2,239,848.90
PACIFIC GAS & ELEC CO 1ST MTG BD 4.4% 03-01-2032 SEDOL: BPP37V8	1,100,000.000	1,096,623.00	1,033,913.00
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SEDOL: BYZKM62	1,300,000.000	1,368,652.00	1,028,741.95
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	530,000.000	456,455.25	452,883.31
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	385,000.000	338,530.50	420,190.73
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	105,000.000	70,091.70	78,983.87
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	425,000.000	484,501.71	276,972.67
PACIFICORP 2.7% DUE 09-15-2030 SEDOL: BL96VC4	890,000.000	738,504.20	786,248.05
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	250,000.000	141,025.00	148,941.79
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXC MN8	735,000.000	946,893.74	567,882.56
PACIFICORP 5.45% 02-15-2034 SEDOL: BRXGPV9	2,000,000.000	1,992,973.00	1,987,543.14
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	150,000.000	117,828.00	116,499.38

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PENSKE TRUCK 3.35% DUE 11-01-2029 SEDOL: BKVC2G4	400,000.000	398,216.00	370,092.68
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	230,000.000	221,858.20	169,289.15
PEPSICO INC 4.2% DUE 07-18-2052 SEDOL: BP5JXK7	100,000.000	99,881.00	81,720.25
PFIZER INC 2.7% DUE 05-28-2050 SEDOL: BMXGNZ4	1,000,000.000	1,052,480.43	616,149.86
PFIZER INC 4.1% 09-15-2038 SEDOL: BFY0KD3	1,500,000.000	1,497,135.00	1,310,485.76
PFIZER INC 4% DUE 03-15-2049 SEDOL: BJ1G678	985,000.000	1,271,757.41	774,078.16
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	1,340,000.000	1,259,075.67	1,256,650.69
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	730,000.000	519,975.31	512,345.94
PG&E RECOVERY FDG LLC 4.838% 06-01-2035 SEDOL: BQNKXR6	200,000.000	202,522.00	198,464.17
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL: BP6WVN4	375,000.000	374,956.91	373,661.46
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL: BPX32H1	400,000.000	399,987.48	347,877.21
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	1,065,000.000	1,062,249.73	1,020,789.87
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	445,000.000	460,825.86	352,296.66
PHILIP MORRIS INTL INC 5.375% 02-15-2033 SEDOL: BN457J9	1,315,000.000	1,334,462.00	1,317,857.93
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	240,000.000	263,420.11	204,403.46
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147	80,000.000	88,016.65	69,406.00
PHILLIPS EDISON GROCERY 5.75% 07-15-2034 SEDOL: BMZ0WQ8	185,000.000	183,773.25	185,383.96
PHILLIPS 66 CO 4.9% DUE 10-01-2046 SEDOL: BQYLTC5	90,000.000	92,411.20	77,471.97

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PIEDMONT NAT GAS 3.64% DUE 11-01-2046 SEDOL: BD82QD3	30,000,000	31,147.20	21,547.74
PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025 SEDOL: BYV3CJ8	240,000,000	266,911.16	239,647.90
PLAINS ALL AMERN 4.5% DUE 12-15-2026 SEDOL: BDBGH39	900,000,000	897,444.00	895,640.69
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	445,000,000	366,352.00	368,214.10
PRAXAIR INC 3.55% DUE 11-07-2042 SEDOL: B7XR437	230,000,000	178,309.80	181,090.20
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	345,000,000	362,843.40	208,730.69
PRIN LIFE GLOBAL 5.1% DUE 01-25-2029 SEDOL: BRBCTX9	364,000,000	368,950.83	364,795.01
PROLOGIS L P 1.625% DUE 03-15-2031 SEDOL: BMXM0W8	210,000,000	174,037.50	171,490.80
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	100,000,000	88,541.64	82,714.66
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	100,000,000	97,348.00	93,466.55
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFZCSL2	804,000,000	861,757.60	607,017.99
PRUDENTIAL FINL INC 6.75% 03-01-2053 SEDOL: BNZGRY6	245,000,000	257,617.50	255,576.65
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	450,000,000	487,643.04	343,324.26
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051 SEDOL: BLH17V2	40,000,000	39,830.40	25,391.71
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042 SEDOL: B7V8P28	410,000,000	319,065.50	313,672.79
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL: BNVTVM5	570,000,000	538,357.24	529,870.35
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	295,000,000	207,060.50	196,280.63
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL: BFY8V23	735,000,000	953,652.19	563,580.03

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL: BJZD6P3	95,000,000	101,413.88	78,119.12
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL: BK6LQH5	95,000,000	105,258.55	63,566.93
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	215,000,000	200,720.59	172,485.04
PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054 CUSIP: 745332CN4	150,000,000	149,998.50	147,220.05
PUGET SOUND ENERGY 4.3% DUE 05-20-2045 SEDOL: BD3J3P0	110,000,000	136,317.50	89,972.01
PUGET SOUND ENERGY 4.434% DUE 11-15-2041 SEDOL: B469075	70,000,000	76,174.00	57,270.76
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	835,000,000	821,535.70	823,714.11
PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028 SEDOL: BFMHWWX0	625,000,000	586,993.75	606,606.00
PVPTL VIPER ENERGY PARTNERS LP 5.375% DUE 11-01-2027 SEDOL: BKVB302	50,000,000	52,500.00	49,303.26
PVTPL ALCON FIN CORP 2.75% DUE 09-23-2026 SEDOL: BJLCQZ4	600,000,000	597,048.00	579,912.68
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	800,000,000	791,480.00	696,036.13
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	185,000,000	210,535.50	169,646.18
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	2,600,000,000	2,590,588.00	2,393,131.70
PVTPL BARINGS CLO LTD SE 18-1A CL A1 FLTG 04-15-2031 CUSIP: 06760GAA9	985,545.740	953,022.74	987,029.58
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO CUSIP: 05541VAF3	600,000,000	790,635.32	559,874.76
PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO SEDOL: BMCPJY3	3,400,000,000	3,393,336.00	2,932,630.59
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	1,684,000,000	1,587,041.98	1,375,537.43
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	1,625,000,000	1,655,243.70	1,211,536.84

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	210,000.000	214,897.70	169,327.41
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	400,000.000	400,000.00	348,373.51
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL: BL0HQH6	80,000.000	80,000.00	66,409.95
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	1,000,000.000	998,060.00	1,045,117.62
PVTPL CARGILL INC SR NT 144A 4.76% DUE 11-23-2045 BEO SEDOL: BZ9N9X0	300,000.000	279,534.00	265,631.42
PVTPL CMO BX TR 2021-ARIA BX 2021-ARIA AVAR RT DUE 10-15-2036 BEO CUSIP: 05608RAA3	1,300,000.000	1,226,875.00	1,296,343.75
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059 CUSIP: 59981TAC9	108,202.840	108,883.96	104,038.08
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO CUSIP: 64830NAA9	654,779.410	660,282.12	624,081.91
PVTPL CMO NEW RESIDENTIAL MTG LN TR 20-RPL1 CL A-1 VAR RT DUE 11-25-2059 CUSIP: 64828XAA1	924,921.060	941,908.83	879,476.73
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO SEDOL: BKDRF13	289,448.560	292,254.72	275,344.46
PVTPL COREBRIDGE GLOB FUNDING 4.65% 08-20-2027 SEDOL: BQB3T57	165,000.000	164,973.60	164,404.98
PVTPL COREBRIDGE GLOB FUNDING 5.2% 06-24-2029 SEDOL: BPBSKF2	365,000.000	367,679.10	366,933.40
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO SEDOL: BYVC6Q0	115,000.000	129,068.71	112,247.02
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO SEDOL: B8YWZN5	109,000.000	139,544.65	87,523.08
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	55,000.000	69,289.10	50,209.80
PVTPL EQUITABLE FINL LIFE GLOBAL 1.8% 03-08-2028 SEDOL: BMDB8Z4	470,000.000	431,022.90	424,785.28
PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO SEDOL: B28HLT2	454,000.000	694,885.04	512,226.43
PVTPL ERAC USA FIN LLC GTD NT 144A 3.8% DUE 11-01-2025/11-09-2015 BEO SEDOL: BYZGCQ0	380,000.000	365,765.20	377,388.87

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046 SEDOL: BYM4ZC4	340,000,000	271,255.40	276,279.61
PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053 SEDOL: BRJRD23	210,000,000	208,950.00	201,229.00
PVTPL GA GLOBAL FUNDING TRUST 5.2% 12-09-2031 SEDOL: BQVXDG6	200,000,000	199,652.00	195,180.61
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	215,000,000	213,550.90	218,526.71
PVTPL GLOBAL ATLANTIC FINANCE COMPANY 7.95% DUE 06-15-2033 SEDOL: BRRH8V9	845,000,000	967,877.55	936,691.83
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO SEDOL: BNGK4Y6	400,000,000	329,136.00	338,258.10
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78	430,000,000	430,722.30	416,927.75
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	450,000,000	503,198.55	503,137.70
PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043 SEDOL: BDGTN13	440,000,000	634,757.20	441,996.90
PVTPL HYUNDAI CAP AMER 1.8% 01-10-2028 SEDOL: BN7QL97	385,000,000	336,457.85	348,713.78
PVTPL HYUNDAI CAP AMER 2.1% 09-15-2028 SEDOL: BK9R5V7	1,100,000,000	1,098,790.00	985,278.60
PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO SEDOL: BYZDVQ4	315,000,000	284,627.70	268,023.60
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	300,000,000	298,422.00	210,715.06
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	930,000,000	656,085.20	625,349.01
PVTPL MARS INC 4.75% DUE 04-20-2033 SEDOL: BJJRMQ4	255,000,000	254,806.20	246,029.34
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78	135,000,000	147,483.48	90,261.97
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	85,000,000	102,268.14	88,532.95
PVTPL MUTUAL OF OMAHA GLOBAL 5.45% 12-12-2028 SEDOL: BSD6BD0	125,000,000	129,993.75	126,319.28

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064 SEDOL: BR88PN2	355,000.000	355,747.60	350,990.87
PVTPL NATIONAL SECS CLEARING CORP 4.9% 06-26-2029 SEDOL: BRRFXJ6	675,000.000	673,785.00	675,868.98
PVTPL NATIONAL SECS CLEARING CORP 5.0% 05-30-2028 SEDOL: BMJ0DK5	285,000.000	281,349.15	285,888.66
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	305,000.000	359,663.12	222,082.61
PVTPL NEW YORK ST ELEC & GAS CORP 1.95% DUE 10-01-2030 CUSIP: 649840CS2	100,000.000	76,831.00	82,979.55
PVTPL NEW YORK ST ELEC & GAS CORP 5.65% 08-15-2028 SEDOL: BPSNNP1	270,000.000	269,927.10	276,235.85
PVTPL NEW YORK STATE ELECTRIC AND GAS 2.15% 10-01-2031 SEDOL: BP0TW94	250,000.000	193,005.00	203,805.71
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	676,000.000	518,559.60	507,186.78
PVTPL ONCOR ELECTRIC DELIVERY CO 4.65% 11-01-2029 SEDOL: BL9YPY8	95,000.000	94,818.55	94,079.40
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO SEDOL: B1XCPL5	1,989,158.070	2,057,472.04	2,049,359.04
PVTPL PRINCIPAL LIFE GLOBAL FDG II 1.25% DUE 08-16-2026 REG SEDOL: BPCKW62	265,000.000	232,834.30	250,916.50
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	325,000.000	336,953.50	310,941.13
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048 SEDOL: BD0RRX3	375,000.000	351,535.10	303,747.98
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 SEDOL: BD0RRY4	390,000.000	375,872.16	343,922.45
PVTPL SEMPRA INFRASTRUCTURE PARTNERS LP 3.25% DUE 01-15-2032 BEO SEDOL: BM94BP8	290,000.000	231,739.00	242,228.84
PVTPL SLM STUDENT LOAN TRUST SR 10-C CL A5 FLTG RT 10-15-2041 CUSIP: 78445QAE1	361,407.500	390,545.98	374,445.09
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	300,000.000	299,403.00	268,954.61
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO SEDOL: BMDTNQ4	235,000.000	234,976.78	219,842.78

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United States - USD			
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP: 89177XAA5	78,490,300	78,585.21	80,204.79
PVTPL TRITON CONTAINER 06-15-2031 SEDOL: BN79ZF0	365,000,000	268,932.00	309,887.94
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799	700,000,000	700,000.00	688,281.19
PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035 SEDOL: BP93RF8	1,001,000,000	991,836.68	953,155.53
PVTPL VISTRA OPERATIONS CO LLC 5.7% 12-30-2034 SEDOL: BS89833	270,000,000	269,738.10	267,189.00
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	700,000,000	692,377.00	451,395.77
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	630,000,000	616,272.30	529,008.50
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	505,000,000	558,928.95	528,313.21
REALTY INCOME CORP 2.7% 02-15-2032 SEDOL: BPSQQY0	155,000,000	129,733.64	131,600.70
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	55,000,000	54,105.70	52,292.76
REGIONS FINL CORP FLTG RT 5.502% DUE 09-06-2035 SEDOL: BTFJ3Y9	435,000,000	433,237.55	424,361.02
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL: B3D5P18	70,000,000	97,109.33	82,728.26
REPUBLIC SVCS INC 5.7% DUE 05-15-2041 SEDOL: B59N1S9	135,000,000	191,541.53	134,906.20
REPUBLIC SVCS INC 6.2% DUE 03-01-2040 SEDOL: B53WC78	1,110,000,000	1,454,568.99	1,179,987.85
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL: BZ0W055	600,000,000	757,272.00	601,885.17
RGA GLOBAL FDG MEDIUM TERM SR SECD TRANCHE # TR 00006 5.05% 12-06-2031 SEDOL: BQ2KRM0	310,000,000	309,259.10	304,858.67
ROCKIES EXPRESS 3.6% DUE 05-15-2025 SEDOL: BH3T5N0	500,000,000	499,400.00	494,898.52
ROPER TECHNOLOGIES INC 4.9% 10-15-2034 SEDOL: BQB3TG8	735,000,000	731,763.05	706,696.66

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United States - USD			
ROPER TECHNOLOGIES 2.95% DUE 09-15-2029 SEDOL: BK4H0F1	235,000.000	210,322.65	214,674.82
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	900,000.000	860,004.00	651,217.14
ROYALTY PHARMA PLC 5.15% 09-02-2029 CUSIP: 78081BAQ6	1,225,000.000	1,218,867.10	1,221,767.48
RTX CORPORATION 1.9% 09-01-2031 CUSIP: 75513ECM1	685,000.000	632,068.05	560,659.66
RTX CORPORATION 2.25% DUE 07-01-2030 SEDOL: BLBCY76	300,000.000	265,179.00	260,938.12
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	660,000.000	710,250.90	433,025.89
RTX CORPORATION 3.5% 03-15-2027 USD SEDOL: BN6NLL1	465,000.000	445,009.65	453,535.62
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	1,835,000.000	1,931,161.70	1,386,808.50
RTX CORPORATION 4.125% 11-16-2028 SEDOL: BYVN9F3	100,000.000	99,964.00	97,322.91
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	190,000.000	196,325.87	153,389.35
RTX CORPORATION 4.7% DUE 12-15-2041 SEDOL: BN7GF51	225,000.000	202,560.75	199,912.88
RTX CORPORATION 4.8% DUE 12-15-2043 SEDOL: BM8NVQ7	365,000.000	380,460.95	324,158.41
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	395,000.000	393,518.75	430,306.52
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037 SEDOL: BPGN632	95,000.000	94,436.65	96,563.77
SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026 CUSIP: 785592AV8	170,000.000	176,478.70	171,601.35
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	1,160,000.000	768,535.85	742,696.50
SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031 SEDOL: BNBW867	800,000.000	798,176.00	687,656.49
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SEDOL: BNZJ110	190,000.000	188,001.20	179,507.17

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United States - USD			
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	1,165,000.000	1,480,871.17	926,489.40
SANTANDER HLDGS USA INC 6.342% 05-31-2035 SEDOL: BN4L8N8	880,000.000	894,147.65	894,533.65
SEMPRA ENERGY 5.5% 08-01-2033 SEDOL: BRV2JW8	700,000.000	697,900.00	701,607.68
SEMPRA 6.625% 04-01-2055 SEDOL: BRWLG90	440,000.000	440,000.00	439,344.96
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	345,000.000	357,996.75	351,813.08
SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL: BR4TTZ9	2,290,000.000	2,536,629.57	1,722,339.23
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL: BG0WVK8	600,000.000	424,938.00	395,853.18
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL: B7C01S1	65,000.000	65,271.40	50,655.97
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	60,000.000	71,673.00	50,857.78
SNAP ON INC FIXED 3.1% DUE 05-01-2050 SEDOL: BMDWQG4	470,000.000	527,424.05	311,540.63
SOLVENTUM CORP 5.4% 03-01-2029 SEDOL: BTTMX55	635,000.000	634,072.90	636,604.90
SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BTTMXB1	735,000.000	735,771.75	718,108.03
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	55,000.000	54,815.20	37,254.84
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021G 2.5% 06-01-2031 SEDOL: BN6M4G4	1,800,000.000	1,793,394.00	1,541,200.39
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	70,000.000	83,497.31	54,556.39
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	300,000.000	299,358.00	298,416.34
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	175,000.000	168,763.70	170,412.33
SOUTHERN CALIF GAS CO 2.95% 04-15-2027 SEDOL: BMZQGC0	200,000.000	184,462.00	192,399.94

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United States - USD			
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	285,000.000	284,444.25	283,667.27
SOUTHERN CALIF GAS CO 5.6% 04-01-2054 SEDOL: BP9QFS6	525,000.000	521,587.50	514,691.82
SOUTHERN CO 3.7% DUE 04-30-2030 REG SEDOL: BMCBVJ0	400,000.000	399,004.00	375,634.07
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	110,000.000	104,765.60	89,038.19
SOUTHN CAL EDISON 5.5% DUE 03-15-2040 SEDOL: B65ZDS0	765,000.000	1,006,277.27	746,243.30
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	310,000.000	245,614.78	240,117.03
SOUTHN NAT GAS CO 7.35 DUE 02-15-2031 BEO SEDOL: 2749958	270,000.000	358,308.35	296,338.08
SOUTHWEST GAS CORP 3.18% DUE 08-15-2051 BEO SEDOL: BNDMLS8	670,000.000	669,872.70	421,595.36
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	390,000.000	388,592.10	247,603.03
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SEDOL: BR4MSS4	220,000.000	218,367.60	222,643.25
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE 05-01-2050 SEDOL: BMDHPS4	540,000.000	596,289.64	350,326.06
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL: BWGCKS1	70,000.000	65,818.23	52,145.25
SOUTHWESTN ELEC 6.2% DUE 03-15-2040 SEDOL: B618D27	255,000.000	373,612.95	262,663.59
SPRINGLEAF FIN 7.125% DUE 03-15-2026 CUSIP: 85172FAN9	600,000.000	600,000.00	610,777.21
STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL: BMYC3C8	415,000.000	423,611.25	246,618.38
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	725,000.000	815,634.11	501,981.68
STATE STR CORP FLTG RT 4.53% DUE 02-20-2029 SEDOL: BSLT3G8	150,000.000	150,000.00	148,305.36
STEEL DYNAMICS INC 3.25% DUE 10-15-2050 SEDOL: BL68N83	125,000.000	128,741.60	82,218.83

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United States - USD			
STEEL DYNAMICS INC 5% DUE 12-15-2026 SEDOL: BD2ZND7	305,000.000	325,727.95	304,248.84
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	155,000.000	141,421.98	133,523.57
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	165,000.000	159,454.96	147,718.41
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	600,000.000	635,162.18	540,717.35
SUNOCO LOGISTICS 6.1% DUE 02-15-2042 SEDOL: B6QFF83	55,000.000	58,337.40	54,276.08
SUTTER HEALTH 2.294% DUE 08-15-2030 SEDOL: BNG3S76	454,000.000	386,335.84	394,669.12
SWEPCO STORM RECOVERY FU 4.88% 09-01-2041 CUSIP: 870696AA9	720,000.000	719,645.11	703,746.16
SYNCHRONY FINANCIAL 2.875% 10-28-2031 SEDOL: BNVW1Y6	465,000.000	389,725.40	385,810.98
SYNCHRONY FINL 4.5% DUE 07-23-2025 SEDOL: BYTRVS4	1,700,000.000	1,693,778.00	1,693,217.34
SYNCHRONY FINL 5.15% DUE 03-19-2029 SEDOL: BJQ1YC9	110,000.000	108,742.70	108,367.37
SYS CO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	217,000.000	330,809.13	238,200.42
SYS CO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	580,000.000	660,727.38	508,702.68
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	1,595,000.000	1,542,563.68	1,053,742.61
T-MOBILE USA INC 2.4% 03-15-2029 SEDOL: BMWDS51	400,000.000	399,736.00	360,260.72
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1	1,485,000.000	1,281,318.15	1,305,152.24
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	275,000.000	190,712.50	196,385.82
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	90,000.000	65,862.00	60,168.76
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	875,000.000	796,206.25	579,495.63

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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			
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	2,000,000.000	1,985,560.00	1,881,714.34
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP: 87264ACY9	600,000.000	590,514.00	587,658.04
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	770,000.000	768,313.70	700,396.47
TAMPA ELECTRIC CO 2.4% DUE 03-15-2031 BEO SEDOL: BLF7T05	440,000.000	438,565.60	376,217.49
TARGA RES CORP 4.2% 02-01-2033 SEDOL: BMYXYW8	600,000.000	598,890.00	545,171.01
TARGET CORP 2.25% DUE 04-15-2025 SEDOL: BK8TZP8	1,070,000.000	1,145,766.70	1,062,087.08
TARGET CORP 4.5% 09-15-2034 SEDOL: BTFJ1B2	350,000.000	342,084.85	332,998.49
TARGET CORP 4.8% DUE 01-15-2053 SEDOL: BPRCP19	110,000.000	109,900.05	98,336.27
TEXAS INSTRS INC FIXED 5% 03-14-2053 SEDOL: BMF9DQ2	85,000.000	85,035.29	77,986.00
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL: BMDYXZ8	460,000.000	355,726.81	321,032.95
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	275,000.000	318,642.49	205,913.26
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	1,275,000.000	1,577,767.40	1,084,009.65
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	245,000.000	224,459.20	236,798.28
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	140,000.000	143,229.80	142,606.03
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	200,000.000	215,982.00	224,988.23
TN GAS PIPELN CO 7.625% DUE 04-01-2037 SEDOL: 2053325	300,000.000	347,616.00	342,042.05
TOYOTA MTR CR CORP .8% DUE 01-09-2026 SEDOL: BM9TMP0	1,185,000.000	1,183,613.55	1,141,817.53
TOYOTA MTR CR CORP 4.35% 10-08-2027 SEDOL: BSHSND6	235,000.000	234,908.35	233,328.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051 SEDOL: BM8ZH54	100,000.000	67,625.00	65,304.93
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	1,030,000.000	1,073,157.00	1,055,776.68
TUCSON ELEC PWR CO 4% DUE 06-15-2050 SEDOL: BLH4L64	345,000.000	422,620.72	260,475.80
TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL: BF0P399	365,000.000	480,371.69	299,901.02
TYSON FOODS INC 5.15% DUE 08-15-2044 SEDOL: BQ0Q9V3	205,000.000	280,542.80	187,205.62
U S BK NATL ASSN CIN OH MEDIUM 4.507% 10-22-2027 SEDOL: BN6RX73	260,000.000	260,000.00	258,549.97
UDR INC 5.125% 09-01-2034 SEDOL: BSWT754	305,000.000	301,879.85	296,042.61
UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL: BMFX870	390,000.000	387,885.25	354,042.39
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL: B759FZ0	150,000.000	153,306.74	120,055.71
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	360,000.000	359,114.40	276,103.90
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	235,000.000	163,108.80	148,654.90
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	130,000.000	97,501.30	74,943.95
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFPF6	305,000.000	345,211.80	207,326.25
UNION PAC CORP 3.2% DUE 05-20-2041 SEDOL: BNKG3R6	360,000.000	286,654.40	269,670.35
UNION PAC CORP 3.35% DUE 08-15-2046 SEDOL: BDG22S2	100,000.000	101,048.74	71,536.40
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	175,000.000	196,027.00	116,847.38
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	105,000.000	87,409.35	75,075.94
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL: BD31BG3	860,000.000	1,039,128.12	687,152.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL: BYQGY41	195,000.000	219,289.77	156,963.27
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	90,000.000	103,502.89	75,544.43
UNITED PARCEL SERVICE INC 4.875% DUE 03-03-2033 SEDOL: BQMRXY5	630,000.000	629,798.40	623,554.46
UNITED PARCEL SERVICE 5.3% 04-01-2050 SEDOL: BMGJVN4	520,000.000	779,386.08	497,824.85
UNITED PARCEL SVC INC 5.5% 05-22-2054 SEDOL: BT03SY1	240,000.000	239,613.60	234,322.31
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	180,000.000	164,463.81	127,363.03
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	280,000.000	304,002.80	174,094.55
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	185,000.000	146,302.93	133,850.26
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	120,000.000	82,782.00	79,346.32
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	205,000.000	280,655.43	169,028.37
UNITEDHEALTH GROUP INC 4.95% 01-15-2032 SEDOL: BPDY832	990,000.000	1,000,546.70	977,662.89
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	110,000.000	107,869.06	99,122.15
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	290,000.000	301,774.00	282,031.97
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	485,000.000	372,517.70	353,338.22
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	1,030,000.000	792,208.65	768,619.08
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	1,300,000.000	1,810,271.71	1,146,375.78
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	135,000.000	140,575.50	139,317.53
UNIV SOUTHN CAL 3.841% DUE 10-01-2047 SEDOL: BYYHTX0	120,000.000	97,695.60	96,605.71

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL: BKS7BH6	260,000,000	220,196.54	166,601.40
US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049 SEDOL: BNVR6Y6	400,000,000	400,000.00	394,761.12
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	160,000,000	91,462.40	90,145.72
VA ELEC & PWR CO 4% DUE 11-15-2046 SEDOL: BZ12593	79,000,000	100,022.35	61,381.20
VA ELEC & PWR CO 6% DUE 05-15-2037 SEDOL: B1YYQG2	940,000,000	1,381,283.57	974,969.14
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL: BLGTT55	80,000,000	70,673.46	54,010.70
VALERO ENERGY CORP 6.625% DUE 06-15-2037 SEDOL: B1YLTG4	290,000,000	381,164.02	304,208.22
VERALTO CORP 5.35% 09-18-2028 SEDOL: BQB69X4	1,170,000,000	1,168,625.70	1,184,711.25
VERALTO CORP 5.45% 09-18-2033 SEDOL: BPLP882	310,000,000	315,549.00	311,234.96
VERISK ANALYTICS INC 5.25% 06-05-2034 SEDOL: BRJQ825	460,000,000	452,492.80	454,755.94
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	530,000,000	486,786.30	366,721.77
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	3,490,000,000	2,693,774.35	2,147,538.35
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	600,000,000	459,574.95	454,272.49
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	495,000,000	501,345.90	350,365.83
VERIZON 1.75% DUE 01-20-2031 SEDOL: BMWBBJ0	1,270,000,000	960,755.00	1,046,769.78
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	520,000,000	359,803.60	355,970.57
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	75,000,000	59,047.50	59,078.43
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	55,000,000	61,456.03	43,614.82

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	655,000.000	888,422.42	585,259.18
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	435,000.000	498,957.98	330,667.99
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	480,000.000	377,832.00	417,468.48
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050 SEDOL: BMF32K1	1,065,000.000	1,367,747.55	804,019.07
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	180,000.000	201,480.59	122,824.53
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 SEDOL: B7S97N9	145,000.000	113,907.65	115,521.79
VIRGINIA PWR FUEL SECURITIZATION LLC 4.877% 05-01-2033 SEDOL: BSPS6N9	625,000.000	625,793.75	624,495.12
VISA INC 3.15% DUE 12-14-2025 SEDOL: BYPHGN8	730,000.000	815,256.70	721,544.18
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	475,000.000	568,241.88	406,781.71
VMWARE INC 1.4% 08-15-2026 SEDOL: BM8BNM1	60,000.000	54,274.20	56,836.86
VULCAN MATERIALS CO 5.7% 12-01-2054 SEDOL: BRWLG34	220,000.000	218,772.40	214,473.98
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	85,000.000	88,372.80	92,727.03
WALMART INC 1.8% DUE 09-22-2031 BEO SEDOL: BMDP7Z9	735,000.000	732,390.75	613,475.83
WALMART INC 2.95% DUE 09-24-2049 SEDOL: BKS6GR8	440,000.000	307,414.80	294,602.08
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	595,000.000	524,173.59	439,324.50
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	370,000.000	271,805.70	276,219.00
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	1,200,000.000	1,200,000.00	966,576.68
WASTE CONNECTIONS 3.05% DUE 04-01-2050 SEDOL: BK9RVX1	530,000.000	358,057.40	341,644.70

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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			
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	1,320,000.000	1,309,110.00	1,173,376.59
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	874,000.000	664,871.96	636,751.82
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	600,000.000	738,066.49	466,248.60
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	1,190,000.000	1,469,407.54	956,654.42
WELLS FARGO & COMPANY 3.584% 05-22-2028 SEDOL: BF3R2P1	1,000,000.000	923,600.00	969,133.59
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	105,000.000	102,060.00	101,389.46
WELLS FARGO & COMPANY 5.198% 01-23-2030 CUSIP: 95000U3J0	1,100,000.000	1,100,000.00	1,102,443.65
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	315,000.000	322,545.90	314,516.18
WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL: BNFZXP6	2,400,000.000	2,415,260.00	2,437,042.01
WELLS FARGO CO 3.9% 12-31-2049 CUSIP: 949746TD3	1,600,000.000	1,600,000.00	1,553,926.67
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028 SEDOL: BGKCBF9	1,100,000.000	1,098,779.00	1,089,332.28
WESTLAKE CHEM CORP 3.125% 08-15-2051 SEDOL: BL66ZN6	465,000.000	452,263.65	288,901.98
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	200,000.000	197,824.00	173,865.78
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	730,000.000	717,341.80	550,920.20
WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050 SEDOL: BL56MC5	125,000.000	160,549.61	94,309.56
WHIRLPOOL CORP 4.5% DUE 06-01-2046 SEDOL: BD0QRL8	445,000.000	554,989.92	343,798.88
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	315,000.000	371,503.43	225,702.32
WI PWR & LT CO 6.375% DUE 08-15-2037 SEDOL: BFTD8V1	115,000.000	170,505.82	122,254.59

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WILLIAMS COMPANIES INC 2.6% 03-15-2031 SEDOL: BKQN7D4	455,000.000	368,488.82	392,026.56
WILLIAMS COS INC 3.5% DUE 11-15-2030 SEDOL: BMF6PH8	370,000.000	350,678.60	340,094.22
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0	945,000.000	1,140,918.92	848,814.57
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BG0SQL8	345,000.000	349,640.12	337,113.25
WILLIS NORTH AMERICA INC 5.05% 09-15-2048 SEDOL: BGLRQG9	55,000.000	69,247.95	48,585.38
WILLIS-KNIGHTON 4.813% DUE 09-01-2048 SEDOL: BHNG1G6	70,000.000	63,463.40	59,880.51
WISCONSIN PWR & LT CO DEB 5.375% 03-30-2034 SEDOL: BM8SPL5	400,000.000	399,240.00	398,337.97
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	170,000.000	195,290.90	117,161.84
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	200,000.000	198,590.00	164,923.73
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6	145,000.000	176,714.18	106,666.72
Total United States - USD		543,812,322.23	466,790,591.70
Total Corporate Debt Instruments - Other		674,434,234.36	588,301,668.58
<i>Partnership/Joint Venture Interests</i>			
Asia Region - USD			
PANTHEON ASIA FUND V CUSIP: 993SAP994	961,681.000	961,681.00	157,900.04
Total Asia Region - USD		961,681.00	157,900.04
United Kingdom - EUR			
PANTHEON EUROPE FUND V-B CUSIP: 993SAL993	2,849,936.000	4,571,428.36	703,155.40
Total United Kingdom - EUR		4,571,428.36	703,155.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
Boston Ventures Limited Partnership VII CUSIP: 993SAQ992	1,896,793.000	1,896,793.00	84,339.95
PANTHEON USA FUND VII CUSIP: 993SAM991	6,441,076.000	6,441,076.00	1,521,358.32
Total United States - USD		8,337,869.00	1,605,698.27
Total Partnership/Joint Venture Interests		13,870,978.36	2,466,753.71
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	14,632,142.220	14,632,142.22	14,632,142.22
Total United States - USD		14,632,142.22	14,632,142.22
Total Value of Interest in Common/Collective Trusts		14,632,142.22	14,632,142.22
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT CUSIP: 72200Q109	4,075,135.780	49,324,424.64	47,271,575.05
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	158,985.060	1,545,575.08	1,464,252.40
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	320,449.660	3,209,945.93	3,209,944.24
Total United States - USD		54,079,945.65	51,945,771.69
Total Value of Interest in Registered Investment Com		54,079,945.65	51,945,771.69

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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>			
Argentina - USD			
ARGENTINA(REP OF) 1% SNR 09/07/2029 USD1000 SEDOL: BNC18N0	11,761.000	6,537.63	9,549.93
ARGENTINA(REP OF) 4.125%-VAR SNR 09/07/35 USD SEDOL: BNC1788	344,980.000	163,865.74	228,775.44
Total Argentina - USD		170,403.37	238,325.37
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	1,700,000.000	1,210,340.02	854,801.02
LCH_IRS GOLDUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95YYU	2,800,000.000	12,801.13	24,093.33
LCH_IRS GOLDUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95YYL	-2,800,000.000	0.00	0.00
LCH_IRS GOLDUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9 SEDOL: 9MX3QKL	-1,800,000.000	-1,953.37	-30,927.32
LCH_IRS GOLDUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9 SEDOL: 9MX3QKU	1,800,000.000	0.00	0.00
LCH_IRS GOLDUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXNU	1,800,000.000	0.00	16,691.20
LCH_IRS GOLDUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXNL	-1,800,000.000	-51,643.69	0.00
LCH_IRS GOLDUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37YYU	1,400,000.000	0.00	14,039.90
LCH_IRS GOLDUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37YYL	-1,400,000.000	-24,476.44	0.00
Total Australia - AUD		1,145,067.65	878,698.13
Brazil - BRL			
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 11.496% SWU027521 SEDOL: 9M8CSHL	-24,262,817.590	0.00	-301,293.54
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 11.496% SWU027521 SEDOL: 9M8CSHU	24,262,817.590	0.00	0.00
Total Brazil - BRL		0.00	-301,293.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Brazil - USD			
CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0JWP6 SEDOL: 9KZUQ1L	-300,000.000	-11,016.26	0.00
CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0JWP6 SEDOL: 9KZUQ1U	300,000.000	0.00	20.73
CDS CITIUS33 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0K2Z4 SEDOL: 9L1AU6U	200,000.000	0.00	13.82
CDS CITIUS33 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0K2Z4 SEDOL: 9L1AU6L	-200,000.000	-7,625.18	0.00
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	1,000,000.000	997,070.00	924,068.12
Total Brazil - USD		978,428.56	924,102.67
Chile - USD			
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	200,000.000	198,100.00	148,804.67
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	575,000.000	530,129.70	531,472.60
Total Chile - USD		728,229.70	680,277.27
Colombia - USD			
COLOMBIA REP 7.5% 02-02-2034 CUSIP: 195325EG6	500,000.000	496,315.00	491,750.00
Total Colombia - USD		496,315.00	491,750.00
European Union - EUR			
CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025 SEDOL: 9MYLM2U	-300,000.000	-724.96	0.00
LCH_IRS GOLDUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3JWL	-300,000.000	0.00	0.00
LCH_IRS GOLDUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3JWU	300,000.000	0.00	941.52
LCH_IRS GOLDUS33 17/03/2033 EUR P 6MEURIB / R -0.175% SWU01Q9P5 SEDOL: 9LZ2NVU	7,920,000.000	0.00	0.00
LCH_IRS GOLDUS33 17/03/2033 EUR P 6MEURIB / R -0.175% SWU01Q9P5 SEDOL: 9LZ2NVL	-7,920,000.000	0.00	-1,623,945.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
LCH_IRS GOLDUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NUU	3,670,000.000	0.00	1,756,960.00
LCH_IRS GOLDUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NUU	-3,670,000.000	0.00	0.00
LCH_IRS GOLDUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SLLL	-3,495,000.000	0.00	0.00
LCH_IRS GOLDUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SLLU	3,495,000.000	28,645.32	47,320.82
LCH_IRS GOLDUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SLVU	2,000,000.000	5,993.71	0.00
LCH_IRS GOLDUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SLVL	-2,000,000.000	-5,796.88	-45,946.79
LCH_IRS GOLDUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBX6U	400,000.000	0.00	262.64
LCH_IRS GOLDUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBX6L	-400,000.000	0.00	0.00
PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025 SEDOL: 9MYLM1U	-300,000.000	-724.96	-3,941.43
Total European Union - EUR		27,392.23	131,651.37
France - EUR			
ICE_CDS GOLDUS33 20/12/2025 SELL BNP PARIBAS 2.0059FLT SWPC0N7A8 SEDOL: 9MYWE8U	900,000.000	5,889.95	7,195.77
ICE_CDS GOLDUS33 20/12/2025 SELL BNP PARIBAS 2.0059FLT SWPC0N7A8 SEDOL: 9MYWE8L	-900,000.000	0.00	0.00
Total France - EUR		5,889.95	7,195.77
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	435,000.000	399,112.30	420,902.16
Total France - USD		399,112.30	420,902.16
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	2,000	971.70	20.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	-2.000	-971.70	-20.71
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	3.000	488.58	201.92
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	-3.000	-488.58	-201.92
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	2.000	754.13	186.39
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	-2.000	-754.13	-186.39
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	-2.000	-953.28	-62.13
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	2.000	953.28	62.13
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	2.000	992.83	4,369.81
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	-2.000	-992.83	-4,369.81
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	3.000	520.10	854.29
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	-3.000	-520.10	-854.29
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	2.000	995.03	1,739.64
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	-2.000	-995.03	-1,739.64
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	2.000	910.91	3,002.95
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	-2.000	-910.91	-3,002.95
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	3.000	376,398.28	366,132.11
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	-3.000	-376,398.28	-366,132.11
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	-31.000	-4,447,599.45	-4,283,490.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	31.000	4,447,599.45	4,283,490.92
Total Germany - EUR		0.00	0.00
Indonesia - USD			
INDONESIA REP BD 3.2% 09-23-2061 CUSIP: 455780DG8	80,000.000	54,708.15	49,604.42
INDONESIA REP BD 5.35% DUE 02-11-2049 CUSIP: 455780CJ3	200,000.000	192,750.00	194,558.03
REPUBLIC OF INDONESIA 10/09/2034 4.75% 09-10-2034 CUSIP: 455780DX1	490,000.000	488,074.30	465,134.03
Total Indonesia - USD		735,532.45	709,296.48
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	755,000.000	511,512.50	489,595.61
ISRAEL (STATE OF) 3.8% SNR EMTN 13/05/60 USD SEDOL: BMDWWC2	900,000.000	704,750.00	584,033.63
STATE OF ISRAEL 5.5% 03-12-2034 CUSIP: 46514BRL3	200,000.000	198,440.00	195,137.00
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	1,000,000.000	959,640.00	914,148.00
Total Israel - USD		2,374,342.50	2,182,914.24
Korea, Republic of - USD			
KOREA NATL OIL CORP NT 144A 4.875% DUE 04-03-2027 BEO CUSIP: 50065LAF7	580,000.000	576,299.60	581,177.62
Total Korea, Republic of - USD		576,299.60	581,177.62
Mexico - MXN			
MEXICO (UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02	10,000.000	363,117.71	355,718.60
Total Mexico - MXN		363,117.71	355,718.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
PETROLEOS MEXICANOS 6.7% 02-16-2032 CUSIP: 71643VAB1	1,107,000.000	1,101,118.66	963,039.41
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048 CUSIP: 71654QCL4	649,000.000	571,120.00	426,401.77
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	179,000.000	162,872.10	122,915.77
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	315,000.000	309,008.70	237,667.50
PETROLEOS MEXICANOS 10.0% 02-07-2033 CUSIP: 71654QDP4	200,000.000	195,400.00	207,686.52
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	575,000.000	444,922.50	421,662.59
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	1,060,000.000	1,034,434.90	949,215.50
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	1,855,000.000	2,083,841.17	1,340,775.75
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	1,409,000.000	1,461,693.27	1,069,093.69
Total Mexico - USD		7,364,411.30	5,738,458.50
Panama - USD			
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	380,000.000	282,882.92	234,278.35
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	705,000.000	533,469.97	414,491.88
Total Panama - USD		816,352.89	648,770.23
Peru - USD			
PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG SEDOL: B54LGY9	335,000.000	412,050.00	397,712.00
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725	355,000.000	346,125.00	332,102.50
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	270,000.000	267,594.30	257,266.81
Total Peru - USD		1,025,769.30	987,081.31

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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>			
Philippines - USD			
PHILIPPINES REP GLOBAL BD 2.457% 05-05-2030 CUSIP: 718286CJ4	445,000.000	393,825.00	390,020.38
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045 CUSIP: 718286CH8	65,000.000	46,936.50	43,490.86
PHILIPPINES REP 3.2% 07-06-2046 CUSIP: 718286CP0	120,000.000	104,795.50	83,186.79
PHILIPPINES(REPUBLIC OF) 5.175% 09-05-2049 CUSIP: 718286DD6	320,000.000	320,000.00	297,906.43
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP: Y6972HLP9	555,000.000	440,109.32	446,822.65
Total Philippines - USD		1,305,666.32	1,261,427.11
Poland - USD			
BANK GOSPODARSTWA KRAJOWEGO GTD NT 144A 6.25% 07-09-2054 CUSIP: 06237MAD5	520,000.000	516,235.20	509,749.76
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL: BLGV865	95,000.000	94,133.66	87,791.78
Total Poland - USD		610,368.86	597,541.54
Romania - EUR			
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR SEDOL: BL53Z49	500,000.000	591,204.28	433,725.54
ROMANIA(REP OF) 5.625% MTN 30/05/37 EUR1000 SEDOL: BQV3C69	500,000.000	540,262.16	497,104.74
Total Romania - EUR		1,131,466.44	930,830.28
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	400,000.000	391,168.00	373,447.60
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 3.45% DUE 02-02-2061 REG CUSIP: 80413TAW9	400,000.000	400,000.00	242,904.00
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8	1,115,000.000	1,016,836.09	942,988.95
PVTPL SAUDI ARABIAN OIL CO GLOBAL MEDIUMTERM 2.25% DUE 11-24-2030 BEO CUSIP: 80414L2K0	1,000,000.000	994,050.00	852,440.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Saudi Arabia - USD			
PVTPL TMS ISSUER S A R L 5.78% 08-23-2032 CUSIP: 87266GAA8	800,000.000	800,000.00	812,880.00
SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 9 5% DUE 04-17-2049 REG CUSIP: 80413TAJ8	200,000.000	195,652.00	173,282.00
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	161,458.60
SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG CUSIP: 80413TAF6	1,800,000.000	1,789,020.00	1,470,420.00
Total Saudi Arabia - USD		5,814,226.09	5,029,821.15
South Africa - ZAR			
STH AFRICA(REP OF) 8.5% SNR 31/01/2037 ZAR1000 SEDOL: BFDTL1	14,100,000.000	669,806.38	634,690.34
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SEDOL: BYY9RY3	31,600,000.000	1,605,939.44	1,525,668.68
Total South Africa - ZAR		2,275,745.82	2,160,359.02
Turkey - USD			
REPUBLIC OF TURKEY 5.25% 03-13-2030 CUSIP: 900123CY4	600,000.000	590,742.00	560,151.00
Total Turkey - USD		590,742.00	560,151.00
United Arab Emirates - USD			
EMIRATE OF ABU DHABI 3.125% DUE 04-16-2030 CUSIP: 29135LAH3	600,000.000	597,600.00	550,818.00
Total United Arab Emirates - USD		597,600.00	550,818.00
United Kingdom - EUR			
ICE_CDS GOLDUS33 20/06/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N7G5 SEDOL: 9MYWE6U	800,000.000	2,222.91	3,179.90
ICE_CDS GOLDUS33 20/06/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N7G5 SEDOL: 9MYWE6L	-800,000.000	0.00	0.00
ICE_CDS GOLDUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FXAL	-1,000,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Kingdom - EUR			
ICE_CDS GOLDUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FXAU	1,000,000.000	0.00	4,474.91
ICE_CDS GOLDUS33 20/06/2026 SELL ROLLS-ROYCE PLC 0.875% SWPC0JZU2 SEDOL: 9KXJN3L	-500,000.000	-53,893.07	0.00
ICE_CDS GOLDUS33 20/06/2026 SELL ROLLS-ROYCE PLC 0.875% SWPC0JZU2 SEDOL: 9KXJN3U	500,000.000	0.00	5,847.00
Total United Kingdom - EUR		-51,670.16	13,501.81
United Kingdom - GBP			
CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.64% 317U7Q9A7 06/01/2025 SEDOL: 9MYNALU	-200,000.000	-558.76	-0.03
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	-26.000	-3,100,516.95	-3,009,091.55
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	26.000	3,100,516.95	3,009,091.55
LCH_OIS GOLDUS33 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 SEDOL: 9M6FB4L	-1,100,000.000	-22,657.52	0.00
LCH_OIS GOLDUS33 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 SEDOL: 9M6FB4U	1,100,000.000	0.00	114,585.08
LCH_OIS GOLDUS33 21/02/2052 GBP P 1DSONIA / R 1.06% SWU01GJ76 SEDOL: 9L5DF2L	-300,000.000	0.00	-204,600.85
LCH_OIS GOLDUS33 21/02/2052 GBP P 1DSONIA / R 1.06% SWU01GJ76 SEDOL: 9L5DF2U	300,000.000	0.00	0.00
LCH_OIS GOLDUS33 21/02/2052 GBP P 1DSONIA / R 1.101% SWU01GJ84 SEDOL: 9L5DF4U	300,000.000	0.00	0.00
LCH_OIS GOLDUS33 21/02/2052 GBP P 1DSONIA / R 1.101% SWU01GJ84 SEDOL: 9L5DF4L	-300,000.000	0.00	-202,005.04
LCH_OIS GOLDUS33 28/02/2052 GBP P 1DSONIA / R 1.175% SWU01GP20 SEDOL: 9L5HK7L	-400,000.000	0.00	-262,770.32
LCH_OIS GOLDUS33 28/02/2052 GBP P 1DSONIA / R 1.175% SWU01GP20 SEDOL: 9L5HK7U	400,000.000	0.00	0.00
PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSONIA 317U7Q8A8 06/01/2025 SEDOL: 9MYNAKU	-200,000.000	-558.76	-2,938.88
UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000 SEDOL: BPSNBB3	2,995,000.000	3,758,567.90	3,321,455.78
Total United Kingdom - GBP		3,734,792.86	2,763,725.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	70,000.000	90,813.80	88,243.98
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE SEDOL: BN7GSB8	310,000.000	310,000.00	203,007.69
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	140,000.000	198,413.77	158,909.81
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE SEDOL: BMFTHY8	70,000.000	70,000.00	63,445.94
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL: BMFTGZ2	80,000.000	80,000.00	70,976.58
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	90,000.000	107,734.50	102,474.54
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12	420,000.000	550,724.30	479,160.86
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	760,000.000	1,276,583.10	898,345.23
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYM22U	-400,000.000	-1,050.00	0.00
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025 SEDOL: 9MYSP1U	-200,000.000	-560.00	-54.60
CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025 SEDOL: 9MYM61U	-200,000.000	-525.00	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJTSU	-400,000.000	-1,270.00	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025 SEDOL: 9MYRLAU	-200,000.000	-540.00	-10.20
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYKU7U	-400,000.000	-1,160.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYLD8U	-400,000.000	-1,073.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTN4U	-400,000.000	-1,090.00	-115.80
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYR49U	-400,000.000	-1,100.00	-77.52
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWVVU	-400,000.000	-1,210.00	-594.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVC0U	-700,000.000	-2,152.50	-1,554.21
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1KEU	-400,000.000	-1,295.00	-1,287.52
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXEAU	-400,000.000	-1,300.00	-1,179.24
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 SEDOL: 9MYXTDU	-300,000.000	-997.50	-976.08
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6 01/09/2025 SEDOL: 9MYNV0U	-500,000.000	-1,365.00	-0.75
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2 01/13/2025 SEDOL: 9MYRMSU	-500,000.000	-1,381.25	-45.65
CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025 SEDOL: 9MYLT2U	-200,000.000	-550.00	0.00
CCP DUE FROM GOLDMAN SACHS SEDOL: 9B3PJ3U	183,000.000	183,000.00	183,000.00
CCP DUE RECEIVABLE FROM GSC SEDOL: 9B5CCDU	2,062,000.000	2,062,000.00	2,062,000.00
CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA SEDOL: 9B2TS7U	145,000.000	145,000.00	145,000.00
CME_OIS GOLDUS33 01/18/2029 USD P 1DSOFR / R 1.605% SWU01PGV6 SEDOL: 9LZPNFU	1,000,000.000	0.00	0.00
CME_OIS GOLDUS33 01/18/2029 USD P 1DSOFR / R 1.605% SWU01PGV6 SEDOL: 9LZPNFL	-1,000,000.000	0.00	-103,785.20
CME_OIS GOLDUS33 01/20/2029 USD P 1DSOFR / R 1.518% SWU01PIG7 SEDOL: 9LZNF6L	-800,000.000	0.00	-85,909.60
CME_OIS GOLDUS33 01/20/2029 USD P 1DSOFR / R 1.518% SWU01PIG7 SEDOL: 9LZNF6U	800,000.000	0.00	0.00
CME_OIS GOLDUS33 01/26/2029 USD P 1DSOFR / R 1.63% SWU01PIM4 SEDOL: 9LZNF2U	1,400,000.000	0.00	0.00
CME_OIS GOLDUS33 01/26/2029 USD P 1DSOFR / R 1.63% SWU01PIM4 SEDOL: 9LZNF2L	-1,400,000.000	0.00	-143,047.80
CME_OIS GOLDUS33 06/15/2032 USD P 1DSOFR / R 1.75% SWU01H5V6 SEDOL: 9L6VYFL	-5,500,000.000	-466,196.82	-914,624.15
CME_OIS GOLDUS33 06/15/2032 USD P 1DSOFR / R 1.75% SWU01H5V6 SEDOL: 9L6VYFU	5,500,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CME_OIS GOLDUS33 06/15/2052 USD P 1.75% / R 1DSOFR SWU01H637 SEDOL: 9L6VYJU	55,900,000.000	13,117,308.93	21,592,800.45
CME_OIS GOLDUS33 06/15/2052 USD P 1.75% / R 1DSOFR SWU01H637 SEDOL: 9L6VYJL	-55,900,000.000	0.00	0.00
CME_OIS GOLDUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKY7U	4,500,000.000	15,762.28	256,869.90
CME_OIS GOLDUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKY7L	-4,500,000.000	-19,671.81	0.00
CME_OIS GOLDUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVHL	-1,400,000.000	-18,077.45	0.00
CME_OIS GOLDUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVHU	1,400,000.000	0.00	64,236.90
CME_OIS GOLDUS33 12/21/2046 USD P 2.25% / R 1DSOFR SWU01PJ43 SEDOL: 9LZPNEL	-8,700,000.000	-2,553,977.29	0.00
CME_OIS GOLDUS33 12/21/2046 USD P 2.25% / R 1DSOFR SWU01PJ43 SEDOL: 9LZPNEU	8,700,000.000	0.00	2,645,411.61
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL: BNM6HY9	200,000.000	200,000.00	132,717.46
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 SEDOL: BHPZGK0	490,000.000	724,582.60	420,114.44
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS SEDOL: 9A3XW7U	267,000.000	267,000.00	267,000.00
EIS BARCGB5G 10/15/2025 USD 1DFFUND/MSCI AC WORLD SWU02BWM8 SEDOL: 9MXSLLU	37,440.000	0.00	0.00
EIS MLILGB3L 03/19/2025 USD 1DFFUND/MSCI AC WORLD SWU022YV6 SEDOL: 9M7MEVU	18,432.000	0.00	0.00
EIS MLILGB3L 11/12/2025 USD 1DFFUND/MSCI AC WORLD SWU02DDF0 SEDOL: 9MYQRRU	44,703.000	0.00	0.00
EIS MSLNGB2X 07/02/2025 USD 1DFFUND/MSCI AC WORLD SWU027SI1 SEDOL: 9M8TZ5U	16,173.000	0.00	0.00
EIS MSLNGB2X 07/02/2025 USD 1DFFUND/MSCI AC WORLD SWU027SI1 SEDOL: 9M9DU6U	10,015.000	0.00	0.00
EIS TDOMCATT 09/03/2025 USD 1DFFUND/MSCI AC WORLD SWU02AF31 SEDOL: 9M9WJJU	19,353.000	0.00	0.00
FLORIDA ST BRD ADMIN FIN CORP REV 5.526%07-01-2034 BEO TAXABLE SEDOL: BRRG5N7	235,000.000	241,784.45	237,354.49

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	40.000	4,893,064.00	4,756,250.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-40.000	-4,893,064.00	-4,756,250.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-480.000	-54,198,211.21	-53,430,000.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	480.000	54,198,211.21	53,430,000.00
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-29.000	-3,084,242.11	-3,082,835.94
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	29.000	3,084,242.11	3,082,835.94
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-91.000	-10,597,990.49	-10,359,781.25
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	91.000	10,597,990.49	10,359,781.25
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	904.000	185,742,530.74	185,870,875.00
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-904.000	-185,742,530.74	-185,870,875.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	44.000	4,848,078.18	4,785,000.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-44.000	-4,848,078.18	-4,785,000.00
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.0% 06-01-2046 SEDOL: BPG8J50	700,000.000	647,500.00	650,250.58
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SEDOL: BMXD8M7	275,000.000	275,000.00	206,772.75
ICE_CDS GOLDUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFG1U	900,000.000	7,897.33	11,709.54
ICE_CDS GOLDUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFG1L	-900,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L73V5U	800,000.000	0.00	5,536.72
ICE_CDS GOLDUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L73V5L	-800,000.000	-26,437.42	0.00

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<i>Other</i>			
United States - USD			
ICE_CDS GOLDUS33 06/20/2028 SELL AES CORP/THE 1.375% 01 SWPC0M298 SEDOL: 9M2SA1U	800,000.000	119,399.56	109,507.20
ICE_CDS GOLDUS33 06/20/2028 SELL AES CORP/THE 1.375% 01 SWPC0M298 SEDOL: 9M2SA1L	-800,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK5L	-200,000.000	-171.30	0.00
ICE_CDS GOLDUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK5U	200,000.000	0.00	3,297.88
ICE_CDS GOLDUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFHRL	650,000.000	6.82	11,171.49
ICE_CDS GOLDUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFHRL	-650,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MUL	-100,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MUU	100,000.000	4.13	1,813.09
ICE_CD_X GOLDUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14 SEDOL: 9K6PNKU	460,000.000	0.00	0.00
ICE_CD_X GOLDUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14 SEDOL: 9K6PNKL	-460,000.000	-20,258.32	-291.18
ICE_CD_X GOLDUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2206L	-460,000.000	-16,346.28	0.00
ICE_CD_X GOLDUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2206U	460,000.000	0.00	380.93
ICE_CD_X GOLDUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BQNL	-200,000.000	-10,125.19	-3,362.52
ICE_CD_X GOLDUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BQNU	200,000.000	0.00	0.00
ICE_CD_X GOLDUS33 12/20/2029 SELL CDX.EM.42 SWPC0MWW4 SEDOL: 9MXAUSL	-100,000.000	-2,856.67	-3,099.94
ICE_CD_X GOLDUS33 12/20/2029 SELL CDX.EM.42 SWPC0MWW4 SEDOL: 9MXAUSU	100,000.000	0.00	0.00
ICE_CD_X GOLDUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARUL	-23,900,000.000	0.00	0.00
ICE_CD_X GOLDUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARUU	23,900,000.000	534,639.67	541,430.60

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<i>Other</i>			
United States - USD			
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	503,529.410	541,520.70	496,424.71
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL: BLNNG04	130,000.000	130,000.00	93,306.15
JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	160,000.000	172,792.66	155,388.77
JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQ 2.833% DUE 01-01-2038 SEDOL: BL71KX5	65,000.000	65,000.00	51,606.19
LCH_OIS GOLDUS33 02/22/2030 USD P 1DSOFR / R 3.47% SWU010YI8 SEDOL: 9LYJZ6L	-1,100,000.000	0.00	-46,086.15
LCH_OIS GOLDUS33 02/22/2030 USD P 1DSOFR / R 3.47% SWU010YI8 SEDOL: 9LYJZ6U	1,100,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/09/2041 USD P 1.25% / R 1DSOFR SWU01UNW5 SEDOL: 9M19WML	-4,610,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/09/2041 USD P 1.25% / R 1DSOFR SWU01UNW5 SEDOL: 9M19WMU	4,610,000.000	181,206.74	1,734,133.10
LCH_OIS GOLDUS33 06/15/2032 USD P 1DSOFR / R 1.75% SWU01H652 SEDOL: 9L62ZYL	-84,400,000.000	-13,117,005.26	-13,990,422.52
LCH_OIS GOLDUS33 06/15/2032 USD P 1DSOFR / R 1.75% SWU01H652 SEDOL: 9L62ZYU	84,400,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/20/2026 USD P 4% / R 1DSOFR SWU0203Z5 SEDOL: 9M5B34L	-53,200,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/20/2026 USD P 4% / R 1DSOFR SWU0203Z5 SEDOL: 9M5B34U	53,200,000.000	495,790.54	405,032.88
LCH_OIS GOLDUS33 06/20/2029 USD P 1DSOFR / R 3.75% SWU0204X9 SEDOL: 9M58PXL	-30,300,000.000	-591,443.00	-584,184.00
LCH_OIS GOLDUS33 06/20/2029 USD P 1DSOFR / R 3.75% SWU0204X9 SEDOL: 9M58PXU	30,300,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/20/2034 USD P 1DSOFR / R 3.75% SWU0205W0 SEDOL: 9M52C0L	-14,800,000.000	-366,371.82	-475,497.36
LCH_OIS GOLDUS33 06/20/2034 USD P 1DSOFR / R 3.75% SWU0205W0 SEDOL: 9M52C0U	14,800,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58QAL	-5,700,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58QAU	5,700,000.000	321,025.90	481,035.54

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<i>Other</i>			
United States - USD			
LCH_OIS GOLDUS33 06/21/2047 USD P 1.75% / R 1DSOFR SWU01ROE1 SEDOL: 9M19S5U	94,700,000.000	0.00	35,954,455.43
LCH_OIS GOLDUS33 06/21/2047 USD P 1.75% / R 1DSOFR SWU01ROE1 SEDOL: 9M19S5L	-94,700,000.000	-16,945,313.35	0.00
LCH_OIS GOLDUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VSCL	-28,900,000.000	0.00	-2,594,399.24
LCH_OIS GOLDUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VSCU	28,900,000.000	0.00	0.00
LCH_OIS GOLDUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WFPL	-29,700,000.000	0.00	-2,628,640.08
LCH_OIS GOLDUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WFPJ	29,700,000.000	0.00	0.00
LCH_OIS GOLDUS33 09/20/2032 USD P 1DSOFR / R 2.845% SWU01LME6 SEDOL: 9L92LYL	-1,000,000.000	0.00	-85,342.90
LCH_OIS GOLDUS33 09/20/2032 USD P 1DSOFR / R 2.845% SWU01LME6 SEDOL: 9L92LYU	1,000,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/09/2034 USD P 1DSOFR / R 3.636% SWU02B894 SEDOL: 9MXLY1L	-4,300,000.000	0.00	-160,831.18
LCH_OIS GOLDUS33 10/09/2034 USD P 1DSOFR / R 3.636% SWU02B894 SEDOL: 9MXLY1U	4,300,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/11/2034 USD P 1DSOFR / R 3.45% SWU02BRN2 SEDOL: 9MXNMJL	-400,000.000	0.00	-21,075.48
LCH_OIS GOLDUS33 10/11/2034 USD P 1DSOFR / R 3.45% SWU02BRN2 SEDOL: 9MXNMJU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/15/2034 USD P 1DSOFR / R 3.375% SWU02BSZ4 SEDOL: 9MXN34U	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/15/2034 USD P 1DSOFR / R 3.375% SWU02BSZ4 SEDOL: 9MXN34L	-400,000.000	0.00	-23,511.96
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.385% SWU02BUY4 SEDOL: 9MXRHBU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.385% SWU02BUY4 SEDOL: 9MXRHBL	-400,000.000	0.00	-23,152.20
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.395% SWU02BUZ1 SEDOL: 9MXRGZU	600,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.395% SWU02BUZ1 SEDOL: 9MXRGZL	-600,000.000	0.00	-34,233.60

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<i>Other</i>			
United States - USD			
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.4% SWU02BV07 SEDOL: 9MXRGXL	-200,000.000	0.00	-11,328.74
LCH_OIS GOLDUS33 10/17/2034 USD P 1DSOFR / R 3.4% SWU02BV07 SEDOL: 9MXRGXU	200,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/23/2034 USD P 1DSOFR / R 3.463% SWU02C082 SEDOL: 9MXUELU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/23/2034 USD P 1DSOFR / R 3.463% SWU02C082 SEDOL: 9MXUELL	-400,000.000	0.00	-20,513.32
LCH_OIS GOLDUS33 10/29/2034 USD P 1DSOFR / R 3.481% SWU02C5T1 SEDOL: 9MXWPRU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/29/2034 USD P 1DSOFR / R 3.481% SWU02C5T1 SEDOL: 9MXWPRL	-400,000.000	0.00	-19,860.52
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.465% SWU02C785 SEDOL: 9MXXNEU	800,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.465% SWU02C785 SEDOL: 9MXXNEL	-800,000.000	0.00	-40,739.68
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.485% SWU02C793 SEDOL: 9MXXNGU	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.485% SWU02C793 SEDOL: 9MXXNGL	-500,000.000	0.00	-24,639.00
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.495% SWU02C7A0 SEDOL: 9MXXNJU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 10/30/2034 USD P 1DSOFR / R 3.495% SWU02C7A0 SEDOL: 9MXXNJL	-400,000.000	0.00	-19,381.92
LCH_OIS GOLDUS33 11/01/2034 USD P 1DSOFR / R 3.455% SWU02C908 SEDOL: 9MY1UDL	-500,000.000	0.00	-25,848.00
LCH_OIS GOLDUS33 11/01/2034 USD P 1DSOFR / R 3.455% SWU02C908 SEDOL: 9MY1UDU	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/01/2034 USD P 1DSOFR / R 3.47% SWU02C9P5 SEDOL: 9MY1UFL	-500,000.000	0.00	-25,230.65
LCH_OIS GOLDUS33 11/01/2034 USD P 1DSOFR / R 3.47% SWU02C9P5 SEDOL: 9MY1UFU	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/05/2034 USD P 1DSOFR / R 3.435% SWU02CDQ8 SEDOL: 9MY3JYU	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/05/2034 USD P 1DSOFR / R 3.435% SWU02CDQ8 SEDOL: 9MY3JYL	-500,000.000	0.00	-26,621.40

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<i>Other</i>			
United States - USD			
LCH_OIS GOLDUS33 11/06/2034 USD P 1DSOFR / R 3.515% SWU02CFB9 SEDOL: 9MY398L	-800,000.000	0.00	-37,295.04
LCH_OIS GOLDUS33 11/06/2034 USD P 1DSOFR / R 3.515% SWU02CFB9 SEDOL: 9MY398U	800,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/06/2034 USD P 1DSOFR / R 3.535% SWU02CFC7 SEDOL: 9MY4AAU	1,000,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/06/2034 USD P 1DSOFR / R 3.535% SWU02CFC7 SEDOL: 9MY4AAL	-1,000,000.000	0.00	-44,973.40
LCH_OIS GOLDUS33 11/14/2034 USD P 1DSOFR / R 3.86% SWU02CM54 SEDOL: 9MY8QEL	-500,000.000	0.00	-9,043.25
LCH_OIS GOLDUS33 11/14/2034 USD P 1DSOFR / R 3.86% SWU02CM54 SEDOL: 9MY8QEU	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/19/2034 USD P 1DSOFR / R 3.793% SWU02CPX0 SEDOL: 9MYAQ1L	-500,000.000	0.00	-11,779.05
LCH_OIS GOLDUS33 11/19/2034 USD P 1DSOFR / R 3.793% SWU02CPX0 SEDOL: 9MYAQ1U	500,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/19/2034 USD P 1DSOFR / R 3.855% SWU02CPY8 SEDOL: 9MYAQ3U	200,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/19/2034 USD P 1DSOFR / R 3.855% SWU02CPY8 SEDOL: 9MYAQ3L	-200,000.000	0.00	-3,684.54
LCH_OIS GOLDUS33 11/20/2034 USD P 1DSOFR / R 3.865% SWU02CR67 SEDOL: 9MYBWRU	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 11/20/2034 USD P 1DSOFR / R 3.865% SWU02CR67 SEDOL: 9MYBWRL	-400,000.000	0.00	-7,030.80
LCH_OIS GOLDUS33 12/18/2025 USD P 3% / R 1DSOFR SWU01JLD4 SEDOL: 9LZV67L	-26,000,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/18/2025 USD P 3% / R 1DSOFR SWU01JLD4 SEDOL: 9LZV67U	26,000,000.000	675,579.74	302,715.40
LCH_OIS GOLDUS33 12/18/2026 USD P 3.75% / R 1DSOFR SWU025TK9 SEDOL: 9M8CMML	-50,800,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/18/2026 USD P 3.75% / R 1DSOFR SWU025TK9 SEDOL: 9M8CMMU	50,800,000.000	210,529.61	333,629.00
LCH_OIS GOLDUS33 12/18/2029 USD P 1DSOFR / R 3.75% SWU025TR4 SEDOL: 9M8CC2L	-45,100,000.000	-99,840.00	-604,132.54
LCH_OIS GOLDUS33 12/18/2029 USD P 1DSOFR / R 3.75% SWU025TR4 SEDOL: 9M8CC2U	45,100,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS GOLDUS33 12/18/2054 USD P 3.5% / R 1DSOFR SWU025U43 SEDOL: 9M96XUL	-2,400,000.000	-129,350.60	0.00
LCH_OIS GOLDUS33 12/18/2054 USD P 3.5% / R 1DSOFR SWU025U43 SEDOL: 9M96XUJ	2,400,000.000	0.00	180,461.76
LCH_OIS GOLDUS33 12/20/2033 USD P 1DSOFR / R 0 SWU01VAF4 SEDOL: 9M1GNYL	-41,500,000.000	-1,452,761.60	-1,763,554.95
LCH_OIS GOLDUS33 12/20/2033 USD P 1DSOFR / R 0 SWU01VAF4 SEDOL: 9M1GNYU	41,500,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/21/2046 USD P 2.25% / R 1DSOFR SWU01SW26 SEDOL: 9M19S7U	8,900,000.000	0.00	2,701,702.69
LCH_OIS GOLDUS33 12/21/2046 USD P 2.25% / R 1DSOFR SWU01SW26 SEDOL: 9M19S7L	-8,900,000.000	-2,662,040.75	0.00
LCH_OIS GOLDUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 SEDOL: 9MYXV1U	400,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 SEDOL: 9MYXV1L	-400,000.000	0.00	-1,876.04
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SEDOL: BMX8Z10	205,000.000	205,000.00	138,824.69
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL: BKPK1V2	210,000.000	203,347.90	167,928.43
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE SEDOL: BRF6GW5	335,000.000	256,060.60	247,110.91
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	399,000.000	453,287.64	425,725.10
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE CUSIP: 626207V68	198,000.000	209,804.76	217,114.41
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	455,000.000	712,014.57	508,133.54
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	140,000.000	218,138.20	160,383.61
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	450,000.000	454,063.50	443,653.47
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE SEDOL: BL53Q79	45,000.000	57,161.70	45,027.68
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	235,000.000	239,455.60	237,319.61

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037 SEDOL: B5BC128	150,000.000	212,214.00	157,449.98
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL: BJ7N929	830,000.000	1,149,761.70	753,166.48
OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU	380,000.000	380,000.00	380,000.00
OTC DER CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINION US SEDOL: 9D85KJU	230,000.000	230,000.00	230,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY. SEDOL: 9E9XZ2U	280,000.000	280,000.00	280,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMMERRILL LYNCH INTL SEDOL: 9A32HJU	930,000.000	930,000.00	930,000.00
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL: BK97YK9	60,000.000	44,878.20	38,156.41
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL: BJ10175	170,000.000	179,350.68	152,634.28
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYM21U	-400,000.000	-1,050.00	-7,621.76
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025 SEDOL: 9MYSP0U	-200,000.000	-560.00	-1,112.72
PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025 SEDOL: 9MYM60U	-200,000.000	-525.00	-3,653.20
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJTRU	-400,000.000	-1,270.00	-4,564.72
PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025 SEDOL: 9MYRKZU	-200,000.000	-540.00	-2,203.24
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYKU6U	-400,000.000	-1,160.00	-5,888.44
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYLD7U	-400,000.000	-1,073.00	-5,768.44
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYR48U	-400,000.000	-1,100.00	-2,409.72
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTN3U	-400,000.000	-1,090.00	-2,451.96
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYVWVU	-400,000.000	-1,210.00	-1,245.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVB9U	-700,000.000	-2,152.50	-1,519.70
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1KDU	-400,000.000	-1,295.00	-1,103.00
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXDZU	-400,000.000	-1,300.00	-823.12
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXTEU	-300,000.000	-997.50	-619.50
PUT SWO USD MSLNGB2X P 4.75% / R 1DSOFR 317U65AA2 05/29/2025 SEDOL: 9M81D6U	-5,400,000.000	-47,925.00	-13,652.28
PUT SWO USD NGFPUS33 P 3.88% / R 1DSOFR 317U7QIA7 01/09/2025 SEDOL: 9MYNU9U	-500,000.000	-1,365.00	-8137.30
PUT SWO USD NGFPUS33 P 4.013% / R 1DSOFR 317U7RZA6 01/13/2025 SEDOL: 9MYRMRU	-500,000.000	-1,381.25	-4,338.05
PUT SWO USD PNBPU33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025 SEDOL: 9MYLT3U	-200,000.000	-550.00	-3,034.80
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE SEDOL: BG13YT6	170,000.000	170,000.00	134,329.31
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SEDOL: B3VRMC6	75,000.000	102,142.65	77,567.84
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE SEDOL: BYVZVK8	170,000.000	148,789.10	151,006.36
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE SEDOL: B4YX109	25,000.000	39,298.00	26,622.28
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA SEDOL: 9A6FXKU	260,000.000	260,000.00	260,000.00
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE SEDOL: B52BMP4	350,000.000	348,621.00	353,296.30
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	435,000.000	433,643.96	428,381.74
UBS GROUP CUSIP: 996390126	1,000,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	835,000.000	955,002.90	896,760.94
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE SEDOL: B8C1VQ9	70,000.000	98,002.10	75,160.55

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	555,000.000	774,985.35	452,581.41
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL: B3XQ2J8	100,000.000	142,023.89	105,313.77
Total United States - USD		-4,677,759.30	58,281,407.56
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	80,000.000	79,454.40	72,798.76
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	365,000.000	505,528.65	334,648.64
Total Uruguay - USD		584,983.05	407,447.40
Total Other		29,122,826.49	87,232,056.79
<i>Other Liabilities</i>			
United States - USD			
EIS BARCGB5G 10/15/2025 USD 1DFFUND/MSCI AC WORLD SWU02BWM8	-37,440.000	0.00	-490,486.32
EIS MLILGB3L 03/19/2025 USD 1DFFUND/MSCI AC WORLD SWU022YV6	-18,432.000	0.00	-239,939.77
EIS MLILGB3L 11/12/2025 USD 1DFFUND/MSCI AC WORLD SWU02DDF0	-44,703.000	0.00	-775,053.12
EIS MSLNGB2X 07/02/2025 USD 1DFFUND/MSCI AC WORLD SWU027SI1	-10,015.000	0.00	-130,703.54
EIS MSLNGB2X 07/02/2025 USD 1DFFUND/MSCI AC WORLD SWU027SI1	-16,173.000	0.00	-211,070.23
EIS TDOMCATT 09/03/2025 USD 1DFFUND/MSCI AC WORLD SWU02AF31	-19,353.000	0.00	-252,893.08
OTC DER CASH COLL PAY TO BNP PARIBAS	-270,000.000	-270,000.00	-270,000.00
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	-17,000.000	-17,000.00	-17,000.00
Total United States - USD		-287,000.00	-2,387,146.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: Australian dollar	0.000	-985,303.27	-940,113.63
Pending foreign exchange sales: Brazilian real	0.000	-1,848,211.68	-1,787,674.68
Pending foreign exchange sales: Canadian dollar	0.000	-3,442,505.17	-3,358,513.42
Pending foreign exchange sales: Swiss franc	0.000	-266,763.77	-258,667.15
Pending foreign exchange sales: Danish krone	0.000	-471,957.06	-463,712.95
Pending foreign exchange sales: Euro	0.000	-7,300,718.64	-7,178,555.30
Pending foreign exchange sales: British pound sterling	0.000	-5,012,948.16	-4,946,450.60
Pending foreign exchange sales: Indian rupee	0.000	-1,526,152.00	-1,519,006.62
Pending foreign exchange sales: Mexican peso	0.000	-108,722.21	-105,633.12
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-565,411.00	-566,443.49
Pending foreign exchange sales: New Taiwan dollar	0.000	-1,705,649.91	-1,663,895.18
Pending foreign exchange sales: United States dollar	0.000	-10,332,097.54	-10,332,097.54
Pending foreign exchange sales: South African rand	0.000	-2,309,112.20	-2,161,653.66
Pending trade purchases: Mexican peso	0.000	-111,515.83	-108,519.14
Pending trade purchases: United States dollar	0.000	-247,343,046.44	-247,343,046.44
Total - all currencies		-283,330,114.88	-282,733,982.92
Total Other Liabilities		-283,617,114.88	-285,121,128.98
Total		1,083,639,775.34	992,942,888.42

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5500 Supplemental Schedules

01 JAN 24 - 31 DEC 24

RELX Inc. US Retirement Plan
FORM 5500 SCHEDULE H, PART IV, LINE 4I
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED WITHIN YEAR)

As of December 31, 2024

Employer ID No: 52-1471842 Plan No: 004

Account Name RELX PENSION CONSOLIDATION
Account number RELXG

Page 243 of 561

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00287BBT5	ABBVIE INC DISC COMPL PAPER NTS 4/A2 YRS 1&2 02-27-2024	Acquisitions	1,000,000.00	-997,861.11	
		Dispositions	-1,000,000.00		1,000,000.00
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044	Acquisitions	2,075,000.00	-2,072,136.50	
		Dispositions	-2,075,000.00		2,087,695.20
SBRXF8G2	ACCENTURE CAP INC 3.9% 10-04-2027	Acquisitions	370,000.00	-369,522.70	
		Dispositions	-370,000.00		367,624.60
C00108WAT7	AEP TEX INC 5.7% 05-15-2034	Acquisitions	150,000.00	-149,619.00	
		Dispositions	-150,000.00		151,564.50
SBTFJ220	AERCAP IRELAND CAP 4.625% 09-10-2029	Acquisitions	225,000.00	-223,681.50	
		Dispositions	-225,000.00		226,269.00
SBMY48Z2	AERCAP IRELAND CAPITAL DAC 4.625% DUE 10-15-2027 REG	Acquisitions	645,000.00	-632,087.10	
		Dispositions	-645,000.00		646,496.40
SBG48N91	AETNA INC NEW 6.625 DUE 06-15-2036 BEO	Acquisitions	480,000.00	-514,795.20	
		Dispositions	-130,000.00		141,389.30
SBQWSDY8	AGCO CORP DEL 5.45% 03-21-2027	Acquisitions	750,000.00	-753,997.50	
		Dispositions	-750,000.00		750,765.15
SBQWSF08	AGCO CORP 5.8% 03-21-2034	Acquisitions	360,000.00	-359,028.00	
		Dispositions	-360,000.00		363,411.60
SBS560S6	AGREE LTD PARTNERSHIP 5.625% 06-15-2034	Acquisitions	250,000.00	-247,067.50	
		Dispositions	-250,000.00		250,815.00
SBRBZYX3	AIR PRODS & CHEMS INC 4.75% 02-08-2031	Acquisitions	275,000.00	-274,725.00	
		Dispositions	-275,000.00		272,923.75
SBRBYMJ2	AIR PRODS & CHEMS INC 4.85% 02-08-2034	Acquisitions	210,000.00	-206,961.30	
		Dispositions	-210,000.00		205,392.60
SBMF4PY9	ALLSTATE CORP 1.45% DUE 12-15-2030	Acquisitions	1,080,000.00	-881,080.10	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB00P316	ALLSTATE CORP 6.9 DEB DUE 05-15-2038	Dispositions	-1,620,000.00		1,318,643.50
		Acquisitions	495,000.00	-537,931.35	
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Dispositions	-385,000.00		446,973.80
		Acquisitions	370,000.00	-278,199.30	
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Dispositions	-1,070,000.00		801,586.15
		Acquisitions	625,000.00	-486,562.50	
SBRJNZJ2	AMCOR FINANCIAL CORP 5.45% 05-23-2029	Dispositions	-65,000.00		48,017.45
		Acquisitions	565,000.00	-564,242.90	
C02343BBF3	AMCOR FLEXIBLES NORTH AMER INC 4A2 YRS 1&2 02-15-2024	Dispositions	-565,000.00		565,118.65
		Acquisitions	1,100,000.00	-1,095,082.09	
C0255E2CE8	AMERICAN ELEC PWR INC DISC COML PAPER 4/2 YRS 1&2 03-14-2024	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	1,000,000.00	-991,882.22	
C0255E2CJ7	AMERICAN ELEC PWR INC DISC COML PAPER 4/2 Z/CPN CP YRS 1&2 03-18-2024	Dispositions	-1,000,000.00		1,000,000.00
		Acquisitions	1,100,000.00	-1,089,562.22	
SBPDY865	AMERICAN EXPRESS CO 5.043% 07-26-2028	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	1,720,000.00	-1,720,000.00	
SBNM6HB6	AMERICAN EXPRESS CO 5.098% 02-16-2028	Dispositions	-1,720,000.00		1,747,454.00
		Acquisitions	1,470,000.00	-1,468,124.35	
SBRC6GP1	AMERICAN HONDA FIN CORP MED TERM NTS BOO4.9% DUE 03-12-2027	Dispositions	-1,470,000.00		1,456,189.80
		Acquisitions	425,000.00	-424,766.25	
SBPQX3Y2	AMERICAN HONDA FIN 4.9% 01-10-2034	Dispositions	-425,000.00		423,508.25
		Acquisitions	510,000.00	-508,403.70	
SBRC6GQ2	AMERICAN HONDA FINANCE CORPORATION 4.9% 03-13-2029	Dispositions	-510,000.00		509,240.10
		Acquisitions	710,000.00	-709,687.60	
SBPLP860	AMERICOLD REALTY OPERATING PARTNERS 5.409% 09-12-2034	Dispositions	-710,000.00		707,871.70

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSFW4M6	AMERN HONDA FIN CORP MED TERM NTS TRANCHE # TR 130 4.9% 07-09-2027	Acquisitions	390,000.00	-390,319.90	
		Dispositions	-140,000.00		137,793.60
C031162DJ6	AMGEN INC 4.2% 03-01-2033	Acquisitions	470,000.00	-469,393.70	
		Dispositions	-470,000.00		475,315.70
SB76M525	AMGEN INC 5.15% DUE 11-15-2041	Acquisitions	510,000.00	-477,564.00	
		Dispositions	-510,000.00		470,770.80
C031162BC3	AMGEN INC 5.75% DUE 03-15-2040	Acquisitions	650,000.00	-621,614.50	
		Dispositions	-755,000.00		727,616.15
SBMFF917	AON NORTH AMER INC 5.45% 03-01-2034	Acquisitions	655,000.00	-661,209.40	
		Dispositions	-655,000.00		678,828.90
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054	Acquisitions	315,000.00	-314,521.20	
		Dispositions	-315,000.00		314,615.70
S2307453	APACHE CORP 7.375% DUE 08-15-2047	Acquisitions	995,000.00	-990,442.00	
		Dispositions	-535,000.00		539,835.50
SB1W1TN3	ARCH CAP GROUP LTD 7.35% DUE 05-01-2034	Acquisitions	445,000.00	-457,322.05	
		Dispositions	-445,000.00		460,953.25
S5AZMSRU	ARGENTINA(REP OF) 0% BDS 30/06/25 ARS1'BONCER	Acquisitions	365,000.00	-403,763.00	
		Dispositions	-365,000.00		420,969.10
S2AZAZXU	ARGENTINA(REP OF) 3.75% BDS 20/05/2024 ARS1	Acquisitions	5,322,000.00	-9,418.43	
		Dispositions	-5,322,000.00		7,532.16
SBS5WL25	ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034	Acquisitions	103,000.00	-296.54	
		Dispositions	-5,800,000.00		16,550.26
SBMYKZ60	ARROW ELECTRONICS 5.15% DUE 08-21-2029	Acquisitions	365,000.00	-363,999.90	
		Dispositions	-365,000.00		367,660.85
		Acquisitions	370,000.00	-369,644.80	
		Dispositions	-370,000.00		370,518.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPGLSF2	ARTHUR J GALLAGHER & CO 5.45% 07-15-2034	Acquisitions	230,000.00	-229,360.60	
		Dispositions	-230,000.00		229,015.60
SBPGLSG3	ARTHUR J GALLAGHER & CO 5.75% 07-15-2054	Acquisitions	190,000.00	-187,697.20	
		Dispositions	-190,000.00		188,898.00
SBRJX6P5	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054	Acquisitions	235,000.00	-264,058.00	
		Dispositions	-145,000.00		168,649.50
SBRJX6N3	ARTHUR J GALLAGHER CO 6.5% 02-15-2034	Acquisitions	230,000.00	-245,955.10	
		Dispositions	-465,000.00		498,063.85
SBQQ6RB3	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	Acquisitions	165,000.00	-168,359.40	
		Dispositions	-52,000.00		52,624.00
SBMG7GB1	ASTRAZENECA FINANCE LLC. 4.8% 02-26-2027	Acquisitions	1,450,000.00	-1,444,405.60	
		Dispositions	-1,450,000.00		1,447,869.30
C04636NAL7	ASTRAZENECA FINANCE LLC. 4.85% 02-26-2029	Acquisitions	1,965,000.00	-1,964,378.55	
		Dispositions	-800,000.00		801,335.00
C0020A2FR8	AT&T INC DISC COML PAPER 4/2 YRS 1&2 06-25-2024	Acquisitions	1,200,000.00	-1,187,306.66	
		Dispositions	-1,200,000.00		1,200,000.00
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	775,000.00	-694,989.00	
		Dispositions	-775,000.00		748,774.55
SBP4YG60	AUTOMATIC DATA PROCESSING INC 4.45% 09-09-2034	Acquisitions	450,000.00	-448,384.50	
		Dispositions	-450,000.00		450,504.00
SBSQL9J4	AVALONBAY CMNTYS 5.35% 06-01-2034	Acquisitions	575,000.00	-573,160.85	
		Dispositions	-575,000.00		603,196.00
SBMWP7K5	BANCO SANTANDER SA SR NON PFD FIXED-FIXED RATE 1.722% 09-14-2027	Acquisitions	170,000.00	-154,922.70	
		Dispositions	-170,000.00		156,740.00
SBF4T8L4	BANCO SANTANDER SA 3.8% 02-23-2028	Acquisitions	365,000.00	-343,596.40	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNQNGP0	BANCO SANTANDER SA 4.175% 03-24-2028	Dispositions	-365,000.00		349,064.10
		Acquisitions	940,000.00	-902,488.40	
SBS6VKD5	BANCO SANTANDER SA 5.439% 07-15-2031	Dispositions	-940,000.00		922,137.20
		Acquisitions	400,000.00	-400,000.00	
SBR86JS9	BANCO SANTANDER SA 5.538% 03-14-2030	Dispositions	-400,000.00		418,652.00
		Acquisitions	1,000,000.00	-997,804.00	
SBS9CCR3	BANCO SANTANDER SA 5.552% 03-14-2028	Dispositions	-1,000,000.00		1,022,012.60
		Acquisitions	600,000.00	-600,000.00	
SBS9CCW8	BANCO SANTANDER SA 6.35% 03-14-2034	Dispositions	-600,000.00		599,041.65
		Acquisitions	750,000.00	-747,287.20	
SBQKN5X8	BANK NEW YORK MELLON CORP 4.975% 03-14-2030	Dispositions	-750,000.00		733,598.00
		Acquisitions	580,000.00	-580,000.00	
C06406RBW6	BANK NEW YORK MELLON CORP 5.188% 03-14-2035	Dispositions	-580,000.00		576,254.30
		Acquisitions	1,145,000.00	-1,138,073.20	
SBM9S893	BANK NOVA SCOTIA B C 5.35% 12-07-2026	Dispositions	-1,145,000.00		1,129,838.40
		Acquisitions	385,000.00	-387,664.20	
SBMYKZ59	BANK OF AMERICA CORP 5.425% 08-15-2035	Dispositions	-385,000.00		391,029.10
		Acquisitions	85,000.00	-85,614.55	
SBMHJ4S9	BANK OF AMERICA CORPORATION 1.658% 03-11-2027	Dispositions	-85,000.00		84,526.55
		Acquisitions	175,000.00	-168,190.75	
C06051GLU1	BANK OF AMERICA CORPORATION 5.872% 09-15-2034	Dispositions	-640,000.00		594,014.00
		Acquisitions	105,000.00	-111,050.10	
SBT06710	BANK OF MONTREAL 5.511% 06-04-2031	Dispositions	-105,000.00		108,985.80
		Acquisitions	2,230,000.00	-2,313,941.60	
C06406RBT3	BANK OF NEW YORK MELLON CORP 6.317% 10-25-2029	Dispositions	-1,615,000.00		1,650,135.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQYLTG9	BARCLAYS PLC FIXED 6.224% 05-09-2033	Acquisitions	550,000.00	-578,952.00	
		Dispositions	-935,000.00		987,148.10
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	Acquisitions	625,000.00	-631,356.40	
		Dispositions	-625,000.00		636,131.25
SBN14QY7	BARCLAYS PLC 5.335% 09-10-2035	Acquisitions	400,000.00	-302,308.45	
		Dispositions	-400,000.00		311,244.00
SBQWQ3J7	BARCLAYS PLC 5.69% 03-12-2030	Acquisitions	1,615,000.00	-1,636,616.50	
		Dispositions	-1,615,000.00		1,583,026.35
SBSNWT12	BAT CAP CORP 5.834% 02-20-2031	Acquisitions	2,070,000.00	-2,070,000.00	
		Dispositions	-1,070,000.00		1,063,484.35
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Acquisitions	95,000.00	-95,000.00	
		Dispositions	-95,000.00		95,573.80
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060	Acquisitions	325,000.00	-250,409.25	
		Dispositions	-485,000.00		404,739.30
S2AZP26U	BONCER Z/CPN 31/03/2026	Acquisitions	330,000.00	-304,722.00	
		Dispositions	-450,000.00		420,556.30
SBPZRNN4	BP CAP MKTS AMER INC 5.227% 11-17-2034	Acquisitions	4,494,000.00	-5,455.08	
		Dispositions	-4,494,000.00		4,542.12
SBR3T9P0	BRIGHTHOUSE FINL 5.65% DUE 06-10-2029	Acquisitions	1,820,000.00	-1,816,044.10	
		Dispositions	-460,000.00		460,243.80
SBMXWR94	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	Acquisitions	815,000.00	-814,511.00	
		Dispositions	-815,000.00		840,916.25
SBPGKT01	BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044	Acquisitions	285,000.00	-243,675.35	
		Dispositions	-100,000.00		86,104.00
		Acquisitions	745,000.00	-739,375.25	
		Dispositions	-745,000.00		749,410.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	Acquisitions	490,000.00	-489,431.60	
		Dispositions	-490,000.00		487,657.80
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	Acquisitions	715,000.00	-713,232.25	
		Dispositions	-330,000.00		332,009.70
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050	Acquisitions	350,000.00	-222,390.00	
		Dispositions	-200,000.00		120,970.00
SBPK6XP8	BRISTOL-MYERS SQUIBB CO 5.1% 02-22-2031	Acquisitions	430,000.00	-429,324.90	
		Dispositions	-430,000.00		432,261.80
SBP2TBC8	BRIXMOR OPERATING PARTNERSHIP LP 5.5% 02-15-2034	Acquisitions	865,000.00	-863,408.40	
		Dispositions	-495,000.00		496,202.85
S2291664	BURL NORTHN SANTA 6.7% DUE 08-01-2028	Acquisitions	650,000.00	-705,386.50	
		Dispositions	-650,000.00		702,892.00
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Acquisitions	305,000.00	-303,383.50	
		Dispositions	-305,000.00		310,377.15
S9M5BJZU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 98.8671875 31750NE44	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,750.00
S9M81W0U	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.265625 31750OCW2	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		812.50
S9M7WTTU	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.71875 31750OBM5	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		562.50
S9M7QXTU	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.96875 31750O8V9	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,250.00
S9M7QWDU	CALL BONDOPT SBNYUS33 07/08/2024 FNCL 5% 07/15/2024 97.96875 31750O8X5	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,640.63
S9M9RYMU	CALL BONDOPT SBNYUS33 10/08/2024 FNCL 4.5% 10/15/20 98.640625 31750OZD9	Acquisitions	500,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M93H DU	CALL BONDOPT SBNYUS33 10/08/2024 FNCL 4% 10/15/2024 94.125 31750QI8	Dispositions	-500,000.00		1,718.75
		Acquisitions	500,000.00	0.00	
S9MXXZ9U	CALL BONDOPT SBNYUS33 12/05/2024 FNCL 5% 12/12/2024 98.96875 31750PGU9	Dispositions	-500,000.00		2,382.81
		Acquisitions	400,000.00	0.00	
S9MXKURU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.21% 317U7BIA0 04/11/2024	Dispositions	-400,000.00		875.00
		Acquisitions	300,000.00	0.00	
S9MXSQ6U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.22% 317U7ETA2 18/11/2024	Dispositions	-300,000.00		841.77
		Acquisitions	300,000.00	0.00	
S9MXREHU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U7DOA9 15/11/2024	Dispositions	-300,000.00		889.40
		Acquisitions	300,000.00	0.00	
S9M59LJU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.27% 317U4UDA6 05/02/2024	Dispositions	-300,000.00		911.95
		Acquisitions	200,000.00	0.00	
S9M9QHBU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.3% 317U6Y2A8 23/09/2024	Dispositions	-200,000.00		834.27
		Acquisitions	600,000.00	0.00	
S9M9U51U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.36% 317U70BA1 03/10/2024	Dispositions	-600,000.00		1,017.07
		Acquisitions	500,000.00	0.00	
S9M5EYCU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U4W7A9 12/02/2024	Dispositions	-500,000.00		940.91
		Acquisitions	300,000.00	0.00	
S9M98GGU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.48% 317U6PSA9 02/09/2024	Dispositions	-300,000.00		1,075.49
		Acquisitions	500,000.00	0.00	
S9M5LF4U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.53% 317U4YFA6 23/02/2024	Dispositions	-500,000.00		1,392.56
		Acquisitions	200,000.00	0.00	
S9M66G2U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.56% 317U57AA9 20/03/2024	Dispositions	-200,000.00		691.23
		Acquisitions	500,000.00	0.00	
S9M85PAU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.7% 317U66HA3 04/07/2024	Dispositions	-500,000.00		877.55
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7XBFU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.818% 317U63FA2 24/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		744.60
S9MXC36U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.29% 317U78EA1 24/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		740.94
S9M9HFBU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.31% 317U6V2A4 13/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		769.78
S9M57M2U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.323% 317U4TAA2 02/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		862.50
S9M5B94U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U4UWA5 09/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,343.81
S9M5SA4U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U50UA2 01/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,255.69
S9M5BDMU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.431% 317U4UNA5 08/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		953.18
S9M5QY8U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.45% 317U50A22 29/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,236.73
S9M5WPXU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.49% 317U52JA1 07/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		927.32
S9M5JDYU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.517% 317U4XRA5 19/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		942.79
S9M5NQXU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.57% 317U4ZBA7 26/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,018.77
S9M96ZAU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.58% 317U6PCA6 27/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,030.19
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		810.91

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M68SLU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.6% 317U58JA8 22/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		867.14
S9M7BUQU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.65% 317U5RXA0 20/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		510.55
S9M7KMSU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.76% 317U5WHA7 03/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		814.62
S9MXHU9U	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.14% 317U7ANA6 01/11/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		800.21
S9MX7ANU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.26% 317U75IA3 16/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		811.71
S9M9RSQU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.39% 317U6Z0A7 27/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		804.67
S9M99W0U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.43% 317U6R7A8 02/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		811.58
S9M6UBAU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.48% 317U5IJA6 25/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		851.76
S9M6EH6U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.49% 317U5CTA8 05/04/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		619.22
S9M64F6U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.52% 317U56KA0 15/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,013.13
S9M6SFHU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.56% 317U5HPA1 22/04/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,073.19
S9M78LNU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.58% 317U5OSA3 15/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		810.58
S9M76C6U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.586% 317U5NRA6 13/05/2024	Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8CA5U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.61% 317U6C2A6 15/07/2024	Dispositions	-300,000.00		895.23
		Acquisitions	300,000.00	0.00	
S9M7AVEU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.62% 317U5QFA2 17/05/2024	Dispositions	-300,000.00		541.27
		Acquisitions	300,000.00	0.00	
S9M7HDTU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.65% 317U5USA9 29/05/2024	Dispositions	-300,000.00		924.94
		Acquisitions	300,000.00	0.00	
S9M7T22U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.7% 317U60OA8 17/06/2024	Dispositions	-300,000.00		1,009.26
		Acquisitions	300,000.00	0.00	
S9M6VZ7U	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.48% 317U5K0A1 29/04/2024	Dispositions	-500,000.00		760.90
		Acquisitions	500,000.00	0.00	
S9M7RMLU	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.68% 317U5YNA6 21/06/2024	Dispositions	-500,000.00		730.92
		Acquisitions	500,000.00	0.00	
S9M6G38U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.5% 317U5ECA2 08/04/2024	Dispositions	-500,000.00		934.50
		Acquisitions	500,000.00	0.00	
S9M61F7U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.54% 317U54JA7 12/03/2024	Dispositions	-500,000.00		916.23
		Acquisitions	500,000.00	0.00	
S9M6X37U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.547% 317U5LCA6 02/05/2024	Dispositions	-500,000.00		911.46
		Acquisitions	500,000.00	0.00	
S9M6NFMU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.55% 317U5GFA4 15/04/2024	Dispositions	-500,000.00		765.55
		Acquisitions	300,000.00	0.00	
S9M6PENU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.56% 317U5GLA7 18/04/2024	Dispositions	-300,000.00		918.68
		Acquisitions	300,000.00	0.00	
S9M6CDZU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.67% 317U5ASA3 28/03/2024	Dispositions	-300,000.00		891.73
		Acquisitions	200,000.00	0.00	
S9M8RE9U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.68% 317U6HYA0 05/08/2024	Dispositions	-200,000.00		634.90

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6KKLU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.43% 317U5F9A3 12/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		828.43
S9M5UD5U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.45% 317U51RA4 05/03/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		833.22
S9M78KTU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.52% 317U5ORA4 15/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		864.16
S9M8CN9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6BUA7 15/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		924.85
S9M8EU0U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6D4A2 18/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		716.30
S9M8WDZU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317U6LKA6 15/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		996.63
S9M79WKU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.6% 317U5P6A4 16/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		785.48
S9M7MY9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.65% 317U5XCA0 10/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		988.31
S9M7FJ9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.7% 317U5UIA0 28/05/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		689.79
S9M82C8U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U65FA7 28/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		530.68
S9M9NZYU	CALL SWO EUR MSLNGB2X P 6MEURIB / R 2.31% 317U6WOA8 23/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		859.71
S9MX5FTU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.1% 317U73TA6 14/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,133.37
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		466.55

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9EZBU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.28% 317U6UDA4 09/09/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		748.88
S9M8DB4U	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.63% 317U6CKA6 17/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		861.68
S9M8HRZU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.63% 317U6DXA0 22/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		810.85
S9M8TJTU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.7% 317U6ITA4 09/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		449.36
S9M8BNLU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.74% 317U6BBA8 15/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		800.00
S9M8KDQU	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.57% 317U6E9A5 25/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		622.34
S9M8PYVU	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.71% 317U6GOA3 02/08/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,196.34
S9M74YGU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.587% 317U5MNA2 09/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		759.71
S9M86HQU	CALL SWO GBP BARCGB33 P 1DSOIA / R 3.7% 317U67AA8 05/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,183.79
S9M9UM1U	CALL SWO GBP CHASUS33 P 1DSOIA / R 3.54% 317U6ZVA3 03/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,033.79
S9M84RLU	CALL SWO GBP CHASUS33 P 1DSOIA / R 3.8% 317U65YA6 03/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.30
S9M9MP0U	CALL SWO GBP CITIUS33 P 1DSOIA / R 3.45% 317U6W6A8 20/09/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		709.01
S9M6A31U	CALL SWO GBP GSCMUS33 P 1DSOIA / R 3.7% 317U5A1A2 28/03/2024	Acquisitions	200,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M95UEU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.605% 317U6P9A0 08/26/2024	Dispositions	-200,000.00		856.14
		Acquisitions	200,000.00	0.00	
S9M78NMU	CALL SWO USD BARCGB33 P 1DSOFR / R 4.01% 317U5OYA6 05/15/2024	Dispositions	-200,000.00		795.00
		Acquisitions	200,000.00	0.00	
S9M9RMVU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.195% 317U6YZA2 09/27/2024	Dispositions	-200,000.00		930.00
		Acquisitions	200,000.00	0.00	
S9M9PNZU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.205% 317U6XXA6 09/23/2024	Dispositions	-200,000.00		757.50
		Acquisitions	200,000.00	0.00	
S9M81K9U	CALL SWO USD BNPAFRPP P 1DSOFR / R 4.06% 317U64WA1 06/28/2024	Dispositions	-200,000.00		775.00
		Acquisitions	400,000.00	0.00	
S9MX5GWU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.995% 317U74JA5 10/15/2024	Dispositions	-400,000.00		1,305.00
		Acquisitions	400,000.00	0.00	
S9M7NCLU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.8% 317U5XTA2 07/08/2024	Dispositions	-400,000.00		1,340.00
		Acquisitions	400,000.00	0.00	
S9M8NA0U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.85% 317U6GJA9 08/01/2024	Dispositions	-400,000.00		1,800.00
		Acquisitions	400,000.00	0.00	
S9M75G5U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.928% 317U5NOA9 05/10/2024	Dispositions	-400,000.00		1,540.00
		Acquisitions	400,000.00	0.00	
S9M76K8U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.96% 317U5OEA8 05/13/2024	Dispositions	-400,000.00		1,400.00
		Acquisitions	500,000.00	0.00	
S9MX6GBU	CALL SWO USD CHASUS33 P 1DSOFR / R 2.985% 317U74VA1 10/15/2024	Dispositions	-500,000.00		1,800.00
		Acquisitions	400,000.00	0.00	
S9MX5LCU	CALL SWO USD CHASUS33 P 1DSOFR / R 2.995% 317U74LA2 10/15/2024	Dispositions	-400,000.00		1,360.00
		Acquisitions	200,000.00	0.00	
S9M9WBSU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.065% 317U70UA0 10/04/2024	Dispositions	-200,000.00		670.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9CC2U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.215% 317U6SOA7 09/06/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,570.00
S9M9GUHU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.24% 317U6UYA1 09/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		960.00
S9M9GUGU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.277% 317U6UVA4 09/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		915.00
S9M5SSCU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.3% 317U51GA6 03/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,200.00
S9M98W2U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.47% 317U6R1A4 08/30/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		760.00
S9M98DAU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.525% 317U6Q8A9 08/30/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,132.50
S9M6KMBU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.55% 317U5FHA4 04/12/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,000.00
S9M8HMUU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.64% 317U6E0A4 07/23/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,725.00
S9M8GMHU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.675% 317U6DDA2 07/22/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		800.00
S9M6A70U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.7% 317U5ANA8 03/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9M65WJU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U56TA1 03/18/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,831.25
S9M85LEU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U66KA9 07/05/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,385.00
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		780.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M86NCU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.85% 317U67FA3 07/05/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,205.00
S9MX5CDU	CALL SWO USD CHASUS33 P 1DSOFR / R 3% 317U74NA0 10/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		670.00
S9M7EX9U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.07% 317U5TVA8 05/24/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		807.50
S9M7JUJU	CALL SWO USD CHASUS33 P 1DSOFR / R 4.08% 317U5VJA7 06/03/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,018.75
S9M61F5U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.43% 317U54RA8 03/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,230.00
S9M5GJSU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.46% 317U4WWA1 02/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,225.00
S9M8LEDU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.71% 317U6F6A5 07/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,137.00
S9M6W82U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.73% 317U5L5A4 05/01/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,080.00
S9M75YHU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.935% 317U5NQA7 05/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9MX3ANU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.975% 317U72EA4 10/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,425.00
S9MX1SSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U71SA1 10/09/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,455.00
S9MX9PLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.063% 317U77MA4 10/21/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,190.00
S9MXFH2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7A4A7 10/28/2024	Acquisitions	800,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXJE5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7BHA1 11/04/2024	Dispositions	-800,000.00		2,584.00
		Acquisitions	800,000.00	0.00	
S9MXDN1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.131% 317U79NA9 10/25/2024	Dispositions	-800,000.00		2,840.00
		Acquisitions	400,000.00	0.00	
S9M9NYBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.138% 317U6XDA8 09/23/2024	Dispositions	-400,000.00		1,252.00
		Acquisitions	400,000.00	0.00	
S9M9MR8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.147% 317U6WFA8 09/20/2024	Dispositions	-400,000.00		1,695.00
		Acquisitions	400,000.00	0.00	
S9M9QYMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.151% 317U6YQA2 09/26/2024	Dispositions	-400,000.00		1,620.00
		Acquisitions	400,000.00	0.00	
S9M9MR7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.17% 317U6W9A5 09/20/2024	Dispositions	-400,000.00		1,470.00
		Acquisitions	400,000.00	0.00	
S9M9LX1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.205% 317U6W4A0 09/19/2024	Dispositions	-400,000.00		1,610.00
		Acquisitions	900,000.00	0.00	
S9M9K78U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.231% 317U6VVA2 09/16/2024	Dispositions	-900,000.00		3,555.00
		Acquisitions	400,000.00	0.00	
S9M9CP8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.232% 317U6SQA5 09/06/2024	Dispositions	-400,000.00		1,420.00
		Acquisitions	250,000.00	0.00	
S9M9K76U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.248% 317U6VRA7 09/16/2024	Dispositions	-500,000.00		2,400.00
		Acquisitions	400,000.00	0.00	
S9M58SWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.275% 317U4U4A6 02/05/2024	Dispositions	-400,000.00		1,435.00
		Acquisitions	200,000.00	0.00	
S9MXSZ0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.365% 317U7EYA6 11/18/2024	Dispositions	-200,000.00		1,005.00
		Acquisitions	400,000.00	0.00	
S9M99S3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.41% 317U6RLA2 09/03/2024	Dispositions	-400,000.00		1,655.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5GKPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U4WYA9 02/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,975.00
S9MXUV0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U7FKA8 11/22/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,800.00
S9MXWTGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.47% 317U7GYA1 11/25/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,855.00
S9M5JDDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.49% 317U4XYA7 02/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,805.00
S9M6GP7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U5EPA8 04/08/2024	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,120.00
S9M5MYXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.51% 317U4ZAA8 02/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,500.00
S9M98ECU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.514% 317U6QCA4 08/30/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		782.50
S9M5LYPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U4YIA3 02/23/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,030.00
S9M8XDSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.532% 317U6M9A7 08/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,175.00
S9M8CN8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.54% 317U6C7A1 07/24/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M96WCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.555% 317U6PFA3 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,680.00
S9M91X1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.558% 317U6N1A3 08/19/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,590.00
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M96WEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.565% 317U6PJA9 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,440.00
S9M8UF7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.569% 317U6LAA7 08/12/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,320.00
S9M5JY5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.58% 317U4YAA1 02/20/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		730.00
S9M8WDWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.595% 317U6LOA2 08/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M94YMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.599% 317U6OKA0 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,442.00
S9M95YDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.611% 317U6P0A9 08/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,018.75
S9M92RWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.613% 317U6NFA8 08/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,430.00
S9MYFQ7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.615% 317U7OHA3 12/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M8ET9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.628% 317U6D9A7 07/18/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,040.00
S9M94YQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.643% 317U6QQA4 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M8RXLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645% 317U6IHA7 08/05/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9M8JPKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317U6E5A9 07/24/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,900.00
S9M63ZPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.678% 317U56DA8 03/14/2024	Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8TGDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.679% 317U6J8A5 08/09/2024	Dispositions	-400,000.00		1,640.00
		Acquisitions	400,000.00	0.00	
S9M6MPWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U5G7A3 04/15/2024	Dispositions	-400,000.00		1,470.00
		Acquisitions	400,000.00	0.00	
S9M8GKFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U6DBA4 07/22/2024	Dispositions	-400,000.00		1,362.00
		Acquisitions	400,000.00	0.00	
S9M6MPYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.685% 317U5G9A1 04/18/2024	Dispositions	-400,000.00		1,560.00
		Acquisitions	400,000.00	0.00	
S9M8CN5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.689% 317U6BYA3 07/15/2024	Dispositions	-400,000.00		1,580.00
		Acquisitions	800,000.00	0.00	
S9M67XPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.7% 317U58EA3 03/21/2024	Dispositions	-800,000.00		1,640.00
		Acquisitions	200,000.00	0.00	
S9M8MY8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U6G4A5 07/29/2024	Dispositions	-200,000.00		700.00
		Acquisitions	400,000.00	0.00	
S9M68PLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.725% 317U58PA1 03/22/2024	Dispositions	-400,000.00		1,310.00
		Acquisitions	500,000.00	0.00	
S9M63ZLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.735% 317U55YA7 03/14/2024	Dispositions	-500,000.00		1,750.00
		Acquisitions	400,000.00	0.00	
S9M6PGRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U5GNA5 04/18/2024	Dispositions	-400,000.00		1,700.00
		Acquisitions	400,000.00	0.00	
S9M8PG1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.795% 317U6H3A4 08/02/2024	Dispositions	-400,000.00		1,395.00
		Acquisitions	400,000.00	0.00	
S9M84MQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.843% 317U66EA6 07/03/2024	Dispositions	-400,000.00		1,580.00
		Acquisitions	600,000.00	0.00	
S9M89PSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.88% 317U6AKA0 07/08/2024	Dispositions	-600,000.00		2,010.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7PXD	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.95% 317U5YCA8 06/10/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,440.00
S9M7ATKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.993% 317U5RGA9 05/17/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		680.00
S9M82C5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,665.00
S9M82C6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,215.00
S9M78KR	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.01% 317U5OWA8 05/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		615.00
S9M7BSLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.052% 317U5S5A9 05/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,900.00
S9M7ER7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.07% 317U5TTA1 05/24/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,087.50
S9M7HZ9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.1% 317U5V7A0 05/30/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,595.00
S9M8WGTU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.586% 317U6LQA0 08/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,520.00
S9M71FCU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.8% 317U5LJA9 05/02/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,100.00
S9M7MR1U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.935% 317U5XRA4 06/10/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,950.00
S9MXH38U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.035% 317U7AQA3 11/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,075.00
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,800.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXGK8U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.105% 317U7AGA4 10/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9MXGK6U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.12% 317U7AEA6 10/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9MXE72U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.135% 317U7A0A1 10/28/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,637.50
S9MXKA0U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.135% 317U7BXA3 11/04/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9M9SUAU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.16% 317U6ZMA3 09/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,962.50
S9M9GVUU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.28% 317U6UXA2 09/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,162.50
S9MXRFUU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.293% 317U7DXA9 11/15/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,225.00
S9MXPB0U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.355% 317U7DJA5 11/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		747.00
S9MXPB2U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.355% 317U7DLA2 11/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		898.00
S9MXPA7U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.36% 317U7DCA2 11/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,950.00
S9M99H9U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.408% 317U6RNA0 09/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		790.00
S9MXU09U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.46% 317U7FIA1 11/22/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,318.75
S9MXVVMU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.513% 317U7G4A4 11/25/2024	Acquisitions	500,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8X37U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.55% 317U6MJA6 08/19/2024	Dispositions	-500,000.00		2,506.25
		Acquisitions	500,000.00	0.00	
S9M5MD1U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.553% 317U4Z8A1 02/26/2024	Dispositions	-500,000.00		1,800.00
		Acquisitions	300,000.00	0.00	
S9M8CE7U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.586% 317U6BWA5 07/15/2024	Dispositions	-300,000.00		1,207.50
		Acquisitions	500,000.00	0.00	
S9M95K0U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.6% 317U6P3A6 08/26/2024	Dispositions	-500,000.00		1,862.50
		Acquisitions	500,000.00	0.00	
S9M6CAQU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.64% 317U5BBA9 03/28/2024	Dispositions	-500,000.00		2,043.75
		Acquisitions	700,000.00	0.00	
S9M67WFU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.687% 317U58AA7 03/21/2024	Dispositions	-700,000.00		2,485.00
		Acquisitions	200,000.00	0.00	
S9M6US5U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.69% 317U5J7A7 04/26/2024	Dispositions	-200,000.00		692.50
		Acquisitions	900,000.00	0.00	
S9MYCV6U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.692% 317U7N8A5 12/20/2024	Dispositions	-900,000.00		2,542.50
		Acquisitions	500,000.00	0.00	
S9M6REUU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.705% 317U5HKA6 04/22/2024	Dispositions	-500,000.00		1,887.50
		Acquisitions	800,000.00	0.00	
S9MYEPSU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.71% 317U7NMA9 12/23/2024	Dispositions	-800,000.00		2,660.00
		Acquisitions	500,000.00	0.00	
S9M74D7U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.793% 317U5MTA6 05/09/2024	Dispositions	-500,000.00		1,740.00
		Acquisitions	500,000.00	0.00	
S9M73LCU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.8% 317U5MFA1 05/06/2024	Dispositions	-500,000.00		1,612.50
		Acquisitions	700,000.00	0.00	
S9M7311U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.822% 317U5MLA4 05/08/2024	Dispositions	-700,000.00		2,065.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M88UUU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.885% 317U69WA0 07/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,637.50
S9M75C1U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.928% 317U5NNA0 05/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M7PUCU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.93% 317U5Y6A5 06/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,750.00
S9M7PUEU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.945% 317U5YEA6 06/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9MXE19U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.145% 317U79WA9 10/28/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M9PUMU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.198% 317U6XZA4 09/23/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M58RCU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.333% 317U4U2A8 02/05/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		775.00
S9MY2VRU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.542% 317U7IPA7 11/29/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,005.00
C13608JAA5	CANADIAN IMPERIAL BANK 5.26% 04-08-2029	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,905.00
SBQWNK64	CAPITAL ONE FINL CORP 6.051% 02-01-2035	Acquisitions	275,000.00	-274,642.50	
		Dispositions	-275,000.00		271,042.75
SBPLQRD3	CARGILL INC 2.125% 11-10-2031	Acquisitions	255,000.00	-255,000.00	
		Dispositions	-255,000.00		256,494.30
C14448AC71	CARRIER GLOBAL CORP DISC COML PAPER 4/A2YRS 1&2 03-07-2024	Acquisitions	795,000.00	-664,735.05	
		Dispositions	-250,000.00		215,675.00
		Acquisitions	1,000,000.00	-995,473.33	
		Dispositions	-1,000,000.00		1,000,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C14448ACL0	CARRIER GLOBAL CORP DISC COML PAPER 4/A2YRS 1&2 03-20-2024	Acquisitions	1,000,000.00	-998,133.33	
		Dispositions	-1,000,000.00		1,000,000.00
C14448ACU0	CARRIER GLOBAL CORP DISC COML PAPER 4/A2YRS 1&2 03-28-2024	Acquisitions	1,000,000.00	-998,920.83	
		Dispositions	-1,000,000.00		1,000,000.00
SBMT6MT5	CARRIER GLOBAL CORP 2.7% 02-15-2031	Acquisitions	595,000.00	-514,473.05	
		Dispositions	-345,000.00		295,026.75
SBNG23C3	CARRIER GLOBAL CORP 2.722% 02-15-2030	Acquisitions	300,000.00	-267,999.00	
		Dispositions	-815,000.00		729,348.35
SBL0NZ33	CATERPILLAR FINANCIAL SERVICES 4.375% 08-16-2029	Acquisitions	1,085,000.00	-1,082,059.65	
		Dispositions	-1,085,000.00		1,088,281.65
SBMYDZ47	CATERPILLAR FINANCIAL SERVICES 4.4% 10-15-2027	Acquisitions	255,000.00	-254,872.50	
		Dispositions	-255,000.00		256,588.65
SBMYDZ03	CATERPILLAR FINANCIAL SERVICES 4.45% 10-16-2026	Acquisitions	280,000.00	-279,781.60	
		Dispositions	-280,000.00		280,515.20
S9B3PJ3U	CCP DUE FROM GOLDMAN SACHS	Acquisitions	213,000.00	-213,000.00	
		Dispositions	-1,033,000.00		1,033,000.00
S9B5CCDU	CCP DUE RECEIVABLE FROM GSC	Acquisitions	209,000.00	-209,000.00	
		Dispositions	-1,248,000.00		1,248,000.00
S9B2TS7U	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,055,000.00		2,055,000.00
C13607LWW9	CDN IMPERIAL BK COMM TORONTO BRH SR NT 6.092% 10-03-2033	Acquisitions	995,000.00	-1,043,011.80	
		Dispositions	-1,270,000.00		1,341,880.15
SBPG4K22	CENCORA INC 4.85% 12-15-2029	Acquisitions	605,000.00	-604,896.30	
		Dispositions	-210,000.00		207,599.70
SBM8DBR8	CENTENE CORP DEL 2.625% 08-01-2031	Acquisitions	155,000.00	-128,087.35	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKVDKR4	CENTENE CORP DEL 3% DUE 10-15-2030	Dispositions	-155,000.00		128,884.05
		Acquisitions	735,000.00	-630,696.15	
SBP4YBS7	CHARLES SCHWAB CORP 5.853% 05-19-2034	Dispositions	-735,000.00		636,224.96
		Acquisitions	225,000.00	-234,969.75	
C808513CJ2	CHARLES SCHWAB CORP 6.196% 11-17-2029	Dispositions	-460,000.00		471,755.65
		Acquisitions	180,000.00	-186,287.40	
SBM8K6Y1	CHUBB INA HLDGS INC 5.0% 03-15-2034	Dispositions	-180,000.00		186,625.80
		Acquisitions	680,000.00	-677,606.40	
SBRJPP21	CHUBB INA HOLDINGS LLC 4.65% 08-15-2029	Dispositions	-505,000.00		513,832.45
		Acquisitions	1,410,000.00	-1,415,388.90	
SBNW0TL2	CI FINANCIAL CO 4.1% 06-15-2051	Dispositions	-1,410,000.00		1,412,328.15
		Acquisitions	575,000.00	-355,243.65	
C125491AT7	CI FINANCIAL CORP 7.5% 05-30-2029	Dispositions	-575,000.00		379,178.00
		Acquisitions	865,000.00	-856,177.00	
C17275RBQ4	CISCO SYS INC 4.8% 02-26-2027	Dispositions	-865,000.00		862,447.25
		Acquisitions	720,000.00	-719,064.00	
SBMG9FD2	CISCO SYS INC 4.85% 02-26-2029	Dispositions	-720,000.00		723,398.40
		Acquisitions	655,000.00	-654,770.75	
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054	Dispositions	-655,000.00		655,379.90
		Acquisitions	465,000.00	-463,130.70	
SBR2NN39	CITIBANK N A 4.929% 08-06-2026	Dispositions	-340,000.00		364,269.20
		Acquisitions	2,135,000.00	-2,135,000.00	
C17325FBG2	CITIBANK N A 5.57% 04-30-2034	Dispositions	-2,135,000.00		2,163,523.60
		Acquisitions	930,000.00	-931,084.60	
SBNHX0P7	CITIGROUP INC 2.52% 11-03-2032	Dispositions	-595,000.00		627,205.15

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C172967MY4	CITIGROUP INC 2.561% DUE 05-01-2032 BEO	Acquisitions	210,000.00	-170,515.80	
		Dispositions	-210,000.00		169,425.90
C172967MS7	CITIGROUP INC 2.572% 06-03-2031	Acquisitions	1,045,000.00	-876,509.95	
		Dispositions	-460,000.00		376,139.60
SBYP7GJ4	CITIGROUP INC 3.2% DUE 10-21-2026	Acquisitions	785,000.00	-707,031.65	
		Dispositions	-785,000.00		693,624.75
C172967ME8	CITIGROUP INC 3.98% 03-20-2030	Acquisitions	535,000.00	-508,976.20	
		Dispositions	-535,000.00		508,485.40
C17327CAT0	CITIGROUP INC 4.542% 09-19-2030	Acquisitions	640,000.00	-601,696.00	
		Dispositions	-640,000.00		600,633.60
C172967PF2	CITIGROUP INC 5.174% 02-13-2030	Acquisitions	1,160,000.00	-1,160,568.00	
		Dispositions	-1,160,000.00		1,154,749.20
SBRBYMP8	CITIGROUP INC 5.827% 02-13-2035	Acquisitions	2,215,000.00	-2,215,000.00	
		Dispositions	-1,215,000.00		1,203,797.70
SBRBCSN2	CITIZENS FINANCIAL GROUP 5.841% 01-23-2030	Acquisitions	1,385,000.00	-1,356,508.35	
		Dispositions	-1,385,000.00		1,365,286.10
SBRT6M34	CITIZENS FINL GROUP INC 5.967% 07-23-2032	Acquisitions	825,000.00	-825,000.00	
		Dispositions	-825,000.00		821,032.65
SBP9RLD6	CITIZENS FINL GROUP INC 6.645% 04-25-2035	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		308,407.00
SBQC8661	CNH INDL CAP LLC 5.1% 04-20-2029	Acquisitions	1,235,000.00	-1,273,644.25	
		Dispositions	-785,000.00		839,662.35
SBS5WKY0	COCA COLA CO 5.3% 05-13-2054	Acquisitions	495,000.00	-490,827.15	
		Dispositions	-495,000.00		492,440.85
		Acquisitions	395,000.00	-392,709.00	
		Dispositions	-395,000.00		422,503.85

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C191098AM4	COCA COLA CONS INC 5.25% DUE 06-01-2029	Acquisitions	475,000.00	-474,254.25	
		Dispositions	-475,000.00		490,891.50
SBT029X4	COMCAST CORP NEW 5.3% 06-01-2034	Acquisitions	285,000.00	-284,053.80	
		Dispositions	-285,000.00		284,532.60
SBPG9Q63	COMERICA INC 5.982% 01-30-2030	Acquisitions	1,525,000.00	-1,516,501.90	
		Dispositions	-1,525,000.00		1,543,010.55
SBRS7WS3	COMMONSPIRIT HEALTH 5.205% 12-01-2031	Acquisitions	850,000.00	-850,000.00	
		Dispositions	-850,000.00		841,340.40
SBSCBQP3	COMMONWEALTH EDISON CO 5.3% 06-01-2034	Acquisitions	150,000.00	-149,463.00	
		Dispositions	-150,000.00		150,937.50
SBS5WL14	CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054	Acquisitions	190,000.00	-188,673.80	
		Dispositions	-190,000.00		191,730.90
C21038PCC8	CONSTELLATION ENERGY GENERATION LLC DISCCOML PAPER 4/2 YRS 1&2 03-12-2024	Acquisitions	1,000,000.00	-994,940.00	
		Dispositions	-1,000,000.00		1,000,000.00
SBP091D1	CONSUMERS ENERGY CO 4.7% 01-15-2030	Acquisitions	900,000.00	-897,975.00	
		Dispositions	-400,000.00		404,608.00
C21685WCJ4	COOPERATIVE 5.25% DUE 05-24-2041	Acquisitions	400,000.00	-394,864.00	
		Dispositions	-400,000.00		424,648.00
SBLFHNB4	CORNELL UNIVERSITY 4.835% 06-15-2034	Acquisitions	730,000.00	-733,518.00	
		Dispositions	-730,000.00		732,506.20
SBTCK914	COUSINS PTYS LP 5.875% 10-01-2034	Acquisitions	190,000.00	-189,445.20	
		Dispositions	-190,000.00		190,406.60
C22823PBD4	CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 1&2 02-13-2024	Acquisitions	1,000,000.00	-994,166.67	
		Dispositions	-1,000,000.00		1,000,000.00
C22823PCC5	CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 1&2 03-12-2024	Acquisitions	1,000,000.00	-995,442.22	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C22823PDG5	CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 1&2 04-16-2024	Dispositions	-1,000,000.00		1,000,000.00
		Acquisitions	1,000,000.00	-994,331.94	
SBSBGTN8	CUMMINS INC 5.45% 02-20-2054	Dispositions	-1,000,000.00		1,000,000.00
		Acquisitions	565,000.00	-561,446.15	
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040	Dispositions	-565,000.00		571,064.10
		Acquisitions	990,000.00	-685,683.90	
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Dispositions	-1,990,000.00		1,364,224.60
		Acquisitions	560,000.00	-475,983.20	
SBSVHXY0	DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034	Dispositions	-470,000.00		418,229.50
		Acquisitions	465,000.00	-464,711.70	
SBQ5J434	DEERE JOHN CAP 4.85% DUE 03-05-2027	Dispositions	-465,000.00		455,704.65
		Acquisitions	1,015,000.00	-1,014,056.05	
SBL6D184	DENTSPLY SIRONA FIXED 3.25% 06-01-2030	Dispositions	-1,015,000.00		1,016,613.85
		Acquisitions	825,000.00	-759,788.75	
SBP4YNS1	DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035	Dispositions	-1,200,000.00		1,082,570.65
		Acquisitions	375,000.00	-371,818.80	
SBNYJYB2	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	Dispositions	-255,000.00		257,496.45
		Acquisitions	575,000.00	-472,440.25	
SBMDPVS0	DIAMONDBACK ENERGY INC 5.4% 04-18-2034	Dispositions	-610,000.00		508,798.60
		Acquisitions	245,000.00	-237,316.80	
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Dispositions	-245,000.00		244,223.35
		Acquisitions	790,000.00	-732,824.40	
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	Dispositions	-790,000.00		745,788.30
		Acquisitions	1,645,000.00	-1,645,000.00	
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Dispositions	-1,645,000.00		1,645,000.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	653,000.00	-653,000.00	
		Dispositions	-653,000.00		653,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	Acquisitions	3,046,000.00	-3,046,000.00	
		Dispositions	-2,779,000.00		2,779,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	337,000.00	-337,000.00	
		Dispositions	-337,000.00		337,000.00
SBRC24W2	DTE ELEC CO 5.2% 03-01-2034	Acquisitions	490,000.00	-490,000.00	
		Dispositions	-490,000.00		490,000.00
SBKVB8X0	DTE ENERGY CO 2.95% DUE 03-01-2030	Acquisitions	295,000.00	-294,861.35	
		Dispositions	-295,000.00		294,427.70
SBPGLSN0	DTE ENERGY CO 5.1% 03-01-2029	Acquisitions	225,000.00	-196,096.50	
		Dispositions	-225,000.00		198,625.50
SBSLTPH3	DUKE ENERGY CORP 5.8% 06-15-2054	Acquisitions	290,000.00	-289,367.80	
		Dispositions	-290,000.00		286,096.60
SBRC82G0	DUKE ENERGY IND LLC 5.25% 03-01-2034	Acquisitions	145,000.00	-144,180.75	
		Dispositions	-145,000.00		145,047.85
SBSBGTP0	EASTMAN CHEM CO SR NT 5.625% 02-20-2034	Acquisitions	710,000.00	-707,649.90	
		Dispositions	-710,000.00		708,244.80
SBSWYK05	ELEVANCE HEALTH INC 5.15% 06-15-2029	Acquisitions	55,000.00	-54,896.05	
		Dispositions	-55,000.00		55,531.85
SBSLSJW3	ELI LILLY & CO 4.6% 08-14-2034	Acquisitions	390,000.00	-389,902.50	
		Dispositions	-390,000.00		392,460.90
SBSLSJZ6	ELI LILLY & CO 5.2% 08-14-2064	Acquisitions	250,000.00	-254,422.50	
		Dispositions	-250,000.00		241,540.00
		Acquisitions	350,000.00	-349,881.00	
		Dispositions	-175,000.00		170,392.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C29277EAR5	ENERGY TRANSFER L P DISC COML PAPER 4/2 YRS 1&2 01-25-2024	Acquisitions	1,000,000.00	-999,520.83	
		Dispositions	-1,000,000.00		1,000,000.00
SBL569C4	ENERGY TRANSFER L P 5.6% 09-01-2034	Acquisitions	375,000.00	-374,028.75	
		Dispositions	-375,000.00		379,061.25
SBSD3QW5	ENTERGY ARK LLC 5.75% 06-01-2054	Acquisitions	335,000.00	-333,509.25	
		Dispositions	-335,000.00		344,795.40
C29366EC87	ENTERGY CORP DISC COML PAPER 4/2 YRS 1&203-08-2024	Acquisitions	1,000,000.00	-991,149.17	
		Dispositions	-1,000,000.00		1,000,000.00
C29366EDS2	ENTERGY CORP DISC COML PAPER 4/2 YRS 1&204-26-2024	Acquisitions	1,000,000.00	-992,473.06	
		Dispositions	-1,000,000.00		1,000,000.00
C26882RB56	ERAC USA FIN LLC DISC COML PAPER 4/2 YRS1&2 02-05-2024	Acquisitions	1,000,000.00	-997,200.00	
		Dispositions	-1,000,000.00		1,000,000.00
SBRQPL48	ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034	Acquisitions	555,000.00	-555,022.35	
		Dispositions	-325,000.00		307,225.75
SBRBK4K5	EVERSOURCE ENERGY 5.5% 01-01-2034	Acquisitions	555,000.00	-552,041.85	
		Dispositions	-555,000.00		553,193.55
SBLDCH20	EVERSOURCE ENERGY 5.95% 07-15-2034	Acquisitions	1,125,000.00	-1,142,650.75	
		Dispositions	-650,000.00		695,545.90
C303901BQ4	FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055	Acquisitions	485,000.00	-482,987.25	
		Dispositions	-485,000.00		486,671.95
C31621YAX7	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 CPN 01-31-2024	Acquisitions	1,000,000.00	-997,679.17	
		Dispositions	-1,000,000.00		1,000,000.00
C31621YB57	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 CPN 02-05-2024	Acquisitions	1,000,000.00	-997,365.00	
		Dispositions	-1,000,000.00		1,000,000.00
C31621YB81	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 CPN 02-08-2024	Acquisitions	300,000.00	-299,209.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C31621YAV1	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 01-29-2024	Dispositions	-300,000.00		300,000.00
		Acquisitions	1,100,000.00	-1,097,957.66	
C31621YB16	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 02-01-2024	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	1,000,000.00	-997,833.89	
C31621YB65	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 02-06-2024	Dispositions	-1,000,000.00		1,000,000.00
		Acquisitions	700,000.00	-699,132.00	
C31621YB99	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 02-09-2024	Dispositions	-700,000.00		700,000.00
		Acquisitions	300,000.00	-299,163.00	
SBMGBZR2	FIFTH THIRD BANCORP 5.631% 01-29-2032	Dispositions	-300,000.00		300,000.00
		Acquisitions	220,000.00	-220,000.00	
SBRRG5N7	FLORIDA ST BRD ADMIN FIN CORP REV 5.526%07-01-2034 BEO TAXABLE	Dispositions	-220,000.00		221,337.60
		Acquisitions	375,000.00	-385,826.25	
SBPCRN59	FORD MOTOR CREDIT CO LLC 5.8% 03-05-2027	Dispositions	-140,000.00		141,359.40
		Acquisitions	730,000.00	-729,109.40	
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Dispositions	-730,000.00		730,020.90
		Acquisitions	1,450,000.00	-1,450,000.00	
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Dispositions	-1,450,000.00		1,450,000.00
		Acquisitions	900,000.00	-900,000.00	
C999599GH0	FUT C 20SEP24 EURX EUR-BU 1 3500	Dispositions	-900,000.00		900,000.00
		Free Delivery	-4.00		
C999599GH0	FUT C 20SEP24 EURX EUR-BU 1 3500	Free Receipt	4.00	-1,780.80	
		Free Delivery	-4.00		
C999599GH0	FUT C 21JUN24 EURX EUR-BU 1 3300	Free Receipt	4.00	-1,780.80	
		Free Delivery	-4.00		
C999599GH0	FUT C 21JUN24 EURX EUR-BU 1 3300	Free Receipt	4.00	-1,521.10	
		Free Delivery	-4.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3450	Free Delivery	-4.00		
		Free Receipt	4.00	-1,521.10	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3450	Free Delivery	-3.00		
		Free Receipt	3.00	-1,397.72	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3500	Free Delivery	-3.00		
		Free Receipt	3.00	-1,397.72	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3500	Free Delivery	-2.00		
		Free Receipt	2.00	-1,382.91	
C999599GH0	FUT C 23AUG24 EURX EUR-BO 1 1750	Free Delivery	-2.00		
		Free Receipt	2.00	-1,382.91	
C999599GH0	FUT C 23AUG24 EURX EUR-BO 1 1750	Free Delivery	-3.00		
		Free Receipt	3.00	-715.07	
C999599GH0	FUT C 23AUG24 EURX EUR-BU 1 3350	Free Delivery	-3.00		
		Free Receipt	3.00	-715.07	
C999599GH0	FUT C 23AUG24 EURX EUR-BU 1 3350	Free Delivery	-2.00		
		Free Receipt	2.00	-838.15	
C999599GH0	FUT C 25OCT24 EURX EUR-BO 1 2025	Free Delivery	-2.00		
		Free Receipt	2.00	-838.15	
C999599GH0	FUT C 25OCT24 EURX EUR-BO 1 2025	Free Delivery	-3.00		
		Free Receipt	3.00	-717.11	
C999599GH0	FUT C 25OCT24 EURX EUR-BU 1 3600	Free Delivery	-3.00		
		Free Receipt	3.00	-717.11	
C999599GH0	FUT C 25OCT24 EURX EUR-BU 1 3600	Free Delivery	-3.00		
		Free Receipt	3.00	-1,866.82	
C999599GH0	FUT C 25OCT24 EURX EUR-BU 1 3600	Free Delivery	-3.00		
		Free Receipt	3.00	-1,866.82	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT CALL JUN 24 U.S. T-BONDS 1180	Acquisitions	3.00	0.00	
		Dispositions	-3.00		1,355.48
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-194.00		
		Free Receipt	194.00	-25,973,374.88	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-194.00		
		Free Receipt	194.00	-25,973,374.88	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-622.00		
		Free Receipt	622.00	-73,497,953.70	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-622.00		
		Free Receipt	622.00	-73,497,953.70	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-124.00		
		Free Receipt	124.00	-13,547,156.47	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-124.00		
		Free Receipt	124.00	-13,547,156.47	
C999599GH0	FUT DEC 24 LIF LONG GILT	Free Delivery	-24.00		
		Free Receipt	24.00	-3,115,499.46	
C999599GH0	FUT DEC 24 LIF LONG GILT	Free Delivery	-24.00		
		Free Receipt	24.00	-3,115,499.46	
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-3,031,403.92	
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-3,031,403.92	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-93.00		
		Free Receipt	93.00	-11,610,190.91	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-93.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Receipt	93.00	-11,610,190.91	
		Free Delivery	-1,257.00		
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Receipt	1,257.00	-261,093,375.81	
		Free Delivery	-1,257.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	1,257.00	-261,093,375.81	
		Free Delivery	-159.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	159.00	-18,098,523.38	
		Free Delivery	-159.00		
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Receipt	159.00	-18,098,523.38	
		Free Delivery	-212.00		
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Receipt	212.00	-26,667,657.80	
		Free Delivery	-212.00		
C999599GH0	FUT JUN 24 CBT UL T-NOTE	Free Receipt	212.00	-26,667,657.80	
		Free Delivery	-777.00		
C999599GH0	FUT JUN 24 CBT UL T-NOTE	Free Receipt	777.00	-88,078,827.85	
		Free Delivery	-777.00		
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Receipt	777.00	-88,078,827.85	
		Free Delivery	-276.00		
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Receipt	276.00	-29,453,483.73	
		Free Delivery	-276.00		
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Receipt	276.00	-29,453,483.73	
		Free Delivery	-26.00		
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Receipt	26.00	-3,304,760.69	
		Free Delivery	-26.00		
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Receipt	26.00	-3,304,760.69	
		Free Delivery			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-2,947,860.15	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-3.00		
		Free Receipt	3.00	-2,947,860.15	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-58.00		
		Free Receipt	58.00	-7,050,625.00	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-58.00		
		Free Receipt	58.00	-7,050,625.00	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-1,211.00		
		Free Receipt	1,211.00	-247,679,000.99	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-1,211.00		
		Free Receipt	1,211.00	-247,679,000.99	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-188.00		
		Free Receipt	188.00	-20,625,300.77	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-188.00		
		Free Receipt	188.00	-20,625,300.77	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-52.00		
		Free Receipt	227.00	-28,387,874.11	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-227.00		
		Free Receipt	52.00	-6,663,939.63	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-595.00		
		Free Receipt	202.00	-23,322,651.99	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-202.00		
		Free Receipt	595.00	-68,641,578.64	
		Free Delivery	-263.00		
		Free Receipt	201.00	-21,513,224.68	

◆ 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	-201.00		
		Free Receipt	263.00	-28,104,429.56	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-195.00		
		Free Receipt	1,223.00	-249,524,057.89	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-1,223.00		
		Free Receipt	195.00	-39,932,395.03	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-17.00		
		Free Receipt	45.00	-5,006,385.03	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-45.00		
		Free Receipt	17.00	-1,895,275.56	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-62.00		
		Free Receipt	102.00	-12,553,485.87	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-102.00		
		Free Receipt	62.00	-7,660,421.87	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-521.00		
		Free Receipt	41.00	-4,638,375.09	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-41.00		
		Free Receipt	521.00	-58,836,586.30	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-60.00		
		Free Receipt	31.00	-3,312,882.89	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-31.00		
		Free Receipt	60.00	-6,397,125.00	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-132.00		
		Free Receipt	1,036.00	-212,887,718.23	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-1,036.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Receipt	132.00	-27,145,187.49	
		Free Delivery	-111.00		
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Receipt	155.00	-17,041,102.03	
		Free Delivery	-155.00		
C999599GH0	FUT P 20SEP24 EURX EUR-BU 1 3250	Free Receipt	111.00	-12,193,023.85	
		Free Delivery	-4.00		
C999599GH0	FUT P 20SEP24 EURX EUR-BU 1 3250	Free Receipt	4.00	-1,246.56	
		Free Delivery	-4.00		
C999599GH0	FUT P 21JUN24 EURX EUR-BU 1 3000	Free Receipt	4.00	-1,246.56	
		Free Delivery	-4.00		
C999599GH0	FUT P 21JUN24 EURX EUR-BU 1 3000	Free Receipt	4.00	-1,499.37	
		Free Delivery	-4.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3150	Free Receipt	4.00	-1,499.37	
		Free Delivery	-3.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3150	Free Receipt	3.00	-1,527.74	
		Free Delivery	-3.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3200	Free Receipt	3.00	-1,527.74	
		Free Delivery	-2.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3200	Free Receipt	2.00	-1,252.52	
		Free Delivery	-2.00		
C999599GH0	FUT P 23AUG24 EURX EUR-BO 1 1600	Free Receipt	2.00	-1,252.52	
		Free Delivery	-3.00		
C999599GH0	FUT P 23AUG24 EURX EUR-BO 1 1600	Free Receipt	3.00	-715.07	
		Free Delivery	-3.00		
C999599GH0	FUT P 23AUG24 EURX EUR-BU 1 3050	Free Receipt	3.00	-715.07	
		Free Delivery			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 23AUG24 EURX EUR-BU 1 3050	Free Delivery	-2.00		
		Free Receipt	2.00	-598.68	
C999599GH0	FUT P 25OCT24 EURX EUR-BO 1 1875	Free Delivery	-2.00		
		Free Receipt	2.00	-598.68	
C999599GH0	FUT P 25OCT24 EURX EUR-BO 1 1875	Free Delivery	-3.00		
		Free Receipt	3.00	-717.11	
C999599GH0	FUT P 25OCT24 EURX EUR-BU 1 3300	Free Delivery	-3.00		
		Free Receipt	3.00	-717.11	
C999599GH0	FUT P 25OCT24 EURX EUR-BU 1 3300	Free Delivery	-3.00		
		Free Receipt	3.00	-1,590.19	
C999999OA8	FUT PUT JUN 24 T-NOTE OPTION 1065	Free Delivery	-3.00		
		Free Receipt	3.00	-1,590.19	
C999999OA8	FUT PUT JUN 24 U.S. T-BONDS 1135	Acquisitions	10.00	0.00	
		Dispositions	-10.00		2,799.50
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Acquisitions	3.00	0.00	
		Dispositions	-3.00		1,308.60
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-196.00		
		Free Receipt	196.00	-24,722,410.97	
C999599GH0	FUT SEP 24 CBT UL T-NOTE	Free Delivery	-196.00		
		Free Receipt	196.00	-24,722,410.97	
C999599GH0	FUT SEP 24 CBT UL T-NOTE	Free Delivery	-774.00		
		Free Receipt	774.00	-87,875,330.91	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-774.00		
		Free Receipt	774.00	-87,875,330.91	
C999599GH0		Free Delivery	-203.00		
		Free Receipt	203.00	-21,564,988.65	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-203.00		
		Free Receipt	203.00	-21,564,988.65	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-27.00		
		Free Receipt	27.00	-3,341,266.95	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-27.00		
		Free Receipt	27.00	-3,341,266.95	
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-2,741,576.26	
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-2,741,576.26	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-96.00		
		Free Receipt	96.00	-11,344,266.65	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-96.00		
		Free Receipt	96.00	-11,344,266.65	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-1,222.00		
		Free Receipt	1,222.00	-248,863,170.93	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-1,222.00		
		Free Receipt	1,222.00	-248,863,170.93	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-164.00		
		Free Receipt	164.00	-17,922,961.08	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-164.00		
		Free Receipt	164.00	-17,922,961.08	
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL	Free Delivery	-3.00		
		Free Receipt	3.00	-394,355.30	
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL	Free Delivery	-3.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 06 DEC 24 EURX EUR-BUND	Free Receipt	3.00	-394,355.30	
		Free Delivery	-32.00		
C999599GH0	FUT 06 DEC 24 EURX EUR-BUND	Free Receipt	32.00	-4,708,534.75	
		Free Delivery	-32.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Receipt	32.00	-4,708,534.75	
		Free Delivery	-29.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Receipt	29.00	-4,129,699.80	
		Free Delivery	-29.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Receipt	29.00	-4,129,699.80	
		Free Delivery	-3.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Receipt	3.00	-391,821.39	
		Free Delivery	-3.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Receipt	3.00	-391,821.39	
		Free Delivery	-31.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Receipt	31.00	-4,378,337.77	
		Free Delivery	-31.00		
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	Free Receipt	31.00	-4,378,337.77	
		Acquisitions	255,000.00	-176,485.50	
SBRC25R4	GATX CORP SR NT 5.4% 03-15-2027	Dispositions	-545,000.00		386,659.85
		Acquisitions	420,000.00	-419,638.80	
SBQPF841	GATX CORP 5.45% 09-15-2033	Dispositions	-420,000.00		418,735.80
		Acquisitions	200,000.00	-194,440.00	
C36266GAA5	GE HEALTHCARE TECHNOLOGIES INC 4.8% 08-14-2029	Dispositions	-200,000.00		197,030.00
		Acquisitions	625,000.00	-624,256.25	
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044	Dispositions	-625,000.00		626,043.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRGMJ2	GENERAL MTRS FINL CO INC 5.4% 05-08-2027	Acquisitions	565,000.00	-488,233.45	
		Dispositions	-435,000.00		394,710.30
SBR4ZFX7	GENERAL MTRS FINL CO INC 5.6% 06-18-2031	Acquisitions	635,000.00	-634,441.20	
		Dispositions	-635,000.00		638,108.55
SBRGMK3	GENERAL MTRS FINL CO INC 5.75% 02-08-2031	Acquisitions	460,000.00	-459,342.20	
		Dispositions	-460,000.00		459,116.80
SBLD74X5	GEORGIA POWER CO 5.004% 02-23-2027	Acquisitions	510,000.00	-508,607.70	
		Dispositions	-510,000.00		512,616.15
SBLD74W4	GEORGIA POWER CO 5.25% 03-15-2034	Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		339,017.40
SBLPNFF0	GLOBE LIFE INC FIXED 2.15% DUE 08-15-2030	Acquisitions	480,000.00	-478,459.20	
		Dispositions	-480,000.00		480,388.80
SBP5H691	GLOBE LIFE INC 4.8% 06-15-2032	Acquisitions	245,000.00	-198,025.20	
		Dispositions	-155,000.00		132,790.05
SBQXJTX1	GLOBE LIFE INC 5.85% 09-15-2034	Acquisitions	70,000.00	-59,500.00	
		Dispositions	-70,000.00		64,890.70
SBP9QFR5	GOLDMAN SACHS BANK USA 5.283% 03-18-2027	Acquisitions	725,000.00	-726,544.85	
		Dispositions	-240,000.00		249,045.60
SBPZRM3	GOLDMAN SACHS BK USA 5.414% 05-21-2027	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,151.10
SBM9Y705	GOLDMAN SACHS GROUP INC 1.542% 09-10-2027	Acquisitions	1,025,000.00	-1,025,000.00	
		Dispositions	-425,000.00		429,394.50
SBMGDCB1	GOLDMAN SACHS GROUP INC 1.948% 10-21-2027	Acquisitions	315,000.00	-286,902.00	
		Dispositions	-975,000.00		889,357.95
		Acquisitions	1,265,000.00	-1,161,657.05	
		Dispositions	-1,495,000.00		1,394,371.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN11JM7	GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG	Acquisitions	290,000.00	-247,938.40	
		Dispositions	-290,000.00		245,250.10
C38141GB60	GOLDMAN SACHS GROUP INC 4.692% 10-23-2030	Acquisitions	655,000.00	-655,000.00	
		Dispositions	-655,000.00		645,987.20
SBRC1645	GOLDMAN SACHS GROUP INC 5.049% 07-23-2030	Acquisitions	735,000.00	-735,000.00	
		Dispositions	-735,000.00		753,124.35
SBT6NWN2	GOLDMAN SACHS GROUP INC 5.561% 11-19-2045	Acquisitions	1,020,000.00	-1,020,000.00	
		Dispositions	-385,000.00		381,816.65
SBG48WM7	HARTFORD FINL SVCS 5.95% DUE 10-15-2036	Acquisitions	90,000.00	-94,562.10	
		Dispositions	-90,000.00		96,768.90
SBLD74G8	HCA INC 5.6% 04-01-2034	Acquisitions	120,000.00	-119,814.00	
		Dispositions	-120,000.00		120,747.60
SBR05230	HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034	Acquisitions	265,000.00	-286,510.05	
		Dispositions	-265,000.00		288,282.90
SBPLZ1L6	HOME DEPOT INC 4.75% 06-25-2029	Acquisitions	620,000.00	-616,001.00	
		Dispositions	-620,000.00		618,226.80
SBPLZ1C7	HOME DEPOT INC 5.15% DUE 06-25-2026	Acquisitions	860,000.00	-859,045.40	
		Dispositions	-860,000.00		865,882.40
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054	Acquisitions	220,000.00	-216,557.00	
		Dispositions	-220,000.00		217,716.40
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Acquisitions	195,000.00	-194,561.25	
		Dispositions	-195,000.00		190,930.35
SBP091C0	HONEYWELL INTERNATIONAL 4.7% 02-01-2030	Acquisitions	1,165,000.00	-1,163,998.10	
		Dispositions	-1,165,000.00		1,177,088.70
SBQ3Q2D3	HORMEL FOODS CORP 4.8% 03-30-2027	Acquisitions	1,050,000.00	-1,048,981.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYH4K8	HSBC HLDGS PLC FLTG RT 2.206% DUE 08-17-2029	Dispositions	-1,050,000.00		1,049,496.00
		Acquisitions	450,000.00	-406,120.50	
SBT6NWP4	HSBC HLDGS PLC 5.13% 11-19-2028	Dispositions	-450,000.00		408,190.50
		Acquisitions	410,000.00	-410,000.00	
SBT6PG58	HSBC HOLDINGS 5.45% 11-19-2030	Dispositions	-410,000.00		412,779.80
		Acquisitions	1,900,000.00	-1,900,000.00	
SBRC6GR3	HUMANA INC 5.375% 04-15-2031	Dispositions	-270,000.00		272,519.10
		Acquisitions	390,000.00	-389,766.00	
C446150BD5	HUNTINGTON BANCSHARES INC 5.709% 02-02-2035	Dispositions	-390,000.00		393,421.30
		Acquisitions	135,000.00	-128,919.60	
C45115AAA2	ICON INVTS SIX DESIGNATED ACTIVITY CO 5.809% 05-08-2027	Dispositions	-135,000.00		140,495.85
		Acquisitions	435,000.00	-435,000.00	
SBFXV4T1	INDIANA MICH PWR CO 4.25% 08-15-2048	Dispositions	-435,000.00		437,157.60
		Acquisitions	830,000.00	-660,746.40	
SBRQN2X8	ING GROEP N V 5.55% 03-19-2035	Dispositions	-250,000.00		202,680.00
		Acquisitions	1,185,000.00	-1,179,411.15	
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051	Dispositions	-685,000.00		710,164.90
		Acquisitions	150,000.00	-92,512.50	
SBQ7WZ50	INTEL CORP 5.0% 02-21-2031	Dispositions	-150,000.00		94,909.50
		Acquisitions	300,000.00	-298,899.00	
SBSNWPL4	INTEL CORP 5.15% 02-21-2034	Dispositions	-300,000.00		299,988.00
		Acquisitions	160,000.00	-159,529.60	
C45866FBB9	INTERCONTINENTAL EXCHANGE INC 3.625% 09-01-2028	Dispositions	-160,000.00		160,112.00
		Acquisitions	335,000.00	-328,437.35	
SBR82SJ1	JOHNSON & JOHNSON 4.8% DUE 06-01-2029	Dispositions	-335,000.00		323,794.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBR82SK2	JOHNSON AND JOHNSON 4.9% 06-01-2031	Acquisitions	1,210,000.00	-1,208,535.90	
		Dispositions	-1,210,000.00		1,215,021.50
SBMGDC66	JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 1.578% 04-22-2027	Acquisitions	460,000.00	-459,586.00	
		Dispositions	-460,000.00		470,046.40
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	115,000.00	-106,728.05	
		Dispositions	-1,755,000.00		1,645,502.05
C46647PBD7	JPMORGAN CHASE & CO 3.702% 05-06-2030	Acquisitions	880,000.00	-657,685.60	
		Dispositions	-500,000.00		382,480.00
SBS55CX2	JPMORGAN CHASE & CO 4.505% 10-22-2028	Acquisitions	385,000.00	-357,306.95	
		Dispositions	-385,000.00		370,620.25
SBSWWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035	Acquisitions	1,190,000.00	-1,190,000.00	
		Dispositions	-1,190,000.00		1,181,598.60
SBSLSDT8	JPMORGAN CHASE & 5.581% DUE 04-22-2030	Acquisitions	135,000.00	-135,000.00	
		Dispositions	-135,000.00		137,613.60
C49271JB63	KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 1&2 02-06-2024	Acquisitions	235,000.00	-235,202.10	
		Dispositions	-235,000.00		235,253.80
C49271JCD7	KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 1&2 03-13-2024	Acquisitions	1,000,000.00	-995,698.89	
		Dispositions	-1,000,000.00		1,000,000.00
C49271JDH7	KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 1&2 04-17-2024	Acquisitions	1,000,000.00	-991,459.72	
		Dispositions	-1,000,000.00		1,000,000.00
SBM8BXQ5	KEURIG DR PEPPER INC 5.1% 03-15-2027	Acquisitions	1,000,000.00	-994,786.67	
		Dispositions	-1,000,000.00		1,000,000.00
C49455LAV2	KINDER MORGAN INC DISC COML PAPER 4/2 YRS 1&2 01-29-2024	Acquisitions	600,000.00	-599,244.00	
		Dispositions	-600,000.00		596,597.70
		Acquisitions	1,000,000.00	-998,930.56	
		Dispositions	-1,000,000.00		1,000,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49455LB17	KINDER MORGAN INC DISC COML PAPER 4/2 YRS 1&2 02-01-2024	Acquisitions	1,000,000.00	-999,542.50	
		Dispositions	-1,000,000.00		1,000,000.00
SB3C8RK1	KONINKLIJKE 6.875% DUE 03-11-2038	Acquisitions	440,000.00	-479,256.80	
		Dispositions	-535,000.00		578,404.55
SBMCSNP1	LINCOLN NATL CORP FIXED 4.375% DUE 06-15-2050	Acquisitions	345,000.00	-256,469.55	
		Dispositions	-345,000.00		283,945.35
SBRRGSG1	LINCOLN NATL CORP IND 5.852% 03-15-2034	Acquisitions	485,000.00	-485,000.00	
		Dispositions	-485,000.00		477,225.45
SBPG2GZ1	LOCKHEED MARTIN CORP 4.5% 02-15-2029	Acquisitions	250,000.00	-249,447.50	
		Dispositions	-250,000.00		246,472.50
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062	Acquisitions	260,000.00	-264,950.40	
		Dispositions	-260,000.00		258,619.40
SBNRR1W3	LPL HLDGS INC SR NT 5.7% 05-20-2027	Acquisitions	325,000.00	-324,876.50	
		Dispositions	-325,000.00		325,653.25
SBNRR1J0	LPL HLDGS INC 6.0% 05-20-2034	Acquisitions	230,000.00	-229,017.90	
		Dispositions	-230,000.00		240,314.20
C50248BB19	L3HARRIS TECHNOLOGIES INC DISC COML PAPER 4/A2 YRS 1&2 02-01-2024	Acquisitions	1,000,000.00	-996,745.00	
		Dispositions	-1,000,000.00		1,000,000.00
C50248BBF8	L3HARRIS TECHNOLOGIES INC DISC COML PAPER 4/A2 YRS 1&2 02-15-2024	Acquisitions	1,000,000.00	-995,644.44	
		Dispositions	-1,000,000.00		1,000,000.00
SBS9CCP1	M & T BK CORP 6.082% 03-13-2032	Acquisitions	245,000.00	-245,000.00	
		Dispositions	-245,000.00		242,008.55
SBBMT8K7	MARATHON OIL CORP 6.8% DUE 03-15-2032	Acquisitions	895,000.00	-1,005,380.35	
		Dispositions	-895,000.00		1,008,145.90
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053	Acquisitions	445,000.00	-435,913.10	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBT3NFJ2	META PLATFORMS INC 4.75% 08-15-2034	Dispositions	-445,000.00		450,967.45
		Acquisitions	255,000.00	-254,515.50	
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	Dispositions	-255,000.00		254,614.95
		Acquisitions	350,000.00	-348,603.50	
SBKMKKC9	MID-AMERICA APTS L P 2.75% DUE 03-15-2030	Dispositions	-350,000.00		357,241.50
		Acquisitions	280,000.00	-246,052.80	
C60687YDG1	MIZUHO FINANCIAL GROUP 5.594% 07-10-2035	Dispositions	-280,000.00		246,864.80
		Acquisitions	825,000.00	-823,105.60	
C60687YAX7	MIZUHO FINL GROUP FLTG RT 3.153% DUE 07-16-2030	Dispositions	-825,000.00		867,554.60
		Acquisitions	480,000.00	-444,163.20	
C60687YBQ1	MIZUHO FINL GROUP INC 2.172% DUE 05-22-2032 REG	Dispositions	-480,000.00		446,337.60
		Acquisitions	300,000.00	-245,121.00	
C60687YBA6	MIZUHO FINL GROUP INC 2.869% 09-13-2030	Dispositions	-300,000.00		256,767.00
		Acquisitions	1,115,000.00	-979,761.65	
C60687YDD8	MIZUHO FINL GROUP INC 5.376% 05-26-2030	Dispositions	-1,115,000.00		1,014,021.25
		Acquisitions	665,000.00	-665,000.00	
C60687YDE6	MIZUHO FINL GROUP 5.579% 05-26-2035	Dispositions	-665,000.00		676,935.90
		Acquisitions	630,000.00	-612,486.00	
SBQWR3P6	MORGAN STANLEY BK N A SALT LAKE CITY UTAH 4.952% 01-14-2028	Dispositions	-630,000.00		624,852.90
		Acquisitions	60,000.00	-59,924.40	
SBRC1612	MORGAN STANLEY BK N A 4.968% 07-14-2028	Dispositions	-60,000.00		59,522.40
		Acquisitions	335,000.00	-335,000.00	
SBMWH712	MORGAN STANLEY 1.794% 02-13-2032	Dispositions	-160,000.00		161,516.80
		Acquisitions	545,000.00	-436,263.80	
SBNZKG63	MORGAN STANLEY 2.239% 07-21-2032	Dispositions	-695,000.00		557,889.55

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C61747YER2	MORGAN STANLEY 4.21% 04-20-2028	Acquisitions	540,000.00	-438,058.80	
		Dispositions	-540,000.00		430,952.40
C61747YFU4	MORGAN STANLEY 4.654% 10-18-2030	Acquisitions	395,000.00	-384,054.55	
		Dispositions	-395,000.00		381,123.65
C61747YFD2	MORGAN STANLEY 5.164% 04-20-2029	Acquisitions	2,005,000.00	-2,005,000.00	
		Dispositions	-1,205,000.00		1,185,993.55
C61747YFK6	MORGAN STANLEY 5.173% 01-16-2030	Acquisitions	1,595,000.00	-1,567,151.30	
		Dispositions	-1,595,000.00		1,603,293.70
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035	Acquisitions	1,705,000.00	-1,705,000.00	
		Dispositions	-605,000.00		607,219.75
C61747YFG5	MORGAN STANLEY 5.424% 07-21-2034	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		119,874.00
SBLDCKK9	MORGAN STANLEY 5.656% 04-18-2030	Acquisitions	115,000.00	-118,106.15	
		Dispositions	-115,000.00		116,319.05
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035	Acquisitions	3,040,000.00	-3,040,000.00	
		Dispositions	-2,040,000.00		2,069,830.80
SBPTH7C7	MORGAN STANLEY 5.94% 02-07-2039	Acquisitions	740,000.00	-740,000.00	
		Dispositions	-740,000.00		742,434.60
SBYZGJY7	MPLX LP 4.7% 04-15-2048	Acquisitions	215,000.00	-215,000.00	
		Dispositions	-215,000.00		222,877.60
C63307A3A1	NATL BK CDA MEDIUM VAR RT 5.6% DUE 07-02-2027	Acquisitions	325,000.00	-274,846.00	
		Dispositions	-470,000.00		418,934.50
SBF19XW3	NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030	Acquisitions	640,000.00	-639,584.00	
		Dispositions	-640,000.00		644,659.20
		Acquisitions	525,000.00	-525,756.00	
		Dispositions	-850,000.00		844,450.45

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQKVPW1	NATWEST GROUP PLC 5.583% 03-01-2028	Acquisitions	215,000.00	-215,000.00	
		Dispositions	-215,000.00		216,244.85
C65339MAV8	NEXTERA ENERGY CAP HLDGS INC DISC COML PAPER 4/2 YRS 1&2 01-29-2024	Acquisitions	1,000,000.00	-997,369.72	
		Dispositions	-1,000,000.00		1,000,000.00
C65339MDR4	NEXTERA ENERGY CAP HLDGS INC DISC COML PAPER 4/2 YRS 1&2 04-25-2024	Acquisitions	1,000,000.00	-993,346.94	
		Dispositions	-1,000,000.00		1,000,000.00
C65339MC87	NEXTERA ENERGY CAP HLDGS INC DISC COML PAPER 4/2 YRS 1&2 03-08-2024	Acquisitions	1,000,000.00	-995,350.00	
		Dispositions	-1,000,000.00		1,000,000.00
SBMZLFT5	NOVARTIS CAP CORP 4.649% 09-18-2034	Acquisitions	505,000.00	-501,374.10	
		Dispositions	-505,000.00		479,320.75
SBRK49C5	NSTAR ELECTRIC COMPANY 5.4% 06-01-2034	Acquisitions	320,000.00	-319,529.60	
		Dispositions	-320,000.00		332,384.00
SBQ5HTN3	OCCIDENTAL PETE CORP 5.55% 10-01-2034	Acquisitions	445,000.00	-443,313.45	
		Dispositions	-445,000.00		456,191.75
SBPDY898	OCCIDENTAL PETE CORP 6.05% 10-01-2054	Acquisitions	465,000.00	-462,916.80	
		Dispositions	-260,000.00		266,859.40
SBS561X8	OGE ENERGY CORP 5.45% 05-15-202	Acquisitions	600,000.00	-599,214.00	
		Dispositions	-600,000.00		615,936.00
SBNXHZF8	OKLAHOMA GAS & ELEC CO 5.6% 04-01-2053	Acquisitions	220,000.00	-223,273.60	
		Dispositions	-325,000.00		333,775.00
SBGC1MM8	ONCOR ELEC 3.7% DUE 11-15-2028	Acquisitions	880,000.00	-831,881.60	
		Dispositions	-880,000.00		842,013.60
SBM8JWH3	ONEOK INC NEW 3.95% 03-01-2050	Dispositions	-35,000.00		26,764.50
		Free Receipt	35,000.00	25,007.50	
SBSNW008	ONEOK INC NEW 5.15% 10-15-2043	Dispositions	-60,000.00		55,837.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	60,000.00	73,464.60	
SB1FJV72	ONEOK PARTNERS L P 6.65% DUE 10-01-2036	Acquisitions	740,000.00	-824,448.80	
		Dispositions	-740,000.00		817,115.40
S9A32GFL	OTC DER CASH COLL PAY TO BARCLAYS	Acquisitions	6,210,000.00	-6,210,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
S9A32GFU	OTC DER CASH COLL REC FROM BARCLAYS	Acquisitions	4,270,000.00	-4,270,000.00	
		Dispositions	-3,890,000.00		3,890,000.00
S9D85KJL	OTC DER CASH COLLATERAL PAYABLE TO TORANTO DOMINION US	Acquisitions	960,000.00	-960,000.00	
		Dispositions	-960,000.00		960,000.00
S9D85KJU	OTC DER CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINION US	Acquisitions	850,000.00	-850,000.00	
		Dispositions	-620,000.00		620,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,470,000.00		1,470,000.00
S9E9XZ2L	OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY.	Acquisitions	1,440,000.00	-1,440,000.00	
		Dispositions	-1,440,000.00		1,440,000.00
S9E9XZ2U	OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY.	Acquisitions	1,170,000.00	-1,170,000.00	
		Dispositions	-890,000.00		890,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	Acquisitions	1,460,000.00	-1,460,000.00	
		Dispositions	-1,460,000.00		1,460,000.00
S9A32HJU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMERRILL LYNCH INTL	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-1,470,000.00		1,470,000.00
S9A32HLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9BXPZFU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WELLS FARGO BANK N.A				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-550,000.00		550,000.00
S9BXPZFL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A	Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
C777999004	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MERRILL LYNCH	Acquisitions	1,210,000.00	-1,210,000.00	
		Dispositions	-1,210,000.00		1,210,000.00
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Acquisitions	950,000.00	-950,000.00	
		Dispositions	-950,000.00		950,000.00
SBP39CF7	PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	Acquisitions	1,395,000.00	-1,310,754.15	
		Dispositions	-455,000.00		430,457.10
SBPG5N71	PHILIP MORRIS INTL INC 5.125% 02-13-2031	Acquisitions	280,000.00	-285,510.40	
		Dispositions	-280,000.00		290,144.40
SBMZ0WQ8	PHILLIPS EDISON GROCERY 5.75% 07-15-2034	Acquisitions	130,000.00	-128,124.10	
		Dispositions	-130,000.00		128,089.00
SBQBCWV1	PHILLIPS 66 COMPANY 5.25% 06-15-2031	Acquisitions	690,000.00	-684,739.75	
		Dispositions	-505,000.00		508,324.20
SBRT6LQ0	PNC FINL SVCS GROUP INC 5.401% 07-23-2035	Acquisitions	645,000.00	-642,310.35	
		Dispositions	-645,000.00		652,833.45
SBMQ52Z1	PRIN FINL GROUP 2.125% DUE 06-15-2030	Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		231,108.75
SBRBCTX9	PRIN LIFE GLOBAL 5.1% DUE 01-25-2029	Acquisitions	520,000.00	-435,338.80	
		Dispositions	-520,000.00		448,497.40
SBQLSWD1	PROLOGIS L P SR NT 2.25% 01-15-2032	Acquisitions	2,239,000.00	-2,265,829.03	
		Dispositions	-1,875,000.00		1,906,272.70
		Acquisitions	400,000.00	-343,952.00	
		Dispositions	-1,340,000.00		1,113,906.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNRJF94	PROLOGIS L P 5% 01-31-2035	Acquisitions	280,000.00	-276,796.80	
		Dispositions	-280,000.00		286,840.40
SBQ5HY61	PRUDENTIAL FINL INC 6.5% 03-15-2054	Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		318,660.70
SBNVTVM5	PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053	Acquisitions	225,000.00	-220,896.00	
		Dispositions	-220,000.00		208,058.40
SBK7XZQ2	PUBLIC STORAGE 1.95% 11-09-2028	Acquisitions	607,000.00	-524,593.68	
		Dispositions	-607,000.00		559,714.70
SBR82HB6	PUBLIC SVC CO NEW HAMPSHIRE 5.35% 10-01-2033	Acquisitions	530,000.00	-533,874.30	
		Dispositions	-530,000.00		533,752.40
SBMFS3S1	PUBLIC SVC ELEC 5.2% 03-01-2034	Acquisitions	225,000.00	-224,930.25	
		Dispositions	-225,000.00		229,603.50
SBMFS3F8	PUBLIC SVC ELEC 5.45% 03-01-2054	Acquisitions	335,000.00	-332,990.00	
		Dispositions	-335,000.00		338,149.00
S9M73DAU	PUT BONDOPT CHASUS33 05/06/2024 FNCL 5% 05/13/2024 95.625 31750O054	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,125.00
S9M6TCQU	PUT BONDOPT CHASUS33 06/06/2024 FNCL 5% 06/13/2024 96.1953125 31750NVZ6	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,906.25
S9M7MJWU	PUT BONDOPT SBNYUS33 06/06/2024 FNCL 5% 06/13/2024 95.65625 31750O7U2	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,875.00
S9M93JGU	PUT BONDOPT SBNYUS33 10/08/2024 FNCL 4% 10/15/2024 91.125 31750OQK3	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,812.50
S9MXX00U	PUT BONDOPT SBNYUS33 12/05/2024 FNCL 5% 12/12/2024 94.96875 31750PGV7	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,140.63
S9MXKUSU	PUT SWO EUR BARCGB33 P 2.49% / R 6MEURIB 317U7BJA9 04/11/2024	Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXSQ7U	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U7EUA0 18/11/2024	Dispositions	-300,000.00		841.77
		Acquisitions	300,000.00	0.00	
S9MXREGU	PUT SWO EUR BARCGB33 P 2.56% / R 6MEURIB 317U7DNA0 15/11/2024	Dispositions	-300,000.00		889.40
		Acquisitions	300,000.00	0.00	
S9M9QHAU	PUT SWO EUR BARCGB33 P 2.58% / R 6MEURIB 317U6Y1A9 23/09/2024	Dispositions	-300,000.00		911.95
		Acquisitions	300,000.00	0.00	
S9M9U50U	PUT SWO EUR BARCGB33 P 2.61% / R 6MEURIB 317U6ZYA0 03/10/2024	Dispositions	-600,000.00		1,017.07
		Acquisitions	600,000.00	0.00	
S9M59LKU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U4UEA5 05/02/2024	Dispositions	-500,000.00		808.07
		Acquisitions	500,000.00	0.00	
S9M98GHU	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U6PTA8 02/09/2024	Dispositions	-200,000.00		834.27
		Acquisitions	200,000.00	0.00	
S9M5EYDU	PUT SWO EUR BARCGB33 P 2.77% / R 6MEURIB 317U4W8A8 12/02/2024	Dispositions	-500,000.00		1,392.56
		Acquisitions	500,000.00	0.00	
S9M5LF5U	PUT SWO EUR BARCGB33 P 2.87% / R 6MEURIB 317U4YGA5 23/02/2024	Dispositions	-300,000.00		1,075.49
		Acquisitions	300,000.00	0.00	
S9M66G1U	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U56ZA4 20/03/2024	Dispositions	-200,000.00		691.23
		Acquisitions	200,000.00	0.00	
S9M7XBJU	PUT SWO EUR BARCGB33 P 3.109% / R 6MEURIB 317U63GA1 24/06/2024	Dispositions	-500,000.00		877.55
		Acquisitions	500,000.00	0.00	
S9M85PBU	PUT SWO EUR BARCGB33 P 3% / R 6MEURIB 317U66IA2 04/07/2024	Dispositions	-500,000.00		740.94
		Acquisitions	500,000.00	0.00	
S9MXC37U	PUT SWO EUR BNPAFRPP P 2.53% / R 6MEURIB 317U78FA0 24/10/2024	Dispositions	-500,000.00		744.60
		Acquisitions	500,000.00	0.00	
S9M9HFAU	PUT SWO EUR BNPAFRPP P 2.6% / R 6MEURIB 317U6V3A3 13/09/2024	Dispositions	-300,000.00		769.78
		Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5SA5U	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U50VA1 01/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		862.50
S9M57M3U	PUT SWO EUR BNPAFRPP P 2.751% / R 6MEURIB 317U4TBA1 02/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		953.18
S9M5QY9U	PUT SWO EUR BNPAFRPP P 2.76% / R 6MEURIB 317U50A30 29/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,343.81
S9M5WPYU	PUT SWO EUR BNPAFRPP P 2.81% / R 6MEURIB 317U52KA9 07/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		927.32
S9M5B95U	PUT SWO EUR BNPAFRPP P 2.82% / R 6MEURIB 317U4UXA4 09/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		942.79
S9M5BDNU	PUT SWO EUR BNPAFRPP P 2.839% / R 6MEURIB 317U4UOA4 08/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,255.69
S9M96ZBU	PUT SWO EUR BNPAFRPP P 2.85% / R 6MEURIB 317U6PDA5 27/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,236.73
S9M5JDZU	PUT SWO EUR BNPAFRPP P 2.87% / R 6MEURIB 317U4XSA4 19/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		810.91
S9M5NQYU	PUT SWO EUR BNPAFRPP P 2.9% / R 6MEURIB 317U4ZCA6 26/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,018.77
S9M68SKU	PUT SWO EUR BNPAFRPP P 2.92% / R 6MEURIB 317U58IA9 22/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,030.19
S9M7BUMU	PUT SWO EUR BNPAFRPP P 2.96% / R 6MEURIB 317U5RWA1 20/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		867.14
S9M7KMRU	PUT SWO EUR BNPAFRPP P 3.07% / R 6MEURIB 317U5WGA8 03/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		510.55
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		814.62

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXHV0U	PUT SWO EUR BOFAUS6S P 2.41% / R 6MEURIB 317U7AOA5 01/11/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		800.21
S9MX7APU	PUT SWO EUR CHASUS33 P 2.49% / R 6MEURIB 317U75JA2 16/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		811.71
S9M9RSRU	PUT SWO EUR CHASUS33 P 2.65% / R 6MEURIB 317U6Z1A6 27/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		972.31
S9M99W2U	PUT SWO EUR CHASUS33 P 2.7% / R 6MEURIB 317U6R8A7 02/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		795.34
S9M6UBBU	PUT SWO EUR CHASUS33 P 2.77% / R 6MEURIB 317U5IKA4 25/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		851.76
S9M64F5U	PUT SWO EUR CHASUS33 P 2.8% / R 6MEURIB 317U56JA2 15/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,013.13
S9M6EH7U	PUT SWO EUR CHASUS33 P 2.81% / R 6MEURIB 317U5CUA6 05/04/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		619.22
S9M6SFJU	PUT SWO EUR CHASUS33 P 2.86% / R 6MEURIB 317U5HQA0 22/04/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,073.19
S9M78UYU	PUT SWO EUR CHASUS33 P 2.88% / R 6MEURIB 317U5OTA2 15/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		810.58
S9M76C7U	PUT SWO EUR CHASUS33 P 2.889% / R 6MEURIB 317U5NSA5 13/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		895.23
S9M8CA9U	PUT SWO EUR CHASUS33 P 2.94% / R 6MEURIB 317U6C3A5 15/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		541.27
S9M7AVDU	PUT SWO EUR CHASUS33 P 2.96% / R 6MEURIB 317U5QEA3 17/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		924.94
S9M7HDSU	PUT SWO EUR CHASUS33 P 2.97% / R 6MEURIB 317U5URA0 29/05/2024	Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7T23U	PUT SWO EUR CHASUS33 P 3% / R 6MEURIB 317U60PA7 17/06/2024	Dispositions	-300,000.00		1,009.26
		Acquisitions	500,000.00	0.00	
S9M6VZ8U	PUT SWO EUR CITIGB2L P 2.78% / R 6MEURIB 317U5K1A0 29/04/2024	Dispositions	-500,000.00		760.90
		Acquisitions	500,000.00	0.00	
S9M7RMMU	PUT SWO EUR CITIGB2L P 3.03% / R 6MEURIB 317U5YOA5 21/06/2024	Dispositions	-500,000.00		730.92
		Acquisitions	500,000.00	0.00	
S9M6NFNU	PUT SWO EUR CITIUS33 P 2.81% / R 6MEURIB 317U5GGA3 15/04/2024	Dispositions	-500,000.00		934.50
		Acquisitions	300,000.00	0.00	
S9M6X38U	PUT SWO EUR CITIUS33 P 2.827% / R 6MEURIB 317U5LDA5 02/05/2024	Dispositions	-300,000.00		918.68
		Acquisitions	500,000.00	0.00	
S9M6G39U	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5EDA1 08/04/2024	Dispositions	-500,000.00		765.55
		Acquisitions	500,000.00	0.00	
S9M6PEMU	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5GKA8 18/04/2024	Dispositions	-500,000.00		916.23
		Acquisitions	300,000.00	0.00	
S9M61F6U	PUT SWO EUR CITIUS33 P 2.89% / R 6MEURIB 317U54IA8 12/03/2024	Dispositions	-300,000.00		891.73
		Acquisitions	500,000.00	0.00	
S9M6CEAU	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U5ATA2 28/03/2024	Dispositions	-500,000.00		911.46
		Acquisitions	200,000.00	0.00	
S9M8RE8U	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U6HXA1 05/08/2024	Dispositions	-200,000.00		634.90
		Acquisitions	300,000.00	0.00	
S9M6KKKU	PUT SWO EUR GSCMUS33 P 2.77% / R 6MEURIB 317U5F8A4 12/04/2024	Dispositions	-300,000.00		828.43
		Acquisitions	500,000.00	0.00	
S9M5UD6U	PUT SWO EUR GSCMUS33 P 2.8% / R 6MEURIB 317U51SA3 05/03/2024	Dispositions	-500,000.00		833.22
		Acquisitions	500,000.00	0.00	
S9M78KSU	PUT SWO EUR GSCMUS33 P 2.84% / R 6MEURIB 317U5OQA5 15/05/2024	Dispositions	-500,000.00		864.16
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8WDYU	PUT SWO EUR GSCMUS33 P 2.86% / R 6MEURIB 317U6LJA8 15/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		924.85
S9M8CP0U	PUT SWO EUR GSCMUS33 P 2.88% / R 6MEURIB 317U6BVA6 15/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		785.48
S9M8EU1U	PUT SWO EUR GSCMUS33 P 2.89% / R 6MEURIB 317U6D5A1 18/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		716.30
S9M79WJU	PUT SWO EUR GSCMUS33 P 2.93% / R 6MEURIB 317U5P5A5 16/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		996.63
S9M7M81U	PUT SWO EUR GSCMUS33 P 2.95% / R 6MEURIB 317U5XBA1 10/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		988.31
S9M7FK0U	PUT SWO EUR GSCMUS33 P 3.02% / R 6MEURIB 317U5UJA9 28/05/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		689.79
S9M82C7U	PUT SWO EUR GSCMUS33 P 3.03% / R 6MEURIB 317U65EA8 28/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		530.68
S9M9NZZU	PUT SWO EUR MSLNGB2X P 2.59% / R 6MEURIB 317U6WPA7 23/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		859.71
S9MX5NNU	PUT SWO EUR RBOSGB2RTCM P 2.39% / R 6MEURIB 317U73UA4 14/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,133.37
S9M9EZCU	PUT SWO EUR RBOSGB2RTCM P 2.62% / R 6MEURIB 317U6UEA3 09/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		466.55
S9M8HSAU	PUT SWO EUR RBOSGB2RTCM P 2.94% / R 6MEURIB 317U6DYA9 22/07/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		748.88
S9M8TJUJ	PUT SWO EUR RBOSGB2RTCM P 2.95% / R 6MEURIB 317U6IUA2 09/08/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		810.85
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		449.36

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8DB5U	PUT SWO EUR RBOSGB2RTCM P 2.97% / R 6MEURIB 317U6CLA5 17/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		861.68
S9M8BNMU	PUT SWO EUR RBOSGB2RTCM P 3.04% / R 6MEURIB 317U6BCA7 15/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		800.00
S9M8KDRU	PUT SWO EUR UBSWGB2L P 2.9% / R 6MEURIB 317U6EAA3 25/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		622.34
S9M8PYWU	PUT SWO EUR UBSWGB2L P 3.02% / R 6MEURIB 317U6GPA2 02/08/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,196.34
S9M74YHU	PUT SWO EUR UBSWUS33 P 2.875% / R 6MEURIB 317U5MOA1 09/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		759.71
S9M86HRU	PUT SWO GBP BARCGB33 P 4.07% / R 1DSOIA 317U67BA7 05/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,183.79
S9M9UM2U	PUT SWO GBP CHASUS33 P 3.85% / R 1DSOIA 317U6ZWA2 03/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,033.79
S9M84RKU	PUT SWO GBP CHASUS33 P 4.15% / R 1DSOIA 317U65XA7 03/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.30
S9M9MN9U	PUT SWO GBP CITIUS33 P 3.77% / R 1DSOIA 317U6W5A9 20/09/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		709.01
S9M6A30U	PUT SWO GBP GSCMUS33 P 4.1% / R 1DSOIA 317U5A0A3 28/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		856.14
S9M95UDU	PUT SWO USD BARCGB33 P 3.955% / R 1DSOFR 317U6P8A1 08/26/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		795.00
S9M78NLU	PUT SWO USD BARCGB33 P 4.41% / R 1DSOFR 317U5OXA7 05/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		930.00
S9M9RMUU	PUT SWO USD BNPAFRPP P 3.595% / R 1DSOFR 317U6YYA3 09/27/2024	Acquisitions	200,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9PNYU	PUT SWO USD BNPAFRPP P 3.605% / R 1DSOFR 317U6XWA7 09/23/2024	Dispositions	-200,000.00		757.50
		Acquisitions	200,000.00	0.00	
S9M81K8U	PUT SWO USD BNPAFRPP P 4.41% / R 1DSOFR 317U64VA2 06/28/2024	Dispositions	-200,000.00		775.00
		Acquisitions	400,000.00	0.00	
S9MX5GVU	PUT SWO USD BOFAUS6S P 3.395% / R 1DSOFR 317U74IA6 10/15/2024	Dispositions	-400,000.00		1,305.00
		Acquisitions	400,000.00	0.00	
S9M8NZZU	PUT SWO USD BOFAUS6S P 4.25% / R 1DSOFR 317U6GIA0 08/01/2024	Dispositions	-400,000.00		1,340.00
		Acquisitions	400,000.00	0.00	
S9M75G4U	PUT SWO USD BOFAUS6S P 4.328% / R 1DSOFR 317U5NMA1 05/10/2024	Dispositions	-400,000.00		1,540.00
		Acquisitions	400,000.00	0.00	
S9M7NCKU	PUT SWO USD BOFAUS6S P 4.35% / R 1DSOFR 317U5XSA3 07/08/2024	Dispositions	-400,000.00		1,400.00
		Acquisitions	400,000.00	0.00	
S9M76K7U	PUT SWO USD BOFAUS6S P 4.41% / R 1DSOFR 317U5ODA9 05/13/2024	Dispositions	-400,000.00		1,800.00
		Acquisitions	500,000.00	0.00	
S9MX6GAU	PUT SWO USD CHASUS33 P 3.385% / R 1DSOFR 317U74UA2 10/15/2024	Dispositions	-500,000.00		1,800.00
		Acquisitions	400,000.00	0.00	
S9MX5LBU	PUT SWO USD CHASUS33 P 3.395% / R 1DSOFR 317U74KA3 10/15/2024	Dispositions	-400,000.00		1,360.00
		Acquisitions	200,000.00	0.00	
S9MX5CCU	PUT SWO USD CHASUS33 P 3.4% / R 1DSOFR 317U74MA1 10/15/2024	Dispositions	-200,000.00		670.00
		Acquisitions	200,000.00	0.00	
S9M9WBRU	PUT SWO USD CHASUS33 P 3.515% / R 1DSOFR 317U70TA2 10/04/2024	Dispositions	-200,000.00		670.00
		Acquisitions	400,000.00	0.00	
S9M9CC1U	PUT SWO USD CHASUS33 P 3.615% / R 1DSOFR 317U6SNA8 09/06/2024	Dispositions	-400,000.00		1,570.00
		Acquisitions	200,000.00	0.00	
S9M9GUJU	PUT SWO USD CHASUS33 P 3.64% / R 1DSOFR 317U6UZA0 09/12/2024	Dispositions	-200,000.00		960.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9GUFU	PUT SWO USD CHASUS33 P 3.678% / R 1DSOFR 317U6UUA5 09/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		915.00
S9M5SSBU	PUT SWO USD CHASUS33 P 3.7% / R 1DSOFR 317U51FA7 03/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,200.00
S9M98W3U	PUT SWO USD CHASUS33 P 3.82% / R 1DSOFR 317U6R2A3 08/30/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		760.00
S9M98CZU	PUT SWO USD CHASUS33 P 3.875% / R 1DSOFR 317U6Q7A0 08/30/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,132.50
S9M6KMAU	PUT SWO USD CHASUS33 P 3.95% / R 1DSOFR 317U5FGA5 04/12/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,000.00
S9M8HMTU	PUT SWO USD CHASUS33 P 3.99% / R 1DSOFR 317U6DZA8 07/23/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,725.00
S9M8GMGU	PUT SWO USD CHASUS33 P 4.025% / R 1DSOFR 317U6DCA3 07/22/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		800.00
S9M6A69U	PUT SWO USD CHASUS33 P 4.1% / R 1DSOFR 317U5AMA9 03/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9M85LFU	PUT SWO USD CHASUS33 P 4.15% / R 1DSOFR 317U66LA8 07/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,831.25
S9M65WHU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U56SA2 03/18/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		780.00
S9M86NBU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U67EA4 07/05/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,385.00
S9M7EX8U	PUT SWO USD CHASUS33 P 4.47% / R 1DSOFR 317U5TUA9 05/24/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,205.00
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		807.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7JUTU	PUT SWO USD CHASUS33 P 4.48% / R 1DSOFR 317U5VIA8 06/03/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,018.75
S9M61F4U	PUT SWO USD CITIUS33 P 3.83% / R 1DSOFR 317U54QA9 03/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,230.00
S9M5GJRU	PUT SWO USD CITIUS33 P 3.86% / R 1DSOFR 317U4WVA2 02/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,225.00
S9M8LECU	PUT SWO USD CITIUS33 P 4.06% / R 1DSOFR 317U6F5A6 07/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,137.00
S9M6W81U	PUT SWO USD CITIUS33 P 4.13% / R 1DSOFR 317U5L4A5 05/01/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,080.00
S9M75YGU	PUT SWO USD CITIUS33 P 4.385% / R 1DSOFR 317U5NPA8 05/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9MX3AMU	PUT SWO USD GSCMUS33 P 3.375% / R 1DSOFR 317U72DA5 10/10/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,425.00
S9MX1SRU	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U71RA2 10/09/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,455.00
S9MX9PKU	PUT SWO USD GSCMUS33 P 3.463% / R 1DSOFR 317U77LA5 10/21/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,190.00
S9MXFH1U	PUT SWO USD GSCMUS33 P 3.465% / R 1DSOFR 317U7A3A8 10/28/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,584.00
S9MXDN2U	PUT SWO USD GSCMUS33 P 3.481% / R 1DSOFR 317U79MA0 10/25/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,252.00
S9MXJE4U	PUT SWO USD GSCMUS33 P 3.515% / R 1DSOFR 317U7BGA2 11/04/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9M9NYAU	PUT SWO USD GSCMUS33 P 3.537% / R 1DSOFR 317U6XCA9 09/23/2024	Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9MR9U	PUT SWO USD GSCMUS33 P 3.547% / R 1DSOFR 317U6WGA7 09/20/2024	Dispositions	-400,000.00		1,695.00
		Acquisitions	400,000.00	0.00	
S9M9QYLU	PUT SWO USD GSCMUS33 P 3.551% / R 1DSOFR 317U6YOA4 09/26/2024	Dispositions	-400,000.00		1,620.00
		Acquisitions	400,000.00	0.00	
S9M9MR6U	PUT SWO USD GSCMUS33 P 3.57% / R 1DSOFR 317U6W8A6 09/20/2024	Dispositions	-400,000.00		1,470.00
		Acquisitions	400,000.00	0.00	
S9M9LX0U	PUT SWO USD GSCMUS33 P 3.605% / R 1DSOFR 317U6W3A1 09/19/2024	Dispositions	-400,000.00		1,610.00
		Acquisitions	900,000.00	0.00	
S9M9K77U	PUT SWO USD GSCMUS33 P 3.631% / R 1DSOFR 317U6VUA3 09/16/2024	Dispositions	-900,000.00		3,555.00
		Acquisitions	400,000.00	0.00	
S9M9CP7U	PUT SWO USD GSCMUS33 P 3.632% / R 1DSOFR 317U6SPA6 09/06/2024	Dispositions	-400,000.00		1,420.00
		Acquisitions	500,000.00	0.00	
S9M9K75U	PUT SWO USD GSCMUS33 P 3.648% / R 1DSOFR 317U6VQA8 09/16/2024	Dispositions	-500,000.00		2,400.00
		Acquisitions	400,000.00	0.00	
S9M58SVU	PUT SWO USD GSCMUS33 P 3.725% / R 1DSOFR 317U4U3A7 02/05/2024	Dispositions	-400,000.00		1,435.00
		Acquisitions	200,000.00	0.00	
S9M99S2U	PUT SWO USD GSCMUS33 P 3.76% / R 1DSOFR 317U6RKA3 09/03/2024	Dispositions	-200,000.00		1,005.00
		Acquisitions	500,000.00	0.00	
S9M5GKNU	PUT SWO USD GSCMUS33 P 3.86% / R 1DSOFR 317U4WXA0 02/16/2024	Dispositions	-500,000.00		1,975.00
		Acquisitions	400,000.00	0.00	
S9M98EBU	PUT SWO USD GSCMUS33 P 3.864% / R 1DSOFR 317U6Q9A8 08/30/2024	Dispositions	-400,000.00		1,800.00
		Acquisitions	800,000.00	0.00	
S9MXSY9U	PUT SWO USD GSCMUS33 P 3.865% / R 1DSOFR 317U7EXA7 11/18/2024	Dispositions	-800,000.00		3,030.00
		Acquisitions	400,000.00	0.00	
S9M8XDRU	PUT SWO USD GSCMUS33 P 3.882% / R 1DSOFR 317U6M8A8 08/16/2024	Dispositions	-400,000.00		1,655.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6GP6U	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U5EOA9 04/08/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9M96WBU	PUT SWO USD GSCMUS33 P 3.905% / R 1DSOFR 317U6PEA4 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,500.00
S9M91X0U	PUT SWO USD GSCMUS33 P 3.908% / R 1DSOFR 317U6N0A4 08/19/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,590.00
S9M5MYWU	PUT SWO USD GSCMUS33 P 3.91% / R 1DSOFR 317U4Z9A0 02/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9M96WDU	PUT SWO USD GSCMUS33 P 3.915% / R 1DSOFR 317U6PIA0 08/26/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		782.50
S9M8UF6U	PUT SWO USD GSCMUS33 P 3.919% / R 1DSOFR 317U6L9A9 08/12/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,440.00
S9M5JDEU	PUT SWO USD GSCMUS33 P 3.94% / R 1DSOFR 317U4XXA8 02/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,320.00
S9M8WDXU	PUT SWO USD GSCMUS33 P 3.945% / R 1DSOFR 317U6LPA1 08/15/2024	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,120.00
S9M94YNU	PUT SWO USD GSCMUS33 P 3.949% / R 1DSOFR 317U6OLA9 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9MXUU9U	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U7FJA0 11/22/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,442.00
S9M95RWU	PUT SWO USD GSCMUS33 P 3.961% / R 1DSOFR 317U6OZA4 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,855.00
S9M92RXU	PUT SWO USD GSCMUS33 P 3.963% / R 1DSOFR 317U6NGA7 08/20/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,018.75
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,430.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5LYNU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U4YHA4 02/23/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,175.00
S9MXWTFU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U7GXA2 11/25/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,805.00
S9M8ET8U	PUT SWO USD GSCMUS33 P 3.978% / R 1DSOFR 317U6D8A8 07/18/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,040.00
S9M94YPU	PUT SWO USD GSCMUS33 P 3.993% / R 1DSOFR 317U6OPA5 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,460.00
S9M8JPLU	PUT SWO USD GSCMUS33 P 3.998% / R 1DSOFR 317U6E6A8 07/24/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,900.00
S9MYFQ8U	PUT SWO USD GSCMUS33 P 4.015% / R 1DSOFR 317U7OGA4 12/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M8TGEU	PUT SWO USD GSCMUS33 P 4.029% / R 1DSOFR 317U6J9A4 08/09/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,470.00
S9M5JY4U	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U4Y9A3 02/20/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		730.00
S9M8GKEU	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U6DAA5 07/22/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9M8RXMU	PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U6IIA6 08/05/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9M63ZNU	PUT SWO USD GSCMUS33 P 4.077% / R 1DSOFR 317U56CA9 03/14/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,640.00
S9M6MPVU	PUT SWO USD GSCMUS33 P 4.08% / R 1DSOFR 317U5G6A4 04/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,362.00
S9M6MPXU	PUT SWO USD GSCMUS33 P 4.085% / R 1DSOFR 317U5G8A2 04/18/2024	Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8MY7U	PUT SWO USD GSCMUS33 P 4.11% / R 1DSOFR 317U6G3A6 07/29/2024	Dispositions	-400,000.00		1,580.00
		Acquisitions	400,000.00	0.00	
S9M63ZMU	PUT SWO USD GSCMUS33 P 4.135% / R 1DSOFR 317U55ZA6 03/14/2024	Dispositions	-400,000.00		1,310.00
		Acquisitions	400,000.00	0.00	
S9M8CN6U	PUT SWO USD GSCMUS33 P 4.139% / R 1DSOFR 317U6BZA2 07/15/2024	Dispositions	-400,000.00		1,700.00
		Acquisitions	800,000.00	0.00	
S9M6PGQU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U5GMA6 04/18/2024	Dispositions	-800,000.00		1,640.00
		Acquisitions	400,000.00	0.00	
S9M67XNU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U58DA4 03/21/2024	Dispositions	-400,000.00		1,395.00
		Acquisitions	200,000.00	0.00	
S9M68PKU	PUT SWO USD GSCMUS33 P 4.175% / R 1DSOFR 317U58OA2 03/22/2024	Dispositions	-200,000.00		700.00
		Acquisitions	500,000.00	0.00	
S9M84MRU	PUT SWO USD GSCMUS33 P 4.194% / R 1DSOFR 317U66FA5 07/03/2024	Dispositions	-500,000.00		1,750.00
		Acquisitions	600,000.00	0.00	
S9M8PG0U	PUT SWO USD GSCMUS33 P 4.195% / R 1DSOFR 317U6H2A5 08/02/2024	Dispositions	-600,000.00		2,010.00
		Acquisitions	400,000.00	0.00	
S9M89PRU	PUT SWO USD GSCMUS33 P 4.23% / R 1DSOFR 317U6AJA2 07/08/2024	Dispositions	-400,000.00		1,580.00
		Acquisitions	800,000.00	0.00	
S9M7PXCUI	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U5YBA9 06/10/2024	Dispositions	-800,000.00		2,440.00
		Acquisitions	200,000.00	0.00	
S9M82C3U	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024	Dispositions	-200,000.00		680.00
		Acquisitions	400,000.00	0.00	
S9M82C4U	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024	Dispositions	-400,000.00		1,215.00
		Acquisitions	200,000.00	0.00	
S9M7ATJU	PUT SWO USD GSCMUS33 P 4.392% / R 1DSOFR 317U5RFA0 05/17/2024	Dispositions	-200,000.00		615.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M78KQU	PUT SWO USD GSCMUS33 P 4.41% / R 1DSOFR 317U5OVA9 05/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,665.00
S9M7BSKU	PUT SWO USD GSCMUS33 P 4.452% / R 1DSOFR 317U5S4A0 05/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,900.00
S9M7ER6U	PUT SWO USD GSCMUS33 P 4.47% / R 1DSOFR 317U5TSA2 05/24/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,087.50
S9M7HZ8U	PUT SWO USD GSCMUS33 P 4.5% / R 1DSOFR 317U5V6A1 05/30/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,595.00
S9M8CN7U	PUT SWO USD GSCMUS33 P 4% / R 1DSOFR 317U6C6A2 07/24/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,520.00
S9M8WGUU	PUT SWO USD NGFPUS33 P 3.936% / R 1DSOFR 317U6LRA9 08/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,680.00
S9M71FDU	PUT SWO USD NGFPUS33 P 4.2% / R 1DSOFR 317U5LMA5 05/02/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,100.00
S9M7MR0U	PUT SWO USD NGFPUS33 P 4.235% / R 1DSOFR 317U5XQA5 06/10/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,950.00
S9MXH37U	PUT SWO USD PNBpus33CHA P 3.435% / R 1DSOFR 317U7APA4 11/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,075.00
S9MXGK7U	PUT SWO USD PNBpus33CHA P 3.455% / R 1DSOFR 317U7AFA5 10/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,800.00
S9MXGK5U	PUT SWO USD PNBpus33CHA P 3.47% / R 1DSOFR 317U7ADA7 10/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9MXE71U	PUT SWO USD PNBpus33CHA P 3.485% / R 1DSOFR 317U79ZA6 10/28/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,637.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXKZZU	PUT SWO USD PNBPU33CHA P 3.535% / R 1DSOFR 317U7BWA4 11/04/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9M9STZU	PUT SWO USD PNBPU33CHA P 3.56% / R 1DSOFR 317U6ZLA4 09/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,962.50
S9M9GVTU	PUT SWO USD PNBPU33CHA P 3.68% / R 1DSOFR 317U6UWA3 09/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,162.50
S9M99H6U	PUT SWO USD PNBPU33CHA P 3.725% / R 1DSOFR 317U6RGA8 09/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.00
S9M99H8U	PUT SWO USD PNBPU33CHA P 3.757% / R 1DSOFR 317U6RMA1 09/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		790.00
S9MXRFVU	PUT SWO USD PNBPU33CHA P 3.793% / R 1DSOFR 317U7DYA8 11/15/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,225.00
S9MXPA9U	PUT SWO USD PNBPU33CHA P 3.855% / R 1DSOFR 317U7DIA6 11/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		747.00
S9MXPB1U	PUT SWO USD PNBPU33CHA P 3.855% / R 1DSOFR 317U7DKA3 11/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		898.00
S9MXPA8U	PUT SWO USD PNBPU33CHA P 3.86% / R 1DSOFR 317U7DDA1 11/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,950.00
S9M8X38U	PUT SWO USD PNBPU33CHA P 3.9% / R 1DSOFR 317U6MKA4 08/19/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,800.00
S9M95J9U	PUT SWO USD PNBPU33CHA P 3.95% / R 1DSOFR 317U6P1A8 08/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,043.75
S9M5MD0U	PUT SWO USD PNBPU33CHA P 3.952% / R 1DSOFR 317U4Z7A2 02/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,207.50
S9MXU08U	PUT SWO USD PNBPU33CHA P 3.96% / R 1DSOFR 317U7FHA2 11/22/2024	Acquisitions	500,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8CE8U	PUT SWO USD PNBPU33CHA P 3.986% / R 1DSOFR 317U6BXA4 07/15/2024	Dispositions	-500,000.00		2,318.75
		Acquisitions	500,000.00	0.00	
S9MXVVLU	PUT SWO USD PNBPU33CHA P 4.013% / R 1DSOFR 317U7G3A5 11/25/2024	Dispositions	-500,000.00		1,862.50
		Acquisitions	500,000.00	0.00	
S9M6CAPU	PUT SWO USD PNBPU33CHA P 4.04% / R 1DSOFR 317U5BAA0 03/28/2024	Dispositions	-500,000.00		2,506.25
		Acquisitions	700,000.00	0.00	
S9M6US4U	PUT SWO USD PNBPU33CHA P 4.09% / R 1DSOFR 317U5J6A8 04/26/2024	Dispositions	-700,000.00		2,485.00
		Acquisitions	900,000.00	0.00	
S9MYCV5U	PUT SWO USD PNBPU33CHA P 4.093% / R 1DSOFR 317U7N7A6 12/20/2024	Dispositions	-900,000.00		2,542.50
		Acquisitions	500,000.00	0.00	
S9M6RGQU	PUT SWO USD PNBPU33CHA P 4.105% / R 1DSOFR 317U5HLA5 04/22/2024	Dispositions	-500,000.00		1,887.50
		Acquisitions	800,000.00	0.00	
S9MYEPRU	PUT SWO USD PNBPU33CHA P 4.11% / R 1DSOFR 317U7NLA0 12/23/2024	Dispositions	-800,000.00		2,660.00
		Acquisitions	500,000.00	0.00	
S9M67WEU	PUT SWO USD PNBPU33CHA P 4.138% / R 1DSOFR 317U57ZA2 03/21/2024	Dispositions	-500,000.00		1,740.00
		Acquisitions	200,000.00	0.00	
S9M74D6U	PUT SWO USD PNBPU33CHA P 4.193% / R 1DSOFR 317U5MSA7 05/09/2024	Dispositions	-200,000.00		692.50
		Acquisitions	500,000.00	0.00	
S9M73LBU	PUT SWO USD PNBPU33CHA P 4.2% / R 1DSOFR 317U5MEA2 05/06/2024	Dispositions	-500,000.00		1,612.50
		Acquisitions	700,000.00	0.00	
S9M7310U	PUT SWO USD PNBPU33CHA P 4.222% / R 1DSOFR 317U5MKA5 05/08/2024	Dispositions	-700,000.00		2,065.00
		Acquisitions	500,000.00	0.00	
S9M88UTU	PUT SWO USD PNBPU33CHA P 4.235% / R 1DSOFR 317U69VA1 07/10/2024	Dispositions	-500,000.00		1,637.50
		Acquisitions	500,000.00	0.00	
S9M7PUBU	PUT SWO USD PNBPU33CHA P 4.28% / R 1DSOFR 317U5Y5A6 06/10/2024	Dispositions	-500,000.00		1,700.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7PUDU	PUT SWO USD PNBUS33CHA P 4.295% / R 1DSOFR 317U5YDA7 06/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M75C0U	PUT SWO USD PNBUS33CHA P 4.328% / R 1DSOFR 317U5NLA2 05/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9MXE18U	PUT SWO USD UBSWUS33 P 3.495% / R 1DSOFR 317U79VA0 10/28/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,750.00
S9M9PULU	PUT SWO USD UBSWUS33 P 3.598% / R 1DSOFR 317U6XYA5 09/23/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9M58RBU	PUT SWO USD UBSWUS33 P 3.783% / R 1DSOFR 317U4U1A9 02/05/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		775.00
S9MY2VQU	PUT SWO USD UBSWUS33 P 4.042% / R 1DSOFR 317U7IOA8 11/29/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,005.00
SBMT8BV6	PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,905.00
C00131LAS4	PVTPL AIA GROUP LTD 5.4% 09-30-2054	Acquisitions	1,060,000.00	-1,041,473.20	
		Dispositions	-225,000.00		223,841.25
C00973RAJ2	PVTPL AKER BP ASA 4.0% DUE 01-15-2031	Acquisitions	270,000.00	-268,531.20	
		Dispositions	-270,000.00		265,777.20
C06279JAD1	PVTPL BANK IRELAND GROUP PLC 5.601% 03-20-2030	Acquisitions	555,000.00	-499,666.50	
		Dispositions	-555,000.00		528,693.00
C07274EAL7	PVTPL BAYER US FIN LLC 6.5% 11-21-2033	Acquisitions	975,000.00	-974,562.90	
		Dispositions	-975,000.00		983,100.95
SBRF2076	PVTPL BERRY GLOBAL INC 5.65% 01-15-2034	Acquisitions	180,000.00	-181,069.20	
		Dispositions	-180,000.00		188,877.60
		Acquisitions	480,000.00	-478,627.20	
		Dispositions	-480,000.00		475,536.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQ66HH9	PVTPL BOEING CO 6.259%	05-01-2027			
		Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		417,236.50
SBQ66HK2	PVTPL BOEING CO 7.008%	05-01-2064			
		Acquisitions	550,000.00	-550,000.00	
		Dispositions	-550,000.00		601,661.50
C05571AAY1	PVTPL BPCE SA 5.936% 05-30-2035				
		Acquisitions	1,400,000.00	-1,400,000.00	
		Dispositions	-400,000.00		403,972.00
SBQXNZC4	PVTPL BRIGHHOUSE FINANCIAL GLOBAL FDG 5.55% 04-09-2027				
		Acquisitions	620,000.00	-619,814.00	
		Dispositions	-620,000.00		632,725.50
C12803RAG9	PVTPL CAIXABANK S A 5.673%	03-15-2030			
		Acquisitions	975,000.00	-972,522.40	
		Dispositions	-975,000.00		979,885.10
C12803RAH7	PVTPL CAIXABANK SA 6.037%	06-15-2035			
		Acquisitions	1,970,000.00	-1,983,076.55	
		Dispositions	-895,000.00		902,705.80
SBQB3T57	PVTPL COREBRIDGE GLOB FUNDING 4.65%	08-20-2027			
		Acquisitions	400,000.00	-399,936.00	
		Dispositions	-235,000.00		233,742.75
C225313AQ8	PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035				
		Acquisitions	1,425,000.00	-1,433,901.50	
		Dispositions	-1,425,000.00		1,442,185.35
C22535WAJ6	PVTPL CREDIT AGRICOLE S A 6.316%	10-03-2029			
		Acquisitions	285,000.00	-295,992.45	
		Dispositions	-285,000.00		291,572.10
C24872BAB6	PVTPL DENSO CORP 4.42%	09-11-2029			
		Acquisitions	445,000.00	-445,000.00	
		Dispositions	-445,000.00		450,460.15
SBQS6Z40	PVTPL GA GLOBAL FDG TR 5.5%	01-08-2029			
		Acquisitions	445,000.00	-442,414.55	
		Dispositions	-445,000.00		443,767.35
SBMZMB78	PVTPL GA GLOBAL FUNDING TRUST 4.4%	09-23-2027			
		Acquisitions	445,000.00	-444,741.90	
		Dispositions	-445,000.00		440,518.85
SBN8XDL3	PVTPL GLOBAL ATLANTIC FIN CO 3.125% DUE 06-15-2031 BEO				
		Acquisitions	550,000.00	-445,870.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP9R1N6	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054	Dispositions	-550,000.00		484,594.00
		Acquisitions	440,000.00	-437,517.30	
SBQS6YC1	PVTPL HYUNDAI CAP AMER 5.25% 01-08-2027	Dispositions	-225,000.00		239,384.25
		Acquisitions	845,000.00	-842,017.15	
SBSHSMN9	PVTPL HYUNDAI CAPITAL AMERICA 5.3% 03-19-2027	Dispositions	-845,000.00		847,720.90
		Acquisitions	75,000.00	-74,827.50	
SBMTYVS1	PVTPL HYUNDAI CAPITAL AMERICA 5.35% 03-19-2029	Dispositions	-75,000.00		74,964.75
		Acquisitions	235,000.00	-234,776.75	
SBSCBQV9	PVTPL ITC HOLDINGS CORP 5.65% 05-09-2034	Dispositions	-235,000.00		231,183.60
		Acquisitions	250,000.00	-249,680.00	
SBRC6TY1	PVTPL JACKSON NATL LIFE GLOBAL 4.6% 10-01-2029	Dispositions	-250,000.00		262,945.00
		Acquisitions	430,000.00	-429,355.00	
SBKPMXZ6	PVTPL LSEG US FINANCE CORP 4.875% 03-28-2027	Dispositions	-430,000.00		425,553.80
		Acquisitions	1,525,000.00	-1,513,866.50	
C50222CAB6	PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034	Dispositions	-555,000.00		549,910.65
		Acquisitions	575,000.00	-575,252.00	
SBJJRMQ4	PVTPL MARS INC 4.75% DUE 04-20-2033	Dispositions	-515,000.00		513,058.00
		Acquisitions	485,000.00	-484,631.40	
SBPW6WW6	PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 5.1% 04-09-2027	Dispositions	-230,000.00		224,659.40
		Acquisitions	590,000.00	-589,823.00	
SBS3FPY6	PVTPL MASSMUTUAL GLOBAL FUNDIN 5.15% 05-30-2029	Dispositions	-590,000.00		590,024.90
		Acquisitions	360,000.00	-359,701.20	
SBT6MFC9	PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.8% 11-13-2026	Dispositions	-360,000.00		357,296.40
		Acquisitions	500,000.00	-499,590.00	
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Dispositions	-500,000.00		500,650.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQFH698	PVTPL MUTUAL OF OMAHA GLOBAL 5.35% 04-09-2027	Acquisitions	380,000.00	-329,957.40	
		Dispositions	-380,000.00		338,340.60
C632525BS9	PVTPL NATIONAL AUSTRALIA BK LTD 5.181% 06-11-2034	Acquisitions	260,000.00	-259,987.00	
		Dispositions	-260,000.00		267,122.40
C63906YAH1	PVTPL NATWEST MARKETS PLC 5.416% 05-17-2027	Acquisitions	585,000.00	-609,954.60	
		Dispositions	-585,000.00		601,959.90
SBPW6TT2	PVTPL NEW YORK LIFE GLOBAL FDG 4.9% 04-02-2027	Acquisitions	685,000.00	-685,000.00	
		Dispositions	-685,000.00		703,685.75
SBRXJD81	PVTPL NEW YORK LIFE GLOBAL FDG 5.0% 01-09-2034	Acquisitions	295,000.00	-294,846.60	
		Dispositions	-295,000.00		294,174.00
SBM8BY62	PVTPL NEWMONT CORP / NEWCREST FIN 5.3% 03-15-2026	Acquisitions	320,000.00	-319,974.40	
		Dispositions	-320,000.00		317,568.00
SBJXLHN4	PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	Acquisitions	1,175,000.00	-1,174,800.25	
		Dispositions	-1,175,000.00		1,173,082.40
SBPX3BD0	PVTPL NORTHWESTERN MUTUAL GLBL 5.07% 03-25-2027	Acquisitions	622,000.00	-429,012.06	
		Dispositions	-622,000.00		431,363.22
SBSVHY36	PVTPL NUVEEN LLC 5.55% 01-15-2030	Acquisitions	845,000.00	-844,907.05	
		Dispositions	-845,000.00		846,597.75
SBSVHWL0	PVTPL NUVEEN LLC 5.85% 04-15-2034	Acquisitions	635,000.00	-634,288.80	
		Dispositions	-635,000.00		639,622.80
SBSY1XL6	PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054	Acquisitions	405,000.00	-410,042.25	
		Dispositions	-405,000.00		427,829.85
SB1XCPL5	PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	Acquisitions	330,000.00	-329,861.40	
		Dispositions	-330,000.00		336,735.30
		Acquisitions	1,299,477.63	-1,349,386.60	
		Dispositions	-81,520.48		81,520.48

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSWTF50	PVTPL PRINCIPAL LIFE GLOBAL FUND II 4.6% 08-19-2024	Acquisitions	2,170,000.00	-2,196,495.70	
		Dispositions	-2,170,000.00		2,201,244.75
SBPRBY53	PVTPL RGA GLOBAL FUNDING 5.5% 01-11-2031	Acquisitions	465,000.00	-463,135.35	
		Dispositions	-465,000.00		463,271.75
C771196CG5	PVTPL ROCHE HLDGS INC NT 5.489% 11-13-2030	Acquisitions	355,000.00	-370,854.30	
		Dispositions	-1,335,000.00		1,396,149.85
SBM8H4B5	PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO	Acquisitions	1,025,000.00	-1,036,953.50	
		Dispositions	-700,000.00		668,500.00
C771196CF7	PVTPL ROCHE HLDGS INC 5.338% 11-13-2028	Acquisitions	305,000.00	-310,227.70	
		Dispositions	-305,000.00		307,531.50
SBPK32Z2	PVTPL ROCHE HOLDINGS INC 2.076% DUE 12-13-2031 BEO	Acquisitions	125,000.00	-104,188.75	
		Dispositions	-125,000.00		105,487.50
C83272GAA9	PVTPL SMURFIT KAPPA TREASURY 5.2% 01-15-2030	Acquisitions	885,000.00	-884,106.00	
		Dispositions	-885,000.00		883,313.55
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055	Acquisitions	450,000.00	-435,222.00	
		Dispositions	-335,000.00		324,413.10
SBPGN836	PVTPL SOLVENTUM CORP 5.4% 03-01-2029	Acquisitions	730,000.00	-728,934.20	
		Dispositions	-95,000.00		94,868.90
SBPGN825	PVTPL SOLVENTUM CORP 5.45% 02-25-2027	Acquisitions	1,165,000.00	-1,164,848.55	
		Dispositions	-1,165,000.00		1,167,295.05
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Acquisitions	1,135,000.00	-1,130,851.70	
		Dispositions	-1,135,000.00		1,140,924.70
SBPVFGY4	PVTPL SOLVENTUM CORP 6.0% 05-15-2064	Acquisitions	1,055,000.00	-1,056,107.75	
		Dispositions	-320,000.00		323,052.80
SBNRNHL2	PVTPL SWISS RE SUB FIN PLC 5.698% 04-05-2035	Acquisitions	200,000.00	-200,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	Dispositions	-200,000.00		201,036.00
		Acquisitions	365,000.00	-326,317.30	
C225401AU2	PVTPL UBS GROUP AG VAR RT 05-14-2032	Dispositions	-365,000.00		353,929.55
		Acquisitions	905,000.00	-765,483.05	
SBNNRNQ5	PVTPL USAA CAP CORP MEDIUM TERM NTS BOOKENTRY 5.25% 06-01-2027	Dispositions	-550,000.00		478,402.30
		Acquisitions	505,000.00	-503,540.55	
SBMTYVN6	PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.6% 03-22-2034	Dispositions	-505,000.00		508,858.20
		Acquisitions	730,000.00	-725,809.80	
SBP812W5	PVTPL VOLKSWAGEN GROUP AMERICA 4.85% 08-15-2027	Dispositions	-730,000.00		741,583.80
		Acquisitions	200,000.00	-198,286.00	
SBNZHS80	PVTPL VOLKSWAGEN GROUP AMERICA 5.4% 03-20-2026	Dispositions	-200,000.00		198,022.00
		Acquisitions	545,000.00	-544,553.10	
SBSMNPNO	PVTPL 6297782 LLC 6.176% 10-01-2054	Dispositions	-545,000.00		543,724.70
		Acquisitions	210,000.00	-209,979.00	
SBNG8GG6	QUALCOMM INC 4.5% 05-20-2052	Dispositions	-210,000.00		210,205.80
		Acquisitions	1,080,000.00	-950,670.00	
C747525BT9	QUALCOMM INC 6% 05-20-2053	Dispositions	-1,080,000.00		949,784.40
		Acquisitions	505,000.00	-558,928.95	
SBPSQQY0	REALTY INCOME CORP 2.7% 02-15-2032	Dispositions	-915,000.00		1,001,128.95
		Dispositions	-305,000.00		259,054.80
SBPSQR03	REALTY INCOME CORP 3.2% 02-15-2031	Free Receipt	460,000.00	385,015.97	
		Dispositions	-235,000.00		207,396.50
SBR87506	REGENCY CENTERS CORP 5.25% 01-15-2034	Free Receipt	235,000.00	207,058.02	
		Dispositions	-235,000.00		207,396.50
SBTFJ3Y9	REGIONS FINL CORP FLTG RT 5.502% DUE 09-06-2035	Acquisitions	350,000.00	-348,659.50	
		Dispositions	-350,000.00		348,188.40

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPLZ1S3	REPUBLIC SERVICES INC 5.2% 11-15-2034	Acquisitions	1,240,000.00	-1,245,617.55	
		Dispositions	-805,000.00		814,477.10
SBS44SW1	RGA GLOBAL FDG 5.448% DUE 05-24-2029	Acquisitions	95,000.00	-94,711.20	
		Dispositions	-95,000.00		95,693.50
SBM8SW81	ROCHE HLDGS INC 4.909% 03-08-2031	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		502,874.60
C78017FZT3	ROYAL BANK OF CANADA 4.65% 10-18-2030	Acquisitions	210,000.00	-205,936.50	
		Dispositions	-210,000.00		211,877.40
SBQWS4R8	ROYAL BANK OF CANADA 5.0% DUE 02-01-2033	Acquisitions	545,000.00	-545,000.00	
		Dispositions	-545,000.00		542,340.40
C78016HZW3	ROYAL BANK OF CANADA 5.15% 02-01-2034	Acquisitions	255,000.00	-256,560.60	
		Dispositions	-255,000.00		257,687.70
C78016EZZ3	ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTS BOOK ENTRY 1.4% 11-02-2026	Acquisitions	295,000.00	-291,855.30	
		Dispositions	-295,000.00		289,456.95
SBQQ79K9	RTX CORPORATION 7.0% DUE 11-01-2028	Acquisitions	325,000.00	-297,674.00	
		Dispositions	-325,000.00		307,066.50
C80282KBC9	SANTANDER HLDGS USA INC 2.49% 01-06-2028	Acquisitions	225,000.00	-242,860.50	
		Dispositions	-225,000.00		244,620.00
SBN4L8K5	SANTANDER HLDGS USA INC 6.124% 05-31-2027	Acquisitions	610,000.00	-551,995.10	
		Dispositions	-610,000.00		560,230.10
SBLGYRK1	SCHWAB CHARLES CORP NEW 6.136% 08-24-2034	Acquisitions	375,000.00	-375,000.00	
		Dispositions	-375,000.00		376,323.75
SBR4TV31	SHELL FIN US INC 4.0% 05-10-2046	Acquisitions	215,000.00	-225,272.70	
		Dispositions	-560,000.00		588,153.00
		Dispositions	-435,000.00		366,900.75
		Free Receipt	435,000.00	367,319.81	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	225,000.00	-189,432.00	
		Dispositions	-435,000.00		435.00
SBRSF179	SIMON PPTY GROUP L P 4.75% 09-26-2034	Acquisitions	235,000.00	-233,376.15	
		Dispositions	-235,000.00		225,343.85
SBP5JMD3	SONOCO PRODS CO 5.0% 09-01-2034	Acquisitions	705,000.00	-699,672.30	
		Dispositions	-705,000.00		683,140.25
SBSLJJS2	SOUTHERN CALIF EDISON CO 5.35% 03-01-2026	Acquisitions	1,225,000.00	-1,225,000.00	
		Dispositions	-1,225,000.00		1,226,702.75
C84262LBU3	SOUTHERN CO DISC COML PAPER 4/2 YRS 1&2 02-28-2024	Acquisitions	1,000,000.00	-997,725.00	
		Dispositions	-1,000,000.00		1,000,000.00
C84262LBD1	SOUTHERN CO. 02-13-2024	Acquisitions	1,000,000.00	-995,667.78	
		Dispositions	-1,000,000.00		1,000,000.00
SBLB20N4	SOUTHN CAL EDISON 1.2% DUE 02-01-2026	Acquisitions	1,340,000.00	-1,250,876.60	
		Dispositions	-1,340,000.00		1,289,013.00
SBSLT3G8	STATE STR CORP FLTG RT 4.53% DUE 02-20-2029	Acquisitions	370,000.00	-370,000.00	
		Dispositions	-220,000.00		219,032.00
SBN6M572	STATE STR CORP 4.33% 10-22-2027	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		750,421.65
SBTJ0H91	STATE STREET BANK & TRUST 4.594% 11-25-2026	Acquisitions	950,000.00	-950,000.00	
		Dispositions	-950,000.00		951,890.50
SBKBQ3F2	SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029	Acquisitions	325,000.00	-300,742.00	
		Dispositions	-325,000.00		303,546.75
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE 01-15-2030	Acquisitions	1,320,000.00	-1,189,002.65	
		Dispositions	-645,000.00		556,776.90
SBS6Z6W8	SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034	Acquisitions	1,285,000.00	-1,285,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030	Dispositions	-1,285,000.00		1,334,722.85
		Acquisitions	900,000.00	-750,623.05	
SBD0R6N6	SUMITOMO MITSUI 2.632% DUE 07-14-2026	Dispositions	-900,000.00		794,610.00
		Acquisitions	425,000.00	-411,336.25	
SBS6Z6S4	SUMITOMO MITSUI 5.316% DUE 07-09-2029	Dispositions	-425,000.00		411,221.50
		Acquisitions	450,000.00	-460,219.50	
S9F3SGGL	SWAP COLL PAYABLE TO WELLS FARGO BANK, N.A.CHARLOTTE,NC,US	Dispositions	-450,000.00		468,690.30
		Acquisitions	710,000.00	-710,000.00	
S9F3SGGU	SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US	Dispositions	-710,000.00		710,000.00
		Acquisitions	130,000.00	-130,000.00	
SBR2NKL6	SYNCHRONY FINANCIAL 5.935% 08-02-2030	Dispositions	-130,000.00		130,000.00
		Acquisitions	410,000.00	-410,000.00	
SBQ1YC9	SYNCHRONY FINL 5.15% DUE 03-19-2029	Dispositions	-410,000.00		418,655.10
		Acquisitions	280,000.00	-276,799.60	
S9A6FXKL	TBA COLLATERAL PAYABLE TO BANKOFAMERICA	Dispositions	-170,000.00		168,986.80
		Acquisitions	1,230,000.00	-1,230,000.00	
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Dispositions	-570,000.00		570,000.00
		Acquisitions	438,000.00	-438,000.00	
S9A6FF6L	TBA COLLATERAL PAYABLE TO MORGAN STANLEY	Dispositions	-272,000.00		272,000.00
		Acquisitions	3,682,000.00	-3,682,000.00	
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	Dispositions	-3,434,000.00		3,434,000.00
		Acquisitions	1,670,000.00	-1,670,000.00	
S9A6FXSU	TBA COLLATERAL RECEIVABLE FROM BARCLAYS	Dispositions	-1,410,000.00		1,410,000.00
		Acquisitions	270,000.00	-270,000.00	
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE	Dispositions	-270,000.00		270,000.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A6FF6U	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	Acquisitions	575,000.00	-575,000.00	
		Dispositions	-575,000.00		575,000.00
SB1FGYY1	THAMES WTR UTL FIN 5.125% GTD 28/09/2037GBP	Acquisitions	1,297,000.00	-1,297,000.00	
		Dispositions	-1,297,000.00		1,297,000.00
SBFZYYP4	TORCHMARK CORP 4.55% DUE 09-15-2028	Acquisitions	600,000.00	-620,221.91	
		Dispositions	-600,000.00		594,067.37
C89115A2Y7	TORONTO DOMINION BK 4.994% 04-05-2029	Acquisitions	135,000.00	-125,560.80	
		Dispositions	-135,000.00		128,144.70
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064	Acquisitions	275,000.00	-269,079.25	
		Dispositions	-275,000.00		276,218.25
SBPW6WP9	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	Acquisitions	435,000.00	-435,000.00	
		Dispositions	-435,000.00		427,632.20
SBMVNP51	TOYOTA MOTOR CREDIT CORP 5.55% 11-20-2030	Acquisitions	35,000.00	-35,000.00	
		Dispositions	-35,000.00		36,801.10
SBN776F1	TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO	Acquisitions	660,000.00	-677,707.80	
		Dispositions	-2,090,000.00		2,177,400.95
SBPTK7G0	TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK 5.0% DUE 03-19-2027	Acquisitions	330,000.00	-314,886.00	
		Dispositions	-330,000.00		316,483.20
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG	Acquisitions	300,000.00	-299,637.00	
		Dispositions	-300,000.00		298,578.00
SBSMRJY1	TOYOTA MTR CR CORP 4.55% 08-09-2029	Acquisitions	1,010,000.00	-876,690.10	
		Dispositions	-1,010,000.00		868,205.80
SBQB8GR3	TOYOTA MTR CR CORP 4.8% 01-05-2026	Acquisitions	465,000.00	-464,056.05	
		Dispositions	-465,000.00		462,177.45
		Acquisitions	675,000.00	-674,480.25	
		Dispositions	-675,000.00		675,020.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNSP1Q0	TOYOTA MTR CR CORP 5.05% 05-16-2029	Acquisitions	385,000.00	-384,176.10	
		Dispositions	-385,000.00		385,835.20
SB5SKD29	TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040	Acquisitions	655,000.00	-680,558.10	
		Dispositions	-655,000.00		681,520.95
SBMGC3Y8	TRUIST FINANCIAL CORPORATION 5.435% 01-24-2030	Acquisitions	1,165,000.00	-1,157,811.85	
		Dispositions	-1,165,000.00		1,152,759.00
SBQ83W39	TRUIST FINANCIAL CORPORATION 6.123% 10-28-2033	Acquisitions	235,000.00	-241,227.50	
		Dispositions	-235,000.00		242,226.25
C89788MAS1	TRUIST FINL CORP 5.711% 01-24-2035	Acquisitions	1,150,000.00	-1,168,365.20	
		Dispositions	-1,150,000.00		1,155,793.30
SBMFF8J8	TYSON FOODS INC 5.7% 03-15-2034	Acquisitions	915,000.00	-913,325.55	
		Dispositions	-915,000.00		922,466.40
SBRBCTK6	U S BANCORP MEDIUM TERM NTS- BOOK 5.384%01-23-2030	Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		392,082.60
SBP4YH45	UBER TECHNOLOGIES INC 5.35% 09-15-2054	Acquisitions	475,000.00	-474,078.50	
		Dispositions	-475,000.00		477,593.65
C902613BL1	UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030	Acquisitions	580,000.00	-579,756.40	
		Dispositions	-580,000.00		580,052.25
SBQ1PKT4	UNILEVER CAPITAL CORP 4.625% 08-12-2034	Acquisitions	445,000.00	-440,647.90	
		Dispositions	-445,000.00		445,565.15
SBT03SY1	UNITED PARCEL SVC INC 5.5% 05-22-2054	Acquisitions	485,000.00	-484,219.15	
		Dispositions	-245,000.00		265,469.75
SBLPK6Q9	UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO	Acquisitions	1,005,000.00	-838,392.15	
		Dispositions	-1,005,000.00		855,445.95
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	400,000.00	-275,940.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPDY7X5	UNITEDHEALTH GROUP INC 4.8% 01-15-2030	Dispositions	-280,000.00		198,514.40
		Acquisitions	540,000.00	-548,143.20	
SBQB5GJ6	UNITEDHEALTH GROUP INC 4.9% 04-15-2031	Dispositions	-540,000.00		540,151.20
		Acquisitions	445,000.00	-441,889.45	
SBPDY843	UNITEDHEALTH GROUP INC 5.15% 07-15-2034	Dispositions	-445,000.00		438,996.95
		Acquisitions	820,000.00	-819,950.80	
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	Dispositions	-820,000.00		847,724.85
		Acquisitions	360,000.00	-357,829.20	
SB2PPW63	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	Dispositions	-360,000.00		381,087.80
		Acquisitions	280,000.00	-311,883.60	
C91159HJR2	US BANCORP 5.678% 01-23-2035	Dispositions	-280,000.00		319,364.80
		Acquisitions	125,000.00	-126,808.75	
C92343VGN8	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	Dispositions	-125,000.00		130,717.50
		Acquisitions	720,000.00	-592,259.20	
C92348KCQ4	VERIZON MASTER TR SER 24-3 CL A1A 5.34% 04-20-2027	Dispositions	-720,000.00		590,594.40
		Acquisitions	250,000.00	-249,944.65	
SBQJQKM2	VICI PROPERTIES LP 6.125% 04-01-2054	Dispositions	-250,000.00		254,121.09
		Acquisitions	400,000.00	-392,768.00	
SBPCTTH9	VIRGINIA ELEC & PWR CO 5.35% 01-15-2054	Dispositions	-400,000.00		398,352.00
		Acquisitions	370,000.00	-369,060.20	
C91842JBD0	VW CR INC DISC COML PAPER 4/2 YRS 1&2 02-13-2024	Dispositions	-370,000.00		352,872.70
		Acquisitions	1,000,000.00	-995,040.00	
C91842JBN8	VW CR INC DISC COML PAPER 4/2 YRS 1&2 0%CP 02-22-2024	Dispositions	-1,000,000.00		1,000,000.00
		Acquisitions	1,100,000.00	-1,093,829.00	
SBKS6GR8	WALMART INC 2.95% DUE 09-24-2049	Dispositions	-1,100,000.00		1,100,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLFB8Z5	WASTE CONNECTIONS INC 5.0% 03-01-2034	Acquisitions	840,000.00	-586,882.80	
		Dispositions	-400,000.00		274,112.00
SBT6MK91	WASTE MGMT INC DEL SR NT 4.95% 07-03-2031	Acquisitions	615,000.00	-607,835.25	
		Dispositions	-615,000.00		608,032.05
C95000U2U6	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	Acquisitions	710,000.00	-705,690.30	
		Dispositions	-710,000.00		703,510.60
SBMYML35	WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026	Acquisitions	170,000.00	-146,234.00	
		Dispositions	-170,000.00		148,166.90
SBMGDBG9	WELLS FARGO & CO 2.393% 06-02-2028	Acquisitions	280,000.00	-269,696.00	
		Dispositions	-280,000.00		271,082.00
SBK8ZY9	WELLS FARGO & CO 2.572% 02-11-2031	Acquisitions	755,000.00	-718,134.60	
		Dispositions	-755,000.00		713,369.30
SBKRKN36	WELLS FARGO & CO 2.879% 10-30-2030	Acquisitions	275,000.00	-234,723.50	
		Dispositions	-765,000.00		668,844.75
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041	Acquisitions	415,000.00	-365,025.70	
		Dispositions	-415,000.00		367,134.00
C95000U3J0	WELLS FARGO & COMPANY 5.198% 01-23-2030	Acquisitions	1,170,000.00	-895,516.65	
		Dispositions	-3,185,000.00		2,462,948.40
SBQWR464	WELLS FARGO & COMPANY 5.499% 01-23-2035	Acquisitions	2,430,000.00	-2,430,000.00	
		Dispositions	-1,330,000.00		1,325,521.60
C95000U3F8	WELLS FARGO & COMPANY 5.557% 07-25-2034	Acquisitions	160,000.00	-165,116.80	
		Dispositions	-160,000.00		162,598.40
SBNFZXP6	WELLS FARGO & COMPANY 5.574% 07-25-2029	Acquisitions	915,000.00	-926,997.90	
		Dispositions	-600,000.00		603,498.00
		Acquisitions	1,400,000.00	-1,415,260.00	
		Dispositions	-260,000.00		263,367.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQKVR25	WELLS FARGO & COMPANY 5.707% 04-22-2028	Acquisitions	635,000.00	-635,000.00	
		Dispositions	-635,000.00		636,873.25