

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2023 This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan WESTROCK COMPANY MASTER RETIREMENT TRUST
1b	Three-digit plan number (PN) ▶ 499
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) WESTROCK COMPANY 1000 ABERNATHY ROAD NE ATLANTA, GA 30328
2b	Employer Identification Number (EIN) 47-3335141
2c	Plan Sponsor's telephone number 770-448-2193
2d	Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	07/14/2025	SHANNON M. POPE
	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
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). 6a(1) Total number of active participants at the beginning of the plan year 6a(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) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

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

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

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

a Pension Schedules

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

b General Schedules

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☐ **A** (Insurance Information) – Number Attached 0
- (4)** ☐ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☐ **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration		DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.		OMB No. 1210-0110 2023 This Form is Open to Public Inspection.	
For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024					
A Name of plan WESTROCK COMPANY MASTER RETIREMENT TRUST				B Three-digit plan number (PN) ▶ 499	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 WESTROCK COMPANY				D Employer Identification Number (EIN) 47-3335141	
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: COLTV SHORT TERM INVT FD					
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) 209843790	
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:					
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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:					
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a Name of MTIA, CCT, PSA, or 103-12 IE:					
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a Name of MTIA, CCT, PSA, or 103-12 IE:					
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a Name of MTIA, CCT, PSA, or 103-12 IE:					
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c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
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c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
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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)	
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a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-1	

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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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 WESTROCK COMPANY CONSOLIDATED PENSION PLAN**b** Name of plan sponsor WESTROCK COMPANY**c** EIN-PN 47-3335141-027**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

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

For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024		
A Name of plan WESTROCK COMPANY MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	499
C Plan sponsor's name as shown on line 2a of Form 5500 WESTROCK COMPANY		
		D Employer Identification Number (EIN) 47-3335141

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	11320371	2950534
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	160573241	59944298
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	0	0
(2) U.S. Government securities	1c(2)	169100984	228737517
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	118254588	63863655
(B) All other	1c(3)(B)	2252152040	2662446098
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	7	7
(5) Partnership/joint venture interests	1c(5)	342901885	368452981
(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)	137579394	209843790
(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)	0	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	808882945	683952524
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	122355150	156722799

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	4123120605	4436914203
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	127783874	18794332
k Total liabilities (add all amounts in lines 1g through 1j)	1k	127783874	18794332
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	3995336731	4418119871

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)	255138	
(B) U.S. Government securities	2b(1)(B)	6825385	
(C) Corporate debt instruments	2b(1)(C)	120578831	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	7311492	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		134970846
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	2220	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	25785272	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		25787492
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	2459399238	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	2521821524	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	404187005	
(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)		12031500
(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)		148884307
c Other income	2c		12640419
d Total income. Add all income amounts in column (b) and enter total	2d		676079283

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees.....	2i(2)		
(3) Recordkeeping fees.....	2i(3)		
(4) IQPA audit fees.....	2i(4)		
(5) Investment advisory and investment management fees	2i(5)		
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		0
j Total expenses. Add all expense amounts in column (b) and enter total	2j		0

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		676079283
l Transfers of assets:			
(1) To this plan	2l(1)		1856026650
(2) From this plan	2l(2)		2109322793

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

	Yes	No	Amount
4a			

b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)

4b		X	

c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)

4c		X	

d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)

4d		X	

e Was this plan covered by a fidelity bond?

4e			

f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?

4f			

g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?

4g			

h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?

4h			

i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)

4i	X		

j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)

4j	X		

k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?

4k			

l Has the plan failed to provide any benefit when due under the plan?

4l			

m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)

4m			

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

4n			

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

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

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

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

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

◆ 5% Report - Part A
Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	201,909,811.360	15 Feb 24	1.0000			0.00	201,909,811.36	201,909,811.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 09-30-23 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0699

◆ 5% Report - Part A
Single Transactions in Excess of 5%

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 09-30-23 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	65,000.000	12 Feb 24	106.5972			0.00	69,288.18	69,288.18	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	70,000.000	13 Feb 24	104.6719			0.00	73,270.31	73,270.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	85,000.000	13 Feb 24	104.7578			0.00	89,044.14	89,044.14	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	13 Feb 24	104.7656			0.00	151,910.16	151,910.16	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	185,000.000	13 Feb 24	104.7813			0.00	193,845.31	193,845.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	13 Feb 24	105.0938			0.00	52,546.88	52,546.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	65,000.000	14 Feb 24	105.1719			0.00	68,361.72	68,361.72	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	100,000.000	14 Feb 24	104.6875			0.00	104,687.50	104,687.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	140,000.000	14 Feb 24	105.0234			0.00	147,032.81	147,032.81	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	95,000.000	14 Feb 24	105.2813			0.00	100,017.19	100,017.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	120,000.000	14 Feb 24	105.1719			0.00	126,206.25	126,206.25	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	15 Feb 24	105.4531			0.00	121,271.09	121,271.09	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	100,000.000	15 Feb 24	105.4531			0.00	105,453.13	105,453.13	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	40,000.000	15 Feb 24	105.4531			0.00	42,181.25	42,181.25	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	65,000.000	15 Feb 24	105.4531			0.00	68,544.53	68,544.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	15 Feb 24	105.3281			0.00	110,594.53	110,594.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	15 Feb 24	105.8594			0.00	158,789.06	158,789.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	300,000.000	15 Feb 24	105.5156			0.00	316,546.88	316,546.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	65,000.000	20 Feb 24	105.0000			0.00	68,250.00	68,250.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	20 Feb 24	105.2266			0.00	121,010.55	121,010.55	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	255,000.000	20 Feb 24	105.2383			0.00	268,357.62	268,357.62	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	6,618,000.000	20 Feb 24	105.3281			0.00	6,970,615.31	6,970,615.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	21 Feb 24	104.2500			0.00	52,125.00	52,125.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	629,000.000	21 Feb 24	104.3555			0.00	656,395.90	656,395.90	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	21 Feb 24	104.3203			0.00	52,160.16	52,160.16	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	95,000.000	21 Feb 24	104.7969			0.00	99,557.03	99,557.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	75,000.000	21 Feb 24	104.7188			0.00	78,539.06	78,539.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	595,000.000	21 Feb 24	104.9688			0.00	624,564.06	624,564.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,805,000.000	21 Feb 24	104.9648			0.00	1,894,615.43	1,894,615.43	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	8,580,000.000	22 Feb 24	104.6719			0.00	8,980,846.88	8,980,846.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	22 Feb 24	104.5391			0.00	109,766.02	109,766.02	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	360,000.000	22 Feb 24	104.8320			0.00	377,395.31	377,395.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	85,000.000	22 Feb 24	104.8359			0.00	89,110.55	89,110.55	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	470,000.000	22 Feb 24	104.8906			0.00	492,985.94	492,985.94	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	21,466,000.000	22 Feb 24	104.8281			0.00	22,502,405.31	22,502,405.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	160,000.000	23 Feb 24	106.3125			0.00	170,100.00	170,100.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	830,000.000	23 Feb 24	106.3555			0.00	882,750.39	882,750.39	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	23 Feb 24	106.3750			0.00	159,562.50	159,562.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,075,000.000	23 Feb 24	106.1797			0.00	1,141,431.65	1,141,431.65	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,880,000.000	26 Feb 24	105.9102			0.00	1,991,110.94	1,991,110.94	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	125,000.000	26 Feb 24	105.8359			0.00	132,294.92	132,294.92	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	220,000.000	26 Feb 24	105.6797			0.00	232,495.31	232,495.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	855,000.000	26 Feb 24	105.8828			0.00	905,298.05	905,298.05	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	60,000.000	27 Feb 24	105.5313			0.00	63,318.75	63,318.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	2,220,000.000	28 Feb 24	105.6797			0.00	2,346,089.06	2,346,089.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	885,000.000	29 Feb 24	106.2813			0.00	940,589.06	940,589.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	140,000.000	29 Feb 24	106.4063			0.00	148,968.75	148,968.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	210,000.000	29 Feb 24	106.2461			0.00	223,116.80	223,116.80	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	370,000.000	29 Feb 24	106.1328			0.00	392,691.41	392,691.41	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	515,000.000	1 Mar 24	107.0313			0.00	551,210.94	551,210.94	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	235,000.000	1 Mar 24	107.0625			0.00	251,596.88	251,596.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	435,000.000	1 Mar 24	107.0000			0.00	465,450.00	465,450.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	1 Mar 24	107.0313			0.00	187,304.69	187,304.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	335,000.000	4 Mar 24	106.4141			0.00	356,487.11	356,487.11	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	135,000.000	4 Mar 24	106.5781			0.00	143,880.47	143,880.47	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	4 Mar 24	106.3438			0.00	186,101.56	186,101.56	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	215,000.000	4 Mar 24	106.5977			0.00	229,184.96	229,184.96	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	235,000.000	4 Mar 24	106.4688			0.00	250,201.56	250,201.56	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	290,000.000	4 Mar 24	106.4688			0.00	308,759.38	308,759.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	230,000.000	5 Mar 24	107.8828			0.00	248,130.47	248,130.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	950,000.000	5 Mar 24	107.7500			0.00	1,023,625.00	1,023,625.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	675,000.000	5 Mar 24	108.0156			0.00	729,105.47	729,105.47	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	5 Mar 24	107.8242			0.00	123,997.85	123,997.85	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	290,000.000	5 Mar 24	107.7500			0.00	312,475.00	312,475.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	60,000.000	5 Mar 24	107.7500			0.00	64,650.00	64,650.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	200,000.000	5 Mar 24	107.9375			0.00	215,875.00	215,875.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	6 Mar 24	108.6250			0.00	162,937.50	162,937.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	125,000.000	6 Mar 24	108.4297			0.00	135,537.11	135,537.11	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	6 Mar 24	108.5781			0.00	114,007.03	114,007.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	305,000.000	6 Mar 24	108.5313			0.00	331,020.31	331,020.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	695,000.000	6 Mar 24	108.4531			0.00	753,749.22	753,749.22	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	160,000.000	7 Mar 24	108.1250			0.00	173,000.00	173,000.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	220,000.000	7 Mar 24	108.9180			0.00	239,619.53	239,619.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	240,000.000	7 Mar 24	108.4375			0.00	260,250.00	260,250.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	130,000.000	7 Mar 24	108.4531			0.00	140,989.06	140,989.06	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	450,000.000	7 Mar 24	108.2188			0.00	486,984.38	486,984.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	500,000.000	8 Mar 24	108.3242			0.00	541,621.09	541,621.09	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	100,000.000	8 Mar 24	108.2813			0.00	108,281.25	108,281.25	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	315,000.000	11 Mar 24	108.0938			0.00	340,495.31	340,495.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	555,000.000	11 Mar 24	108.2500			0.00	600,787.50	600,787.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	11 Mar 24	108.1094			0.00	156,758.59	156,758.59	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	95,000.000	12 Mar 24	107.1172			0.00	101,761.33	101,761.33	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	325,000.000	12 Mar 24	107.2813			0.00	348,664.06	348,664.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	375,000.000	12 Mar 24	107.4609			0.00	402,978.52	402,978.52	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	460,000.000	12 Mar 24	107.2813			0.00	493,493.75	493,493.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	930,000.000	12 Mar 24	107.2813			0.00	997,715.63	997,715.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	12 Mar 24	107.5391			0.00	123,669.92	123,669.92	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	12 Mar 24	107.4375			0.00	188,015.63	188,015.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	70,000.000	13 Mar 24	106.7266			0.00	74,708.59	74,708.59	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	120,000.000	13 Mar 24	106.8047			0.00	128,165.63	128,165.63	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	110,000.000	13 Mar 24	106.7578			0.00	117,433.59	117,433.59	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	555,000.000	13 Mar 24	106.7422			0.00	592,419.14	592,419.14	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	400,000.000	13 Mar 24	106.8906			0.00	427,562.50	427,562.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	300,000.000	13 Mar 24	106.8203			0.00	320,460.94	320,460.94	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	14 Mar 24	105.3125			0.00	157,968.75	157,968.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	435,000.000	14 Mar 24	105.2305			0.00	457,752.54	457,752.54	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,195,000.000	14 Mar 24	105.1094			0.00	1,256,057.03	1,256,057.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	210,000.000	14 Mar 24	105.2188			0.00	220,959.37	220,959.37	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	265,000.000	14 Mar 24	105.2188			0.00	278,829.68	278,829.68	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	160,000.000	15 Mar 24	105.1641			0.00	168,262.50	168,262.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	645,000.000	15 Mar 24	105.2578			0.00	678,912.89	678,912.89	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	725,000.000	18 Mar 24	104.7422			0.00	759,380.86	759,380.86	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	385,000.000	18 Mar 24	104.8906			0.00	403,828.91	403,828.91	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	85,000.000	18 Mar 24	104.6406			0.00	88,944.53	88,944.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	765,000.000	19 Mar 24	105.1211			0.00	804,176.37	804,176.37	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	435,000.000	19 Mar 24	104.9141			0.00	456,376.17	456,376.17	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	110,000.000	19 Mar 24	105.1016			0.00	115,611.72	115,611.72	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	690,000.000	19 Mar 24	105.0313			0.00	724,715.63	724,715.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	19 Mar 24	105.0625			0.00	152,340.63	152,340.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	20 Mar 24	104.8164			0.00	188,669.53	188,669.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	155,000.000	20 Mar 24	105.2734			0.00	163,173.83	163,173.83	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	21 Mar 24	105.3047			0.00	189,548.44	189,548.44	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	85,000.000	21 Mar 24	104.7891			0.00	89,070.70	89,070.70	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	285,000.000	21 Mar 24	104.7422			0.00	298,515.23	298,515.23	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	40,000.000	21 Mar 24	105.0078			0.00	42,003.13	42,003.13	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	220,000.000	21 Mar 24	104.8672			0.00	230,707.81	230,707.81	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	745,000.000	21 Mar 24	104.9609			0.00	781,958.99	781,958.99	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	265,000.000	22 Mar 24	105.9922			0.00	280,879.30	280,879.30	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	385,000.000	22 Mar 24	106.0391			0.00	408,250.39	408,250.39	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	135,000.000	25 Mar 24	105.5859			0.00	142,541.02	142,541.02	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	2,840,000.000	26 Mar 24	105.8633			0.00	3,006,517.19	3,006,517.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,855,000.000	27 Mar 24	106.7070			0.00	1,979,415.43	1,979,415.43	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	90,000.000	2 Apr 24	103.9766			0.00	93,578.91	93,578.91	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	755,000.000	2 Apr 24	104.0977			0.00	785,937.30	785,937.30	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	335,000.000	2 Apr 24	104.0391			0.00	348,530.86	348,530.86	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,185,000.000	3 Apr 24	103.9727			0.00	1,232,075.98	1,232,075.98	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	3 Apr 24	103.7148			0.00	181,500.98	181,500.98	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	270,000.000	3 Apr 24	103.9688			0.00	280,715.62	280,715.62	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,220,000.000	4 Apr 24	104.0469			0.00	1,269,371.88	1,269,371.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	735,000.000	4 Apr 24	104.0469			0.00	764,744.53	764,744.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	5 Apr 24	103.7422			0.00	150,426.17	150,426.17	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	240,000.000	8 Apr 24	103.2031			0.00	247,687.50	247,687.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	90,000.000	8 Apr 24	103.2813			0.00	92,953.13	92,953.13	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	8 Apr 24	103.2813			0.00	51,640.63	51,640.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	510,000.000	8 Apr 24	103.2148			0.00	526,395.70	526,395.70	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,185,000.000	8 Apr 24	103.2578			0.00	1,223,605.08	1,223,605.08	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	300,000.000	9 Apr 24	103.9531			0.00	311,859.38	311,859.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	230,000.000	9 Apr 24	104.2227			0.00	239,712.11	239,712.11	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	205,000.000	10 Apr 24	102.6875			0.00	210,509.38	210,509.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	210,000.000	10 Apr 24	102.7734			0.00	215,824.22	215,824.22	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	140,000.000	10 Apr 24	102.0391			0.00	142,854.69	142,854.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	120,000.000	10 Apr 24	102.1953			0.00	122,634.38	122,634.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	655,000.000	10 Apr 24	102.8984			0.00	673,984.77	673,984.77	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	295,000.000	10 Apr 24	102.1094			0.00	301,222.66	301,222.66	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	11 Apr 24	101.5625			0.00	116,796.88	116,796.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	190,000.000	11 Apr 24	101.5469			0.00	192,939.06	192,939.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	195,000.000	11 Apr 24	101.8672			0.00	198,641.02	198,641.02	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	11 Apr 24	101.3281			0.00	151,992.19	151,992.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	585,000.000	11 Apr 24	101.7188			0.00	595,054.69	595,054.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	80,000.000	11 Apr 24	101.3516			0.00	81,081.25	81,081.25	0.00

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◆ 5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	165,000.000	11 Apr 24	101.3281			0.00	167,191.41	167,191.41	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	410,000.000	12 Apr 24	102.2969			0.00	419,417.19	419,417.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	90,000.000	16 Apr 24	99.7852			0.00	89,806.64	89,806.64	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	155,000.000	17 Apr 24	100.4063			0.00	155,629.69	155,629.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	275,000.000	17 Apr 24	100.4258			0.00	276,170.90	276,170.90	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	315,000.000	17 Apr 24	100.7617			0.00	317,399.41	317,399.41	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	765,000.000	17 Apr 24	100.7578			0.00	770,797.27	770,797.27	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	18 Apr 24	100.1094			0.00	175,191.41	175,191.41	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	310,000.000	18 Apr 24	100.2500			0.00	310,775.00	310,775.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	375,000.000	19 Apr 24	100.6484			0.00	377,431.64	377,431.64	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	19 Apr 24	100.5664			0.00	181,019.53	181,019.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	23,000,000.000	19 Apr 24	100.4570			0.00	23,105,117.19	23,105,117.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	425,000.000	22 Apr 24	100.5781			0.00	427,457.03	427,457.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	385,000.000	23 Apr 24	100.7969			0.00	388,067.97	388,067.97	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	100,000.000	23 Apr 24	100.8359			0.00	100,835.94	100,835.94	0.00

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U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	80,000.000	24 Apr 24	99.5469			0.00	79,637.50	79,637.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	25 Apr 24	98.9453			0.00	49,472.66	49,472.66	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	220,000.000	25 Apr 24	98.9844			0.00	217,765.63	217,765.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	270,000.000	25 Apr 24	99.0313			0.00	267,384.38	267,384.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	26 Apr 24	99.4453			0.00	174,029.30	174,029.30	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	305,000.000	26 Apr 24	99.4688			0.00	303,379.69	303,379.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	26 Apr 24	99.4844			0.00	179,071.88	179,071.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	285,000.000	29 Apr 24	100.3438			0.00	285,979.69	285,979.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	30 Apr 24	99.4766			0.00	179,057.81	179,057.81	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	2,185,000.000	30 Apr 24	99.4805			0.00	2,173,648.24	2,173,648.24	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	30 Apr 24	99.5000			0.00	104,475.00	104,475.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	2,185,000.000	30 Apr 24	99.3477			0.00	2,170,746.29	2,170,746.29	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	290,000.000	1 May 24	99.8711			0.00	289,626.17	289,626.17	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	205,000.000	1 May 24	100.0078			0.00	205,016.02	205,016.02	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	230,000.000	2 May 24	100.4141			0.00	230,952.34	230,952.34	0.00

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U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	400,000.000	2 May 24	99.5938			0.00	398,375.00	398,375.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	6 May 24	101.6719			0.00	106,755.47	106,755.47	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,820,000.000	7 May 24	102.4570			0.00	1,864,717.97	1,864,717.97	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	660,000.000	7 May 24	102.6250			0.00	677,325.00	677,325.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	565,000.000	7 May 24	102.4453			0.00	578,816.01	578,816.01	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	7 May 24	102.3359			0.00	117,686.33	117,686.33	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	7 May 24	102.4531			0.00	148,557.03	148,557.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	350,000.000	8 May 24	102.0156			0.00	357,054.69	357,054.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,100,000.000	8 May 24	101.9219			0.00	1,121,140.63	1,121,140.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	8 May 24	102.0000			0.00	117,300.00	117,300.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	230,000.000	8 May 24	102.0898			0.00	234,806.64	234,806.64	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	35,000.000	9 May 24	101.5313			0.00	35,535.94	35,535.94	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	480,000.000	9 May 24	101.5313			0.00	487,350.00	487,350.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	130,000.000	9 May 24	101.5313			0.00	131,990.63	131,990.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	9 May 24	101.5313			0.00	152,296.88	152,296.88	0.00

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U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	225,000.000	9 May 24	101.5313			0.00	228,445.31	228,445.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	690,000.000	9 May 24	102.2813			0.00	705,740.63	705,740.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	380,000.000	9 May 24	101.4375			0.00	385,462.50	385,462.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	380,000.000	9 May 24	101.4219			0.00	385,403.13	385,403.13	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	140,000.000	9 May 24	101.5313			0.00	142,143.75	142,143.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	600,000.000	9 May 24	102.2305			0.00	613,382.81	613,382.81	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	2,652,000.000	27 Sep 24	110.7865			0.00	2,938,057.98	2,938,057.98	0.00
Total number of acquisitions = 202							141,209,766.76	141,209,766.76	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-75,000.000	13 Feb 24		104.6367		0.00	78,738.12	78,477.54	-260.58
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-285,000.000	14 Feb 24		105.3125		0.00	299,310.64	300,140.63	829.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	14 Feb 24		105.2656		0.00	99,770.21	100,002.34	232.13
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-330,000.000	14 Feb 24		105.3125		0.00	346,570.21	347,531.25	961.04
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	15 Feb 24		105.5703		0.00	100,119.15	100,291.80	172.65
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-140,000.000	15 Feb 24		105.4766		0.00	147,544.00	147,667.19	123.19
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-65,000.000	15 Feb 24		105.5859		0.00	68,502.57	68,630.86	128.29

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-45,000.000	15 Feb 24		105.8281		0.00	47,424.86	47,622.66	197.80
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-50,000.000	20 Feb 24		105.0586		0.00	52,663.83	52,529.30	-134.53
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-215,000.000	20 Feb 24		105.0781		0.00	226,454.48	225,917.97	-536.51
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-120,000.000	20 Feb 24		105.0156		0.00	126,393.20	126,018.75	-374.45
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-375,000.000	21 Feb 24		104.9219		0.00	394,397.03	393,457.03	-940.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,010,000.000	21 Feb 24		104.9414		0.00	1,062,242.68	1,059,908.20	-2,334.48
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-155,000.000	21 Feb 24		104.9219		0.00	163,017.44	162,628.91	-388.53
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-575,000.000	21 Feb 24		105.0938		0.00	604,742.12	604,289.06	-453.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-335,000.000	21 Feb 24		104.9219		0.00	352,328.02	351,488.28	-839.74
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-665,000.000	21 Feb 24		104.9219		0.00	699,397.41	697,730.47	-1,666.94
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-310,000.000	21 Feb 24		104.9219		0.00	326,034.88	325,257.81	-777.07
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-3,975,000.000	21 Feb 24		105.1172		0.00	4,180,608.55	4,178,408.20	-2,200.35
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-155,000.000	21 Feb 24		104.9219		0.00	163,017.44	162,628.91	-388.53
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-742,000.000	21 Feb 24		104.8906		0.00	780,380.26	778,288.44	-2,091.82
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-345,000.000	21 Feb 24		104.9219		0.00	362,845.27	361,980.47	-864.80

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-385,000.000	21 Feb 24		104.8750		0.00	404,914.29	403,768.75	-1,145.54
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,260,000.000	21 Feb 24		105.0273		0.00	1,325,174.03	1,323,344.53	-1,829.50
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-70,000.000	21 Feb 24		104.3828		0.00	73,620.78	73,067.97	-552.81
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	21 Feb 24		105.1094		0.00	120,948.42	120,875.78	-72.64
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-605,000.000	22 Feb 24		104.5938		0.00	633,976.15	632,792.19	-1,183.96
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-535,000.000	22 Feb 24		104.5938		0.00	560,623.53	559,576.56	-1,046.97
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	22 Feb 24		104.5234		0.00	230,536.78	229,951.56	-585.22
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-2,750,000.000	22 Feb 24		104.8281		0.00	2,881,709.75	2,882,773.44	1,063.69
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-380,000.000	22 Feb 24		104.5938		0.00	398,199.89	397,456.25	-743.64
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-24,740,000.000	22 Feb 24		104.8281		0.00	25,924,908.84	25,934,478.13	9,569.29
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-65,000.000	22 Feb 24		104.7344		0.00	68,113.14	68,077.34	-35.80
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-5,000.000	22 Feb 24		104.6563		0.00	5,239.47	5,232.81	-6.66
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-75,000.000	22 Feb 24		104.4453		0.00	78,592.08	78,333.98	-258.10
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,036,000.000	22 Feb 24		104.7188		0.00	1,085,618.66	1,084,886.25	-732.41
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-105,000.000	23 Feb 24		105.4688		0.00	111,093.82	110,742.19	-351.63

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-660,000.000	23 Feb 24		104.9688		0.00	698,303.99	692,793.75	-5,510.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-165,000.000	23 Feb 24		106.3281		0.00	174,576.00	175,441.41	865.41
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,205,000.000	23 Feb 24		106.1328		0.00	1,274,933.80	1,278,900.39	3,966.59
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-945,000.000	23 Feb 24		106.3203		0.00	999,844.35	1,004,726.95	4,882.60
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-400,000.000	26 Feb 24		105.8359		0.00	423,517.61	423,343.75	-173.86
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-310,000.000	26 Feb 24		105.6953		0.00	328,226.14	327,655.47	-570.67
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-150,000.000	26 Feb 24		105.8438		0.00	158,819.10	158,765.63	-53.47
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-405,000.000	26 Feb 24		105.6953		0.00	428,811.58	428,066.02	-745.56
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	26 Feb 24		105.9141		0.00	105,879.40	105,914.06	34.66
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-915,000.000	27 Feb 24		105.4922		0.00	968,697.23	965,253.52	-3,443.71
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-510,000.000	27 Feb 24		105.0859		0.00	539,929.61	535,938.28	-3,991.33
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-400,000.000	27 Feb 24		105.4375		0.00	423,474.20	421,750.00	-1,724.20
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-210,000.000	28 Feb 24		105.2344		0.00	221,944.44	220,992.19	-952.25
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-155,000.000	28 Feb 24		105.4688		0.00	163,816.13	163,476.56	-339.57
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-350,000.000	28 Feb 24		105.6953		0.00	369,907.40	369,933.59	26.19

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◆ 5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-480,000.000	28 Feb 24		105.3984		0.00	507,301.57	505,912.50	-1,389.07
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-125,000.000	28 Feb 24		105.1719		0.00	132,109.79	131,464.84	-644.95
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	28 Feb 24		105.3828		0.00	137,394.18	136,997.66	-396.52
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-650,000.000	28 Feb 24		105.5547		0.00	686,970.88	686,105.47	-865.41
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-215,000.000	28 Feb 24		105.7734		0.00	227,228.83	227,412.89	184.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	29 Feb 24		106.3438		0.00	122,230.07	122,295.31	65.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-120,000.000	29 Feb 24		106.2969		0.00	127,544.42	127,556.25	11.83
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	29 Feb 24		105.1875		0.00	106,287.02	105,187.50	-1,099.52
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-290,000.000	1 Mar 24		106.6719		0.00	309,015.10	309,348.44	333.34
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-105,000.000	1 Mar 24		107.0391		0.00	111,884.78	112,391.02	506.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	1 Mar 24		105.5156		0.00	122,540.47	121,342.97	-1,197.50
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-725,000.000	1 Mar 24		106.4531		0.00	772,537.76	771,785.16	-752.60
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-425,000.000	4 Mar 24		106.4961		0.00	452,567.83	452,608.40	40.57
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-265,000.000	4 Mar 24		106.4766		0.00	282,189.35	282,162.89	-26.46
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	4 Mar 24		106.5313		0.00	234,270.40	234,368.75	98.35

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,130,000.000	5 Mar 24		107.7500		0.00	1,217,800.59	1,217,575.00	-225.59
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-810,000.000	5 Mar 24		107.7109		0.00	872,936.71	872,458.59	-478.12
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-485,000.000	6 Mar 24		108.5703		0.00	524,929.66	526,566.02	1,636.36
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-210,000.000	7 Mar 24		108.4023		0.00	227,520.97	227,644.92	123.95
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-795,000.000	8 Mar 24		108.2813		0.00	861,273.59	860,835.94	-437.65
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,450,000.000	8 Mar 24		108.0000		0.00	1,570,876.37	1,566,000.00	-4,876.37
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	11 Mar 24		108.2539		0.00	108,181.42	108,253.91	72.49
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	12 Mar 24		107.4063		0.00	139,823.20	139,628.13	-195.07
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-25,000.000	12 Mar 24		107.3750		0.00	26,889.08	26,843.75	-45.33
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	12 Mar 24		107.2656		0.00	123,689.75	123,355.47	-334.28
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,515,000.000	12 Mar 24		107.3672		0.00	1,629,478.06	1,626,612.89	-2,865.17
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	12 Mar 24		107.4375		0.00	139,823.20	139,668.75	-154.45
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,255,000.000	12 Mar 24		107.8164		0.00	1,349,831.65	1,353,095.90	3,264.25
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,050,000.000	13 Mar 24		106.6953		0.00	1,122,390.41	1,120,300.78	-2,089.63
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-995,000.000	14 Mar 24		105.3984		0.00	1,051,528.43	1,048,714.45	-2,813.98

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-165,000.000	14 Mar 24		105.1484		0.00	174,374.06	173,494.92	-879.14
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,000,000.000	15 Mar 24		104.9883		0.00	1,055,033.17	1,049,882.81	-5,150.36
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-855,000.000	15 Mar 24		105.0938		0.00	902,053.35	898,551.56	-3,501.79
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-140,000.000	18 Mar 24		104.8594		0.00	146,805.06	146,803.13	-1.93
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-705,000.000	18 Mar 24		104.7734		0.00	739,268.32	738,652.73	-615.59
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	18 Mar 24		104.7852		0.00	115,346.83	115,263.67	-83.16
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-385,000.000	18 Mar 24		104.7578		0.00	403,713.90	403,317.58	-396.32
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-540,000.000	19 Mar 24		105.0859		0.00	567,244.32	567,464.06	219.74
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-520,000.000	19 Mar 24		105.0156		0.00	546,235.28	546,081.25	-154.03
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-345,000.000	19 Mar 24		105.0156		0.00	362,406.10	362,303.91	-102.19
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-125,000.000	19 Mar 24		105.1211		0.00	131,306.56	131,401.37	94.81
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-200,000.000	19 Mar 24		104.8906		0.00	210,090.49	209,781.25	-309.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-310,000.000	19 Mar 24		104.9063		0.00	325,640.26	325,209.38	-430.88
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	20 Mar 24		105.3359		0.00	231,070.44	231,739.06	668.62
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	20 Mar 24		105.2813		0.00	231,070.43	231,618.75	548.32

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-410,000.000	21 Mar 24		105.2305		0.00	430,250.65	431,444.92	1,194.27
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	21 Mar 24		104.9297		0.00	115,433.10	115,422.66	-10.44
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-295,000.000	21 Mar 24		105.2969		0.00	309,570.59	310,625.78	1,055.19
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-170,000.000	22 Mar 24		106.1680		0.00	179,255.78	180,485.55	1,229.77
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-300,000.000	22 Mar 24		105.9844		0.00	316,333.74	317,953.13	1,619.39
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-845,000.000	22 Mar 24		106.0000		0.00	891,006.70	895,700.00	4,693.30
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	25 Mar 24		105.5703		0.00	142,472.86	142,519.92	47.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-455,000.000	26 Mar 24		105.7188		0.00	481,639.55	481,020.31	-619.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-285,000.000	26 Mar 24		105.7969		0.00	301,686.31	301,521.09	-165.22
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-185,000.000	27 Mar 24		106.5938		0.00	194,696.31	197,198.44	2,502.13
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-185,000.000	27 Mar 24		106.3125		0.00	196,557.15	196,678.13	120.98
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-175,000.000	27 Mar 24		106.5547		0.00	185,932.43	186,470.70	538.27
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-625,000.000	27 Mar 24		106.2969		0.00	664,044.41	664,355.47	311.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	27 Mar 24		106.5938		0.00	142,075.68	143,901.56	1,825.88
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-225,000.000	28 Mar 24		106.7813		0.00	239,055.99	240,257.81	1,201.82

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U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-535,000.000	28 Mar 24		106.7969		0.00	568,422.01	571,363.28	2,941.27
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-820,000.000	28 Mar 24		106.7969		0.00	871,226.26	875,734.38	4,508.12
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-575,000.000	28 Mar 24		106.8828		0.00	610,920.86	614,576.17	3,655.31
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-285,000.000	1 Apr 24		104.9258		0.00	302,804.25	299,038.48	-3,765.77
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	1 Apr 24		104.8047		0.00	138,121.24	136,246.09	-1,875.15
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-160,000.000	1 Apr 24		104.8047		0.00	169,995.37	167,687.50	-2,307.87
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	2 Apr 24		103.9219		0.00	229,966.29	228,628.13	-1,338.16
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-355,000.000	2 Apr 24		104.2656		0.00	371,081.96	370,142.97	-938.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-280,000.000	2 Apr 24		103.6406		0.00	292,684.36	290,193.75	-2,490.61
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	2 Apr 24		103.8750		0.00	141,115.68	140,231.25	-884.43
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-310,000.000	2 Apr 24		104.2656		0.00	324,043.41	323,223.44	-819.97
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-195,000.000	2 Apr 24		104.0586		0.00	203,833.75	202,914.26	-919.49
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-975,000.000	3 Apr 24		103.9688		0.00	1,013,409.95	1,013,695.31	285.36
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-305,000.000	3 Apr 24		103.8672		0.00	319,163.37	316,794.92	-2,368.45
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-2,160,000.000	5 Apr 24		103.7969		0.00	2,246,669.10	2,242,012.50	-4,656.60

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-190,000.000	5 Apr 24		103.5547		0.00	197,623.67	196,753.91	-869.76
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	8 Apr 24		103.2109		0.00	139,440.88	139,334.77	-106.11
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,905,000.000	8 Apr 24		103.0078		0.00	1,967,665.76	1,962,298.82	-5,366.94
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-30,000.000	8 Apr 24		102.8672		0.00	30,986.86	30,860.16	-126.70
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-140,000.000	8 Apr 24		103.2813		0.00	144,605.36	144,593.75	-11.61
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-320,000.000	9 Apr 24		104.0938		0.00	333,024.30	333,100.00	75.70
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-240,000.000	10 Apr 24		101.9766		0.00	246,615.01	244,743.75	-1,871.26
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-585,000.000	10 Apr 24		102.2813		0.00	601,124.10	598,345.31	-2,778.79
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-60,000.000	10 Apr 24		101.7813		0.00	61,653.75	61,068.75	-585.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-380,000.000	11 Apr 24		101.7109		0.00	387,800.31	386,501.56	-1,298.75
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-125,000.000	11 Apr 24		101.4063		0.00	127,565.89	126,757.81	-808.08
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	11 Apr 24		101.4688		0.00	137,771.16	136,982.81	-788.35
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	11 Apr 24		101.8750		0.00	96,950.08	96,781.25	-168.83
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-850,000.000	11 Apr 24		101.2305		0.00	867,448.06	860,458.98	-6,989.08
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-90,000.000	11 Apr 24		101.3516		0.00	91,847.44	91,216.41	-631.03

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	12 Apr 24		102.1719		0.00	102,138.64	102,171.88	33.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	12 Apr 24		102.1719		0.00	102,138.64	102,171.88	33.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-275,000.000	12 Apr 24		102.5977		0.00	280,881.27	282,143.55	1,262.28
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	12 Apr 24		102.1719		0.00	102,138.64	102,171.88	33.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	12 Apr 24		102.4375		0.00	137,887.17	138,290.63	403.46
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-450,000.000	15 Apr 24		100.4219		0.00	459,623.89	451,898.44	-7,725.45
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	16 Apr 24		99.9141		0.00	94,913.57	94,918.36	4.79
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	17 Apr 24		100.4844		0.00	110,728.28	110,532.81	-195.47
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-750,000.000	17 Apr 24		100.5859		0.00	754,965.53	754,394.54	-570.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-445,000.000	17 Apr 24		100.7656		0.00	447,946.22	448,407.03	460.81
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-205,000.000	17 Apr 24		100.8359		0.00	206,357.24	206,713.67	356.43
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-230,000.000	18 Apr 24		100.1250		0.00	230,458.30	230,287.50	-170.80
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-255,000.000	18 Apr 24		100.6641		0.00	255,508.11	256,693.36	1,185.25
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	19 Apr 24		100.7266		0.00	141,269.03	135,980.86	-5,288.17
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-290,000.000	19 Apr 24		100.6563		0.00	291,803.31	291,903.13	99.82

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-205,000.000	19 Apr 24		100.5938		0.00	206,274.76	206,217.19	-57.57
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-60,000.000	19 Apr 24		100.7734		0.00	60,373.10	60,464.06	90.96
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-5,465,000.000	19 Apr 24		100.7109		0.00	5,528,890.27	5,503,852.73	-25,037.54
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-7,420,000.000	19 Apr 24		100.6250		0.00	7,506,745.80	7,466,375.00	-40,370.80
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	22 Apr 24		100.5781		0.00	141,269.03	135,780.47	-5,488.56
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-425,000.000	22 Apr 24		100.5156		0.00	427,457.03	427,191.41	-265.62
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	23 Apr 24		100.4414		0.00	115,925.67	115,507.62	-418.05
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-630,000.000	26 Apr 24		99.4531		0.00	627,601.91	626,554.69	-1,047.22
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-245,000.000	26 Apr 24		99.5898		0.00	244,067.41	243,995.12	-72.29
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-260,000.000	29 Apr 24		100.2031		0.00	259,516.71	260,528.13	1,011.42
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-190,000.000	29 Apr 24		100.0781		0.00	189,646.82	190,148.44	501.62
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-305,000.000	29 Apr 24		100.2031		0.00	304,433.06	305,619.53	1,186.47
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-800,000.000	30 Apr 24		99.3906		0.00	795,542.00	795,125.00	-417.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-595,000.000	30 Apr 24		99.5703		0.00	591,684.36	592,443.36	759.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	30 Apr 24		99.5391		0.00	114,359.16	114,469.92	110.76

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-185,000.000	30 Apr 24		99.5703		0.00	183,969.09	184,205.08	235.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-690,000.000	30 Apr 24		99.3594		0.00	686,154.98	685,579.69	-575.29
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,455,000.000	30 Apr 24		99.6875		0.00	1,446,892.01	1,450,453.13	3,561.12
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-205,000.000	1 May 24		99.9844		0.00	204,162.35	204,967.97	805.62
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-300,000.000	2 May 24		100.3281		0.00	299,053.82	300,984.38	1,930.56
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,210,000.000	2 May 24		99.8086		0.00	1,206,183.74	1,207,683.98	1,500.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-195,000.000	6 May 24		101.8516		0.00	195,025.76	198,610.55	3,584.79
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-255,000.000	6 May 24		101.8867		0.00	255,033.69	259,811.13	4,777.44
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-185,000.000	6 May 24		101.7813		0.00	185,024.44	188,295.31	3,270.87
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-120,000.000	7 May 24		102.6250		0.00	122,981.02	123,150.00	168.98
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,780,000.000	7 May 24		102.3750		0.00	1,824,218.51	1,822,275.00	-1,943.51
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-195,000.000	7 May 24		102.6172		0.00	199,844.16	200,103.52	259.36
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,210,000.000	7 May 24		102.4375		0.00	1,240,058.65	1,239,493.75	-564.90
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-710,000.000	7 May 24		102.4375		0.00	718,300.47	727,306.25	9,005.78
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-495,000.000	8 May 24		101.8672		0.00	504,735.08	504,242.58	-492.50

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-710,000.000	8 May 24		101.8281		0.00	723,963.45	722,979.69	-983.76
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	8 May 24		101.9375		0.00	132,556.69	132,518.75	-37.94
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-105,000.000	8 May 24		101.9063		0.00	107,065.02	107,001.56	-63.46
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-235,000.000	9 May 24		102.3828		0.00	239,267.13	240,599.61	1,332.48
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-150,000.000	9 May 24		102.1875		0.00	152,723.70	153,281.25	557.55
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	9 May 24		102.2656		0.00	96,725.01	97,152.34	427.33
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-2,475,000.000	10 May 24		101.8281		0.00	2,519,941.07	2,520,246.09	305.02
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-610,000.000	13 May 24		101.9688		0.00	621,076.39	622,009.38	932.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-6,050,000.000	14 May 24		102.0442		0.00	6,120,729.40	6,173,673.62	52,944.22
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-6,050,000.000	14 May 24		102.3750		0.00	6,120,729.39	6,193,687.50	72,958.11
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-2,652,000.000	27 Sep 24		110.7500		0.00	2,938,057.98	2,937,090.00	-967.98
Total number of dispositions = 198							141,209,766.76	141,223,455.59	13,688.83
Total UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053							282,419,533.52	282,433,222.35	13,688.83

Value of Interest in Common/Collective Trusts**United States - USD**

NT COLLECTIVE SHORT TERM INVT FD	1,198,835.820	2 Oct 23	1.0000			0.00	1,198,835.82	1,198,835.82	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	6,163,979.400	2 Oct 23	1.0000			0.00	6,163,979.40	6,163,979.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	359,714.540	2 Oct 23	1.0000			0.00	359,714.54	359,714.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,231,805.410	2 Oct 23	1.0000			0.00	1,231,805.41	1,231,805.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,682.190	2 Oct 23	1.0000			0.00	30,682.19	30,682.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,044.000	2 Oct 23	1.0000			0.00	1,044.00	1,044.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,000,680.030	2 Oct 23	1.0000			0.00	1,000,680.03	1,000,680.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	502,031.220	2 Oct 23	1.0000			0.00	502,031.22	502,031.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,864,726.050	3 Oct 23	1.0000			0.00	13,864,726.05	13,864,726.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	393,959.330	3 Oct 23	1.0000			0.00	393,959.33	393,959.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	223,632.670	3 Oct 23	1.0000			0.00	223,632.67	223,632.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,446.570	4 Oct 23	1.0000			0.00	2,446.57	2,446.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,404.120	4 Oct 23	1.0000			0.00	7,404.12	7,404.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,084.450	4 Oct 23	1.0000			0.00	1,084.45	1,084.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.500	4 Oct 23	1.0000			0.00	0.50	0.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.250	4 Oct 23	1.0000			0.00	1.25	1.25	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	635.330	4 Oct 23	1.0000			0.00	635.33	635.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.500	4 Oct 23	1.0000			0.00	0.50	0.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	753.820	4 Oct 23	1.0000			0.00	753.82	753.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,464.080	4 Oct 23	1.0000			0.00	5,464.08	5,464.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	43,380.980	4 Oct 23	1.0000			0.00	43,380.98	43,380.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	380,337.550	4 Oct 23	1.0000			0.00	380,337.55	380,337.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	995.370	4 Oct 23	1.0000			0.00	995.37	995.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,239.150	4 Oct 23	1.0000			0.00	3,239.15	3,239.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,687.470	4 Oct 23	1.0000			0.00	1,687.47	1,687.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	95,242.150	4 Oct 23	1.0000			0.00	95,242.15	95,242.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	5.900	4 Oct 23	1.0000			0.00	5.90	5.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,261.200	4 Oct 23	1.0000			0.00	1,261.20	1,261.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,423.720	4 Oct 23	1.0000			0.00	23,423.72	23,423.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	3.340	4 Oct 23	1.0000			0.00	3.34	3.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	217,666.480	4 Oct 23	1.0000			0.00	217,666.48	217,666.48	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	788.670	4 Oct 23	1.0000			0.00	788.67	788.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,797.560	4 Oct 23	1.0000			0.00	37,797.56	37,797.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,621.940	4 Oct 23	1.0000			0.00	3,621.94	3,621.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	13.500	4 Oct 23	1.0000			0.00	13.50	13.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	140.950	4 Oct 23	1.0000			0.00	140.95	140.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,728.130	5 Oct 23	1.0000			0.00	26,728.13	26,728.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,838,599.320	5 Oct 23	1.0000			0.00	2,838,599.32	2,838,599.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,844.100	5 Oct 23	1.0000			0.00	5,844.10	5,844.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	225,135.720	5 Oct 23	1.0000			0.00	225,135.72	225,135.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,421.880	5 Oct 23	1.0000			0.00	58,421.88	58,421.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	78,542.390	5 Oct 23	1.0000			0.00	78,542.39	78,542.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,541.710	5 Oct 23	1.0000			0.00	50,541.71	50,541.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	180,761.200	6 Oct 23	1.0000			0.00	180,761.20	180,761.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.200	6 Oct 23	1.0000			0.00	4.20	4.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,742,744.300	6 Oct 23	1.0000			0.00	12,742,744.30	12,742,744.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	129,861.900	6 Oct 23	1.0000			0.00	129,861.90	129,861.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,452.510	6 Oct 23	1.0000			0.00	31,452.51	31,452.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	125,993.750	10 Oct 23	1.0000			0.00	125,993.75	125,993.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,737,600.300	10 Oct 23	1.0000			0.00	13,737,600.30	13,737,600.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	55,258.650	10 Oct 23	1.0000			0.00	55,258.65	55,258.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	111,763.130	10 Oct 23	1.0000			0.00	111,763.13	111,763.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,102,069.390	10 Oct 23	1.0000			0.00	3,102,069.39	3,102,069.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	231,334.910	11 Oct 23	1.0000			0.00	231,334.91	231,334.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	892.710	11 Oct 23	1.0000			0.00	892.71	892.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	143,027.360	11 Oct 23	1.0000			0.00	143,027.36	143,027.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,352.170	11 Oct 23	1.0000			0.00	5,352.17	5,352.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,975,786.520	12 Oct 23	1.0000			0.00	4,975,786.52	4,975,786.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	247,718.570	12 Oct 23	1.0000			0.00	247,718.57	247,718.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	94,486.250	12 Oct 23	1.0000			0.00	94,486.25	94,486.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	146,238.970	12 Oct 23	1.0000			0.00	146,238.97	146,238.97	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	618,114.790	12 Oct 23	1.0000			0.00	618,114.79	618,114.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	315,513.680	13 Oct 23	1.0000			0.00	315,513.68	315,513.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,383,608.660	16 Oct 23	1.0000			0.00	9,383,608.66	9,383,608.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	289,185.070	16 Oct 23	1.0000			0.00	289,185.07	289,185.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	700,450.520	16 Oct 23	1.0000			0.00	700,450.52	700,450.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	679,460.830	16 Oct 23	1.0000			0.00	679,460.83	679,460.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	71,788.870	16 Oct 23	1.0000			0.00	71,788.87	71,788.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	344,533.360	16 Oct 23	1.0000			0.00	344,533.36	344,533.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	394,710.640	16 Oct 23	1.0000			0.00	394,710.64	394,710.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,290.600	17 Oct 23	1.0000			0.00	2,290.60	2,290.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	158,000.010	17 Oct 23	1.0000			0.00	158,000.01	158,000.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	365,408.360	17 Oct 23	1.0000			0.00	365,408.36	365,408.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	114,594.840	18 Oct 23	1.0000			0.00	114,594.84	114,594.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,366,402.790	18 Oct 23	1.0000			0.00	1,366,402.79	1,366,402.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,359.080	19 Oct 23	1.0000			0.00	5,359.08	5,359.08	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	380,576.640	19 Oct 23	1.0000			0.00	380,576.64	380,576.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	297,638.930	19 Oct 23	1.0000			0.00	297,638.93	297,638.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	63,562.500	19 Oct 23	1.0000			0.00	63,562.50	63,562.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	568,977.620	19 Oct 23	1.0000			0.00	568,977.62	568,977.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	424.290	20 Oct 23	1.0000			0.00	424.29	424.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,191,100.760	20 Oct 23	1.0000			0.00	1,191,100.76	1,191,100.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	289,586.270	20 Oct 23	1.0000			0.00	289,586.27	289,586.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	390,425.150	20 Oct 23	1.0000			0.00	390,425.15	390,425.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,919,568.550	23 Oct 23	1.0000			0.00	4,919,568.55	4,919,568.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	126,485.050	23 Oct 23	1.0000			0.00	126,485.05	126,485.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	246,791.730	23 Oct 23	1.0000			0.00	246,791.73	246,791.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	86,340.490	23 Oct 23	1.0000			0.00	86,340.49	86,340.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,458,190.290	23 Oct 23	1.0000			0.00	3,458,190.29	3,458,190.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,179,568.040	24 Oct 23	1.0000			0.00	6,179,568.04	6,179,568.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	284,403.840	24 Oct 23	1.0000			0.00	284,403.84	284,403.84	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	12,959.540	24 Oct 23	1.0000			0.00	12,959.54	12,959.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	114,796.880	24 Oct 23	1.0000			0.00	114,796.88	114,796.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	72,551.640	24 Oct 23	1.0000			0.00	72,551.64	72,551.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	74,452.440	24 Oct 23	1.0000			0.00	74,452.44	74,452.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,181,831.630	25 Oct 23	1.0000			0.00	7,181,831.63	7,181,831.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	64,999.580	25 Oct 23	1.0000			0.00	64,999.58	64,999.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	738,403.120	26 Oct 23	1.0000			0.00	738,403.12	738,403.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,001.520	26 Oct 23	1.0000			0.00	203,001.52	203,001.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,680.640	26 Oct 23	1.0000			0.00	5,680.64	5,680.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	293,412.510	26 Oct 23	1.0000			0.00	293,412.51	293,412.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	8.420	27 Oct 23	1.0000			0.00	8.42	8.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,507,743.930	27 Oct 23	1.0000			0.00	6,507,743.93	6,507,743.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,177.470	27 Oct 23	1.0000			0.00	203,177.47	203,177.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,825.910	27 Oct 23	1.0000			0.00	18,825.91	18,825.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	111,896.250	27 Oct 23	1.0000			0.00	111,896.25	111,896.25	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	837,529.600	27 Oct 23	1.0000			0.00	837,529.60	837,529.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,568.530	30 Oct 23	1.0000			0.00	1,568.53	1,568.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	242,819.350	30 Oct 23	1.0000			0.00	242,819.35	242,819.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	112,336.880	30 Oct 23	1.0000			0.00	112,336.88	112,336.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,080.130	30 Oct 23	1.0000			0.00	13,080.13	13,080.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	238,861.240	30 Oct 23	1.0000			0.00	238,861.24	238,861.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	844.250	31 Oct 23	1.0000			0.00	844.25	844.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	71,609.160	31 Oct 23	1.0000			0.00	71,609.16	71,609.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	151,022.150	31 Oct 23	1.0000			0.00	151,022.15	151,022.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,611,742.530	31 Oct 23	1.0000			0.00	2,611,742.53	2,611,742.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,349,265.960	1 Nov 23	1.0000			0.00	14,349,265.96	14,349,265.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	277,882.260	1 Nov 23	1.0000			0.00	277,882.26	277,882.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	638,067.820	1 Nov 23	1.0000			0.00	638,067.82	638,067.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	524,701.340	1 Nov 23	1.0000			0.00	524,701.34	524,701.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,201,552.500	1 Nov 23	1.0000			0.00	3,201,552.50	3,201,552.50	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	3,148,407.290	2 Nov 23	1.0000			0.00	3,148,407.29	3,148,407.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,759.570	2 Nov 23	1.0000			0.00	7,759.57	7,759.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	219,093.020	2 Nov 23	1.0000			0.00	219,093.02	219,093.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	103,393.060	2 Nov 23	1.0000			0.00	103,393.06	103,393.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	198,465.360	2 Nov 23	1.0000			0.00	198,465.36	198,465.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,698.290	3 Nov 23	1.0000			0.00	7,698.29	7,698.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	359.070	3 Nov 23	1.0000			0.00	359.07	359.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.360	3 Nov 23	1.0000			0.00	0.36	0.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.900	3 Nov 23	1.0000			0.00	0.90	0.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.360	3 Nov 23	1.0000			0.00	0.36	0.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	5.940	3 Nov 23	1.0000			0.00	5.94	5.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	743.000	3 Nov 23	1.0000			0.00	743.00	743.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.800	3 Nov 23	1.0000			0.00	1.80	1.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	12.650	3 Nov 23	1.0000			0.00	12.65	12.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	97.360	3 Nov 23	1.0000			0.00	97.36	97.36	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,048.730	3 Nov 23	1.0000			0.00	1,048.73	1,048.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,169.770	3 Nov 23	1.0000			0.00	1,169.77	1,169.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,068.030	3 Nov 23	1.0000			0.00	2,068.03	2,068.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.540	3 Nov 23	1.0000			0.00	0.54	0.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	125,595.180	3 Nov 23	1.0000			0.00	125,595.18	125,595.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,334,907.310	3 Nov 23	1.0000			0.00	9,334,907.31	9,334,907.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,277.730	3 Nov 23	1.0000			0.00	3,277.73	3,277.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	437.920	3 Nov 23	1.0000			0.00	437.92	437.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	484,087.730	3 Nov 23	1.0000			0.00	484,087.73	484,087.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	146.580	3 Nov 23	1.0000			0.00	146.58	146.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	108,584.050	3 Nov 23	1.0000			0.00	108,584.05	108,584.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	137,402.780	3 Nov 23	1.0000			0.00	137,402.78	137,402.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	257.780	3 Nov 23	1.0000			0.00	257.78	257.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	232,827.480	3 Nov 23	1.0000			0.00	232,827.48	232,827.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	196,803.300	3 Nov 23	1.0000			0.00	196,803.30	196,803.30	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	3,766.260	3 Nov 23	1.0000			0.00	3,766.26	3,766.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.030	3 Nov 23	1.0000			0.00	14.03	14.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	250,842.000	6 Nov 23	1.0000			0.00	250,842.00	250,842.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,925.480	6 Nov 23	1.0000			0.00	4,925.48	4,925.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,182,878.450	6 Nov 23	1.0000			0.00	3,182,878.45	3,182,878.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,578.880	6 Nov 23	1.0000			0.00	203,578.88	203,578.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	156,966.870	6 Nov 23	1.0000			0.00	156,966.87	156,966.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	134,114.420	6 Nov 23	1.0000			0.00	134,114.42	134,114.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	232,483.120	6 Nov 23	1.0000			0.00	232,483.12	232,483.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	251,521.710	7 Nov 23	1.0000			0.00	251,521.71	251,521.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	274,917.570	7 Nov 23	1.0000			0.00	274,917.57	274,917.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,889.380	7 Nov 23	1.0000			0.00	15,889.38	15,889.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,121,941.290	8 Nov 23	1.0000			0.00	13,121,941.29	13,121,941.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	823.380	8 Nov 23	1.0000			0.00	823.38	823.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	273,787.270	8 Nov 23	1.0000			0.00	273,787.27	273,787.27	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	613,488.630	8 Nov 23	1.0000			0.00	613,488.63	613,488.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	96,078.120	8 Nov 23	1.0000			0.00	96,078.12	96,078.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	76,777.110	8 Nov 23	1.0000			0.00	76,777.11	76,777.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	697,169.380	8 Nov 23	1.0000			0.00	697,169.38	697,169.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	788,254.340	8 Nov 23	1.0000			0.00	788,254.34	788,254.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	304,802.430	9 Nov 23	1.0000			0.00	304,802.43	304,802.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,484.380	9 Nov 23	1.0000			0.00	4,484.38	4,484.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,367.850	9 Nov 23	1.0000			0.00	29,367.85	29,367.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	368,697.440	10 Nov 23	1.0000			0.00	368,697.44	368,697.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,226,472.720	10 Nov 23	1.0000			0.00	2,226,472.72	2,226,472.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,361.220	13 Nov 23	1.0000			0.00	32,361.22	32,361.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,001,935.530	13 Nov 23	1.0000			0.00	1,001,935.53	1,001,935.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,007.850	13 Nov 23	1.0000			0.00	51,007.85	51,007.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,231,766.640	13 Nov 23	1.0000			0.00	3,231,766.64	3,231,766.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,723,885.890	14 Nov 23	1.0000			0.00	1,723,885.89	1,723,885.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	3,863,156.300	14 Nov 23	1.0000			0.00	3,863,156.30	3,863,156.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	296,183.570	14 Nov 23	1.0000			0.00	296,183.57	296,183.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	43,323.050	14 Nov 23	1.0000			0.00	43,323.05	43,323.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	223,443.130	14 Nov 23	1.0000			0.00	223,443.13	223,443.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,434.370	14 Nov 23	1.0000			0.00	2,434.37	2,434.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	360,235.330	14 Nov 23	1.0000			0.00	360,235.33	360,235.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,749,227.970	15 Nov 23	1.0000			0.00	11,749,227.97	11,749,227.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	666,778.010	15 Nov 23	1.0000			0.00	666,778.01	666,778.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	608,088.180	15 Nov 23	1.0000			0.00	608,088.18	608,088.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,509,322.270	15 Nov 23	1.0000			0.00	1,509,322.27	1,509,322.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	222,231.260	15 Nov 23	1.0000			0.00	222,231.26	222,231.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,742,816.790	15 Nov 23	1.0000			0.00	1,742,816.79	1,742,816.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	153,206.920	16 Nov 23	1.0000			0.00	153,206.92	153,206.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,241.940	16 Nov 23	1.0000			0.00	53,241.94	53,241.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	326,668.140	16 Nov 23	1.0000			0.00	326,668.14	326,668.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	7,401,986.040	17 Nov 23	1.0000			0.00	7,401,986.04	7,401,986.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	153,945.580	17 Nov 23	1.0000			0.00	153,945.58	153,945.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	303,758.400	17 Nov 23	1.0000			0.00	303,758.40	303,758.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	104,703.120	17 Nov 23	1.0000			0.00	104,703.12	104,703.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	138,477.260	17 Nov 23	1.0000			0.00	138,477.26	138,477.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	698,527.950	20 Nov 23	1.0000			0.00	698,527.95	698,527.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	247,688.700	20 Nov 23	1.0000			0.00	247,688.70	247,688.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,323.790	20 Nov 23	1.0000			0.00	2,323.79	2,323.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,445,727.660	20 Nov 23	1.0000			0.00	1,445,727.66	1,445,727.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	354,846.880	20 Nov 23	1.0000			0.00	354,846.88	354,846.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	286,992.080	20 Nov 23	1.0000			0.00	286,992.08	286,992.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	135,798.190	21 Nov 23	1.0000			0.00	135,798.19	135,798.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	104,771.880	21 Nov 23	1.0000			0.00	104,771.88	104,771.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,128.020	21 Nov 23	1.0000			0.00	23,128.02	23,128.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,029,903.460	21 Nov 23	1.0000			0.00	2,029,903.46	2,029,903.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	9,234.380	22 Nov 23	1.0000			0.00	9,234.38	9,234.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	674,728.370	22 Nov 23	1.0000			0.00	674,728.37	674,728.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	52,183.950	22 Nov 23	1.0000			0.00	52,183.95	52,183.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,231,087.050	24 Nov 23	1.0000			0.00	1,231,087.05	1,231,087.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	133,858.500	24 Nov 23	1.0000			0.00	133,858.50	133,858.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,832.580	27 Nov 23	1.0000			0.00	9,832.58	9,832.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,623.750	27 Nov 23	1.0000			0.00	29,623.75	29,623.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,058.310	27 Nov 23	1.0000			0.00	37,058.31	37,058.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	88,159.250	27 Nov 23	1.0000			0.00	88,159.25	88,159.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,051,733.310	28 Nov 23	1.0000			0.00	4,051,733.31	4,051,733.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,832.580	28 Nov 23	1.0000			0.00	9,832.58	9,832.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,992.500	28 Nov 23	1.0000			0.00	5,992.50	5,992.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	174,561.250	28 Nov 23	1.0000			0.00	174,561.25	174,561.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	159,555.130	28 Nov 23	1.0000			0.00	159,555.13	159,555.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	765,292.200	28 Nov 23	1.0000			0.00	765,292.20	765,292.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	159,178.850	28 Nov 23	1.0000			0.00	159,178.85	159,178.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,107,003.390	29 Nov 23	1.0000			0.00	2,107,003.39	2,107,003.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	985,635.850	29 Nov 23	1.0000			0.00	985,635.85	985,635.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	517,575.350	29 Nov 23	1.0000			0.00	517,575.35	517,575.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	119,684.680	29 Nov 23	1.0000			0.00	119,684.68	119,684.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	140,420.980	29 Nov 23	1.0000			0.00	140,420.98	140,420.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	280,956.980	29 Nov 23	1.0000			0.00	280,956.98	280,956.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,315.860	29 Nov 23	1.0000			0.00	25,315.86	25,315.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,082,083.890	30 Nov 23	1.0000			0.00	5,082,083.89	5,082,083.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	180,073.750	30 Nov 23	1.0000			0.00	180,073.75	180,073.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	109,218.540	30 Nov 23	1.0000			0.00	109,218.54	109,218.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	629,009.610	30 Nov 23	1.0000			0.00	629,009.61	629,009.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	90,306.380	30 Nov 23	1.0000			0.00	90,306.38	90,306.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	285,317.650	1 Dec 23	1.0000			0.00	285,317.65	285,317.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	96,284.210	1 Dec 23	1.0000			0.00	96,284.21	96,284.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	506,839.910	1 Dec 23	1.0000			0.00	506,839.91	506,839.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	614,909.450	1 Dec 23	1.0000			0.00	614,909.45	614,909.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	217,427.280	1 Dec 23	1.0000			0.00	217,427.28	217,427.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,288.220	4 Dec 23	1.0000			0.00	2,288.22	2,288.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,593,911.220	4 Dec 23	1.0000			0.00	6,593,911.22	6,593,911.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,096,459.700	4 Dec 23	1.0000			0.00	19,096,459.70	19,096,459.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	362,241.480	4 Dec 23	1.0000			0.00	362,241.48	362,241.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	237,591.350	4 Dec 23	1.0000			0.00	237,591.35	237,591.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	339,545.150	4 Dec 23	1.0000			0.00	339,545.15	339,545.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	100,109.370	4 Dec 23	1.0000			0.00	100,109.37	100,109.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	303,743.110	4 Dec 23	1.0000			0.00	303,743.11	303,743.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,524.940	5 Dec 23	1.0000			0.00	7,524.94	7,524.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.680	5 Dec 23	1.0000			0.00	1.68	1.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	726.310	5 Dec 23	1.0000			0.00	726.31	726.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.560	5 Dec 23	1.0000			0.00	0.56	0.56	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,025.200	5 Dec 23	1.0000			0.00	1,025.20	1,025.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	937.060	5 Dec 23	1.0000			0.00	937.06	937.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,021.270	5 Dec 23	1.0000			0.00	2,021.27	2,021.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,010.700	5 Dec 23	1.0000			0.00	185,010.70	185,010.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	197,307.120	5 Dec 23	1.0000			0.00	197,307.12	197,307.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	758.860	5 Dec 23	1.0000			0.00	758.86	758.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.960	5 Dec 23	1.0000			0.00	1.96	1.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	9.500	5 Dec 23	1.0000			0.00	9.50	9.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	90,339.510	5 Dec 23	1.0000			0.00	90,339.51	90,339.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	143.360	5 Dec 23	1.0000			0.00	143.36	143.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	641.180	5 Dec 23	1.0000			0.00	641.18	641.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	252.410	5 Dec 23	1.0000			0.00	252.41	252.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,681.300	5 Dec 23	1.0000			0.00	3,681.30	3,681.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	13.810	5 Dec 23	1.0000			0.00	13.81	13.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,121,498.250	6 Dec 23	1.0000			0.00	8,121,498.25	8,121,498.25	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	9,155.540	6 Dec 23	1.0000			0.00	9,155.54	9,155.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	82,928.570	6 Dec 23	1.0000			0.00	82,928.57	82,928.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,891.420	6 Dec 23	1.0000			0.00	50,891.42	50,891.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	133,162.600	6 Dec 23	1.0000			0.00	133,162.60	133,162.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	125,026.850	6 Dec 23	1.0000			0.00	125,026.85	125,026.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	39,132.780	6 Dec 23	1.0000			0.00	39,132.78	39,132.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,676,534.830	7 Dec 23	1.0000			0.00	3,676,534.83	3,676,534.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	101,132.450	7 Dec 23	1.0000			0.00	101,132.45	101,132.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	76,279.280	7 Dec 23	1.0000			0.00	76,279.28	76,279.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,881.660	7 Dec 23	1.0000			0.00	36,881.66	36,881.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	295,376.260	7 Dec 23	1.0000			0.00	295,376.26	295,376.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,279.560	8 Dec 23	1.0000			0.00	1,279.56	1,279.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,477.440	8 Dec 23	1.0000			0.00	12,477.44	12,477.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	124,260.730	8 Dec 23	1.0000			0.00	124,260.73	124,260.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,775.660	11 Dec 23	1.0000			0.00	13,775.66	13,775.66	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	901,697.260	11 Dec 23	1.0000			0.00	901,697.26	901,697.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	350,903.540	12 Dec 23	1.0000			0.00	350,903.54	350,903.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,811.720	12 Dec 23	1.0000			0.00	7,811.72	7,811.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,863.580	12 Dec 23	1.0000			0.00	13,863.58	13,863.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,250.000	12 Dec 23	1.0000			0.00	20,250.00	20,250.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,582.860	12 Dec 23	1.0000			0.00	6,582.86	6,582.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,296,528.840	13 Dec 23	1.0000			0.00	1,296,528.84	1,296,528.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,001.340	13 Dec 23	1.0000			0.00	122,001.34	122,001.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	56,665.090	13 Dec 23	1.0000			0.00	56,665.09	56,665.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	52,031.660	13 Dec 23	1.0000			0.00	52,031.66	52,031.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,265,450.060	13 Dec 23	1.0000			0.00	6,265,450.06	6,265,450.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,217.490	13 Dec 23	1.0000			0.00	9,217.49	9,217.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,895,365.530	14 Dec 23	1.0000			0.00	8,895,365.53	8,895,365.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,974.510	14 Dec 23	1.0000			0.00	49,974.51	49,974.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	781.580	14 Dec 23	1.0000			0.00	781.58	781.58	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	162,723.660	14 Dec 23	1.0000			0.00	162,723.66	162,723.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	322,862.500	14 Dec 23	1.0000			0.00	322,862.50	322,862.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	229,231.660	14 Dec 23	1.0000			0.00	229,231.66	229,231.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	383,705.620	14 Dec 23	1.0000			0.00	383,705.62	383,705.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	514,947.890	14 Dec 23	1.0000			0.00	514,947.89	514,947.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,122,902.590	15 Dec 23	1.0000			0.00	7,122,902.59	7,122,902.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	239,143.920	15 Dec 23	1.0000			0.00	239,143.92	239,143.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	200,500.890	15 Dec 23	1.0000			0.00	200,500.89	200,500.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	548,017.520	15 Dec 23	1.0000			0.00	548,017.52	548,017.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	574,565.370	15 Dec 23	1.0000			0.00	574,565.37	574,565.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	288,371.610	15 Dec 23	1.0000			0.00	288,371.61	288,371.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,772.000	18 Dec 23	1.0000			0.00	26,772.00	26,772.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	982,112.710	18 Dec 23	1.0000			0.00	982,112.71	982,112.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,926.970	18 Dec 23	1.0000			0.00	53,926.97	53,926.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	64,384.370	18 Dec 23	1.0000			0.00	64,384.37	64,384.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	138,106.630	18 Dec 23	1.0000			0.00	138,106.63	138,106.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,937.500	18 Dec 23	1.0000			0.00	10,937.50	10,937.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,968.190	18 Dec 23	1.0000			0.00	33,968.19	33,968.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	770,251.960	19 Dec 23	1.0000			0.00	770,251.96	770,251.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,513.400	19 Dec 23	1.0000			0.00	32,513.40	32,513.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	60,504.180	19 Dec 23	1.0000			0.00	60,504.18	60,504.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,299,314.650	20 Dec 23	1.0000			0.00	2,299,314.65	2,299,314.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,774.590	20 Dec 23	1.0000			0.00	32,774.59	32,774.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	310,990.760	20 Dec 23	1.0000			0.00	310,990.76	310,990.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	814,572.880	21 Dec 23	1.0000			0.00	814,572.88	814,572.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,910.620	21 Dec 23	1.0000			0.00	57,910.62	57,910.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	157,315.000	21 Dec 23	1.0000			0.00	157,315.00	157,315.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	71,147.500	21 Dec 23	1.0000			0.00	71,147.50	71,147.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	243,582.000	22 Dec 23	1.0000			0.00	243,582.00	243,582.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,516.880	22 Dec 23	1.0000			0.00	33,516.88	33,516.88	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	61,787.900	22 Dec 23	1.0000			0.00	61,787.90	61,787.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	110,309.370	22 Dec 23	1.0000			0.00	110,309.37	110,309.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	56,419.780	22 Dec 23	1.0000			0.00	56,419.78	56,419.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,150,079.040	26 Dec 23	1.0000			0.00	1,150,079.04	1,150,079.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,833.330	26 Dec 23	1.0000			0.00	26,833.33	26,833.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,375.000	26 Dec 23	1.0000			0.00	1,375.00	1,375.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,171.880	26 Dec 23	1.0000			0.00	33,171.88	33,171.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	88,855.630	26 Dec 23	1.0000			0.00	88,855.63	88,855.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,864,132.530	27 Dec 23	1.0000			0.00	1,864,132.53	1,864,132.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	87,815.290	27 Dec 23	1.0000			0.00	87,815.29	87,815.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	234,467.000	27 Dec 23	1.0000			0.00	234,467.00	234,467.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	72,370.000	27 Dec 23	1.0000			0.00	72,370.00	72,370.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,503.860	27 Dec 23	1.0000			0.00	26,503.86	26,503.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,065.280	27 Dec 23	1.0000			0.00	35,065.28	35,065.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	39,562.500	27 Dec 23	1.0000			0.00	39,562.50	39,562.50	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	60,020.570	27 Dec 23	1.0000			0.00	60,020.57	60,020.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,232,488.410	28 Dec 23	1.0000			0.00	7,232,488.41	7,232,488.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	311,221.630	28 Dec 23	1.0000			0.00	311,221.63	311,221.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	422,076.180	28 Dec 23	1.0000			0.00	422,076.18	422,076.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,520.000	28 Dec 23	1.0000			0.00	20,520.00	20,520.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	76,142.540	28 Dec 23	1.0000			0.00	76,142.54	76,142.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	112,960.000	28 Dec 23	1.0000			0.00	112,960.00	112,960.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	241,856.700	28 Dec 23	1.0000			0.00	241,856.70	241,856.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	163,032.810	29 Dec 23	1.0000			0.00	163,032.81	163,032.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,690.100	29 Dec 23	1.0000			0.00	8,690.10	8,690.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	532,598.500	29 Dec 23	1.0000			0.00	532,598.50	532,598.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,703.130	29 Dec 23	1.0000			0.00	17,703.13	17,703.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,826.000	29 Dec 23	1.0000			0.00	203,826.00	203,826.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	178,515.150	2 Jan 24	1.0000			0.00	178,515.15	178,515.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,070,006.130	2 Jan 24	1.0000			0.00	1,070,006.13	1,070,006.13	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	3,516,493.900	2 Jan 24	1.0000			0.00	3,516,493.90	3,516,493.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	108,431.910	2 Jan 24	1.0000			0.00	108,431.91	108,431.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	250,716.550	2 Jan 24	1.0000			0.00	250,716.55	250,716.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	201,851.930	2 Jan 24	1.0000			0.00	201,851.93	201,851.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	233,165.130	3 Jan 24	1.0000			0.00	233,165.13	233,165.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,997,709.520	3 Jan 24	1.0000			0.00	1,997,709.52	1,997,709.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,797.920	4 Jan 24	1.0000			0.00	7,797.92	7,797.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	752.810	4 Jan 24	1.0000			0.00	752.81	752.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.620	4 Jan 24	1.0000			0.00	0.62	0.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,062.290	4 Jan 24	1.0000			0.00	1,062.29	1,062.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	971.060	4 Jan 24	1.0000			0.00	971.06	971.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,168.290	4 Jan 24	1.0000			0.00	2,168.29	2,168.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	908,548.360	4 Jan 24	1.0000			0.00	908,548.36	908,548.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,680,057.500	4 Jan 24	1.0000			0.00	2,680,057.50	2,680,057.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,384.390	4 Jan 24	1.0000			0.00	1,384.39	1,384.39	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	149,476.080	4 Jan 24	1.0000			0.00	149,476.08	149,476.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	39,513.190	4 Jan 24	1.0000			0.00	39,513.19	39,513.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	148.530	4 Jan 24	1.0000			0.00	148.53	148.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	98,835.810	4 Jan 24	1.0000			0.00	98,835.81	98,835.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	261.590	4 Jan 24	1.0000			0.00	261.59	261.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	681,773.840	4 Jan 24	1.0000			0.00	681,773.84	681,773.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,815.140	4 Jan 24	1.0000			0.00	3,815.14	3,815.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.260	4 Jan 24	1.0000			0.00	14.26	14.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,088.730	4 Jan 24	1.0000			0.00	20,088.73	20,088.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,379,942.830	5 Jan 24	1.0000			0.00	2,379,942.83	2,379,942.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,503,762.880	5 Jan 24	1.0000			0.00	24,503,762.88	24,503,762.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	215,934.000	5 Jan 24	1.0000			0.00	215,934.00	215,934.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,085,557.080	8 Jan 24	1.0000			0.00	35,085,557.08	35,085,557.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,925,000.000	8 Jan 24	1.0000			0.00	4,925,000.00	4,925,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,445,560.950	9 Jan 24	1.0000			0.00	1,445,560.95	1,445,560.95	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	627.760	9 Jan 24	1.0000			0.00	627.76	627.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	104,974.630	9 Jan 24	1.0000			0.00	104,974.63	104,974.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,496.240	9 Jan 24	1.0000			0.00	50,496.24	50,496.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	94,479.290	9 Jan 24	1.0000			0.00	94,479.29	94,479.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	121,047.760	9 Jan 24	1.0000			0.00	121,047.76	121,047.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	172,762.970	9 Jan 24	1.0000			0.00	172,762.97	172,762.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,806.250	10 Jan 24	1.0000			0.00	18,806.25	18,806.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,469.180	11 Jan 24	1.0000			0.00	13,469.18	13,469.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	16,238.460	11 Jan 24	1.0000			0.00	16,238.46	16,238.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,343.760	11 Jan 24	1.0000			0.00	30,343.76	30,343.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	980,561.340	11 Jan 24	1.0000			0.00	980,561.34	980,561.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,347,708.050	12 Jan 24	1.0000			0.00	1,347,708.05	1,347,708.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	467.210	12 Jan 24	1.0000			0.00	467.21	467.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,940,408.490	12 Jan 24	1.0000			0.00	3,940,408.49	3,940,408.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	76,846.570	12 Jan 24	1.0000			0.00	76,846.57	76,846.57	0.00

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	99,000.000	12 Jan 24	1.0000			0.00	99,000.00	99,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	341,150.100	12 Jan 24	1.0000			0.00	341,150.10	341,150.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	222,594.060	12 Jan 24	1.0000			0.00	222,594.06	222,594.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	748,636.400	16 Jan 24	1.0000			0.00	748,636.40	748,636.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	138,358.620	16 Jan 24	1.0000			0.00	138,358.62	138,358.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,678.950	16 Jan 24	1.0000			0.00	50,678.95	50,678.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	873,931.130	16 Jan 24	1.0000			0.00	873,931.13	873,931.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,511,400.430	16 Jan 24	1.0000			0.00	1,511,400.43	1,511,400.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	527.890	17 Jan 24	1.0000			0.00	527.89	527.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,749.580	17 Jan 24	1.0000			0.00	31,749.58	31,749.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,845,510.650	18 Jan 24	1.0000			0.00	1,845,510.65	1,845,510.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	59,164.030	18 Jan 24	1.0000			0.00	59,164.03	59,164.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,821.650	19 Jan 24	1.0000			0.00	13,821.65	13,821.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	127,706.420	19 Jan 24	1.0000			0.00	127,706.42	127,706.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,734.390	19 Jan 24	1.0000			0.00	57,734.39	57,734.39	0.00

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,229,178.550	22 Jan 24	1.0000			0.00	1,229,178.55	1,229,178.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	128,130.200	22 Jan 24	1.0000			0.00	128,130.20	128,130.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,808.940	22 Jan 24	1.0000			0.00	29,808.94	29,808.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	196,635.130	22 Jan 24	1.0000			0.00	196,635.13	196,635.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,031.940	22 Jan 24	1.0000			0.00	26,031.94	26,031.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,318,827.030	23 Jan 24	1.0000			0.00	2,318,827.03	2,318,827.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,293.740	23 Jan 24	1.0000			0.00	7,293.74	7,293.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	81,747.330	23 Jan 24	1.0000			0.00	81,747.33	81,747.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	324,015.510	23 Jan 24	1.0000			0.00	324,015.51	324,015.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	181,420.260	23 Jan 24	1.0000			0.00	181,420.26	181,420.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	293,798.970	24 Jan 24	1.0000			0.00	293,798.97	293,798.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	64,656.150	24 Jan 24	1.0000			0.00	64,656.15	64,656.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,185,244.070	25 Jan 24	1.0000			0.00	1,185,244.07	1,185,244.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	65,826.740	25 Jan 24	1.0000			0.00	65,826.74	65,826.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,012.500	25 Jan 24	1.0000			0.00	6,012.50	6,012.50	0.00

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,325,666.480	26 Jan 24	1.0000			0.00	1,325,666.48	1,325,666.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	671,089.650	26 Jan 24	1.0000			0.00	671,089.65	671,089.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,150,886.910	26 Jan 24	1.0000			0.00	3,150,886.91	3,150,886.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	281,859.610	26 Jan 24	1.0000			0.00	281,859.61	281,859.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	77,578.460	26 Jan 24	1.0000			0.00	77,578.46	77,578.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	70,812.500	26 Jan 24	1.0000			0.00	70,812.50	70,812.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	93,363.460	26 Jan 24	1.0000			0.00	93,363.46	93,363.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	52,581.800	26 Jan 24	1.0000			0.00	52,581.80	52,581.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	492,513.940	29 Jan 24	1.0000			0.00	492,513.94	492,513.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	214,662.880	29 Jan 24	1.0000			0.00	214,662.88	214,662.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,155.610	29 Jan 24	1.0000			0.00	9,155.61	9,155.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	616,459.170	29 Jan 24	1.0000			0.00	616,459.17	616,459.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,831.640	29 Jan 24	1.0000			0.00	12,831.64	12,831.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,593.140	30 Jan 24	1.0000			0.00	44,593.14	44,593.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,046,480.790	30 Jan 24	1.0000			0.00	5,046,480.79	5,046,480.79	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	242,965.940	30 Jan 24	1.0000			0.00	242,965.94	242,965.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	115,002.640	30 Jan 24	1.0000			0.00	115,002.64	115,002.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,090.000	30 Jan 24	1.0000			0.00	122,090.00	122,090.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	60,506.240	30 Jan 24	1.0000			0.00	60,506.24	60,506.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	147,909.680	30 Jan 24	1.0000			0.00	147,909.68	147,909.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	205,233.970	31 Jan 24	1.0000			0.00	205,233.97	205,233.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	477,631.000	31 Jan 24	1.0000			0.00	477,631.00	477,631.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	252,526.980	31 Jan 24	1.0000			0.00	252,526.98	252,526.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,750.330	31 Jan 24	1.0000			0.00	17,750.33	17,750.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	313,913.030	31 Jan 24	1.0000			0.00	313,913.03	313,913.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	368,549.700	1 Feb 24	1.0000			0.00	368,549.70	368,549.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,643,121.190	1 Feb 24	1.0000			0.00	6,643,121.19	6,643,121.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,047,972.810	1 Feb 24	1.0000			0.00	1,047,972.81	1,047,972.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	558,579.270	1 Feb 24	1.0000			0.00	558,579.27	558,579.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,065,039.970	1 Feb 24	1.0000			0.00	40,065,039.97	40,065,039.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	713,431.250	1 Feb 24	1.0000			0.00	713,431.25	713,431.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	661,999.130	1 Feb 24	1.0000			0.00	661,999.13	661,999.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,660,293.010	2 Feb 24	1.0000			0.00	7,660,293.01	7,660,293.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,858.390	2 Feb 24	1.0000			0.00	203,858.39	203,858.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	143,043.020	2 Feb 24	1.0000			0.00	143,043.02	143,043.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,639.600	2 Feb 24	1.0000			0.00	58,639.60	58,639.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	754.740	5 Feb 24	1.0000			0.00	754.74	754.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.620	5 Feb 24	1.0000			0.00	0.62	0.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,817.460	5 Feb 24	1.0000			0.00	7,817.46	7,817.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,064.970	5 Feb 24	1.0000			0.00	1,064.97	1,064.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,120.970	5 Feb 24	1.0000			0.00	1,120.97	1,120.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,858.850	5 Feb 24	1.0000			0.00	2,858.85	2,858.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,387.570	5 Feb 24	1.0000			0.00	1,387.57	1,387.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	92,841.030	5 Feb 24	1.0000			0.00	92,841.03	92,841.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	135,753.080	5 Feb 24	1.0000			0.00	135,753.08	135,753.08	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	315,655.750	5 Feb 24	1.0000			0.00	315,655.75	315,655.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	148.860	5 Feb 24	1.0000			0.00	148.86	148.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	262.270	5 Feb 24	1.0000			0.00	262.27	262.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,824.560	5 Feb 24	1.0000			0.00	3,824.56	3,824.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.260	5 Feb 24	1.0000			0.00	14.26	14.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	775.700	5 Feb 24	1.0000			0.00	775.70	775.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	93,874.930	6 Feb 24	1.0000			0.00	93,874.93	93,874.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	77,226.690	6 Feb 24	1.0000			0.00	77,226.69	77,226.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,073,032.080	7 Feb 24	1.0000			0.00	1,073,032.08	1,073,032.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	887.040	7 Feb 24	1.0000			0.00	887.04	887.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	334,124.310	7 Feb 24	1.0000			0.00	334,124.31	334,124.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	95,458.340	7 Feb 24	1.0000			0.00	95,458.34	95,458.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	112,937.500	7 Feb 24	1.0000			0.00	112,937.50	112,937.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	113,875.000	7 Feb 24	1.0000			0.00	113,875.00	113,875.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	801,143.770	7 Feb 24	1.0000			0.00	801,143.77	801,143.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	4,375,442.100	7 Feb 24	1.0000			0.00	4,375,442.10	4,375,442.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	962,519.280	8 Feb 24	1.0000			0.00	962,519.28	962,519.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,448.520	8 Feb 24	1.0000			0.00	12,448.52	12,448.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	356.810	8 Feb 24	1.0000			0.00	356.81	356.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,236.250	8 Feb 24	1.0000			0.00	5,236.25	5,236.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	128,215.270	8 Feb 24	1.0000			0.00	128,215.27	128,215.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,823.090	9 Feb 24	1.0000			0.00	50,823.09	50,823.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,841.390	9 Feb 24	1.0000			0.00	1,841.39	1,841.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,262.590	9 Feb 24	1.0000			0.00	15,262.59	15,262.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	640,908.130	9 Feb 24	1.0000			0.00	640,908.13	640,908.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,516.600	12 Feb 24	1.0000			0.00	21,516.60	21,516.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	43,602.500	12 Feb 24	1.0000			0.00	43,602.50	43,602.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	86,556.250	12 Feb 24	1.0000			0.00	86,556.25	86,556.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	332.360	13 Feb 24	1.0000			0.00	332.36	332.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.450	13 Feb 24	1.0000			0.00	0.45	0.45	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	24,549.870	13 Feb 24	1.0000			0.00	24,549.87	24,549.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,375.000	13 Feb 24	1.0000			0.00	29,375.00	29,375.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	76,752.920	13 Feb 24	1.0000			0.00	76,752.92	76,752.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,177.280	14 Feb 24	1.0000			0.00	21,177.28	21,177.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	290,758.320	15 Feb 24	1.0000			0.00	290,758.32	290,758.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,115,728.560	15 Feb 24	1.0000			0.00	185,115,728.56	185,115,728.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,760,794.690	15 Feb 24	1.0000			0.00	1,760,794.69	1,760,794.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	905,679.090	15 Feb 24	1.0000			0.00	905,679.09	905,679.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	427,400.000	15 Feb 24	1.0000			0.00	427,400.00	427,400.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,167,133.240	15 Feb 24	1.0000			0.00	1,167,133.24	1,167,133.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	201,909,811.360	* 15 Feb 24	1.0000			0.00	201,909,811.36	201,909,811.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	212,700.000	16 Feb 24	1.0000			0.00	212,700.00	212,700.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,343.750	16 Feb 24	1.0000			0.00	26,343.75	26,343.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,000.010	16 Feb 24	1.0000			0.00	34,000.01	34,000.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,343,973.040	16 Feb 24	1.0000			0.00	1,343,973.04	1,343,973.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	634,699.660	16 Feb 24	1.0000			0.00	634,699.66	634,699.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	182,242.720	20 Feb 24	1.0000			0.00	182,242.72	182,242.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,783,131.370	20 Feb 24	1.0000			0.00	8,783,131.37	8,783,131.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	199,318.730	21 Feb 24	1.0000			0.00	199,318.73	199,318.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	251,295.230	21 Feb 24	1.0000			0.00	251,295.23	251,295.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	230,225.360	21 Feb 24	1.0000			0.00	230,225.36	230,225.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,990.910	21 Feb 24	1.0000			0.00	20,990.91	20,990.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	781,584.600	21 Feb 24	1.0000			0.00	781,584.60	781,584.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,360.720	22 Feb 24	1.0000			0.00	4,360.72	4,360.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	899,816.090	22 Feb 24	1.0000			0.00	899,816.09	899,816.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,808,518.590	22 Feb 24	1.0000			0.00	1,808,518.59	1,808,518.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,598.840	23 Feb 24	1.0000			0.00	54,598.84	54,598.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,363,454.500	23 Feb 24	1.0000			0.00	2,363,454.50	2,363,454.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,618.700	26 Feb 24	1.0000			0.00	12,618.70	12,618.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	95,984.370	26 Feb 24	1.0000			0.00	95,984.37	95,984.37	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	7,489.730	26 Feb 24	1.0000			0.00	7,489.73	7,489.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,404,612.490	26 Feb 24	1.0000			0.00	4,404,612.49	4,404,612.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,292.830	26 Feb 24	1.0000			0.00	122,292.83	122,292.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,206,572.310	26 Feb 24	1.0000			0.00	2,206,572.31	2,206,572.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,717.350	27 Feb 24	1.0000			0.00	17,717.35	17,717.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	67,472.500	28 Feb 24	1.0000			0.00	67,472.50	67,472.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,781.250	28 Feb 24	1.0000			0.00	19,781.25	19,781.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	411,746.260	28 Feb 24	1.0000			0.00	411,746.26	411,746.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	364,737.000	29 Feb 24	1.0000			0.00	364,737.00	364,737.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	256,640.130	29 Feb 24	1.0000			0.00	256,640.13	256,640.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	62,203.120	29 Feb 24	1.0000			0.00	62,203.12	62,203.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	74,328.120	29 Feb 24	1.0000			0.00	74,328.12	74,328.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,619.760	29 Feb 24	1.0000			0.00	48,619.76	48,619.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,330,531.150	29 Feb 24	1.0000			0.00	2,330,531.15	2,330,531.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	372,362.060	1 Mar 24	1.0000			0.00	372,362.06	372,362.06	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	554,240.930	1 Mar 24	1.0000			0.00	554,240.93	554,240.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	593,278.770	1 Mar 24	1.0000			0.00	593,278.77	593,278.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,720,426.840	1 Mar 24	1.0000			0.00	2,720,426.84	2,720,426.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,537,652.660	1 Mar 24	1.0000			0.00	18,537,652.66	18,537,652.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,174,576.550	1 Mar 24	1.0000			0.00	5,174,576.55	5,174,576.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,799.740	4 Mar 24	1.0000			0.00	203,799.74	203,799.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	285,424.850	4 Mar 24	1.0000			0.00	285,424.85	285,424.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	338,260.620	4 Mar 24	1.0000			0.00	338,260.62	338,260.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,846,443.620	4 Mar 24	1.0000			0.00	4,846,443.62	4,846,443.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,306.280	5 Mar 24	1.0000			0.00	7,306.28	7,306.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	705.200	5 Mar 24	1.0000			0.00	705.20	705.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.580	5 Mar 24	1.0000			0.00	0.58	0.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	995.440	5 Mar 24	1.0000			0.00	995.44	995.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,976.620	5 Mar 24	1.0000			0.00	1,976.62	1,976.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,671.610	5 Mar 24	1.0000			0.00	2,671.61	2,671.61	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,296.740	5 Mar 24	1.0000			0.00	1,296.74	1,296.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	120,356.610	5 Mar 24	1.0000			0.00	120,356.61	120,356.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	140.390	5 Mar 24	1.0000			0.00	140.39	140.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	207,469.230	5 Mar 24	1.0000			0.00	207,469.23	207,469.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	245.160	5 Mar 24	1.0000			0.00	245.16	245.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,574.330	5 Mar 24	1.0000			0.00	3,574.33	3,574.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	13.340	5 Mar 24	1.0000			0.00	13.34	13.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	47.660	5 Mar 24	1.0000			0.00	47.66	47.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	282,190.610	5 Mar 24	1.0000			0.00	282,190.61	282,190.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,948.760	5 Mar 24	1.0000			0.00	49,948.76	49,948.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	133,979.750	6 Mar 24	1.0000			0.00	133,979.75	133,979.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	239,873.130	6 Mar 24	1.0000			0.00	239,873.13	239,873.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,000.000	6 Mar 24	1.0000			0.00	37,000.00	37,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	145,500.000	6 Mar 24	1.0000			0.00	145,500.00	145,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	648,063.640	6 Mar 24	1.0000			0.00	648,063.64	648,063.64	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	75,104.580	6 Mar 24	1.0000			0.00	75,104.58	75,104.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,531,921.850	6 Mar 24	1.0000			0.00	6,531,921.85	6,531,921.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	145,504.060	7 Mar 24	1.0000			0.00	145,504.06	145,504.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	110,597.320	7 Mar 24	1.0000			0.00	110,597.32	110,597.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	162,483.460	7 Mar 24	1.0000			0.00	162,483.46	162,483.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,358,316.770	7 Mar 24	1.0000			0.00	2,358,316.77	2,358,316.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	59,937.130	7 Mar 24	1.0000			0.00	59,937.13	59,937.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,056,445.920	7 Mar 24	1.0000			0.00	3,056,445.92	3,056,445.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	135,947.120	8 Mar 24	1.0000			0.00	135,947.12	135,947.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	187,664.850	8 Mar 24	1.0000			0.00	187,664.85	187,664.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	141,512.500	8 Mar 24	1.0000			0.00	141,512.50	141,512.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	75,846.260	8 Mar 24	1.0000			0.00	75,846.26	75,846.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	356,251.010	8 Mar 24	1.0000			0.00	356,251.01	356,251.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,274,147.750	11 Mar 24	1.0000			0.00	1,274,147.75	1,274,147.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	755,750.890	11 Mar 24	1.0000			0.00	755,750.89	755,750.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	225,059.210	11 Mar 24	1.0000			0.00	225,059.21	225,059.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,363.000	11 Mar 24	1.0000			0.00	33,363.00	33,363.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	654,484.610	11 Mar 24	1.0000			0.00	654,484.61	654,484.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,181,651.640	11 Mar 24	1.0000			0.00	4,181,651.64	4,181,651.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,363.000	12 Mar 24	1.0000			0.00	33,363.00	33,363.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,162.840	12 Mar 24	1.0000			0.00	6,162.84	6,162.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,593.740	14 Mar 24	1.0000			0.00	18,593.74	18,593.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,934,710.790	14 Mar 24	1.0000			0.00	1,934,710.79	1,934,710.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,068,283.700	15 Mar 24	1.0000			0.00	1,068,283.70	1,068,283.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,323,138.400	15 Mar 24	1.0000			0.00	1,323,138.40	1,323,138.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,167,624.050	15 Mar 24	1.0000			0.00	1,167,624.05	1,167,624.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	149,997.090	19 Mar 24	1.0000			0.00	149,997.09	149,997.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	88,033.200	20 Mar 24	1.0000			0.00	88,033.20	88,033.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	52,781.880	20 Mar 24	1.0000			0.00	52,781.88	52,781.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	180,149.320	20 Mar 24	1.0000			0.00	180,149.32	180,149.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	122,689.240	20 Mar 24	1.0000			0.00	122,689.24	122,689.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	86,853.530	20 Mar 24	1.0000			0.00	86,853.53	86,853.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,752,772.880	20 Mar 24	1.0000			0.00	2,752,772.88	2,752,772.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	55,359.370	21 Mar 24	1.0000			0.00	55,359.37	55,359.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	226,749.990	21 Mar 24	1.0000			0.00	226,749.99	226,749.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	348,034.400	21 Mar 24	1.0000			0.00	348,034.40	348,034.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	90,797.610	21 Mar 24	1.0000			0.00	90,797.61	90,797.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	558,403.370	21 Mar 24	1.0000			0.00	558,403.37	558,403.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	47,033.870	22 Mar 24	1.0000			0.00	47,033.87	47,033.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,517,174.320	22 Mar 24	1.0000			0.00	1,517,174.32	1,517,174.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	883,922.650	22 Mar 24	1.0000			0.00	883,922.65	883,922.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	219,428.130	22 Mar 24	1.0000			0.00	219,428.13	219,428.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,060.740	25 Mar 24	1.0000			0.00	5,060.74	5,060.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	140,130.290	25 Mar 24	1.0000			0.00	140,130.29	140,130.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	373,145.520	25 Mar 24	1.0000			0.00	373,145.52	373,145.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	27,644.680	25 Mar 24	1.0000			0.00	27,644.68	27,644.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,252.830	25 Mar 24	1.0000			0.00	20,252.83	20,252.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,941,316.490	25 Mar 24	1.0000			0.00	3,941,316.49	3,941,316.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	411,713.100	25 Mar 24	1.0000			0.00	411,713.10	411,713.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,644.680	26 Mar 24	1.0000			0.00	27,644.68	27,644.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,137.350	26 Mar 24	1.0000			0.00	17,137.35	17,137.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,733.510	26 Mar 24	1.0000			0.00	13,733.51	13,733.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,712.110	27 Mar 24	1.0000			0.00	1,712.11	1,712.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	317,730.600	27 Mar 24	1.0000			0.00	317,730.60	317,730.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,406.250	27 Mar 24	1.0000			0.00	22,406.25	22,406.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	52,345.870	27 Mar 24	1.0000			0.00	52,345.87	52,345.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,018,560.930	27 Mar 24	1.0000			0.00	12,018,560.93	12,018,560.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,594,115.160	27 Mar 24	1.0000			0.00	1,594,115.16	1,594,115.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,965.630	27 Mar 24	1.0000			0.00	8,965.63	8,965.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	65,382.000	28 Mar 24	1.0000			0.00	65,382.00	65,382.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	20,000,000.000	28 Mar 24	1.0000			0.00	20,000,000.00	20,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	131,855.680	28 Mar 24	1.0000			0.00	131,855.68	131,855.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,102,887.680	28 Mar 24	1.0000			0.00	2,102,887.68	2,102,887.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	72,040.970	1 Apr 24	1.0000			0.00	72,040.97	72,040.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	317,986.410	1 Apr 24	1.0000			0.00	317,986.41	317,986.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	290,669.440	1 Apr 24	1.0000			0.00	290,669.44	290,669.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	906,564.440	1 Apr 24	1.0000			0.00	906,564.44	906,564.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	753.350	3 Apr 24	1.0000			0.00	753.35	753.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,967.990	3 Apr 24	1.0000			0.00	3,967.99	3,967.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	38.600	3 Apr 24	1.0000			0.00	38.60	38.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,584.120	3 Apr 24	1.0000			0.00	5,584.12	5,584.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,063.170	3 Apr 24	1.0000			0.00	1,063.17	1,063.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,110.700	3 Apr 24	1.0000			0.00	2,110.70	2,110.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,853.790	3 Apr 24	1.0000			0.00	2,853.79	2,853.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,385.270	3 Apr 24	1.0000			0.00	1,385.27	1,385.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	116,305.820	3 Apr 24	1.0000			0.00	116,305.82	116,305.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	150.350	3 Apr 24	1.0000			0.00	150.35	150.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	261.870	3 Apr 24	1.0000			0.00	261.87	261.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	151,334.860	3 Apr 24	1.0000			0.00	151,334.86	151,334.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.100	3 Apr 24	1.0000			0.00	4.10	4.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	21.670	3 Apr 24	1.0000			0.00	21.67	21.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,818.060	3 Apr 24	1.0000			0.00	3,818.06	3,818.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.960	3 Apr 24	1.0000			0.00	4.96	4.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.260	3 Apr 24	1.0000			0.00	14.26	14.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	51.350	3 Apr 24	1.0000			0.00	51.35	51.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,746.140	3 Apr 24	1.0000			0.00	54,746.14	54,746.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,202.240	4 Apr 24	1.0000			0.00	7,202.24	7,202.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	399,524.860	4 Apr 24	1.0000			0.00	399,524.86	399,524.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	630,361.190	4 Apr 24	1.0000			0.00	630,361.19	630,361.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,410.890	4 Apr 24	1.0000			0.00	21,410.89	21,410.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	23,574.510	4 Apr 24	1.0000			0.00	23,574.51	23,574.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,345.870	5 Apr 24	1.0000			0.00	2,345.87	2,345.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	45,897.580	5 Apr 24	1.0000			0.00	45,897.58	45,897.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	731,036.390	5 Apr 24	1.0000			0.00	731,036.39	731,036.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,613.480	5 Apr 24	1.0000			0.00	21,613.48	21,613.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	16,734.370	5 Apr 24	1.0000			0.00	16,734.37	16,734.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.340	8 Apr 24	1.0000			0.00	4.34	4.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	127,950.560	8 Apr 24	1.0000			0.00	127,950.56	127,950.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	91,237.160	8 Apr 24	1.0000			0.00	91,237.16	91,237.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	63,986.910	8 Apr 24	1.0000			0.00	63,986.91	63,986.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,824.420	9 Apr 24	1.0000			0.00	2,824.42	2,824.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,763.680	9 Apr 24	1.0000			0.00	40,763.68	40,763.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	85,500.000	9 Apr 24	1.0000			0.00	85,500.00	85,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,717.100	10 Apr 24	1.0000			0.00	5,717.10	5,717.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	84,541.530	10 Apr 24	1.0000			0.00	84,541.53	84,541.53	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	108,750.260	10 Apr 24	1.0000			0.00	108,750.26	108,750.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,656.250	10 Apr 24	1.0000			0.00	48,656.25	48,656.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	816,675.560	10 Apr 24	1.0000			0.00	816,675.56	816,675.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,543.990	10 Apr 24	1.0000			0.00	53,543.99	53,543.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,154,604.080	10 Apr 24	1.0000			0.00	4,154,604.08	4,154,604.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,453.120	10 Apr 24	1.0000			0.00	19,453.12	19,453.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,000.000	12 Apr 24	1.0000			0.00	1,000.00	1,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,234.360	12 Apr 24	1.0000			0.00	33,234.36	33,234.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,251.880	12 Apr 24	1.0000			0.00	57,251.88	57,251.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	212,696.250	15 Apr 24	1.0000			0.00	212,696.25	212,696.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	678,737.960	15 Apr 24	1.0000			0.00	678,737.96	678,737.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,049.700	15 Apr 24	1.0000			0.00	57,049.70	57,049.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	38,033.130	15 Apr 24	1.0000			0.00	38,033.13	38,033.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	116,882.510	15 Apr 24	1.0000			0.00	116,882.51	116,882.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	63,007.620	15 Apr 24	1.0000			0.00	63,007.62	63,007.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	5,969,659.500	15 Apr 24	1.0000			0.00	5,969,659.50	5,969,659.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	672,965.210	15 Apr 24	1.0000			0.00	672,965.21	672,965.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	97,735.850	16 Apr 24	1.0000			0.00	97,735.85	97,735.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,765.610	16 Apr 24	1.0000			0.00	11,765.61	11,765.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,734.370	16 Apr 24	1.0000			0.00	20,734.37	20,734.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	172,369.090	17 Apr 24	1.0000			0.00	172,369.09	172,369.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	256,009.590	17 Apr 24	1.0000			0.00	256,009.59	256,009.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	176,721.760	18 Apr 24	1.0000			0.00	176,721.76	176,721.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,477.210	18 Apr 24	1.0000			0.00	26,477.21	26,477.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	41,055.420	18 Apr 24	1.0000			0.00	41,055.42	41,055.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,559,159.740	18 Apr 24	1.0000			0.00	3,559,159.74	3,559,159.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	38,296.870	18 Apr 24	1.0000			0.00	38,296.87	38,296.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,796,955.010	19 Apr 24	1.0000			0.00	1,796,955.01	1,796,955.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	281,902.480	19 Apr 24	1.0000			0.00	281,902.48	281,902.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	748.700	19 Apr 24	1.0000			0.00	748.70	748.70	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	33,400,000.000	19 Apr 24	1.0000			0.00	33,400,000.00	33,400,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,400,000.000	19 Apr 24	1.0000			0.00	33,400,000.00	33,400,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,989,109.380	19 Apr 24	1.0000			0.00	29,989,109.38	29,989,109.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,037.260	22 Apr 24	1.0000			0.00	49,037.26	49,037.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,519.560	22 Apr 24	1.0000			0.00	58,519.56	58,519.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,037,211.140	22 Apr 24	1.0000			0.00	21,037,211.14	21,037,211.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,808,145.240	22 Apr 24	1.0000			0.00	1,808,145.24	1,808,145.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,210,749.180	22 Apr 24	1.0000			0.00	4,210,749.18	4,210,749.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,753.400	23 Apr 24	1.0000			0.00	8,753.40	8,753.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	113,960.320	23 Apr 24	1.0000			0.00	113,960.32	113,960.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,338.350	23 Apr 24	1.0000			0.00	49,338.35	49,338.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	160,187.080	24 Apr 24	1.0000			0.00	160,187.08	160,187.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	265,812.010	24 Apr 24	1.0000			0.00	265,812.01	265,812.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	595,449.430	24 Apr 24	1.0000			0.00	595,449.43	595,449.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	97,242.420	24 Apr 24	1.0000			0.00	97,242.42	97,242.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,002,842.040	24 Apr 24	1.0000			0.00	1,002,842.04	1,002,842.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	56,125.010	24 Apr 24	1.0000			0.00	56,125.01	56,125.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,500,000.000	25 Apr 24	1.0000			0.00	6,500,000.00	6,500,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	335.000	25 Apr 24	1.0000			0.00	335.00	335.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,175,447.700	26 Apr 24	1.0000			0.00	8,175,447.70	8,175,447.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	617,807.350	26 Apr 24	1.0000			0.00	617,807.35	617,807.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,201,088.620	26 Apr 24	1.0000			0.00	5,201,088.62	5,201,088.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	56,252.920	29 Apr 24	1.0000			0.00	56,252.92	56,252.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	155,603.060	29 Apr 24	1.0000			0.00	155,603.06	155,603.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	168,962.830	29 Apr 24	1.0000			0.00	168,962.83	168,962.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,666,759.360	29 Apr 24	1.0000			0.00	4,666,759.36	4,666,759.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,146.250	29 Apr 24	1.0000			0.00	11,146.25	11,146.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	438,553.000	30 Apr 24	1.0000			0.00	438,553.00	438,553.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,342.930	30 Apr 24	1.0000			0.00	30,342.93	30,342.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	121,519.020	30 Apr 24	1.0000			0.00	121,519.02	121,519.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	144,110.710	30 Apr 24	1.0000			0.00	144,110.71	144,110.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	230,303.210	30 Apr 24	1.0000			0.00	230,303.21	230,303.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,176,420.390	30 Apr 24	1.0000			0.00	5,176,420.39	5,176,420.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	146,755.340	30 Apr 24	1.0000			0.00	146,755.34	146,755.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,616,134.960	1 May 24	1.0000			0.00	3,616,134.96	3,616,134.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	248,814.440	1 May 24	1.0000			0.00	248,814.44	248,814.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	742,987.730	1 May 24	1.0000			0.00	742,987.73	742,987.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,633,726.860	1 May 24	1.0000			0.00	1,633,726.86	1,633,726.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,000,660.300	2 May 24	1.0000			0.00	20,000,660.30	20,000,660.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	550,287.150	2 May 24	1.0000			0.00	550,287.15	550,287.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	196,276.770	2 May 24	1.0000			0.00	196,276.77	196,276.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	121,321.980	2 May 24	1.0000			0.00	121,321.98	121,321.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	889.380	3 May 24	1.0000			0.00	889.38	889.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	727.100	3 May 24	1.0000			0.00	727.10	727.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,650.920	3 May 24	1.0000			0.00	5,650.92	5,650.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,026.090	3 May 24	1.0000			0.00	1,026.09	1,026.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,533.770	3 May 24	1.0000			0.00	2,533.77	2,533.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,072.490	3 May 24	1.0000			0.00	3,072.49	3,072.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,501.410	3 May 24	1.0000			0.00	1,501.41	1,501.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	407,278.860	3 May 24	1.0000			0.00	407,278.86	407,278.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	777,118.790	3 May 24	1.0000			0.00	777,118.79	777,118.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	89,602.490	3 May 24	1.0000			0.00	89,602.49	89,602.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	145.110	3 May 24	1.0000			0.00	145.11	145.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	252.780	3 May 24	1.0000			0.00	252.78	252.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,176.270	3 May 24	1.0000			0.00	31,176.27	31,176.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,684.510	3 May 24	1.0000			0.00	3,684.51	3,684.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	13.800	3 May 24	1.0000			0.00	13.80	13.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,843.580	3 May 24	1.0000			0.00	4,843.58	4,843.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	101,864.160	3 May 24	1.0000			0.00	101,864.16	101,864.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	120,985.440	3 May 24	1.0000			0.00	120,985.44	120,985.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	452,974.360	6 May 24	1.0000			0.00	452,974.36	452,974.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	225,071.990	6 May 24	1.0000			0.00	225,071.99	225,071.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	265,725.310	6 May 24	1.0000			0.00	265,725.31	265,725.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	99,173.550	6 May 24	1.0000			0.00	99,173.55	99,173.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,671,318.230	6 May 24	1.0000			0.00	3,671,318.23	3,671,318.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	78,920.000	6 May 24	1.0000			0.00	78,920.00	78,920.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,377.330	7 May 24	1.0000			0.00	6,377.33	6,377.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,308.720	7 May 24	1.0000			0.00	33,308.72	33,308.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	46,271.660	7 May 24	1.0000			0.00	46,271.66	46,271.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	47,004.590	7 May 24	1.0000			0.00	47,004.59	47,004.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,373,288.520	7 May 24	1.0000			0.00	1,373,288.52	1,373,288.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,437.500	7 May 24	1.0000			0.00	2,437.50	2,437.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,277.730	8 May 24	1.0000			0.00	1,277.73	1,277.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	96,583.730	8 May 24	1.0000			0.00	96,583.73	96,583.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	89,480.140	8 May 24	1.0000			0.00	89,480.14	89,480.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	401,098.360	8 May 24	1.0000			0.00	401,098.36	401,098.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,852,195.730	8 May 24	1.0000			0.00	2,852,195.73	2,852,195.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,668,179.180	8 May 24	1.0000			0.00	1,668,179.18	1,668,179.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,190,273.670	9 May 24	1.0000			0.00	4,190,273.67	4,190,273.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	331,866.600	9 May 24	1.0000			0.00	331,866.60	331,866.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,755.040	10 May 24	1.0000			0.00	7,755.04	7,755.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,172,474.800	10 May 24	1.0000			0.00	1,172,474.80	1,172,474.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,025,074.500	10 May 24	1.0000			0.00	1,025,074.50	1,025,074.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	101,352.570	10 May 24	1.0000			0.00	101,352.57	101,352.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,993,897.920	10 May 24	1.0000			0.00	1,993,897.92	1,993,897.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	179.830	14 May 24	1.0000			0.00	179.83	179.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,614,657.320	14 May 24	1.0000			0.00	2,614,657.32	2,614,657.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	253,419.730	14 May 24	1.0000			0.00	253,419.73	253,419.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,353,358.830	15 May 24	1.0000			0.00	4,353,358.83	4,353,358.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	364,554.460	15 May 24	1.0000			0.00	364,554.46	364,554.46	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,663,738.850	15 May 24	1.0000			0.00	1,663,738.85	1,663,738.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,741.380	15 May 24	1.0000			0.00	58,741.38	58,741.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,785,134.930	15 May 24	1.0000			0.00	1,785,134.93	1,785,134.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,866.250	16 May 24	1.0000			0.00	1,866.25	1,866.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,594,012.380	16 May 24	1.0000			0.00	11,594,012.38	11,594,012.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,706,869.190	16 May 24	1.0000			0.00	1,706,869.19	1,706,869.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	67,238.870	16 May 24	1.0000			0.00	67,238.87	67,238.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,868,168.930	16 May 24	1.0000			0.00	3,868,168.93	3,868,168.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	145,171.020	16 May 24	1.0000			0.00	145,171.02	145,171.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	114,515.620	16 May 24	1.0000			0.00	114,515.62	114,515.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,581.190	17 May 24	1.0000			0.00	2,581.19	2,581.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	160,137.150	17 May 24	1.0000			0.00	160,137.15	160,137.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,584,038.110	17 May 24	1.0000			0.00	2,584,038.11	2,584,038.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	81,383.850	20 May 24	1.0000			0.00	81,383.85	81,383.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	137,683.800	20 May 24	1.0000			0.00	137,683.80	137,683.80	0.00

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	329,800.010	20 May 24	1.0000			0.00	329,800.01	329,800.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	120,753.330	21 May 24	1.0000			0.00	120,753.33	120,753.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	68,000.000	21 May 24	1.0000			0.00	68,000.00	68,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,603.830	21 May 24	1.0000			0.00	50,603.83	50,603.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	389,669.240	21 May 24	1.0000			0.00	389,669.24	389,669.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,355.270	21 May 24	1.0000			0.00	5,355.27	5,355.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	64,762.500	21 May 24	1.0000			0.00	64,762.50	64,762.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	195,395.000	22 May 24	1.0000			0.00	195,395.00	195,395.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,106,194.210	22 May 24	1.0000			0.00	2,106,194.21	2,106,194.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,938.040	22 May 24	1.0000			0.00	30,938.04	30,938.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,154.010	22 May 24	1.0000			0.00	35,154.01	35,154.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	461,831.030	22 May 24	1.0000			0.00	461,831.03	461,831.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	216,790.570	22 May 24	1.0000			0.00	216,790.57	216,790.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,218.750	22 May 24	1.0000			0.00	23,218.75	23,218.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	196,016.500	23 May 24	1.0000			0.00	196,016.50	196,016.50	0.00

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	2,019,010.490	23 May 24	1.0000			0.00	2,019,010.49	2,019,010.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	305.040	24 May 24	1.0000			0.00	305.04	305.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	372.040	28 May 24	1.0000			0.00	372.04	372.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	132,589.790	28 May 24	1.0000			0.00	132,589.79	132,589.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,526,421.800	28 May 24	1.0000			0.00	9,526,421.80	9,526,421.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	764,980.030	28 May 24	1.0000			0.00	764,980.03	764,980.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,965.910	28 May 24	1.0000			0.00	185,965.91	185,965.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,652,370.170	28 May 24	1.0000			0.00	3,652,370.17	3,652,370.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,338.550	28 May 24	1.0000			0.00	58,338.55	58,338.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	87,030.000	28 May 24	1.0000			0.00	87,030.00	87,030.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	136,882.490	29 May 24	1.0000			0.00	136,882.49	136,882.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,183,974.020	29 May 24	1.0000			0.00	2,183,974.02	2,183,974.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,240,576.500	30 May 24	1.0000			0.00	1,240,576.50	1,240,576.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	83,683.760	30 May 24	1.0000			0.00	83,683.76	83,683.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,385,544.790	30 May 24	1.0000			0.00	1,385,544.79	1,385,544.79	0.00

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	47,511.250	30 May 24	1.0000			0.00	47,511.25	47,511.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	149.620	31 May 24	1.0000			0.00	149.62	149.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,607,733.740	31 May 24	1.0000			0.00	5,607,733.74	5,607,733.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	81,808.120	31 May 24	1.0000			0.00	81,808.12	81,808.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	555,788.590	31 May 24	1.0000			0.00	555,788.59	555,788.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,889.140	31 May 24	1.0000			0.00	29,889.14	29,889.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	73,457.210	31 May 24	1.0000			0.00	73,457.21	73,457.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,147.500	31 May 24	1.0000			0.00	122,147.50	122,147.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	531,110.450	3 Jun 24	1.0000			0.00	531,110.45	531,110.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	226,297.400	3 Jun 24	1.0000			0.00	226,297.40	226,297.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	249,406.540	3 Jun 24	1.0000			0.00	249,406.54	249,406.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	823,403.640	3 Jun 24	1.0000			0.00	823,403.64	823,403.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,148,269.500	3 Jun 24	1.0000			0.00	8,148,269.50	8,148,269.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	965,031.510	3 Jun 24	1.0000			0.00	965,031.51	965,031.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,832,682.840	4 Jun 24	1.0000			0.00	10,832,682.84	10,832,682.84	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	114,368.700	4 Jun 24	1.0000			0.00	114,368.70	114,368.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	333,278.320	4 Jun 24	1.0000			0.00	333,278.32	333,278.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,717.460	4 Jun 24	1.0000			0.00	54,717.46	54,717.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	156,574.270	4 Jun 24	1.0000			0.00	156,574.27	156,574.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	750.770	5 Jun 24	1.0000			0.00	750.77	750.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,059.620	5 Jun 24	1.0000			0.00	1,059.62	1,059.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,836.060	5 Jun 24	1.0000			0.00	5,836.06	5,836.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	920.130	5 Jun 24	1.0000			0.00	920.13	920.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,387.850	5 Jun 24	1.0000			0.00	3,387.85	3,387.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,173.440	5 Jun 24	1.0000			0.00	3,173.44	3,173.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,109.790	5 Jun 24	1.0000			0.00	2,109.79	2,109.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,035,403.590	5 Jun 24	1.0000			0.00	7,035,403.59	7,035,403.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,442,559.110	5 Jun 24	1.0000			0.00	2,442,559.11	2,442,559.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	87,685.190	5 Jun 24	1.0000			0.00	87,685.19	87,685.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	149.590	5 Jun 24	1.0000			0.00	149.59	149.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	260.810	5 Jun 24	1.0000			0.00	260.81	260.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,805.680	5 Jun 24	1.0000			0.00	3,805.68	3,805.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,028,394.250	5 Jun 24	1.0000			0.00	3,028,394.25	3,028,394.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.260	5 Jun 24	1.0000			0.00	14.26	14.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	751.090	5 Jun 24	1.0000			0.00	751.09	751.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,015.870	5 Jun 24	1.0000			0.00	57,015.87	57,015.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	849,371.660	5 Jun 24	1.0000			0.00	849,371.66	849,371.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	661,649.600	5 Jun 24	1.0000			0.00	661,649.60	661,649.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	212,879.370	5 Jun 24	1.0000			0.00	212,879.37	212,879.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,997.260	6 Jun 24	1.0000			0.00	36,997.26	36,997.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,577,304.090	6 Jun 24	1.0000			0.00	2,577,304.09	2,577,304.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,649,989.830	6 Jun 24	1.0000			0.00	1,649,989.83	1,649,989.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	815,327.280	6 Jun 24	1.0000			0.00	815,327.28	815,327.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	68,524.800	6 Jun 24	1.0000			0.00	68,524.80	68,524.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	146,742.480	6 Jun 24	1.0000			0.00	146,742.48	146,742.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	93,969.200	6 Jun 24	1.0000			0.00	93,969.20	93,969.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	62,906.250	6 Jun 24	1.0000			0.00	62,906.25	62,906.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	148,091.980	7 Jun 24	1.0000			0.00	148,091.98	148,091.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,447.520	7 Jun 24	1.0000			0.00	13,447.52	13,447.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	197,541.940	7 Jun 24	1.0000			0.00	197,541.94	197,541.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,359.510	7 Jun 24	1.0000			0.00	8,359.51	8,359.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,318.930	7 Jun 24	1.0000			0.00	44,318.93	44,318.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,465.620	10 Jun 24	1.0000			0.00	122,465.62	122,465.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,128.370	10 Jun 24	1.0000			0.00	23,128.37	23,128.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,465.620	11 Jun 24	1.0000			0.00	122,465.62	122,465.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	465,377.350	11 Jun 24	1.0000			0.00	465,377.35	465,377.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,304.100	11 Jun 24	1.0000			0.00	5,304.10	5,304.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,272,972.210	12 Jun 24	1.0000			0.00	6,272,972.21	6,272,972.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	107,764.770	12 Jun 24	1.0000			0.00	107,764.77	107,764.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,327,372.800	12 Jun 24	1.0000			0.00	1,327,372.80	1,327,372.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	680,856.760	12 Jun 24	1.0000			0.00	680,856.76	680,856.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	166,950.410	12 Jun 24	1.0000			0.00	166,950.41	166,950.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,636.430	12 Jun 24	1.0000			0.00	37,636.43	37,636.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,017,110.930	12 Jun 24	1.0000			0.00	1,017,110.93	1,017,110.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,914.170	13 Jun 24	1.0000			0.00	2,914.17	2,914.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,436,824.940	13 Jun 24	1.0000			0.00	9,436,824.94	9,436,824.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,690,258.890	13 Jun 24	1.0000			0.00	4,690,258.89	4,690,258.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	403,682.400	13 Jun 24	1.0000			0.00	403,682.40	403,682.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	250,867.860	13 Jun 24	1.0000			0.00	250,867.86	250,867.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	146,697.560	13 Jun 24	1.0000			0.00	146,697.56	146,697.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	152,437.500	13 Jun 24	1.0000			0.00	152,437.50	152,437.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,936,419.810	14 Jun 24	1.0000			0.00	4,936,419.81	4,936,419.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	170,502.500	14 Jun 24	1.0000			0.00	170,502.50	170,502.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,606,558.640	17 Jun 24	1.0000			0.00	3,606,558.64	3,606,558.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	265,602.580	17 Jun 24	1.0000			0.00	265,602.58	265,602.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	6,553,496.580	17 Jun 24	1.0000			0.00	6,553,496.58	6,553,496.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	175,836.070	17 Jun 24	1.0000			0.00	175,836.07	175,836.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	834,763.590	17 Jun 24	1.0000			0.00	834,763.59	834,763.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	538,126.900	17 Jun 24	1.0000			0.00	538,126.90	538,126.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,095.570	18 Jun 24	1.0000			0.00	1,095.57	1,095.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,594.800	20 Jun 24	1.0000			0.00	2,594.80	2,594.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,952,337.840	20 Jun 24	1.0000			0.00	11,952,337.84	11,952,337.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	254,085.000	20 Jun 24	1.0000			0.00	254,085.00	254,085.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	129,257.160	20 Jun 24	1.0000			0.00	129,257.16	129,257.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	970,010.740	20 Jun 24	1.0000			0.00	970,010.74	970,010.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	105,975.660	20 Jun 24	1.0000			0.00	105,975.66	105,975.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	99,575.000	20 Jun 24	1.0000			0.00	99,575.00	99,575.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,239,751.810	21 Jun 24	1.0000			0.00	1,239,751.81	1,239,751.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,127.500	21 Jun 24	1.0000			0.00	27,127.50	27,127.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	96.680	24 Jun 24	1.0000			0.00	96.68	96.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	5,215,871.940	24 Jun 24	1.0000			0.00	5,215,871.94	5,215,871.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	79,987.950	24 Jun 24	1.0000			0.00	79,987.95	79,987.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,518.750	24 Jun 24	1.0000			0.00	1,518.75	1,518.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,074,737.080	25 Jun 24	1.0000			0.00	2,074,737.08	2,074,737.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	288,199.160	25 Jun 24	1.0000			0.00	288,199.16	288,199.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,738.270	25 Jun 24	1.0000			0.00	15,738.27	15,738.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	61,239.860	25 Jun 24	1.0000			0.00	61,239.86	61,239.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,968.750	25 Jun 24	1.0000			0.00	10,968.75	10,968.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	325,658.000	26 Jun 24	1.0000			0.00	325,658.00	325,658.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,765.910	26 Jun 24	1.0000			0.00	14,765.91	14,765.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,073.930	26 Jun 24	1.0000			0.00	12,073.93	12,073.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,906.250	26 Jun 24	1.0000			0.00	13,906.25	13,906.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	351,132.380	27 Jun 24	1.0000			0.00	351,132.38	351,132.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	253,615.280	27 Jun 24	1.0000			0.00	253,615.28	253,615.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	163,519.230	27 Jun 24	1.0000			0.00	163,519.23	163,519.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	347,475.310	27 Jun 24	1.0000			0.00	347,475.31	347,475.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	316,596.530	27 Jun 24	1.0000			0.00	316,596.53	316,596.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	151,381.220	28 Jun 24	1.0000			0.00	151,381.22	151,381.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,242,686.530	28 Jun 24	1.0000			0.00	2,242,686.53	2,242,686.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	46,265.700	28 Jun 24	1.0000			0.00	46,265.70	46,265.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,255.790	28 Jun 24	1.0000			0.00	22,255.79	22,255.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,875.000	28 Jun 24	1.0000			0.00	34,875.00	34,875.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	244,752.660	1 Jul 24	1.0000			0.00	244,752.66	244,752.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,969,019.130	1 Jul 24	1.0000			0.00	21,969,019.13	21,969,019.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,932.880	1 Jul 24	1.0000			0.00	32,932.88	32,932.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,775,935.450	2 Jul 24	1.0000			0.00	1,775,935.45	1,775,935.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,837,491.780	2 Jul 24	1.0000			0.00	2,837,491.78	2,837,491.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	367,664.690	2 Jul 24	1.0000			0.00	367,664.69	367,664.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	893.560	3 Jul 24	1.0000			0.00	893.56	893.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	729.060	3 Jul 24	1.0000			0.00	729.06	729.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	5,666.820	3 Jul 24	1.0000			0.00	5,666.82	5,666.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,029.040	3 Jul 24	1.0000			0.00	1,029.04	1,029.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,287.300	3 Jul 24	1.0000			0.00	3,287.30	3,287.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,289.330	3 Jul 24	1.0000			0.00	3,289.33	3,289.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,031,869.690	3 Jul 24	1.0000			0.00	4,031,869.69	4,031,869.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	73,140.710	3 Jul 24	1.0000			0.00	73,140.71	73,140.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,048.470	3 Jul 24	1.0000			0.00	2,048.47	2,048.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	106,431.120	3 Jul 24	1.0000			0.00	106,431.12	106,431.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	145.250	3 Jul 24	1.0000			0.00	145.25	145.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	253.300	3 Jul 24	1.0000			0.00	253.30	253.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	719.540	3 Jul 24	1.0000			0.00	719.54	719.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	61,333.950	3 Jul 24	1.0000			0.00	61,333.95	61,333.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,695.300	3 Jul 24	1.0000			0.00	3,695.30	3,695.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	386,490.780	3 Jul 24	1.0000			0.00	386,490.78	386,490.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	13.800	3 Jul 24	1.0000			0.00	13.80	13.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	730.550	3 Jul 24	1.0000			0.00	730.55	730.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	208,684.680	3 Jul 24	1.0000			0.00	208,684.68	208,684.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,984.880	3 Jul 24	1.0000			0.00	35,984.88	35,984.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	164,663.180	3 Jul 24	1.0000			0.00	164,663.18	164,663.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	128,982.270	3 Jul 24	1.0000			0.00	128,982.27	128,982.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,111,403.320	5 Jul 24	1.0000			0.00	9,111,403.32	9,111,403.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	114,068.060	5 Jul 24	1.0000			0.00	114,068.06	114,068.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	154,374.680	5 Jul 24	1.0000			0.00	154,374.68	154,374.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	311,872.900	5 Jul 24	1.0000			0.00	311,872.90	311,872.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,198.120	5 Jul 24	1.0000			0.00	11,198.12	11,198.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	150,249.880	5 Jul 24	1.0000			0.00	150,249.88	150,249.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,994,677.670	8 Jul 24	1.0000			0.00	4,994,677.67	4,994,677.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.200	8 Jul 24	1.0000			0.00	4.20	4.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	146,249.360	8 Jul 24	1.0000			0.00	146,249.36	146,249.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	67,154.130	8 Jul 24	1.0000			0.00	67,154.13	67,154.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	90,536.420	8 Jul 24	1.0000			0.00	90,536.42	90,536.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	74,201.250	8 Jul 24	1.0000			0.00	74,201.25	74,201.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,215.030	8 Jul 24	1.0000			0.00	50,215.03	50,215.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	104,312.500	8 Jul 24	1.0000			0.00	104,312.50	104,312.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	74,800.320	9 Jul 24	1.0000			0.00	74,800.32	74,800.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,040.850	9 Jul 24	1.0000			0.00	1,040.85	1,040.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,707.180	9 Jul 24	1.0000			0.00	40,707.18	40,707.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,163,950.540	9 Jul 24	1.0000			0.00	1,163,950.54	1,163,950.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,187.500	9 Jul 24	1.0000			0.00	1,187.50	1,187.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	697,701.890	10 Jul 24	1.0000			0.00	697,701.89	697,701.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	442,408.530	10 Jul 24	1.0000			0.00	442,408.53	442,408.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,566,855.440	11 Jul 24	1.0000			0.00	2,566,855.44	2,566,855.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,963,890.470	11 Jul 24	1.0000			0.00	4,963,890.47	4,963,890.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	84,507.620	11 Jul 24	1.0000			0.00	84,507.62	84,507.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	464,611.660	11 Jul 24	1.0000			0.00	464,611.66	464,611.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	101,374.570	11 Jul 24	1.0000			0.00	101,374.57	101,374.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,312.500	11 Jul 24	1.0000			0.00	25,312.50	25,312.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,598.100	12 Jul 24	1.0000			0.00	12,598.10	12,598.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,369,672.760	12 Jul 24	1.0000			0.00	6,369,672.76	6,369,672.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,468,582.000	12 Jul 24	1.0000			0.00	9,468,582.00	9,468,582.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,013,133.080	12 Jul 24	1.0000			0.00	3,013,133.08	3,013,133.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	90,025.070	12 Jul 24	1.0000			0.00	90,025.07	90,025.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,301,639.480	12 Jul 24	1.0000			0.00	1,301,639.48	1,301,639.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,279,905.380	15 Jul 24	1.0000			0.00	1,279,905.38	1,279,905.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	369,850.090	15 Jul 24	1.0000			0.00	369,850.09	369,850.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	257,988.380	15 Jul 24	1.0000			0.00	257,988.38	257,988.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,263,793.410	15 Jul 24	1.0000			0.00	1,263,793.41	1,263,793.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,536.440	15 Jul 24	1.0000			0.00	25,536.44	25,536.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	878,462.380	15 Jul 24	1.0000			0.00	878,462.38	878,462.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	835,077.020	16 Jul 24	1.0000			0.00	835,077.02	835,077.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	396,160.560	16 Jul 24	1.0000			0.00	396,160.56	396,160.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	621,700.160	16 Jul 24	1.0000			0.00	621,700.16	621,700.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,514.190	16 Jul 24	1.0000			0.00	11,514.19	11,514.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,189,465.460	17 Jul 24	1.0000			0.00	7,189,465.46	7,189,465.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	360.420	17 Jul 24	1.0000			0.00	360.42	360.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,106,971.410	17 Jul 24	1.0000			0.00	1,106,971.41	1,106,971.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	102,125.320	17 Jul 24	1.0000			0.00	102,125.32	102,125.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,846.270	17 Jul 24	1.0000			0.00	21,846.27	21,846.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,657.920	17 Jul 24	1.0000			0.00	8,657.92	8,657.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	149,899.050	17 Jul 24	1.0000			0.00	149,899.05	149,899.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	87,343.750	17 Jul 24	1.0000			0.00	87,343.75	87,343.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,170,683.260	18 Jul 24	1.0000			0.00	1,170,683.26	1,170,683.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	792,528.560	18 Jul 24	1.0000			0.00	792,528.56	792,528.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	313.250	18 Jul 24	1.0000			0.00	313.25	313.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,008,799.100	18 Jul 24	1.0000			0.00	13,008,799.10	13,008,799.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	34,062.440	18 Jul 24	1.0000			0.00	34,062.44	34,062.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,334,284.590	18 Jul 24	1.0000			0.00	1,334,284.59	1,334,284.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,420.000	18 Jul 24	1.0000			0.00	31,420.00	31,420.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,061,530.520	19 Jul 24	1.0000			0.00	1,061,530.52	1,061,530.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	774,877.760	22 Jul 24	1.0000			0.00	774,877.76	774,877.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,999.380	22 Jul 24	1.0000			0.00	13,999.38	13,999.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	173,011.880	22 Jul 24	1.0000			0.00	173,011.88	173,011.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,150.180	23 Jul 24	1.0000			0.00	2,150.18	2,150.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,370.580	23 Jul 24	1.0000			0.00	57,370.58	57,370.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	758,247.440	23 Jul 24	1.0000			0.00	758,247.44	758,247.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	180,107.680	23 Jul 24	1.0000			0.00	180,107.68	180,107.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,183,694.200	24 Jul 24	1.0000			0.00	1,183,694.20	1,183,694.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,349.630	24 Jul 24	1.0000			0.00	25,349.63	25,349.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	42,250.000	24 Jul 24	1.0000			0.00	42,250.00	42,250.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	73,330.810	24 Jul 24	1.0000			0.00	73,330.81	73,330.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	183,040.500	24 Jul 24	1.0000			0.00	183,040.50	183,040.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,250.000	24 Jul 24	1.0000			0.00	28,250.00	28,250.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,599,388.210	25 Jul 24	1.0000			0.00	1,599,388.21	1,599,388.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	252,143.440	25 Jul 24	1.0000			0.00	252,143.44	252,143.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,433,389.550	26 Jul 24	1.0000			0.00	4,433,389.55	4,433,389.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,000.000	26 Jul 24	1.0000			0.00	35,000.00	35,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	120,786.230	26 Jul 24	1.0000			0.00	120,786.23	120,786.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,000.000	26 Jul 24	1.0000			0.00	40,000.00	40,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,203,955.690	29 Jul 24	1.0000			0.00	5,203,955.69	5,203,955.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,049.460	29 Jul 24	1.0000			0.00	3,049.46	3,049.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	266,437.240	29 Jul 24	1.0000			0.00	266,437.24	266,437.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	143,816.120	29 Jul 24	1.0000			0.00	143,816.12	143,816.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	126,467.500	29 Jul 24	1.0000			0.00	126,467.50	126,467.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,530,943.650	30 Jul 24	1.0000			0.00	2,530,943.65	2,530,943.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	629,605.000	30 Jul 24	1.0000			0.00	629,605.00	629,605.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	85,416.300	30 Jul 24	1.0000			0.00	85,416.30	85,416.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,248.680	30 Jul 24	1.0000			0.00	1,248.68	1,248.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	46,875.640	30 Jul 24	1.0000			0.00	46,875.64	46,875.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,274.000	30 Jul 24	1.0000			0.00	51,274.00	51,274.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	809,019.400	30 Jul 24	1.0000			0.00	809,019.40	809,019.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,085.250	30 Jul 24	1.0000			0.00	31,085.25	31,085.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,246.250	30 Jul 24	1.0000			0.00	44,246.25	44,246.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,176,016.130	31 Jul 24	1.0000			0.00	3,176,016.13	3,176,016.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	60,749.680	31 Jul 24	1.0000			0.00	60,749.68	60,749.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	69,977.150	31 Jul 24	1.0000			0.00	69,977.15	69,977.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,131.150	31 Jul 24	1.0000			0.00	49,131.15	49,131.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	134,050.000	31 Jul 24	1.0000			0.00	134,050.00	134,050.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,883,122.750	1 Aug 24	1.0000			0.00	1,883,122.75	1,883,122.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	165,798.390	1 Aug 24	1.0000			0.00	165,798.39	165,798.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,073,048.700	1 Aug 24	1.0000			0.00	25,073,048.70	25,073,048.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	319,978.000	1 Aug 24	1.0000			0.00	319,978.00	319,978.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,497,662.860	2 Aug 24	1.0000			0.00	8,497,662.86	8,497,662.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	210,165.920	2 Aug 24	1.0000			0.00	210,165.92	210,165.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	67,069.720	2 Aug 24	1.0000			0.00	67,069.72	67,069.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	327,973.530	2 Aug 24	1.0000			0.00	327,973.53	327,973.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,065,926.990	2 Aug 24	1.0000			0.00	1,065,926.99	1,065,926.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,046,048.520	2 Aug 24	1.0000			0.00	3,046,048.52	3,046,048.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,794.550	5 Aug 24	1.0000			0.00	4,794.55	4,794.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	793.920	5 Aug 24	1.0000			0.00	793.92	793.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,882.590	5 Aug 24	1.0000			0.00	5,882.59	5,882.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	927.400	5 Aug 24	1.0000			0.00	927.40	927.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,068.360	5 Aug 24	1.0000			0.00	1,068.36	1,068.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,550.680	5 Aug 24	1.0000			0.00	4,550.68	4,550.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,096,853.120	5 Aug 24	1.0000			0.00	15,096,853.12	15,096,853.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	241,734.010	5 Aug 24	1.0000			0.00	241,734.01	241,734.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	2,126.370	5 Aug 24	1.0000			0.00	2,126.37	2,126.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	150.810	5 Aug 24	1.0000			0.00	150.81	150.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	262.960	5 Aug 24	1.0000			0.00	262.96	262.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.540	5 Aug 24	1.0000			0.00	1.54	1.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,836.130	5 Aug 24	1.0000			0.00	3,836.13	3,836.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.260	5 Aug 24	1.0000			0.00	14.26	14.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	758.490	5 Aug 24	1.0000			0.00	758.49	758.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	426,012.470	5 Aug 24	1.0000			0.00	426,012.47	426,012.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,164.940	5 Aug 24	1.0000			0.00	29,164.94	29,164.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	484,292.800	5 Aug 24	1.0000			0.00	484,292.80	484,292.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,857,668.300	6 Aug 24	1.0000			0.00	2,857,668.30	2,857,668.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	289,668.420	6 Aug 24	1.0000			0.00	289,668.42	289,668.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,000.000	6 Aug 24	1.0000			0.00	10,000.00	10,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.340	7 Aug 24	1.0000			0.00	4.34	4.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	632,921.890	7 Aug 24	1.0000			0.00	632,921.89	632,921.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	405,377.300	7 Aug 24	1.0000			0.00	405,377.30	405,377.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,392,032.840	8 Aug 24	1.0000			0.00	11,392,032.84	11,392,032.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,090,509.310	8 Aug 24	1.0000			0.00	1,090,509.31	1,090,509.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,118,228.390	8 Aug 24	1.0000			0.00	4,118,228.39	4,118,228.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	140,932.770	8 Aug 24	1.0000			0.00	140,932.77	140,932.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	73,258.710	9 Aug 24	1.0000			0.00	73,258.71	73,258.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,341.290	9 Aug 24	1.0000			0.00	34,341.29	34,341.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,732,598.550	12 Aug 24	1.0000			0.00	4,732,598.55	4,732,598.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	320,156.550	12 Aug 24	1.0000			0.00	320,156.55	320,156.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,167.470	12 Aug 24	1.0000			0.00	54,167.47	54,167.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	157,727.500	12 Aug 24	1.0000			0.00	157,727.50	157,727.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	471.100	13 Aug 24	1.0000			0.00	471.10	471.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,131,531.460	13 Aug 24	1.0000			0.00	2,131,531.46	2,131,531.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	990,273.380	13 Aug 24	1.0000			0.00	990,273.38	990,273.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,000.000	13 Aug 24	1.0000			0.00	50,000.00	50,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	453,168.380	14 Aug 24	1.0000			0.00	453,168.38	453,168.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	135,593.220	14 Aug 24	1.0000			0.00	135,593.22	135,593.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	746,118.540	14 Aug 24	1.0000			0.00	746,118.54	746,118.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	197,678.320	14 Aug 24	1.0000			0.00	197,678.32	197,678.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,340.640	15 Aug 24	1.0000			0.00	40,340.64	40,340.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,530,059.350	15 Aug 24	1.0000			0.00	8,530,059.35	8,530,059.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	628,783.140	15 Aug 24	1.0000			0.00	628,783.14	628,783.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	450,323.400	15 Aug 24	1.0000			0.00	450,323.40	450,323.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,033,682.190	15 Aug 24	1.0000			0.00	2,033,682.19	2,033,682.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	83,893.900	16 Aug 24	1.0000			0.00	83,893.90	83,893.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,036.820	16 Aug 24	1.0000			0.00	25,036.82	25,036.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	295,993.110	16 Aug 24	1.0000			0.00	295,993.11	295,993.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	178,038.370	19 Aug 24	1.0000			0.00	178,038.37	178,038.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,500,373.870	19 Aug 24	1.0000			0.00	2,500,373.87	2,500,373.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	187,244.600	19 Aug 24	1.0000			0.00	187,244.60	187,244.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	102,906.000	19 Aug 24	1.0000			0.00	102,906.00	102,906.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	150,592.790	19 Aug 24	1.0000			0.00	150,592.79	150,592.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	130,044.600	19 Aug 24	1.0000			0.00	130,044.60	130,044.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	717,814.230	20 Aug 24	1.0000			0.00	717,814.23	717,814.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,872,311.580	20 Aug 24	1.0000			0.00	4,872,311.58	4,872,311.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	47,900.000	20 Aug 24	1.0000			0.00	47,900.00	47,900.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,464.200	20 Aug 24	1.0000			0.00	9,464.20	9,464.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,000.000	20 Aug 24	1.0000			0.00	44,000.00	44,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,499,808.510	21 Aug 24	1.0000			0.00	7,499,808.51	7,499,808.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,468,812.590	21 Aug 24	1.0000			0.00	6,468,812.59	6,468,812.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	96,242.010	21 Aug 24	1.0000			0.00	96,242.01	96,242.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	260,220.380	21 Aug 24	1.0000			0.00	260,220.38	260,220.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	272,943.730	21 Aug 24	1.0000			0.00	272,943.73	272,943.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	258,112.980	22 Aug 24	1.0000			0.00	258,112.98	258,112.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,747,212.400	22 Aug 24	1.0000			0.00	1,747,212.40	1,747,212.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	90,797.730	22 Aug 24	1.0000			0.00	90,797.73	90,797.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	42,092.280	22 Aug 24	1.0000			0.00	42,092.28	42,092.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,501.020	22 Aug 24	1.0000			0.00	48,501.02	48,501.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	138,294.380	22 Aug 24	1.0000			0.00	138,294.38	138,294.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	159,778.320	26 Aug 24	1.0000			0.00	159,778.32	159,778.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	175,038.840	26 Aug 24	1.0000			0.00	175,038.84	175,038.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,611,208.980	26 Aug 24	1.0000			0.00	3,611,208.98	3,611,208.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,531.270	26 Aug 24	1.0000			0.00	8,531.27	8,531.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	362,422.570	26 Aug 24	1.0000			0.00	362,422.57	362,422.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,017.880	26 Aug 24	1.0000			0.00	122,017.88	122,017.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	77,500.000	26 Aug 24	1.0000			0.00	77,500.00	77,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,968.970	27 Aug 24	1.0000			0.00	12,968.97	12,968.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,052,384.110	27 Aug 24	1.0000			0.00	1,052,384.11	1,052,384.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,206.800	27 Aug 24	1.0000			0.00	27,206.80	27,206.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,879.440	28 Aug 24	1.0000			0.00	2,879.44	2,879.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	58,087.880	28 Aug 24	1.0000			0.00	58,087.88	58,087.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	78,635.000	28 Aug 24	1.0000			0.00	78,635.00	78,635.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	221,448.000	29 Aug 24	1.0000			0.00	221,448.00	221,448.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	173,508.100	29 Aug 24	1.0000			0.00	173,508.10	173,508.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,157,850.550	29 Aug 24	1.0000			0.00	3,157,850.55	3,157,850.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	202.520	29 Aug 24	1.0000			0.00	202.52	202.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,879,436.360	29 Aug 24	1.0000			0.00	5,879,436.36	5,879,436.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	204,730.600	29 Aug 24	1.0000			0.00	204,730.60	204,730.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,317,279.420	30 Aug 24	1.0000			0.00	20,317,279.42	20,317,279.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	729,034.670	30 Aug 24	1.0000			0.00	729,034.67	729,034.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,290,896.280	30 Aug 24	1.0000			0.00	4,290,896.28	4,290,896.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	507,020.000	3 Sep 24	1.0000			0.00	507,020.00	507,020.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	69,213.420	3 Sep 24	1.0000			0.00	69,213.42	69,213.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	95,979.390	3 Sep 24	1.0000			0.00	95,979.39	95,979.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,066.180	3 Sep 24	1.0000			0.00	54,066.18	54,066.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	531,346.550	3 Sep 24	1.0000			0.00	531,346.55	531,346.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,640.910	4 Sep 24	1.0000			0.00	5,640.91	5,640.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	641,185.300	4 Sep 24	1.0000			0.00	641,185.30	641,185.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	63,562.160	4 Sep 24	1.0000			0.00	63,562.16	63,562.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,560,115.730	4 Sep 24	1.0000			0.00	6,560,115.73	6,560,115.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,828,479.800	4 Sep 24	1.0000			0.00	2,828,479.80	2,828,479.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,301,977.170	4 Sep 24	1.0000			0.00	1,301,977.17	1,301,977.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	133,593.750	4 Sep 24	1.0000			0.00	133,593.75	133,593.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	930.510	5 Sep 24	1.0000			0.00	930.51	930.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	816.580	5 Sep 24	1.0000			0.00	816.58	816.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,071.670	5 Sep 24	1.0000			0.00	1,071.67	1,071.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,901.920	5 Sep 24	1.0000			0.00	5,901.92	5,901.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,946.630	5 Sep 24	1.0000			0.00	6,946.63	6,946.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,809.800	5 Sep 24	1.0000			0.00	4,809.80	4,809.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	32.410	5 Sep 24	1.0000			0.00	32.41	32.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	14,851.150	5 Sep 24	1.0000			0.00	14,851.15	14,851.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	25.400	5 Sep 24	1.0000			0.00	25.40	25.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	92.530	5 Sep 24	1.0000			0.00	92.53	92.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	36.840	5 Sep 24	1.0000			0.00	36.84	36.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,133.320	5 Sep 24	1.0000			0.00	2,133.32	2,133.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,040,306.970	5 Sep 24	1.0000			0.00	1,040,306.97	1,040,306.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	151.320	5 Sep 24	1.0000			0.00	151.32	151.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.410	5 Sep 24	1.0000			0.00	14.41	14.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	263.850	5 Sep 24	1.0000			0.00	263.85	263.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,920.740	5 Sep 24	1.0000			0.00	185,920.74	185,920.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,350,501.380	5 Sep 24	1.0000			0.00	7,350,501.38	7,350,501.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,848.560	5 Sep 24	1.0000			0.00	3,848.56	3,848.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,116,837.370	5 Sep 24	1.0000			0.00	4,116,837.37	4,116,837.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	760.780	5 Sep 24	1.0000			0.00	760.78	760.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	166,876.830	5 Sep 24	1.0000			0.00	166,876.83	166,876.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	223,616.440	5 Sep 24	1.0000			0.00	223,616.44	223,616.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,051,450.010	6 Sep 24	1.0000			0.00	3,051,450.01	3,051,450.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	55,475.560	6 Sep 24	1.0000			0.00	55,475.56	55,475.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,062.630	6 Sep 24	1.0000			0.00	17,062.63	17,062.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,843.750	6 Sep 24	1.0000			0.00	51,843.75	51,843.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	173,787.950	9 Sep 24	1.0000			0.00	173,787.95	173,787.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	367,632.900	9 Sep 24	1.0000			0.00	367,632.90	367,632.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	68,906.840	9 Sep 24	1.0000			0.00	68,906.84	68,906.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	153,970.450	9 Sep 24	1.0000			0.00	153,970.45	153,970.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,174.260	10 Sep 24	1.0000			0.00	1,174.26	1,174.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,773.850	10 Sep 24	1.0000			0.00	9,773.85	9,773.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	61,615.510	10 Sep 24	1.0000			0.00	61,615.51	61,615.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,812.500	10 Sep 24	1.0000			0.00	14,812.50	14,812.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,178.910	11 Sep 24	1.0000			0.00	12,178.91	12,178.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	522,556.650	11 Sep 24	1.0000			0.00	522,556.65	522,556.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Series of Transactions by Issue in Excess of 5%

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	35,048.390	11 Sep 24	1.0000			0.00	35,048.39	35,048.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,746,576.570	11 Sep 24	1.0000			0.00	5,746,576.57	5,746,576.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	370,000.000	11 Sep 24	1.0000			0.00	370,000.00	370,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	104,117.600	11 Sep 24	1.0000			0.00	104,117.60	104,117.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,579.440	11 Sep 24	1.0000			0.00	25,579.44	25,579.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	79,000.000	11 Sep 24	1.0000			0.00	79,000.00	79,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,892.000	12 Sep 24	1.0000			0.00	23,892.00	23,892.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	692,811.270	12 Sep 24	1.0000			0.00	692,811.27	692,811.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	621,949.610	12 Sep 24	1.0000			0.00	621,949.61	621,949.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	375,936.770	12 Sep 24	1.0000			0.00	375,936.77	375,936.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	49.060	12 Sep 24	1.0000			0.00	49.06	49.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	42,694.040	12 Sep 24	1.0000			0.00	42,694.04	42,694.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	39,276.730	12 Sep 24	1.0000			0.00	39,276.73	39,276.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	79,687.500	12 Sep 24	1.0000			0.00	79,687.50	79,687.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	258,609.080	13 Sep 24	1.0000			0.00	258,609.08	258,609.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	126,733.240	13 Sep 24	1.0000			0.00	126,733.24	126,733.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	113,540.850	13 Sep 24	1.0000			0.00	113,540.85	113,540.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	500,494.520	16 Sep 24	1.0000			0.00	500,494.52	500,494.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,711,589.870	16 Sep 24	1.0000			0.00	1,711,589.87	1,711,589.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	744,237.630	16 Sep 24	1.0000			0.00	744,237.63	744,237.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,392,196.450	16 Sep 24	1.0000			0.00	3,392,196.45	3,392,196.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,283,297.640	16 Sep 24	1.0000			0.00	2,283,297.64	2,283,297.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,754,960.510	16 Sep 24	1.0000			0.00	1,754,960.51	1,754,960.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,214,801.380	17 Sep 24	1.0000			0.00	1,214,801.38	1,214,801.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	285,053.290	17 Sep 24	1.0000			0.00	285,053.29	285,053.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	117,904.470	17 Sep 24	1.0000			0.00	117,904.47	117,904.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,067,317.700	17 Sep 24	1.0000			0.00	1,067,317.70	1,067,317.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	72,525.000	17 Sep 24	1.0000			0.00	72,525.00	72,525.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,945.350	17 Sep 24	1.0000			0.00	122,945.35	122,945.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,461.660	18 Sep 24	1.0000			0.00	28,461.66	28,461.66	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	495,258.020	18 Sep 24	1.0000			0.00	495,258.02	495,258.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	265,050.210	19 Sep 24	1.0000			0.00	265,050.21	265,050.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,110.420	19 Sep 24	1.0000			0.00	4,110.42	4,110.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,096,333.180	19 Sep 24	1.0000			0.00	2,096,333.18	2,096,333.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,224,493.650	20 Sep 24	1.0000			0.00	1,224,493.65	1,224,493.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	212,632.050	20 Sep 24	1.0000			0.00	212,632.05	212,632.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	179,441.310	20 Sep 24	1.0000			0.00	179,441.31	179,441.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	112.940	23 Sep 24	1.0000			0.00	112.94	112.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,890.940	23 Sep 24	1.0000			0.00	22,890.94	22,890.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	180,105.790	23 Sep 24	1.0000			0.00	180,105.79	180,105.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,329.710	23 Sep 24	1.0000			0.00	31,329.71	31,329.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	464,487.040	23 Sep 24	1.0000			0.00	464,487.04	464,487.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,610.330	23 Sep 24	1.0000			0.00	8,610.33	8,610.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	134,606.450	23 Sep 24	1.0000			0.00	134,606.45	134,606.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	310,961.250	23 Sep 24	1.0000			0.00	310,961.25	310,961.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	930,014.150	24 Sep 24	1.0000			0.00	930,014.15	930,014.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,403.710	24 Sep 24	1.0000			0.00	10,403.71	10,403.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,859.140	24 Sep 24	1.0000			0.00	19,859.14	19,859.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,616,585.100	24 Sep 24	1.0000			0.00	1,616,585.10	1,616,585.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,618.770	25 Sep 24	1.0000			0.00	26,618.77	26,618.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	957,586.790	25 Sep 24	1.0000			0.00	957,586.79	957,586.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,053.900	25 Sep 24	1.0000			0.00	53,053.90	53,053.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	250,934.290	25 Sep 24	1.0000			0.00	250,934.29	250,934.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	356,667.380	25 Sep 24	1.0000			0.00	356,667.38	356,667.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	72.130	26 Sep 24	1.0000			0.00	72.13	72.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	282,237.000	26 Sep 24	1.0000			0.00	282,237.00	282,237.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,752.640	26 Sep 24	1.0000			0.00	34,752.64	34,752.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	169,010.260	26 Sep 24	1.0000			0.00	169,010.26	169,010.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	356,327.370	27 Sep 24	1.0000			0.00	356,327.37	356,327.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,999,352.020	27 Sep 24	1.0000			0.00	1,999,352.02	1,999,352.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	59,773.230	27 Sep 24	1.0000			0.00	59,773.23	59,773.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,851,844.630	27 Sep 24	1.0000			0.00	1,851,844.63	1,851,844.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	145,314.000	27 Sep 24	1.0000			0.00	145,314.00	145,314.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,927,660.000	27 Sep 24	1.0000			0.00	2,927,660.00	2,927,660.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	114,733.150	27 Sep 24	1.0000			0.00	114,733.15	114,733.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,340.630	27 Sep 24	1.0000			0.00	4,340.63	4,340.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	308,780.260	30 Sep 24	1.0000			0.00	308,780.26	308,780.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,310.000	30 Sep 24	1.0000			0.00	14,310.00	14,310.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	459,578.560	30 Sep 24	1.0000			0.00	459,578.56	459,578.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	137,557.580	30 Sep 24	1.0000			0.00	137,557.58	137,557.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	92,767.160	30 Sep 24	1.0000			0.00	92,767.16	92,767.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,444,988.650	30 Sep 24	1.0000			0.00	2,444,988.65	2,444,988.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,757.550	30 Sep 24	1.0000			0.00	49,757.55	49,757.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	356,282.940	30 Sep 24	1.0000			0.00	356,282.94	356,282.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	61,718.750	30 Sep 24	1.0000			0.00	61,718.75	61,718.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
Total number of acquisitions = 1,321							1,818,377,121.76	1,818,377,121.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,752,550.760	2 Oct 23		1.0000		0.00	18,752,550.76	18,752,550.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-107,906.150	3 Oct 23		1.0000		0.00	107,906.15	107,906.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,143,232.800	3 Oct 23		1.0000		0.00	1,143,232.80	1,143,232.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,515,097.550	3 Oct 23		1.0000		0.00	1,515,097.55	1,515,097.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,959,908.930	3 Oct 23		1.0000		0.00	4,959,908.93	4,959,908.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-111,507.290	3 Oct 23		1.0000		0.00	111,507.29	111,507.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-48,566.300	4 Oct 23		1.0000		0.00	48,566.30	48,566.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.450	4 Oct 23		1.0000		0.00	0.45	0.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,480,964.460	4 Oct 23		1.0000		0.00	7,480,964.46	7,480,964.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-880,583.170	4 Oct 23		1.0000		0.00	880,583.17	880,583.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-687,597.400	4 Oct 23		1.0000		0.00	687,597.40	687,597.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-422,077.760	5 Oct 23		1.0000		0.00	422,077.76	422,077.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-483,778.820	6 Oct 23		1.0000		0.00	483,778.82	483,778.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-141,982.070	6 Oct 23		1.0000		0.00	141,982.07	141,982.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-18,816.910	6 Oct 23		1.0000		0.00	18,816.91	18,816.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,300,000.000	10 Oct 23		1.0000		0.00	2,300,000.00	2,300,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,228.080	10 Oct 23		1.0000		0.00	8,228.08	8,228.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-722,100.000	10 Oct 23		1.0000		0.00	722,100.00	722,100.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-87,532.250	10 Oct 23		1.0000		0.00	87,532.25	87,532.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-555,274.090	10 Oct 23		1.0000		0.00	555,274.09	555,274.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-146,301.130	11 Oct 23		1.0000		0.00	146,301.13	146,301.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,875.000	11 Oct 23		1.0000		0.00	43,875.00	43,875.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,886.420	11 Oct 23		1.0000		0.00	36,886.42	36,886.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,896.060	11 Oct 23		1.0000		0.00	18,896.06	18,896.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-332,593.750	12 Oct 23		1.0000		0.00	332,593.75	332,593.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-113,852.280	12 Oct 23		1.0000		0.00	113,852.28	113,852.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-435.810	12 Oct 23		1.0000		0.00	435.81	435.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-192,755.950	12 Oct 23		1.0000		0.00	192,755.95	192,755.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,491,788.500	13 Oct 23		1.0000		0.00	2,491,788.50	2,491,788.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-41,917.500	13 Oct 23		1.0000		0.00	41,917.50	41,917.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-461,380.610	13 Oct 23		1.0000		0.00	461,380.61	461,380.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,775,381.790	13 Oct 23		1.0000		0.00	7,775,381.79	7,775,381.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-106,819.990	13 Oct 23		1.0000		0.00	106,819.99	106,819.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-337,616.040	13 Oct 23		1.0000		0.00	337,616.04	337,616.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,835,551.010	16 Oct 23		1.0000		0.00	1,835,551.01	1,835,551.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-83,453.130	17 Oct 23		1.0000		0.00	83,453.13	83,453.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,089,864.470	17 Oct 23		1.0000		0.00	5,089,864.47	5,089,864.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-76,324.080	17 Oct 23		1.0000		0.00	76,324.08	76,324.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-283,697.870	17 Oct 23		1.0000		0.00	283,697.87	283,697.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-111,658.720	17 Oct 23		1.0000		0.00	111,658.72	111,658.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,484.380	18 Oct 23		1.0000		0.00	29,484.38	29,484.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-176,953.120	18 Oct 23		1.0000		0.00	176,953.12	176,953.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-236,629.990	18 Oct 23		1.0000		0.00	236,629.99	236,629.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,101,466.900	18 Oct 23		1.0000		0.00	7,101,466.90	7,101,466.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-146,912.090	18 Oct 23		1.0000		0.00	146,912.09	146,912.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-144,561.080	18 Oct 23		1.0000		0.00	144,561.08	144,561.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-30,187.500	19 Oct 23		1.0000		0.00	30,187.50	30,187.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-186.840	19 Oct 23		1.0000		0.00	186.84	186.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-162,702.700	19 Oct 23		1.0000		0.00	162,702.70	162,702.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31.920	19 Oct 23		1.0000		0.00	31.92	31.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-116.530	19 Oct 23		1.0000		0.00	116.53	116.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-303.680	19 Oct 23		1.0000		0.00	303.68	303.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-153.500	19 Oct 23		1.0000		0.00	153.50	153.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-753.820	19 Oct 23		1.0000		0.00	753.82	753.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,566.100	19 Oct 23		1.0000		0.00	5,566.10	5,566.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,380.980	19 Oct 23		1.0000		0.00	43,380.98	43,380.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,617.530	19 Oct 23		1.0000		0.00	2,617.53	2,617.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-133,421.560	19 Oct 23		1.0000		0.00	133,421.56	133,421.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,841,666.160	19 Oct 23		1.0000		0.00	3,841,666.16	3,841,666.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-188,271.790	19 Oct 23		1.0000		0.00	188,271.79	188,271.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	19 Oct 23		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-63,843.750	20 Oct 23		1.0000		0.00	63,843.75	63,843.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-531,799.950	20 Oct 23		1.0000		0.00	531,799.95	531,799.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-67,984.730	20 Oct 23		1.0000		0.00	67,984.73	67,984.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-354,638.770	20 Oct 23		1.0000		0.00	354,638.77	354,638.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,862,163.700	23 Oct 23		1.0000		0.00	2,862,163.70	2,862,163.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,169,960.370	23 Oct 23		1.0000		0.00	2,169,960.37	2,169,960.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,632,532.980	24 Oct 23		1.0000		0.00	3,632,532.98	3,632,532.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-503.460	24 Oct 23		1.0000		0.00	503.46	503.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,964,358.160	25 Oct 23		1.0000		0.00	1,964,358.16	1,964,358.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-46,680.620	25 Oct 23		1.0000		0.00	46,680.62	46,680.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-505,647.260	25 Oct 23		1.0000		0.00	505,647.26	505,647.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,846.810	25 Oct 23		1.0000		0.00	18,846.81	18,846.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-338,096.840	25 Oct 23		1.0000		0.00	338,096.84	338,096.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-91,234.380	26 Oct 23		1.0000		0.00	91,234.38	91,234.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,538.220	26 Oct 23		1.0000		0.00	9,538.22	9,538.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-237,506.030	26 Oct 23		1.0000		0.00	237,506.03	237,506.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-102,908.350	26 Oct 23		1.0000		0.00	102,908.35	102,908.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-119,679.210	26 Oct 23		1.0000		0.00	119,679.21	119,679.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,333,702.810	26 Oct 23		1.0000		0.00	7,333,702.81	7,333,702.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-73,156.250	27 Oct 23		1.0000		0.00	73,156.25	73,156.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-738,403.120	27 Oct 23		1.0000		0.00	738,403.12	738,403.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,344.940	27 Oct 23		1.0000		0.00	20,344.94	20,344.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-332,512.110	30 Oct 23		1.0000		0.00	332,512.11	332,512.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,256,876.500	30 Oct 23		1.0000		0.00	2,256,876.50	2,256,876.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-86,551.070	30 Oct 23		1.0000		0.00	86,551.07	86,551.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,619.380	31 Oct 23		1.0000		0.00	3,619.38	3,619.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-870,011.370	31 Oct 23		1.0000		0.00	870,011.37	870,011.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,129,431.670	31 Oct 23		1.0000		0.00	1,129,431.67	1,129,431.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-29,023.310	31 Oct 23		1.0000		0.00	29,023.31	29,023.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,264,365.400	1 Nov 23		1.0000		0.00	1,264,365.40	1,264,365.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,696,929.750	1 Nov 23		1.0000		0.00	1,696,929.75	1,696,929.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,512,203.040	1 Nov 23		1.0000		0.00	20,512,203.04	20,512,203.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,000.000	2 Nov 23		1.0000		0.00	1,000.00	1,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-410,428.850	2 Nov 23		1.0000		0.00	410,428.85	410,428.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-281,203.790	2 Nov 23		1.0000		0.00	281,203.79	281,203.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-318,020.860	3 Nov 23		1.0000		0.00	318,020.86	318,020.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-42,805.210	6 Nov 23		1.0000		0.00	42,805.21	42,805.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-337,855.100	6 Nov 23		1.0000		0.00	337,855.10	337,855.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-105,690.620	7 Nov 23		1.0000		0.00	105,690.62	105,690.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-250,842.000	7 Nov 23		1.0000		0.00	250,842.00	250,842.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-816,126.960	7 Nov 23		1.0000		0.00	816,126.96	816,126.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,971,661.200	7 Nov 23		1.0000		0.00	5,971,661.20	5,971,661.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-114,719.600	7 Nov 23		1.0000		0.00	114,719.60	114,719.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-265,706.330	7 Nov 23		1.0000		0.00	265,706.33	265,706.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,271,917.600	9 Nov 23		1.0000		0.00	1,271,917.60	1,271,917.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,066,153.190	9 Nov 23		1.0000		0.00	1,066,153.19	1,066,153.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-394,336.160	9 Nov 23		1.0000		0.00	394,336.16	394,336.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-527,606.740	9 Nov 23		1.0000		0.00	527,606.74	527,606.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-304,843.840	10 Nov 23		1.0000		0.00	304,843.84	304,843.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-106,156.250	10 Nov 23		1.0000		0.00	106,156.25	106,156.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,974,899.660	10 Nov 23		1.0000		0.00	1,974,899.66	1,974,899.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,368,899.440	10 Nov 23		1.0000		0.00	3,368,899.44	3,368,899.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-649,384.770	10 Nov 23		1.0000		0.00	649,384.77	649,384.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,610,363.670	13 Nov 23		1.0000		0.00	1,610,363.67	1,610,363.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,608,367.150	13 Nov 23		1.0000		0.00	4,608,367.15	4,608,367.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,625,952.570	13 Nov 23		1.0000		0.00	1,625,952.57	1,625,952.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,936.880	13 Nov 23		1.0000		0.00	23,936.88	23,936.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-45,693.160	14 Nov 23		1.0000		0.00	45,693.16	45,693.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-223,314.340	14 Nov 23		1.0000		0.00	223,314.34	223,314.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,376,021.580	15 Nov 23		1.0000		0.00	3,376,021.58	3,376,021.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-521,011.930	15 Nov 23		1.0000		0.00	521,011.93	521,011.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,592.720	16 Nov 23		1.0000		0.00	17,592.72	17,592.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,500.000	16 Nov 23		1.0000		0.00	94,500.00	94,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-160,647.390	16 Nov 23		1.0000		0.00	160,647.39	160,647.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,498,022.590	16 Nov 23		1.0000		0.00	5,498,022.59	5,498,022.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-258,150.060	16 Nov 23		1.0000		0.00	258,150.06	258,150.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161,102.850	16 Nov 23		1.0000		0.00	161,102.85	161,102.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,968.760	17 Nov 23		1.0000		0.00	5,968.76	5,968.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-110,626.330	17 Nov 23		1.0000		0.00	110,626.33	110,626.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-153,206.920	17 Nov 23		1.0000		0.00	153,206.92	153,206.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-216,218.040	17 Nov 23		1.0000		0.00	216,218.04	216,218.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,838.160	20 Nov 23		1.0000		0.00	21,838.16	21,838.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-147,847.690	20 Nov 23		1.0000		0.00	147,847.69	147,847.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1.220	20 Nov 23		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-83,486.880	21 Nov 23		1.0000		0.00	83,486.88	83,486.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-738.660	21 Nov 23		1.0000		0.00	738.66	738.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,755,790.000	21 Nov 23		1.0000		0.00	1,755,790.00	1,755,790.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-281,819.790	21 Nov 23		1.0000		0.00	281,819.79	281,819.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,277.730	22 Nov 23		1.0000		0.00	3,277.73	3,277.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,767.690	22 Nov 23		1.0000		0.00	6,767.69	6,767.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.900	22 Nov 23		1.0000		0.00	0.90	0.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-903,077.920	22 Nov 23		1.0000		0.00	903,077.92	903,077.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-76,811.960	22 Nov 23		1.0000		0.00	76,811.96	76,811.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-69,327.890	22 Nov 23		1.0000		0.00	69,327.89	69,327.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-699,197.090	24 Nov 23		1.0000		0.00	699,197.09	699,197.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,440.750	24 Nov 23		1.0000		0.00	3,440.75	3,440.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-173.420	24 Nov 23		1.0000		0.00	173.42	173.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,020.380	24 Nov 23		1.0000		0.00	36,020.38	36,020.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-95,072.550	24 Nov 23		1.0000		0.00	95,072.55	95,072.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-76,156.250	27 Nov 23		1.0000		0.00	76,156.25	76,156.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,431,821.460	27 Nov 23		1.0000		0.00	4,431,821.46	4,431,821.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-108,967.490	27 Nov 23		1.0000		0.00	108,967.49	108,967.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-153,537.740	27 Nov 23		1.0000		0.00	153,537.74	153,537.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,832.580	28 Nov 23		1.0000		0.00	9,832.58	9,832.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-113,145.610	28 Nov 23		1.0000		0.00	113,145.61	113,145.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,054,432.030	30 Nov 23		1.0000		0.00	1,054,432.03	1,054,432.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,544,235.250	30 Nov 23		1.0000		0.00	2,544,235.25	2,544,235.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-184,674.930	1 Dec 23		1.0000		0.00	184,674.93	184,674.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,624,160.240	1 Dec 23		1.0000		0.00	18,624,160.24	18,624,160.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,050,571.680	1 Dec 23		1.0000		0.00	4,050,571.68	4,050,571.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,922.390	1 Dec 23		1.0000		0.00	132,922.39	132,922.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-765,624.820	4 Dec 23		1.0000		0.00	765,624.82	765,624.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-96,284.210	4 Dec 23		1.0000		0.00	96,284.21	96,284.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-448,429.360	5 Dec 23		1.0000		0.00	448,429.36	448,429.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,703,974.830	5 Dec 23		1.0000		0.00	1,703,974.83	1,703,974.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,031,914.560	5 Dec 23		1.0000		0.00	8,031,914.56	8,031,914.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,194,266.540	5 Dec 23		1.0000		0.00	1,194,266.54	1,194,266.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-92,687.500	6 Dec 23		1.0000		0.00	92,687.50	92,687.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-191,546.880	7 Dec 23		1.0000		0.00	191,546.88	191,546.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-459,732.950	7 Dec 23		1.0000		0.00	459,732.95	459,732.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-501,495.630	7 Dec 23		1.0000		0.00	501,495.63	501,495.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,030.810	8 Dec 23		1.0000		0.00	94,030.81	94,030.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-439.880	8 Dec 23		1.0000		0.00	439.88	439.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9.500	8 Dec 23		1.0000		0.00	9.50	9.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.540	8 Dec 23		1.0000		0.00	0.54	0.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-605,395.450	8 Dec 23		1.0000		0.00	605,395.45	605,395.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12.650	8 Dec 23		1.0000		0.00	12.65	12.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.360	8 Dec 23		1.0000		0.00	0.36	0.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-0.360	8 Dec 23		1.0000		0.00	0.36	0.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.800	8 Dec 23		1.0000		0.00	1.80	1.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5.940	8 Dec 23		1.0000		0.00	5.94	5.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,288.220	8 Dec 23		1.0000		0.00	2,288.22	2,288.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-360.750	8 Dec 23		1.0000		0.00	360.75	360.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,920,169.340	8 Dec 23		1.0000		0.00	2,920,169.34	2,920,169.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-71,995.380	8 Dec 23		1.0000		0.00	71,995.38	71,995.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-364,905.620	8 Dec 23		1.0000		0.00	364,905.62	364,905.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,473.750	11 Dec 23		1.0000		0.00	99,473.75	99,473.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-84,716.250	11 Dec 23		1.0000		0.00	84,716.25	84,716.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,897,149.530	11 Dec 23		1.0000		0.00	7,897,149.53	7,897,149.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-152,766.620	11 Dec 23		1.0000		0.00	152,766.62	152,766.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-211,932.280	11 Dec 23		1.0000		0.00	211,932.28	211,932.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,953.120	12 Dec 23		1.0000		0.00	24,953.12	24,953.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-652,821.950	12 Dec 23		1.0000		0.00	652,821.95	652,821.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,351.650	12 Dec 23		1.0000		0.00	1,351.65	1,351.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,468.750	13 Dec 23		1.0000		0.00	23,468.75	23,468.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,999,256.100	13 Dec 23		1.0000		0.00	9,999,256.10	9,999,256.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-593,832.600	15 Dec 23		1.0000		0.00	593,832.60	593,832.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-571,220.800	15 Dec 23		1.0000		0.00	571,220.80	571,220.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-106,031.250	18 Dec 23		1.0000		0.00	106,031.25	106,031.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,531.740	18 Dec 23		1.0000		0.00	17,531.74	17,531.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,812.500	19 Dec 23		1.0000		0.00	13,812.50	13,812.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,772.000	19 Dec 23		1.0000		0.00	26,772.00	26,772.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,214,972.450	19 Dec 23		1.0000		0.00	2,214,972.45	2,214,972.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,099.380	19 Dec 23		1.0000		0.00	27,099.38	27,099.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-147,825.230	19 Dec 23		1.0000		0.00	147,825.23	147,825.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	19 Dec 23		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-85,728.590	19 Dec 23		1.0000		0.00	85,728.59	85,728.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-64,625.000	20 Dec 23		1.0000		0.00	64,625.00	64,625.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-2,643.910	20 Dec 23		1.0000		0.00	2,643.91	2,643.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-369,276.200	20 Dec 23		1.0000		0.00	369,276.20	369,276.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-235,944.650	20 Dec 23		1.0000		0.00	235,944.65	235,944.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,673.720	21 Dec 23		1.0000		0.00	20,673.72	20,673.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,978.490	21 Dec 23		1.0000		0.00	11,978.49	11,978.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,603,034.920	22 Dec 23		1.0000		0.00	3,603,034.92	3,603,034.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-634,851.760	22 Dec 23		1.0000		0.00	634,851.76	634,851.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,433,296.360	22 Dec 23		1.0000		0.00	1,433,296.36	1,433,296.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-251,117.770	22 Dec 23		1.0000		0.00	251,117.77	251,117.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,299.210	26 Dec 23		1.0000		0.00	27,299.21	27,299.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-243,582.000	26 Dec 23		1.0000		0.00	243,582.00	243,582.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,064,918.590	26 Dec 23		1.0000		0.00	1,064,918.59	1,064,918.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-169,416.710	26 Dec 23		1.0000		0.00	169,416.71	169,416.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-72,462.870	26 Dec 23		1.0000		0.00	72,462.87	72,462.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-41,750.000	27 Dec 23		1.0000		0.00	41,750.00	41,750.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-10,912.500	27 Dec 23		1.0000		0.00	10,912.50	10,912.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-88,855.630	27 Dec 23		1.0000		0.00	88,855.63	88,855.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,024.380	28 Dec 23		1.0000		0.00	32,024.38	32,024.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-72,370.000	28 Dec 23		1.0000		0.00	72,370.00	72,370.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-234,467.000	28 Dec 23		1.0000		0.00	234,467.00	234,467.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-240,404.850	28 Dec 23		1.0000		0.00	240,404.85	240,404.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-422,076.180	29 Dec 23		1.0000		0.00	422,076.18	422,076.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,529.300	29 Dec 23		1.0000		0.00	37,529.30	37,529.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-98,923.210	29 Dec 23		1.0000		0.00	98,923.21	98,923.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-61,901,746.150	2 Jan 24		1.0000		0.00	61,901,746.15	61,901,746.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-123,791.180	2 Jan 24		1.0000		0.00	123,791.18	123,791.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-112,363.230	3 Jan 24		1.0000		0.00	112,363.23	112,363.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-688,717.730	3 Jan 24		1.0000		0.00	688,717.73	688,717.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-203,826.000	3 Jan 24		1.0000		0.00	203,826.00	203,826.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,714,753.670	3 Jan 24		1.0000		0.00	5,714,753.67	5,714,753.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-125,717.470	3 Jan 24		1.0000		0.00	125,717.47	125,717.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-148,120.310	3 Jan 24		1.0000		0.00	148,120.31	148,120.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-174,158.970	3 Jan 24		1.0000		0.00	174,158.97	174,158.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-159,392.830	4 Jan 24		1.0000		0.00	159,392.83	159,392.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,986.300	5 Jan 24		1.0000		0.00	43,986.30	43,986.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-103,562.500	5 Jan 24		1.0000		0.00	103,562.50	103,562.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-567,834.870	5 Jan 24		1.0000		0.00	567,834.87	567,834.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,462,074.420	5 Jan 24		1.0000		0.00	7,462,074.42	7,462,074.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-301,448.220	5 Jan 24		1.0000		0.00	301,448.22	301,448.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,084,223.450	5 Jan 24		1.0000		0.00	1,084,223.45	1,084,223.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,434,261.020	8 Jan 24		1.0000		0.00	3,434,261.02	3,434,261.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-45,375.000	8 Jan 24		1.0000		0.00	45,375.00	45,375.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,136,788.680	8 Jan 24		1.0000		0.00	2,136,788.68	2,136,788.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,707,607.440	8 Jan 24		1.0000		0.00	4,707,607.44	4,707,607.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-215,934.000	8 Jan 24		1.0000		0.00	215,934.00	215,934.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-24,641,735.620	8 Jan 24		1.0000		0.00	24,641,735.62	24,641,735.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-559,794.340	8 Jan 24		1.0000		0.00	559,794.34	559,794.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-176,131.960	8 Jan 24		1.0000		0.00	176,131.96	176,131.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-394,377.850	9 Jan 24		1.0000		0.00	394,377.85	394,377.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,914,642.880	9 Jan 24		1.0000		0.00	4,914,642.88	4,914,642.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,012.500	10 Jan 24		1.0000		0.00	10,012.50	10,012.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,042,047.800	10 Jan 24		1.0000		0.00	1,042,047.80	1,042,047.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-922,215.970	10 Jan 24		1.0000		0.00	922,215.97	922,215.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-28,114.050	10 Jan 24		1.0000		0.00	28,114.05	28,114.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-292,790.450	10 Jan 24		1.0000		0.00	292,790.45	292,790.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-383,021.750	10 Jan 24		1.0000		0.00	383,021.75	383,021.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,000.000	11 Jan 24		1.0000		0.00	8,000.00	8,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-495,255.470	11 Jan 24		1.0000		0.00	495,255.47	495,255.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,757.260	11 Jan 24		1.0000		0.00	24,757.26	24,757.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,887,373.010	11 Jan 24		1.0000		0.00	1,887,373.01	1,887,373.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-277,708.790	12 Jan 24		1.0000		0.00	277,708.79	277,708.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-585,737.350	16 Jan 24		1.0000		0.00	585,737.35	585,737.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-309,067.960	16 Jan 24		1.0000		0.00	309,067.96	309,067.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,669.960	16 Jan 24		1.0000		0.00	132,669.96	132,669.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,250.000	17 Jan 24		1.0000		0.00	18,250.00	18,250.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-141,875.000	17 Jan 24		1.0000		0.00	141,875.00	141,875.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-335,498.640	17 Jan 24		1.0000		0.00	335,498.64	335,498.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,842,582.170	17 Jan 24		1.0000		0.00	11,842,582.17	11,842,582.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-147,810.710	17 Jan 24		1.0000		0.00	147,810.71	147,810.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-252,775.490	17 Jan 24		1.0000		0.00	252,775.49	252,775.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-251,796.890	18 Jan 24		1.0000		0.00	251,796.89	251,796.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-65,892.500	18 Jan 24		1.0000		0.00	65,892.50	65,892.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-157,714.740	18 Jan 24		1.0000		0.00	157,714.74	157,714.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-680,073.850	18 Jan 24		1.0000		0.00	680,073.85	680,073.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-102,075.580	18 Jan 24		1.0000		0.00	102,075.58	102,075.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-349,703.960	18 Jan 24		1.0000		0.00	349,703.96	349,703.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-35,208.960	19 Jan 24		1.0000		0.00	35,208.96	35,208.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,901,185.440	19 Jan 24		1.0000		0.00	4,901,185.44	4,901,185.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,700.970	19 Jan 24		1.0000		0.00	4,700.97	4,700.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-391,879.960	19 Jan 24		1.0000		0.00	391,879.96	391,879.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,181.060	22 Jan 24		1.0000		0.00	2,181.06	2,181.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,827,465.460	22 Jan 24		1.0000		0.00	3,827,465.46	3,827,465.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-44,077.550	22 Jan 24		1.0000		0.00	44,077.55	44,077.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,602,257.930	23 Jan 24		1.0000		0.00	3,602,257.93	3,602,257.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-360,695.550	23 Jan 24		1.0000		0.00	360,695.55	360,695.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	23 Jan 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-289,341.350	23 Jan 24		1.0000		0.00	289,341.35	289,341.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-59,875.000	24 Jan 24		1.0000		0.00	59,875.00	59,875.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,675.370	24 Jan 24		1.0000		0.00	10,675.37	10,675.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,058,303.260	24 Jan 24		1.0000		0.00	5,058,303.26	5,058,303.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-39,265.250	24 Jan 24		1.0000		0.00	39,265.25	39,265.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-174,450.260	24 Jan 24		1.0000		0.00	174,450.26	174,450.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,595.950	25 Jan 24		1.0000		0.00	27,595.95	27,595.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,328,206.580	25 Jan 24		1.0000		0.00	1,328,206.58	1,328,206.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-383,476.740	25 Jan 24		1.0000		0.00	383,476.74	383,476.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,137.550	25 Jan 24		1.0000		0.00	37,137.55	37,137.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,220.000	29 Jan 24		1.0000		0.00	14,220.00	14,220.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,325,666.480	29 Jan 24		1.0000		0.00	1,325,666.48	1,325,666.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,401.380	29 Jan 24		1.0000		0.00	1,401.38	1,401.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,443,058.090	29 Jan 24		1.0000		0.00	1,443,058.09	1,443,058.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-246,256.970	30 Jan 24		1.0000		0.00	246,256.97	246,256.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-177,570.000	31 Jan 24		1.0000		0.00	177,570.00	177,570.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,617.480	31 Jan 24		1.0000		0.00	26,617.48	26,617.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-193,154.200	31 Jan 24		1.0000		0.00	193,154.20	193,154.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-330,048.450	31 Jan 24		1.0000		0.00	330,048.45	330,048.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-205,233.970	1 Feb 24		1.0000		0.00	205,233.97	205,233.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-477,631.000	1 Feb 24		1.0000		0.00	477,631.00	477,631.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-184,625.530	1 Feb 24		1.0000		0.00	184,625.53	184,625.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-75,515.620	2 Feb 24		1.0000		0.00	75,515.62	75,515.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-598,779.760	2 Feb 24		1.0000		0.00	598,779.76	598,779.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,963.540	2 Feb 24		1.0000		0.00	9,963.54	9,963.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,872,866.200	2 Feb 24		1.0000		0.00	29,872,866.20	29,872,866.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,159.690	5 Feb 24		1.0000		0.00	24,159.69	24,159.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-76,780.970	5 Feb 24		1.0000		0.00	76,780.97	76,780.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-19,637.130	5 Feb 24		1.0000		0.00	19,637.13	19,637.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,580,990.660	5 Feb 24		1.0000		0.00	9,580,990.66	9,580,990.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-344,834.880	5 Feb 24		1.0000		0.00	344,834.88	344,834.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,709.640	5 Feb 24		1.0000		0.00	99,709.64	99,709.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,609.670	6 Feb 24		1.0000		0.00	17,609.67	17,609.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-186,875.000	6 Feb 24		1.0000		0.00	186,875.00	186,875.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-7,430.700	6 Feb 24		1.0000		0.00	7,430.70	7,430.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-92,841.030	6 Feb 24		1.0000		0.00	92,841.03	92,841.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,594,060.730	6 Feb 24		1.0000		0.00	9,594,060.73	9,594,060.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161,533.230	6 Feb 24		1.0000		0.00	161,533.23	161,533.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-277,595.760	6 Feb 24		1.0000		0.00	277,595.76	277,595.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-28,109.850	8 Feb 24		1.0000		0.00	28,109.85	28,109.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,041,497.450	8 Feb 24		1.0000		0.00	1,041,497.45	1,041,497.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-761,628.970	8 Feb 24		1.0000		0.00	761,628.97	761,628.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-126,136.010	8 Feb 24		1.0000		0.00	126,136.01	126,136.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-102,060.000	9 Feb 24		1.0000		0.00	102,060.00	102,060.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,096,786.590	9 Feb 24		1.0000		0.00	4,096,786.59	4,096,786.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-70,189.400	9 Feb 24		1.0000		0.00	70,189.40	70,189.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,038.790	9 Feb 24		1.0000		0.00	132,038.79	132,038.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-546,154.670	12 Feb 24		1.0000		0.00	546,154.67	546,154.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-62,332.040	12 Feb 24		1.0000		0.00	62,332.04	62,332.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-112,865.980	12 Feb 24		1.0000		0.00	112,865.98	112,865.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-102,653.130	12 Feb 24		1.0000		0.00	102,653.13	102,653.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,612,518.950	13 Feb 24		1.0000		0.00	2,612,518.95	2,612,518.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-480,435.250	13 Feb 24		1.0000		0.00	480,435.25	480,435.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-291,152.660	13 Feb 24		1.0000		0.00	291,152.66	291,152.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-282,575.390	13 Feb 24		1.0000		0.00	282,575.39	282,575.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-300,734.370	14 Feb 24		1.0000		0.00	300,734.37	300,734.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-240,781.250	14 Feb 24		1.0000		0.00	240,781.25	240,781.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.450	14 Feb 24		1.0000		0.00	0.45	0.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,550,664.520	14 Feb 24		1.0000		0.00	14,550,664.52	14,550,664.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-64,702.850	14 Feb 24		1.0000		0.00	64,702.85	64,702.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-282,210.260	14 Feb 24		1.0000		0.00	282,210.26	282,210.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-233,272.280	14 Feb 24		1.0000		0.00	233,272.28	233,272.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-481,611.260	15 Feb 24		1.0000		0.00	481,611.26	481,611.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-955,872.400	15 Feb 24		1.0000		0.00	955,872.40	955,872.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-612,287.720	16 Feb 24		1.0000		0.00	612,287.72	612,287.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-427,400.000	16 Feb 24		1.0000		0.00	427,400.00	427,400.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-194,937,994.630	16 Feb 24		1.0000		0.00	194,937,994.63	194,937,994.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,121.380	16 Feb 24		1.0000		0.00	99,121.38	99,121.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-303,805.730	20 Feb 24		1.0000		0.00	303,805.73	303,805.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,896.540	20 Feb 24		1.0000		0.00	4,896.54	4,896.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-39,726.070	20 Feb 24		1.0000		0.00	39,726.07	39,726.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,515.150	20 Feb 24		1.0000		0.00	94,515.15	94,515.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	20 Feb 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,036.490	21 Feb 24		1.0000		0.00	3,036.49	3,036.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-234,246.380	21 Feb 24		1.0000		0.00	234,246.38	234,246.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-770.660	22 Feb 24		1.0000		0.00	770.66	770.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,123,358.310	22 Feb 24		1.0000		0.00	4,123,358.31	4,123,358.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-67,934.010	22 Feb 24		1.0000		0.00	67,934.01	67,934.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-200,839.170	22 Feb 24		1.0000		0.00	200,839.17	200,839.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-128,702.830	23 Feb 24		1.0000		0.00	128,702.83	128,702.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-969,587.190	23 Feb 24		1.0000		0.00	969,587.19	969,587.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-756.080	23 Feb 24		1.0000		0.00	756.08	756.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-883,369.980	23 Feb 24		1.0000		0.00	883,369.98	883,369.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-101,772.480	23 Feb 24		1.0000		0.00	101,772.48	101,772.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-492,777.430	26 Feb 24		1.0000		0.00	492,777.43	492,777.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-19,053.120	27 Feb 24		1.0000		0.00	19,053.12	19,053.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,399.780	27 Feb 24		1.0000		0.00	2,399.78	2,399.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,603,051.040	27 Feb 24		1.0000		0.00	5,603,051.04	5,603,051.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,864,355.340	27 Feb 24		1.0000		0.00	2,864,355.34	2,864,355.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-71,581.980	27 Feb 24		1.0000		0.00	71,581.98	71,581.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-74,094.200	27 Feb 24		1.0000		0.00	74,094.20	74,094.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,196,873.150	28 Feb 24		1.0000		0.00	4,196,873.15	4,196,873.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,167.730	28 Feb 24		1.0000		0.00	10,167.73	10,167.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-74,549.470	28 Feb 24		1.0000		0.00	74,549.47	74,549.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,543,249.370	29 Feb 24		1.0000		0.00	1,543,249.37	1,543,249.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,455,676.640	1 Mar 24		1.0000		0.00	5,455,676.64	5,455,676.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-364,737.000	1 Mar 24		1.0000		0.00	364,737.00	364,737.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,005.620	4 Mar 24		1.0000		0.00	9,005.62	9,005.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,959,206.270	4 Mar 24		1.0000		0.00	1,959,206.27	1,959,206.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,344,635.230	4 Mar 24		1.0000		0.00	18,344,635.23	18,344,635.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-72,037.710	5 Mar 24		1.0000		0.00	72,037.71	72,037.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-680,845.520	5 Mar 24		1.0000		0.00	680,845.52	680,845.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-136,600.330	5 Mar 24		1.0000		0.00	136,600.33	136,600.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,093.750	7 Mar 24		1.0000		0.00	68,093.75	68,093.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-145,500.000	7 Mar 24		1.0000		0.00	145,500.00	145,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,561,570.560	8 Mar 24		1.0000		0.00	1,561,570.56	1,561,570.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-328,815.040	8 Mar 24		1.0000		0.00	328,815.04	328,815.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,356,290.760	11 Mar 24		1.0000		0.00	5,356,290.76	5,356,290.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,723.590	11 Mar 24		1.0000		0.00	3,723.59	3,723.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-4,651.370	11 Mar 24		1.0000		0.00	4,651.37	4,651.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-67,343.750	12 Mar 24		1.0000		0.00	67,343.75	67,343.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,708,943.450	12 Mar 24		1.0000		0.00	4,708,943.45	4,708,943.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,363.000	12 Mar 24		1.0000		0.00	33,363.00	33,363.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-912,687.040	12 Mar 24		1.0000		0.00	912,687.04	912,687.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,581,023.510	12 Mar 24		1.0000		0.00	2,581,023.51	2,581,023.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-44,231.330	12 Mar 24		1.0000		0.00	44,231.33	44,231.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-141,845.370	13 Mar 24		1.0000		0.00	141,845.37	141,845.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,485,018.470	13 Mar 24		1.0000		0.00	1,485,018.47	1,485,018.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,174,100.540	13 Mar 24		1.0000		0.00	3,174,100.54	3,174,100.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,731.650	13 Mar 24		1.0000		0.00	37,731.65	37,731.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-40,278.650	13 Mar 24		1.0000		0.00	40,278.65	40,278.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-38,839.350	13 Mar 24		1.0000		0.00	38,839.35	38,839.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,406.250	14 Mar 24		1.0000		0.00	2,406.25	2,406.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,932,374.520	14 Mar 24		1.0000		0.00	2,932,374.52	2,932,374.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-48,954.610	14 Mar 24		1.0000		0.00	48,954.61	48,954.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-232,338.790	14 Mar 24		1.0000		0.00	232,338.79	232,338.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,088,235.810	15 Mar 24		1.0000		0.00	1,088,235.81	1,088,235.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,912,360.940	15 Mar 24		1.0000		0.00	1,912,360.94	1,912,360.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-154,638.730	15 Mar 24		1.0000		0.00	154,638.73	154,638.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-233,197.640	15 Mar 24		1.0000		0.00	233,197.64	233,197.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-51,418.710	18 Mar 24		1.0000		0.00	51,418.71	51,418.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-569,680.270	18 Mar 24		1.0000		0.00	569,680.27	569,680.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-328,730.430	18 Mar 24		1.0000		0.00	328,730.43	328,730.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,013,406.550	18 Mar 24		1.0000		0.00	3,013,406.55	3,013,406.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,387,614.010	18 Mar 24		1.0000		0.00	1,387,614.01	1,387,614.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,902.590	18 Mar 24		1.0000		0.00	50,902.59	50,902.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-397,020.810	18 Mar 24		1.0000		0.00	397,020.81	397,020.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,828.130	19 Mar 24		1.0000		0.00	5,828.13	5,828.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,172,628.360	19 Mar 24		1.0000		0.00	2,172,628.36	2,172,628.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-137,599.460	19 Mar 24		1.0000		0.00	137,599.46	137,599.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,244.840	19 Mar 24		1.0000		0.00	25,244.84	25,244.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-44,494.320	19 Mar 24		1.0000		0.00	44,494.32	44,494.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	19 Mar 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-105,259.490	21 Mar 24		1.0000		0.00	105,259.49	105,259.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,208.740	22 Mar 24		1.0000		0.00	2,208.74	2,208.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,500,000.000	22 Mar 24		1.0000		0.00	1,500,000.00	1,500,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,280,049.560	22 Mar 24		1.0000		0.00	1,280,049.56	1,280,049.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,686,141.590	25 Mar 24		1.0000		0.00	3,686,141.59	3,686,141.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,383,053.020	26 Mar 24		1.0000		0.00	2,383,053.02	2,383,053.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,644.680	26 Mar 24		1.0000		0.00	27,644.68	27,644.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-142,994.620	26 Mar 24		1.0000		0.00	142,994.62	142,994.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-62,145.360	26 Mar 24		1.0000		0.00	62,145.36	62,145.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-87,057.610	26 Mar 24		1.0000		0.00	87,057.61	87,057.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,156.250	28 Mar 24		1.0000		0.00	5,156.25	5,156.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-7,006,694.010	28 Mar 24		1.0000		0.00	7,006,694.01	7,006,694.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,392,407.690	28 Mar 24		1.0000		0.00	2,392,407.69	2,392,407.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,919,884.700	28 Mar 24		1.0000		0.00	11,919,884.70	11,919,884.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,914,716.800	1 Apr 24		1.0000		0.00	3,914,716.80	3,914,716.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-65,382.000	1 Apr 24		1.0000		0.00	65,382.00	65,382.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-19,517,875.170	1 Apr 24		1.0000		0.00	19,517,875.17	19,517,875.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-166,906.840	1 Apr 24		1.0000		0.00	166,906.84	166,906.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,476.910	1 Apr 24		1.0000		0.00	11,476.91	11,476.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,167.560	2 Apr 24		1.0000		0.00	25,167.56	25,167.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-116,155.130	2 Apr 24		1.0000		0.00	116,155.13	116,155.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,245,208.390	2 Apr 24		1.0000		0.00	1,245,208.39	1,245,208.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-203,356.000	2 Apr 24		1.0000		0.00	203,356.00	203,356.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-188,900.620	2 Apr 24		1.0000		0.00	188,900.62	188,900.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-198,667.260	2 Apr 24		1.0000		0.00	198,667.26	198,667.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,737,435.520	2 Apr 24		1.0000		0.00	9,737,435.52	9,737,435.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,629,038.000	3 Apr 24		1.0000		0.00	1,629,038.00	1,629,038.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,325.910	3 Apr 24		1.0000		0.00	1,325.91	1,325.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-626,420.730	3 Apr 24		1.0000		0.00	626,420.73	626,420.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,842,122.390	3 Apr 24		1.0000		0.00	3,842,122.39	3,842,122.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-38.600	4 Apr 24		1.0000		0.00	38.60	38.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4.100	4 Apr 24		1.0000		0.00	4.10	4.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21.670	4 Apr 24		1.0000		0.00	21.67	21.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4.960	4 Apr 24		1.0000		0.00	4.96	4.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,333.220	4 Apr 24		1.0000		0.00	26,333.22	26,333.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,679,387.320	4 Apr 24		1.0000		0.00	1,679,387.32	1,679,387.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-235,303.660	5 Apr 24		1.0000		0.00	235,303.66	235,303.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,058,886.770	5 Apr 24		1.0000		0.00	1,058,886.77	1,058,886.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-52,931.310	8 Apr 24		1.0000		0.00	52,931.31	52,931.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-202,506.400	8 Apr 24		1.0000		0.00	202,506.40	202,506.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,221,523.650	8 Apr 24		1.0000		0.00	5,221,523.65	5,221,523.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-22,440.000	9 Apr 24		1.0000		0.00	22,440.00	22,440.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-169,218.750	9 Apr 24		1.0000		0.00	169,218.75	169,218.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-650,199.270	9 Apr 24		1.0000		0.00	650,199.27	650,199.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-69,275.030	9 Apr 24		1.0000		0.00	69,275.03	69,275.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,081,921.800	9 Apr 24		1.0000		0.00	2,081,921.80	2,081,921.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-85,500.000	10 Apr 24		1.0000		0.00	85,500.00	85,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-108,312.500	11 Apr 24		1.0000		0.00	108,312.50	108,312.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-463,921.860	11 Apr 24		1.0000		0.00	463,921.86	463,921.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-277,830.650	11 Apr 24		1.0000		0.00	277,830.65	277,830.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-162,960.590	11 Apr 24		1.0000		0.00	162,960.59	162,960.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-196,113.580	11 Apr 24		1.0000		0.00	196,113.58	196,113.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,934,604.850	11 Apr 24		1.0000		0.00	11,934,604.85	11,934,604.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-274,603.710	12 Apr 24		1.0000		0.00	274,603.71	274,603.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-226,573.100	12 Apr 24		1.0000		0.00	226,573.10	226,573.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-52,751.350	12 Apr 24		1.0000		0.00	52,751.35	52,751.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,472,576.260	12 Apr 24		1.0000		0.00	1,472,576.26	1,472,576.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-679,624.800	15 Apr 24		1.0000		0.00	679,624.80	679,624.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-38,033.130	16 Apr 24		1.0000		0.00	38,033.13	38,033.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-57,049.700	16 Apr 24		1.0000		0.00	57,049.70	57,049.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-597,691.330	16 Apr 24		1.0000		0.00	597,691.33	597,691.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-196,134.400	16 Apr 24		1.0000		0.00	196,134.40	196,134.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-695,178.660	16 Apr 24		1.0000		0.00	695,178.66	695,178.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,685,638.600	16 Apr 24		1.0000		0.00	9,685,638.60	9,685,638.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,421.870	17 Apr 24		1.0000		0.00	21,421.87	21,421.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-75,796.860	17 Apr 24		1.0000		0.00	75,796.86	75,796.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-213,684.590	17 Apr 24		1.0000		0.00	213,684.59	213,684.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-389,719.130	17 Apr 24		1.0000		0.00	389,719.13	389,719.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-103,339.780	17 Apr 24		1.0000		0.00	103,339.78	103,339.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	17 Apr 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,642,143.370	17 Apr 24		1.0000		0.00	1,642,143.37	1,642,143.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-172,369.090	18 Apr 24		1.0000		0.00	172,369.09	172,369.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-102,172.150	18 Apr 24		1.0000		0.00	102,172.15	102,172.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-165,421.070	18 Apr 24		1.0000		0.00	165,421.07	165,421.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,000,000.000	19 Apr 24		1.0000		0.00	10,000,000.00	10,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-150,028.080	19 Apr 24		1.0000		0.00	150,028.08	150,028.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-891,638.650	19 Apr 24		1.0000		0.00	891,638.65	891,638.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-48,569.250	19 Apr 24		1.0000		0.00	48,569.25	48,569.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-89,688,542.260	19 Apr 24		1.0000		0.00	89,688,542.26	89,688,542.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,454,184.490	22 Apr 24		1.0000		0.00	23,454,184.49	23,454,184.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,796,955.010	22 Apr 24		1.0000		0.00	1,796,955.01	1,796,955.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-384,082.470	22 Apr 24		1.0000		0.00	384,082.47	384,082.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,081,426.370	23 Apr 24		1.0000		0.00	6,081,426.37	6,081,426.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,516.790	23 Apr 24		1.0000		0.00	2,516.79	2,516.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,103,746.220	23 Apr 24		1.0000		0.00	37,103,746.22	37,103,746.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-528,653.450	23 Apr 24		1.0000		0.00	528,653.45	528,653.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-51,565,722.940	23 Apr 24		1.0000		0.00	51,565,722.94	51,565,722.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,581,355.250	24 Apr 24		1.0000		0.00	10,581,355.25	10,581,355.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,592.050	24 Apr 24		1.0000		0.00	11,592.05	11,592.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,537,765.900	24 Apr 24		1.0000		0.00	2,537,765.90	2,537,765.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,423,665.260	25 Apr 24		1.0000		0.00	4,423,665.26	4,423,665.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,498,120.130	25 Apr 24		1.0000		0.00	6,498,120.13	6,498,120.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-246,836.620	25 Apr 24		1.0000		0.00	246,836.62	246,836.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,120,793.100	25 Apr 24		1.0000		0.00	1,120,793.10	1,120,793.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-62,097.050	25 Apr 24		1.0000		0.00	62,097.05	62,097.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-126,036.260	25 Apr 24		1.0000		0.00	126,036.26	126,036.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,943,631.660	25 Apr 24		1.0000		0.00	5,943,631.66	5,943,631.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-30,304.170	26 Apr 24		1.0000		0.00	30,304.17	30,304.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,748,868.060	26 Apr 24		1.0000		0.00	9,748,868.06	9,748,868.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-90,715.130	26 Apr 24		1.0000		0.00	90,715.13	90,715.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-96,566.850	26 Apr 24		1.0000		0.00	96,566.85	96,566.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-6,842,557.300	29 Apr 24		1.0000		0.00	6,842,557.30	6,842,557.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-327,902.750	29 Apr 24		1.0000		0.00	327,902.75	327,902.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,333,670.060	30 Apr 24		1.0000		0.00	4,333,670.06	4,333,670.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-194,220.980	30 Apr 24		1.0000		0.00	194,220.98	194,220.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,350,564.540	30 Apr 24		1.0000		0.00	6,350,564.54	6,350,564.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,909,730.020	1 May 24		1.0000		0.00	8,909,730.02	8,909,730.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-438,553.000	1 May 24		1.0000		0.00	438,553.00	438,553.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-235,850.680	1 May 24		1.0000		0.00	235,850.68	235,850.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-131,725.110	1 May 24		1.0000		0.00	131,725.11	131,725.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,162,960.110	1 May 24		1.0000		0.00	7,162,960.11	7,162,960.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,374,256.150	2 May 24		1.0000		0.00	1,374,256.15	1,374,256.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,006,875.430	2 May 24		1.0000		0.00	2,006,875.43	2,006,875.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-154,973.920	2 May 24		1.0000		0.00	154,973.92	154,973.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,205,279.870	2 May 24		1.0000		0.00	12,205,279.87	12,205,279.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-95.870	3 May 24		1.0000		0.00	95.87	95.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-131,697.630	3 May 24		1.0000		0.00	131,697.63	131,697.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-162,998.990	3 May 24		1.0000		0.00	162,998.99	162,998.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,664,991.450	3 May 24		1.0000		0.00	1,664,991.45	1,664,991.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,498,279.100	6 May 24		1.0000		0.00	1,498,279.10	1,498,279.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,243,017.850	6 May 24		1.0000		0.00	5,243,017.85	5,243,017.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,867,244.240	7 May 24		1.0000		0.00	1,867,244.24	1,867,244.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-728,955.550	7 May 24		1.0000		0.00	728,955.55	728,955.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-594,543.390	8 May 24		1.0000		0.00	594,543.39	594,543.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-144,500.330	8 May 24		1.0000		0.00	144,500.33	144,500.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,287,166.120	9 May 24		1.0000		0.00	1,287,166.12	1,287,166.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-739,940.730	9 May 24		1.0000		0.00	739,940.73	739,940.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-52,701.530	9 May 24		1.0000		0.00	52,701.53	52,701.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,780.920	9 May 24		1.0000		0.00	32,780.92	32,780.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,521,708.720	9 May 24		1.0000		0.00	6,521,708.72	6,521,708.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-349,306.640	10 May 24		1.0000		0.00	349,306.64	349,306.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-353,480.850	10 May 24		1.0000		0.00	353,480.85	353,480.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,750,376.570	14 May 24		1.0000		0.00	10,750,376.57	10,750,376.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,517,193.020	14 May 24		1.0000		0.00	4,517,193.02	4,517,193.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-42,845.940	14 May 24		1.0000		0.00	42,845.94	42,845.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-300,468.630	14 May 24		1.0000		0.00	300,468.63	300,468.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,462,532.760	14 May 24		1.0000		0.00	3,462,532.76	3,462,532.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,042,377.760	15 May 24		1.0000		0.00	1,042,377.76	1,042,377.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-763,393.650	15 May 24		1.0000		0.00	763,393.65	763,393.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-118,419.100	15 May 24		1.0000		0.00	118,419.10	118,419.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-375,543.220	16 May 24		1.0000		0.00	375,543.22	375,543.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,218.750	17 May 24		1.0000		0.00	27,218.75	27,218.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,593.480	17 May 24		1.0000		0.00	43,593.48	43,593.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,613,511.100	17 May 24		1.0000		0.00	2,613,511.10	2,613,511.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-64,148.700	17 May 24		1.0000		0.00	64,148.70	64,148.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,799,248.820	17 May 24		1.0000		0.00	3,799,248.82	3,799,248.82	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-292,656.520	20 May 24		1.0000		0.00	292,656.52	292,656.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,312,773.780	20 May 24		1.0000		0.00	1,312,773.78	1,312,773.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,082.560	20 May 24		1.0000		0.00	14,082.56	14,082.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-360,835.150	20 May 24		1.0000		0.00	360,835.15	360,835.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	20 May 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,301,999.820	20 May 24		1.0000		0.00	4,301,999.82	4,301,999.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,520,556.350	21 May 24		1.0000		0.00	1,520,556.35	1,520,556.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,553.170	21 May 24		1.0000		0.00	1,553.17	1,553.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,356,516.110	21 May 24		1.0000		0.00	1,356,516.11	1,356,516.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,000.000	22 May 24		1.0000		0.00	68,000.00	68,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,048.700	22 May 24		1.0000		0.00	1,048.70	1,048.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-519,129.930	22 May 24		1.0000		0.00	519,129.93	519,129.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-973,480.420	23 May 24		1.0000		0.00	973,480.42	973,480.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,022,647.180	23 May 24		1.0000		0.00	2,022,647.18	2,022,647.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-195,395.000	23 May 24		1.0000		0.00	195,395.00	195,395.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-75,618.130	23 May 24		1.0000		0.00	75,618.13	75,618.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-16,285.690	23 May 24		1.0000		0.00	16,285.69	16,285.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-301,112.300	23 May 24		1.0000		0.00	301,112.30	301,112.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,390.620	23 May 24		1.0000		0.00	27,390.62	27,390.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-69,281.040	24 May 24		1.0000		0.00	69,281.04	69,281.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,504.920	24 May 24		1.0000		0.00	2,504.92	2,504.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-551,528.840	24 May 24		1.0000		0.00	551,528.84	551,528.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-103,922.440	24 May 24		1.0000		0.00	103,922.44	103,922.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,689.250	24 May 24		1.0000		0.00	68,689.25	68,689.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,994,112.150	24 May 24		1.0000		0.00	1,994,112.15	1,994,112.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,845.130	24 May 24		1.0000		0.00	13,845.13	13,845.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-185,237.030	28 May 24		1.0000		0.00	185,237.03	185,237.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,342.420	29 May 24		1.0000		0.00	43,342.42	43,342.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,589.790	29 May 24		1.0000		0.00	132,589.79	132,589.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-584,122.110	29 May 24		1.0000		0.00	584,122.11	584,122.11	0.00

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◆ 5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-88,615.640	29 May 24		1.0000		0.00	88,615.64	88,615.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-100,046.260	29 May 24		1.0000		0.00	100,046.26	100,046.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,103,308.820	29 May 24		1.0000		0.00	8,103,308.82	8,103,308.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,603.750	29 May 24		1.0000		0.00	29,603.75	29,603.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-730,210.690	30 May 24		1.0000		0.00	730,210.69	730,210.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-197,868.160	30 May 24		1.0000		0.00	197,868.16	197,868.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,839,977.580	30 May 24		1.0000		0.00	8,839,977.58	8,839,977.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,581,621.400	31 May 24		1.0000		0.00	4,581,621.40	4,581,621.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-393,697.130	3 Jun 24		1.0000		0.00	393,697.13	393,697.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,210,625.690	3 Jun 24		1.0000		0.00	12,210,625.69	12,210,625.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-66,823.950	4 Jun 24		1.0000		0.00	66,823.95	66,823.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-956,952.480	4 Jun 24		1.0000		0.00	956,952.48	956,952.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,188,994.330	5 Jun 24		1.0000		0.00	1,188,994.33	1,188,994.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,595.460	5 Jun 24		1.0000		0.00	5,595.46	5,595.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,084,812.500	7 Jun 24		1.0000		0.00	2,084,812.50	2,084,812.50	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,439.820	7 Jun 24		1.0000		0.00	1,439.82	1,439.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,237,821.520	7 Jun 24		1.0000		0.00	9,237,821.52	9,237,821.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-160,398.570	10 Jun 24		1.0000		0.00	160,398.57	160,398.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,348,859.370	10 Jun 24		1.0000		0.00	1,348,859.37	1,348,859.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,303.530	10 Jun 24		1.0000		0.00	10,303.53	10,303.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-158,960.360	10 Jun 24		1.0000		0.00	158,960.36	158,960.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-243,091.470	10 Jun 24		1.0000		0.00	243,091.47	243,091.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,319,241.180	10 Jun 24		1.0000		0.00	12,319,241.18	12,319,241.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-82,185.950	10 Jun 24		1.0000		0.00	82,185.95	82,185.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-59,718.540	11 Jun 24		1.0000		0.00	59,718.54	59,718.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,115,121.170	11 Jun 24		1.0000		0.00	1,115,121.17	1,115,121.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-122,465.620	11 Jun 24		1.0000		0.00	122,465.62	122,465.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,789.130	11 Jun 24		1.0000		0.00	58,789.13	58,789.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,109,034.930	11 Jun 24		1.0000		0.00	6,109,034.93	6,109,034.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-53,125.000	11 Jun 24		1.0000		0.00	53,125.00	53,125.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-208,878.160	13 Jun 24		1.0000		0.00	208,878.16	208,878.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,926,357.980	14 Jun 24		1.0000		0.00	2,926,357.98	2,926,357.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-728,007.030	14 Jun 24		1.0000		0.00	728,007.03	728,007.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-160,408.650	14 Jun 24		1.0000		0.00	160,408.65	160,408.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-318,335.070	14 Jun 24		1.0000		0.00	318,335.07	318,335.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,342.940	14 Jun 24		1.0000		0.00	13,342.94	13,342.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-146,676.370	14 Jun 24		1.0000		0.00	146,676.37	146,676.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-461,446.730	17 Jun 24		1.0000		0.00	461,446.73	461,446.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,370.980	17 Jun 24		1.0000		0.00	33,370.98	33,370.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-113,999.430	18 Jun 24		1.0000		0.00	113,999.43	113,999.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-554,468.200	18 Jun 24		1.0000		0.00	554,468.20	554,468.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,309,753.500	18 Jun 24		1.0000		0.00	2,309,753.50	2,309,753.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-38,249.820	18 Jun 24		1.0000		0.00	38,249.82	38,249.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-185,013.070	18 Jun 24		1.0000		0.00	185,013.07	185,013.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	18 Jun 24		1.0000		0.00	1.22	1.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-5,961,678.910	18 Jun 24		1.0000		0.00	5,961,678.91	5,961,678.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-63,375.000	18 Jun 24		1.0000		0.00	63,375.00	63,375.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-619,024.380	20 Jun 24		1.0000		0.00	619,024.38	619,024.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-748.970	21 Jun 24		1.0000		0.00	748.97	748.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,575.930	21 Jun 24		1.0000		0.00	37,575.93	37,575.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-748,034.280	21 Jun 24		1.0000		0.00	748,034.28	748,034.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,644.590	21 Jun 24		1.0000		0.00	8,644.59	8,644.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-143,280.770	21 Jun 24		1.0000		0.00	143,280.77	143,280.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,567,242.810	21 Jun 24		1.0000		0.00	5,567,242.81	5,567,242.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-375,182.980	24 Jun 24		1.0000		0.00	375,182.98	375,182.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,781,748.750	24 Jun 24		1.0000		0.00	2,781,748.75	2,781,748.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,285.350	24 Jun 24		1.0000		0.00	11,285.35	11,285.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-199,994.440	24 Jun 24		1.0000		0.00	199,994.44	199,994.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,239,676.850	25 Jun 24		1.0000		0.00	1,239,676.85	1,239,676.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-72,904.450	25 Jun 24		1.0000		0.00	72,904.45	72,904.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-775,801.700	26 Jun 24		1.0000		0.00	775,801.70	775,801.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,404,234.660	26 Jun 24		1.0000		0.00	1,404,234.66	1,404,234.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,575,812.900	26 Jun 24		1.0000		0.00	7,575,812.90	7,575,812.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-105,364.490	26 Jun 24		1.0000		0.00	105,364.49	105,364.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,542,675.330	26 Jun 24		1.0000		0.00	1,542,675.33	1,542,675.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,421.600	27 Jun 24		1.0000		0.00	5,421.60	5,421.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25.770	27 Jun 24		1.0000		0.00	25.77	25.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-128,343.750	27 Jun 24		1.0000		0.00	128,343.75	128,343.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-984,681.970	27 Jun 24		1.0000		0.00	984,681.97	984,681.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-325,658.000	27 Jun 24		1.0000		0.00	325,658.00	325,658.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-83,135.280	27 Jun 24		1.0000		0.00	83,135.28	83,135.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-192,254.500	27 Jun 24		1.0000		0.00	192,254.50	192,254.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,609,144.850	27 Jun 24		1.0000		0.00	7,609,144.85	7,609,144.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-106,468.750	27 Jun 24		1.0000		0.00	106,468.75	106,468.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-97,425.190	28 Jun 24		1.0000		0.00	97,425.19	97,425.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-253,615.280	28 Jun 24		1.0000		0.00	253,615.28	253,615.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,500,891.410	28 Jun 24		1.0000		0.00	3,500,891.41	3,500,891.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-163,519.230	28 Jun 24		1.0000		0.00	163,519.23	163,519.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,275.060	28 Jun 24		1.0000		0.00	15,275.06	15,275.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-74,953.200	1 Jul 24		1.0000		0.00	74,953.20	74,953.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,435,358.570	1 Jul 24		1.0000		0.00	2,435,358.57	2,435,358.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,488,293.140	1 Jul 24		1.0000		0.00	10,488,293.14	10,488,293.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-84,443.550	1 Jul 24		1.0000		0.00	84,443.55	84,443.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,092,908.870	1 Jul 24		1.0000		0.00	12,092,908.87	12,092,908.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-258,223.640	2 Jul 24		1.0000		0.00	258,223.64	258,223.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,124,865.360	2 Jul 24		1.0000		0.00	10,124,865.36	10,124,865.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-251,150.130	2 Jul 24		1.0000		0.00	251,150.13	251,150.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,425,526.540	2 Jul 24		1.0000		0.00	14,425,526.54	14,425,526.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,977,447.670	2 Jul 24		1.0000		0.00	1,977,447.67	1,977,447.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,985,693.200	5 Jul 24		1.0000		0.00	1,985,693.20	1,985,693.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-61,333.950	5 Jul 24		1.0000		0.00	61,333.95	61,333.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,518,919.280	5 Jul 24		1.0000		0.00	1,518,919.28	1,518,919.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,813.200	9 Jul 24		1.0000		0.00	1,813.20	1,813.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-195,540.790	9 Jul 24		1.0000		0.00	195,540.79	195,540.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,838.720	9 Jul 24		1.0000		0.00	9,838.72	9,838.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,374.040	10 Jul 24		1.0000		0.00	50,374.04	50,374.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-131,158.130	10 Jul 24		1.0000		0.00	131,158.13	131,158.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-49,818.700	10 Jul 24		1.0000		0.00	49,818.70	49,818.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,294.040	10 Jul 24		1.0000		0.00	94,294.04	94,294.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,861,384.210	10 Jul 24		1.0000		0.00	3,861,384.21	3,861,384.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,506.250	10 Jul 24		1.0000		0.00	9,506.25	9,506.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,833,031.140	11 Jul 24		1.0000		0.00	1,833,031.14	1,833,031.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,282,608.720	11 Jul 24		1.0000		0.00	4,282,608.72	4,282,608.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,720,090.290	12 Jul 24		1.0000		0.00	1,720,090.29	1,720,090.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,395,911.410	12 Jul 24		1.0000		0.00	2,395,911.41	2,395,911.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-11,859,634.470	12 Jul 24		1.0000		0.00	11,859,634.47	11,859,634.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-834,490.770	15 Jul 24		1.0000		0.00	834,490.77	834,490.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-211,045.180	16 Jul 24		1.0000		0.00	211,045.18	211,045.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,880,482.350	16 Jul 24		1.0000		0.00	5,880,482.35	5,880,482.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-57,250.000	16 Jul 24		1.0000		0.00	57,250.00	57,250.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-719.540	17 Jul 24		1.0000		0.00	719.54	719.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-53,039.830	18 Jul 24		1.0000		0.00	53,039.83	53,039.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-193,822.120	18 Jul 24		1.0000		0.00	193,822.12	193,822.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-521,879.690	19 Jul 24		1.0000		0.00	521,879.69	521,879.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-419,520.380	19 Jul 24		1.0000		0.00	419,520.38	419,520.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,170,683.260	19 Jul 24		1.0000		0.00	1,170,683.26	1,170,683.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,560,645.230	19 Jul 24		1.0000		0.00	12,560,645.23	12,560,645.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-928,758.740	19 Jul 24		1.0000		0.00	928,758.74	928,758.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161,143.930	19 Jul 24		1.0000		0.00	161,143.93	161,143.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	19 Jul 24		1.0000		0.00	1.22	1.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-7,755,700.360	19 Jul 24		1.0000		0.00	7,755,700.36	7,755,700.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-57,468.750	19 Jul 24		1.0000		0.00	57,468.75	57,468.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,233,232.190	22 Jul 24		1.0000		0.00	1,233,232.19	1,233,232.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-879,756.140	22 Jul 24		1.0000		0.00	879,756.14	879,756.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-138,606.550	22 Jul 24		1.0000		0.00	138,606.55	138,606.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-86,245.330	22 Jul 24		1.0000		0.00	86,245.33	86,245.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-695,301.700	22 Jul 24		1.0000		0.00	695,301.70	695,301.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,004.900	23 Jul 24		1.0000		0.00	33,004.90	33,004.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,975,997.490	23 Jul 24		1.0000		0.00	2,975,997.49	2,975,997.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-120,926.040	23 Jul 24		1.0000		0.00	120,926.04	120,926.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-322,590.850	23 Jul 24		1.0000		0.00	322,590.85	322,590.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,783.490	24 Jul 24		1.0000		0.00	3,783.49	3,783.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,527,641.680	25 Jul 24		1.0000		0.00	1,527,641.68	1,527,641.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-606,743.380	25 Jul 24		1.0000		0.00	606,743.38	606,743.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-169,394.640	25 Jul 24		1.0000		0.00	169,394.64	169,394.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-10,939,132.790	25 Jul 24		1.0000		0.00	10,939,132.79	10,939,132.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-808,077.570	25 Jul 24		1.0000		0.00	808,077.57	808,077.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-577,806.330	26 Jul 24		1.0000		0.00	577,806.33	577,806.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,701,947.740	26 Jul 24		1.0000		0.00	1,701,947.74	1,701,947.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-35,950.090	26 Jul 24		1.0000		0.00	35,950.09	35,950.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-162,005.450	26 Jul 24		1.0000		0.00	162,005.45	162,005.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-522,586.830	29 Jul 24		1.0000		0.00	522,586.83	522,586.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-48,852.970	29 Jul 24		1.0000		0.00	48,852.97	48,852.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-91,572.180	29 Jul 24		1.0000		0.00	91,572.18	91,572.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-210,191.850	30 Jul 24		1.0000		0.00	210,191.85	210,191.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,484,978.700	31 Jul 24		1.0000		0.00	2,484,978.70	2,484,978.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-85,416.300	31 Jul 24		1.0000		0.00	85,416.30	85,416.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-629,605.000	31 Jul 24		1.0000		0.00	629,605.00	629,605.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,398,724.250	31 Jul 24		1.0000		0.00	1,398,724.25	1,398,724.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-936,230.380	31 Jul 24		1.0000		0.00	936,230.38	936,230.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-3,681,522.280	1 Aug 24		1.0000		0.00	3,681,522.28	3,681,522.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-427,409.980	1 Aug 24		1.0000		0.00	427,409.98	427,409.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-971,840.770	1 Aug 24		1.0000		0.00	971,840.77	971,840.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,552,060.120	1 Aug 24		1.0000		0.00	7,552,060.12	7,552,060.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,342,632.270	2 Aug 24		1.0000		0.00	2,342,632.27	2,342,632.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-336,764.950	2 Aug 24		1.0000		0.00	336,764.95	336,764.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,097,504.220	2 Aug 24		1.0000		0.00	12,097,504.22	12,097,504.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-210,165.920	5 Aug 24		1.0000		0.00	210,165.92	210,165.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-362,138.610	5 Aug 24		1.0000		0.00	362,138.61	362,138.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-598,529.610	5 Aug 24		1.0000		0.00	598,529.61	598,529.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-115,683.470	5 Aug 24		1.0000		0.00	115,683.47	115,683.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,468.750	6 Aug 24		1.0000		0.00	8,468.75	8,468.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,842.310	6 Aug 24		1.0000		0.00	27,842.31	27,842.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,638,568.460	6 Aug 24		1.0000		0.00	1,638,568.46	1,638,568.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-447,713.140	6 Aug 24		1.0000		0.00	447,713.14	447,713.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-158,747.750	6 Aug 24		1.0000		0.00	158,747.75	158,747.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-474,215.330	7 Aug 24		1.0000		0.00	474,215.33	474,215.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,294,818.960	7 Aug 24		1.0000		0.00	1,294,818.96	1,294,818.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-143,973.610	7 Aug 24		1.0000		0.00	143,973.61	143,973.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,926,061.400	7 Aug 24		1.0000		0.00	10,926,061.40	10,926,061.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-152,500.000	7 Aug 24		1.0000		0.00	152,500.00	152,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.540	8 Aug 24		1.0000		0.00	1.54	1.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-946.000	8 Aug 24		1.0000		0.00	946.00	946.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-251,358.070	8 Aug 24		1.0000		0.00	251,358.07	251,358.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,916,099.360	8 Aug 24		1.0000		0.00	8,916,099.36	8,916,099.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-967,770.500	8 Aug 24		1.0000		0.00	967,770.50	967,770.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,176,137.460	9 Aug 24		1.0000		0.00	3,176,137.46	3,176,137.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-53,549.050	9 Aug 24		1.0000		0.00	53,549.05	53,549.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,214.290	9 Aug 24		1.0000		0.00	94,214.29	94,214.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,960,207.950	9 Aug 24		1.0000		0.00	4,960,207.95	4,960,207.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-796,398.610	9 Aug 24		1.0000		0.00	796,398.61	796,398.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,372.500	9 Aug 24		1.0000		0.00	31,372.50	31,372.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,329.740	12 Aug 24		1.0000		0.00	3,329.74	3,329.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,227,772.810	12 Aug 24		1.0000		0.00	3,227,772.81	3,227,772.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,071,969.420	12 Aug 24		1.0000		0.00	2,071,969.42	2,071,969.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-101,474.850	12 Aug 24		1.0000		0.00	101,474.85	101,474.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-661,461.000	13 Aug 24		1.0000		0.00	661,461.00	661,461.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,384,757.040	13 Aug 24		1.0000		0.00	1,384,757.04	1,384,757.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,072.000	13 Aug 24		1.0000		0.00	9,072.00	9,072.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,000.350	13 Aug 24		1.0000		0.00	11,000.35	11,000.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,000,352.770	14 Aug 24		1.0000		0.00	2,000,352.77	2,000,352.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-866,568.970	14 Aug 24		1.0000		0.00	866,568.97	866,568.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-120,889.330	14 Aug 24		1.0000		0.00	120,889.33	120,889.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,949,229.810	14 Aug 24		1.0000		0.00	3,949,229.81	3,949,229.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,792,090.140	15 Aug 24		1.0000		0.00	1,792,090.14	1,792,090.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-2,062,682.890	15 Aug 24		1.0000		0.00	2,062,682.89	2,062,682.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161,184.650	15 Aug 24		1.0000		0.00	161,184.65	161,184.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,290,428.710	16 Aug 24		1.0000		0.00	8,290,428.71	8,290,428.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-166,922.480	16 Aug 24		1.0000		0.00	166,922.48	166,922.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,255,745.870	16 Aug 24		1.0000		0.00	1,255,745.87	1,255,745.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,840,446.320	16 Aug 24		1.0000		0.00	1,840,446.32	1,840,446.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-157,500.000	16 Aug 24		1.0000		0.00	157,500.00	157,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-83,893.900	19 Aug 24		1.0000		0.00	83,893.90	83,893.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-160,043.960	19 Aug 24		1.0000		0.00	160,043.96	160,043.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-789,998.180	19 Aug 24		1.0000		0.00	789,998.18	789,998.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,088.230	20 Aug 24		1.0000		0.00	1,088.23	1,088.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-222,001.050	20 Aug 24		1.0000		0.00	222,001.05	222,001.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-281,561.250	20 Aug 24		1.0000		0.00	281,561.25	281,561.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	20 Aug 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,395.770	21 Aug 24		1.0000		0.00	58,395.77	58,395.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-60,300.550	21 Aug 24		1.0000		0.00	60,300.55	60,300.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,378,426.460	22 Aug 24		1.0000		0.00	10,378,426.46	10,378,426.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,465,581.590	23 Aug 24		1.0000		0.00	8,465,581.59	8,465,581.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-239,677.940	23 Aug 24		1.0000		0.00	239,677.94	239,677.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161,883.490	23 Aug 24		1.0000		0.00	161,883.49	161,883.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-708,347.520	23 Aug 24		1.0000		0.00	708,347.52	708,347.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-46,095.980	23 Aug 24		1.0000		0.00	46,095.98	46,095.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-331,693.740	23 Aug 24		1.0000		0.00	331,693.74	331,693.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-74,140.150	23 Aug 24		1.0000		0.00	74,140.15	74,140.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-41,751.250	23 Aug 24		1.0000		0.00	41,751.25	41,751.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,236,534.680	27 Aug 24		1.0000		0.00	4,236,534.68	4,236,534.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,790,610.780	27 Aug 24		1.0000		0.00	1,790,610.78	1,790,610.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,980.170	27 Aug 24		1.0000		0.00	24,980.17	24,980.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-522,932.500	27 Aug 24		1.0000		0.00	522,932.50	522,932.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-122,563.430	27 Aug 24		1.0000		0.00	122,563.43	122,563.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-2,734,802.830	28 Aug 24		1.0000		0.00	2,734,802.83	2,734,802.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-717,147.290	28 Aug 24		1.0000		0.00	717,147.29	717,147.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,836.940	28 Aug 24		1.0000		0.00	13,836.94	13,836.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-446,963.240	28 Aug 24		1.0000		0.00	446,963.24	446,963.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,008.800	28 Aug 24		1.0000		0.00	50,008.80	50,008.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-687,616.050	29 Aug 24		1.0000		0.00	687,616.05	687,616.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,629,733.400	29 Aug 24		1.0000		0.00	1,629,733.40	1,629,733.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-38,138.230	29 Aug 24		1.0000		0.00	38,138.23	38,138.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,812.500	29 Aug 24		1.0000		0.00	14,812.50	14,812.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,692,527.570	30 Aug 24		1.0000		0.00	2,692,527.57	2,692,527.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-173,508.100	30 Aug 24		1.0000		0.00	173,508.10	173,508.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-221,448.000	30 Aug 24		1.0000		0.00	221,448.00	221,448.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-45,148.850	30 Aug 24		1.0000		0.00	45,148.85	45,148.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,323,540.230	30 Aug 24		1.0000		0.00	2,323,540.23	2,323,540.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,776.220	30 Aug 24		1.0000		0.00	58,776.22	58,776.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-34,562.500	30 Aug 24		1.0000		0.00	34,562.50	34,562.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,823,698.760	3 Sep 24		1.0000		0.00	3,823,698.76	3,823,698.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,740,443.570	3 Sep 24		1.0000		0.00	18,740,443.57	18,740,443.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-159,630.190	3 Sep 24		1.0000		0.00	159,630.19	159,630.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-178,492.000	4 Sep 24		1.0000		0.00	178,492.00	178,492.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,556.450	5 Sep 24		1.0000		0.00	58,556.45	58,556.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-215,983.110	6 Sep 24		1.0000		0.00	215,983.11	215,983.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-92.530	6 Sep 24		1.0000		0.00	92.53	92.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36.840	6 Sep 24		1.0000		0.00	36.84	36.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25.400	6 Sep 24		1.0000		0.00	25.40	25.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32.410	6 Sep 24		1.0000		0.00	32.41	32.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-837,752.630	6 Sep 24		1.0000		0.00	837,752.63	837,752.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,572.250	6 Sep 24		1.0000		0.00	17,572.25	17,572.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-223,830.790	6 Sep 24		1.0000		0.00	223,830.79	223,830.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,663.700	9 Sep 24		1.0000		0.00	3,663.70	3,663.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-385,728.340	9 Sep 24		1.0000		0.00	385,728.34	385,728.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-320,974.240	9 Sep 24		1.0000		0.00	320,974.24	320,974.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,821.100	9 Sep 24		1.0000		0.00	8,821.10	8,821.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-204,592.200	10 Sep 24		1.0000		0.00	204,592.20	204,592.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,512,891.150	10 Sep 24		1.0000		0.00	2,512,891.15	2,512,891.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,180,023.020	10 Sep 24		1.0000		0.00	3,180,023.02	3,180,023.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,135.340	10 Sep 24		1.0000		0.00	3,135.34	3,135.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,548,062.290	11 Sep 24		1.0000		0.00	3,548,062.29	3,548,062.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-716,267.420	12 Sep 24		1.0000		0.00	716,267.42	716,267.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-370,000.000	12 Sep 24		1.0000		0.00	370,000.00	370,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,555.100	12 Sep 24		1.0000		0.00	21,555.10	21,555.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,419,234.590	13 Sep 24		1.0000		0.00	4,419,234.59	4,419,234.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-439,642.900	13 Sep 24		1.0000		0.00	439,642.90	439,642.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-853,419.440	13 Sep 24		1.0000		0.00	853,419.44	853,419.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-41,836.940	13 Sep 24		1.0000		0.00	41,836.94	41,836.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-37,031.250	13 Sep 24		1.0000		0.00	37,031.25	37,031.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-80,377.220	16 Sep 24		1.0000		0.00	80,377.22	80,377.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-91,561.880	17 Sep 24		1.0000		0.00	91,561.88	91,561.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161.490	17 Sep 24		1.0000		0.00	161.49	161.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,932.610	18 Sep 24		1.0000		0.00	1,932.61	1,932.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,608,933.820	18 Sep 24		1.0000		0.00	1,608,933.82	1,608,933.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,159.070	18 Sep 24		1.0000		0.00	29,159.07	29,159.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-234,130.720	18 Sep 24		1.0000		0.00	234,130.72	234,130.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,094,242.970	18 Sep 24		1.0000		0.00	2,094,242.97	2,094,242.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,862,591.170	18 Sep 24		1.0000		0.00	1,862,591.17	1,862,591.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,695,878.610	19 Sep 24		1.0000		0.00	5,695,878.61	5,695,878.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,379,465.920	19 Sep 24		1.0000		0.00	4,379,465.92	4,379,465.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-81,829.540	19 Sep 24		1.0000		0.00	81,829.54	81,829.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-137,306.090	19 Sep 24		1.0000		0.00	137,306.09	137,306.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	19 Sep 24		1.0000		0.00	1.22	1.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-71,593.750	19 Sep 24		1.0000		0.00	71,593.75	71,593.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,176,518.250	20 Sep 24		1.0000		0.00	7,176,518.25	7,176,518.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,115,414.420	20 Sep 24		1.0000		0.00	1,115,414.42	1,115,414.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-893,775.750	20 Sep 24		1.0000		0.00	893,775.75	893,775.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-276,247.260	20 Sep 24		1.0000		0.00	276,247.26	276,247.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-79,000.000	20 Sep 24		1.0000		0.00	79,000.00	79,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-957,424.410	24 Sep 24		1.0000		0.00	957,424.41	957,424.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,175,379.400	24 Sep 24		1.0000		0.00	1,175,379.40	1,175,379.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-28,490.750	24 Sep 24		1.0000		0.00	28,490.75	28,490.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-901,639.210	25 Sep 24		1.0000		0.00	901,639.21	901,639.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-317,473.770	25 Sep 24		1.0000		0.00	317,473.77	317,473.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-131,390.100	25 Sep 24		1.0000		0.00	131,390.10	131,390.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,872,190.760	26 Sep 24		1.0000		0.00	4,872,190.76	4,872,190.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-204,387.000	26 Sep 24		1.0000		0.00	204,387.00	204,387.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-79,429.510	26 Sep 24		1.0000		0.00	79,429.51	79,429.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-298,481.640	26 Sep 24		1.0000		0.00	298,481.64	298,481.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-73,693.880	26 Sep 24		1.0000		0.00	73,693.88	73,693.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,406,585.050	26 Sep 24		1.0000		0.00	2,406,585.05	2,406,585.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-282,237.000	27 Sep 24		1.0000		0.00	282,237.00	282,237.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,113,981.170	27 Sep 24		1.0000		0.00	1,113,981.17	1,113,981.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-356,327.370	30 Sep 24		1.0000		0.00	356,327.37	356,327.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,790,961.960	30 Sep 24		1.0000		0.00	2,790,961.96	2,790,961.96	0.00
Total number of dispositions = 921							1,745,750,302.49	1,745,750,302.49	0.00
Total NT COLLECTIVE SHORT TERM INVT FD							3,564,127,424.25	3,564,127,424.25	0.00

Value of Interest in Registered Investment Companies**United States - USD**

MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	582,808.150	28 Dec 23	14.2300			0.00	8,293,360.02	8,293,360.02	0.00
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	1,503,865.070	28 Dec 23	14.2300			0.00	21,400,000.00	21,400,000.00	0.00
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	246,761.260	29 Aug 24	16.2100			0.00	4,000,000.00	4,000,000.00	0.00
Total number of acquisitions = 3							33,693,360.02	33,693,360.02	0.00
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-436,161.780	31 Oct 23		12.6100		0.00	5,881,786.92	5,500,000.00	-381,786.92

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-1,372,832.370	1 Dec 23		13.8400		0.00	18,513,101.90	19,000,000.00	486,898.10
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-1,478,873.240	31 Jan 24		14.2000		0.00	20,007,559.02	21,000,000.00	992,440.98
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-7,226,428.080	14 Feb 24		14.5300		0.00	97,765,773.55	105,000,000.00	7,234,226.45
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-742,240.220	29 Feb 24		14.8200		0.00	10,041,709.19	11,000,000.00	958,290.81
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-791,556.730	26 Mar 24		15.1600		0.00	10,708,908.35	12,000,000.00	1,291,091.65
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-815,394.650	31 May 24		15.3300		0.00	11,031,409.68	12,500,000.00	1,468,590.32
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-1,024,983.990	28 Jun 24		15.6100		0.00	13,866,927.28	16,000,000.00	2,133,072.72
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-449,370.880	30 Sep 24		16.6900		0.00	6,091,985.80	7,500,000.00	1,408,014.20
Total number of dispositions = 9							193,909,161.69	209,500,000.00	15,590,838.31
Total MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS							227,602,521.71	243,193,360.02	15,590,838.31

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part A
Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	201,909,811.360	15 Feb 24	1.0000			0.00	201,909,811.36	201,909,811.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 09-30-23 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0699

◆ 5% Report - Part A
Single Transactions in Excess of 5%

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

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NOTE: TRANSACTIONS ARE BASED ON THE 09-30-23 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	65,000.000	12 Feb 24	106.5972			0.00	69,288.18	69,288.18	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	70,000.000	13 Feb 24	104.6719			0.00	73,270.31	73,270.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	85,000.000	13 Feb 24	104.7578			0.00	89,044.14	89,044.14	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	13 Feb 24	104.7656			0.00	151,910.16	151,910.16	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	185,000.000	13 Feb 24	104.7813			0.00	193,845.31	193,845.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	13 Feb 24	105.0938			0.00	52,546.88	52,546.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	65,000.000	14 Feb 24	105.1719			0.00	68,361.72	68,361.72	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	100,000.000	14 Feb 24	104.6875			0.00	104,687.50	104,687.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	140,000.000	14 Feb 24	105.0234			0.00	147,032.81	147,032.81	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	95,000.000	14 Feb 24	105.2813			0.00	100,017.19	100,017.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	120,000.000	14 Feb 24	105.1719			0.00	126,206.25	126,206.25	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	15 Feb 24	105.4531			0.00	121,271.09	121,271.09	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	100,000.000	15 Feb 24	105.4531			0.00	105,453.13	105,453.13	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	40,000.000	15 Feb 24	105.4531			0.00	42,181.25	42,181.25	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	65,000.000	15 Feb 24	105.4531			0.00	68,544.53	68,544.53	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	15 Feb 24	105.3281			0.00	110,594.53	110,594.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	15 Feb 24	105.8594			0.00	158,789.06	158,789.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	300,000.000	15 Feb 24	105.5156			0.00	316,546.88	316,546.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	65,000.000	20 Feb 24	105.0000			0.00	68,250.00	68,250.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	20 Feb 24	105.2266			0.00	121,010.55	121,010.55	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	255,000.000	20 Feb 24	105.2383			0.00	268,357.62	268,357.62	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	6,618,000.000	20 Feb 24	105.3281			0.00	6,970,615.31	6,970,615.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	21 Feb 24	104.2500			0.00	52,125.00	52,125.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	629,000.000	21 Feb 24	104.3555			0.00	656,395.90	656,395.90	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	21 Feb 24	104.3203			0.00	52,160.16	52,160.16	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	95,000.000	21 Feb 24	104.7969			0.00	99,557.03	99,557.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	75,000.000	21 Feb 24	104.7188			0.00	78,539.06	78,539.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	595,000.000	21 Feb 24	104.9688			0.00	624,564.06	624,564.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,805,000.000	21 Feb 24	104.9648			0.00	1,894,615.43	1,894,615.43	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	8,580,000.000	22 Feb 24	104.6719			0.00	8,980,846.88	8,980,846.88	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	22 Feb 24	104.5391			0.00	109,766.02	109,766.02	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	360,000.000	22 Feb 24	104.8320			0.00	377,395.31	377,395.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	85,000.000	22 Feb 24	104.8359			0.00	89,110.55	89,110.55	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	470,000.000	22 Feb 24	104.8906			0.00	492,985.94	492,985.94	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	21,466,000.000	22 Feb 24	104.8281			0.00	22,502,405.31	22,502,405.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	160,000.000	23 Feb 24	106.3125			0.00	170,100.00	170,100.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	830,000.000	23 Feb 24	106.3555			0.00	882,750.39	882,750.39	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	23 Feb 24	106.3750			0.00	159,562.50	159,562.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,075,000.000	23 Feb 24	106.1797			0.00	1,141,431.65	1,141,431.65	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,880,000.000	26 Feb 24	105.9102			0.00	1,991,110.94	1,991,110.94	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	125,000.000	26 Feb 24	105.8359			0.00	132,294.92	132,294.92	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	220,000.000	26 Feb 24	105.6797			0.00	232,495.31	232,495.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	855,000.000	26 Feb 24	105.8828			0.00	905,298.05	905,298.05	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	60,000.000	27 Feb 24	105.5313			0.00	63,318.75	63,318.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	2,220,000.000	28 Feb 24	105.6797			0.00	2,346,089.06	2,346,089.06	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	885,000.000	29 Feb 24	106.2813			0.00	940,589.06	940,589.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	140,000.000	29 Feb 24	106.4063			0.00	148,968.75	148,968.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	210,000.000	29 Feb 24	106.2461			0.00	223,116.80	223,116.80	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	370,000.000	29 Feb 24	106.1328			0.00	392,691.41	392,691.41	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	515,000.000	1 Mar 24	107.0313			0.00	551,210.94	551,210.94	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	235,000.000	1 Mar 24	107.0625			0.00	251,596.88	251,596.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	435,000.000	1 Mar 24	107.0000			0.00	465,450.00	465,450.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	1 Mar 24	107.0313			0.00	187,304.69	187,304.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	335,000.000	4 Mar 24	106.4141			0.00	356,487.11	356,487.11	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	135,000.000	4 Mar 24	106.5781			0.00	143,880.47	143,880.47	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	4 Mar 24	106.3438			0.00	186,101.56	186,101.56	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	215,000.000	4 Mar 24	106.5977			0.00	229,184.96	229,184.96	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	235,000.000	4 Mar 24	106.4688			0.00	250,201.56	250,201.56	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	290,000.000	4 Mar 24	106.4688			0.00	308,759.38	308,759.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	230,000.000	5 Mar 24	107.8828			0.00	248,130.47	248,130.47	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	950,000.000	5 Mar 24	107.7500			0.00	1,023,625.00	1,023,625.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	675,000.000	5 Mar 24	108.0156			0.00	729,105.47	729,105.47	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	5 Mar 24	107.8242			0.00	123,997.85	123,997.85	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	290,000.000	5 Mar 24	107.7500			0.00	312,475.00	312,475.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	60,000.000	5 Mar 24	107.7500			0.00	64,650.00	64,650.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	200,000.000	5 Mar 24	107.9375			0.00	215,875.00	215,875.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	6 Mar 24	108.6250			0.00	162,937.50	162,937.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	125,000.000	6 Mar 24	108.4297			0.00	135,537.11	135,537.11	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	6 Mar 24	108.5781			0.00	114,007.03	114,007.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	305,000.000	6 Mar 24	108.5313			0.00	331,020.31	331,020.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	695,000.000	6 Mar 24	108.4531			0.00	753,749.22	753,749.22	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	160,000.000	7 Mar 24	108.1250			0.00	173,000.00	173,000.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	220,000.000	7 Mar 24	108.9180			0.00	239,619.53	239,619.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	240,000.000	7 Mar 24	108.4375			0.00	260,250.00	260,250.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	130,000.000	7 Mar 24	108.4531			0.00	140,989.06	140,989.06	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	450,000.000	7 Mar 24	108.2188			0.00	486,984.38	486,984.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	500,000.000	8 Mar 24	108.3242			0.00	541,621.09	541,621.09	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	100,000.000	8 Mar 24	108.2813			0.00	108,281.25	108,281.25	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	315,000.000	11 Mar 24	108.0938			0.00	340,495.31	340,495.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	555,000.000	11 Mar 24	108.2500			0.00	600,787.50	600,787.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	11 Mar 24	108.1094			0.00	156,758.59	156,758.59	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	95,000.000	12 Mar 24	107.1172			0.00	101,761.33	101,761.33	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	325,000.000	12 Mar 24	107.2813			0.00	348,664.06	348,664.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	375,000.000	12 Mar 24	107.4609			0.00	402,978.52	402,978.52	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	460,000.000	12 Mar 24	107.2813			0.00	493,493.75	493,493.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	930,000.000	12 Mar 24	107.2813			0.00	997,715.63	997,715.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	12 Mar 24	107.5391			0.00	123,669.92	123,669.92	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	12 Mar 24	107.4375			0.00	188,015.63	188,015.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	70,000.000	13 Mar 24	106.7266			0.00	74,708.59	74,708.59	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	120,000.000	13 Mar 24	106.8047			0.00	128,165.63	128,165.63	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	110,000.000	13 Mar 24	106.7578			0.00	117,433.59	117,433.59	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	555,000.000	13 Mar 24	106.7422			0.00	592,419.14	592,419.14	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	400,000.000	13 Mar 24	106.8906			0.00	427,562.50	427,562.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	300,000.000	13 Mar 24	106.8203			0.00	320,460.94	320,460.94	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	14 Mar 24	105.3125			0.00	157,968.75	157,968.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	435,000.000	14 Mar 24	105.2305			0.00	457,752.54	457,752.54	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,195,000.000	14 Mar 24	105.1094			0.00	1,256,057.03	1,256,057.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	210,000.000	14 Mar 24	105.2188			0.00	220,959.37	220,959.37	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	265,000.000	14 Mar 24	105.2188			0.00	278,829.68	278,829.68	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	160,000.000	15 Mar 24	105.1641			0.00	168,262.50	168,262.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	645,000.000	15 Mar 24	105.2578			0.00	678,912.89	678,912.89	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	725,000.000	18 Mar 24	104.7422			0.00	759,380.86	759,380.86	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	385,000.000	18 Mar 24	104.8906			0.00	403,828.91	403,828.91	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	85,000.000	18 Mar 24	104.6406			0.00	88,944.53	88,944.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	765,000.000	19 Mar 24	105.1211			0.00	804,176.37	804,176.37	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	435,000.000	19 Mar 24	104.9141			0.00	456,376.17	456,376.17	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	110,000.000	19 Mar 24	105.1016			0.00	115,611.72	115,611.72	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	690,000.000	19 Mar 24	105.0313			0.00	724,715.63	724,715.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	19 Mar 24	105.0625			0.00	152,340.63	152,340.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	20 Mar 24	104.8164			0.00	188,669.53	188,669.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	155,000.000	20 Mar 24	105.2734			0.00	163,173.83	163,173.83	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	21 Mar 24	105.3047			0.00	189,548.44	189,548.44	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	85,000.000	21 Mar 24	104.7891			0.00	89,070.70	89,070.70	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	285,000.000	21 Mar 24	104.7422			0.00	298,515.23	298,515.23	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	40,000.000	21 Mar 24	105.0078			0.00	42,003.13	42,003.13	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	220,000.000	21 Mar 24	104.8672			0.00	230,707.81	230,707.81	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	745,000.000	21 Mar 24	104.9609			0.00	781,958.99	781,958.99	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	265,000.000	22 Mar 24	105.9922			0.00	280,879.30	280,879.30	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	385,000.000	22 Mar 24	106.0391			0.00	408,250.39	408,250.39	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	135,000.000	25 Mar 24	105.5859			0.00	142,541.02	142,541.02	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	2,840,000.000	26 Mar 24	105.8633			0.00	3,006,517.19	3,006,517.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,855,000.000	27 Mar 24	106.7070			0.00	1,979,415.43	1,979,415.43	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	90,000.000	2 Apr 24	103.9766			0.00	93,578.91	93,578.91	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	755,000.000	2 Apr 24	104.0977			0.00	785,937.30	785,937.30	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	335,000.000	2 Apr 24	104.0391			0.00	348,530.86	348,530.86	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,185,000.000	3 Apr 24	103.9727			0.00	1,232,075.98	1,232,075.98	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	3 Apr 24	103.7148			0.00	181,500.98	181,500.98	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	270,000.000	3 Apr 24	103.9688			0.00	280,715.62	280,715.62	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,220,000.000	4 Apr 24	104.0469			0.00	1,269,371.88	1,269,371.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	735,000.000	4 Apr 24	104.0469			0.00	764,744.53	764,744.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	5 Apr 24	103.7422			0.00	150,426.17	150,426.17	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	240,000.000	8 Apr 24	103.2031			0.00	247,687.50	247,687.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	90,000.000	8 Apr 24	103.2813			0.00	92,953.13	92,953.13	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	8 Apr 24	103.2813			0.00	51,640.63	51,640.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	510,000.000	8 Apr 24	103.2148			0.00	526,395.70	526,395.70	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,185,000.000	8 Apr 24	103.2578			0.00	1,223,605.08	1,223,605.08	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	300,000.000	9 Apr 24	103.9531			0.00	311,859.38	311,859.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	230,000.000	9 Apr 24	104.2227			0.00	239,712.11	239,712.11	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	205,000.000	10 Apr 24	102.6875			0.00	210,509.38	210,509.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	210,000.000	10 Apr 24	102.7734			0.00	215,824.22	215,824.22	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	140,000.000	10 Apr 24	102.0391			0.00	142,854.69	142,854.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	120,000.000	10 Apr 24	102.1953			0.00	122,634.38	122,634.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	655,000.000	10 Apr 24	102.8984			0.00	673,984.77	673,984.77	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	295,000.000	10 Apr 24	102.1094			0.00	301,222.66	301,222.66	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	11 Apr 24	101.5625			0.00	116,796.88	116,796.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	190,000.000	11 Apr 24	101.5469			0.00	192,939.06	192,939.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	195,000.000	11 Apr 24	101.8672			0.00	198,641.02	198,641.02	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	11 Apr 24	101.3281			0.00	151,992.19	151,992.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	585,000.000	11 Apr 24	101.7188			0.00	595,054.69	595,054.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	80,000.000	11 Apr 24	101.3516			0.00	81,081.25	81,081.25	0.00

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U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	165,000.000	11 Apr 24	101.3281			0.00	167,191.41	167,191.41	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	410,000.000	12 Apr 24	102.2969			0.00	419,417.19	419,417.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	90,000.000	16 Apr 24	99.7852			0.00	89,806.64	89,806.64	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	155,000.000	17 Apr 24	100.4063			0.00	155,629.69	155,629.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	275,000.000	17 Apr 24	100.4258			0.00	276,170.90	276,170.90	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	315,000.000	17 Apr 24	100.7617			0.00	317,399.41	317,399.41	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	765,000.000	17 Apr 24	100.7578			0.00	770,797.27	770,797.27	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	18 Apr 24	100.1094			0.00	175,191.41	175,191.41	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	310,000.000	18 Apr 24	100.2500			0.00	310,775.00	310,775.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	375,000.000	19 Apr 24	100.6484			0.00	377,431.64	377,431.64	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	19 Apr 24	100.5664			0.00	181,019.53	181,019.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	23,000,000.000	19 Apr 24	100.4570			0.00	23,105,117.19	23,105,117.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	425,000.000	22 Apr 24	100.5781			0.00	427,457.03	427,457.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	385,000.000	23 Apr 24	100.7969			0.00	388,067.97	388,067.97	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	100,000.000	23 Apr 24	100.8359			0.00	100,835.94	100,835.94	0.00

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U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	80,000.000	24 Apr 24	99.5469			0.00	79,637.50	79,637.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	25 Apr 24	98.9453			0.00	49,472.66	49,472.66	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	220,000.000	25 Apr 24	98.9844			0.00	217,765.63	217,765.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	270,000.000	25 Apr 24	99.0313			0.00	267,384.38	267,384.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	175,000.000	26 Apr 24	99.4453			0.00	174,029.30	174,029.30	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	305,000.000	26 Apr 24	99.4688			0.00	303,379.69	303,379.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	26 Apr 24	99.4844			0.00	179,071.88	179,071.88	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	285,000.000	29 Apr 24	100.3438			0.00	285,979.69	285,979.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	30 Apr 24	99.4766			0.00	179,057.81	179,057.81	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	2,185,000.000	30 Apr 24	99.4805			0.00	2,173,648.24	2,173,648.24	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	30 Apr 24	99.5000			0.00	104,475.00	104,475.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	2,185,000.000	30 Apr 24	99.3477			0.00	2,170,746.29	2,170,746.29	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	290,000.000	1 May 24	99.8711			0.00	289,626.17	289,626.17	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	205,000.000	1 May 24	100.0078			0.00	205,016.02	205,016.02	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	230,000.000	2 May 24	100.4141			0.00	230,952.34	230,952.34	0.00

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U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	400,000.000	2 May 24	99.5938			0.00	398,375.00	398,375.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	6 May 24	101.6719			0.00	106,755.47	106,755.47	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,820,000.000	7 May 24	102.4570			0.00	1,864,717.97	1,864,717.97	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	660,000.000	7 May 24	102.6250			0.00	677,325.00	677,325.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	565,000.000	7 May 24	102.4453			0.00	578,816.01	578,816.01	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	7 May 24	102.3359			0.00	117,686.33	117,686.33	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	7 May 24	102.4531			0.00	148,557.03	148,557.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	350,000.000	8 May 24	102.0156			0.00	357,054.69	357,054.69	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,100,000.000	8 May 24	101.9219			0.00	1,121,140.63	1,121,140.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	115,000.000	8 May 24	102.0000			0.00	117,300.00	117,300.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	230,000.000	8 May 24	102.0898			0.00	234,806.64	234,806.64	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	35,000.000	9 May 24	101.5313			0.00	35,535.94	35,535.94	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	480,000.000	9 May 24	101.5313			0.00	487,350.00	487,350.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	130,000.000	9 May 24	101.5313			0.00	131,990.63	131,990.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	150,000.000	9 May 24	101.5313			0.00	152,296.88	152,296.88	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	225,000.000	9 May 24	101.5313			0.00	228,445.31	228,445.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	690,000.000	9 May 24	102.2813			0.00	705,740.63	705,740.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	380,000.000	9 May 24	101.4375			0.00	385,462.50	385,462.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	380,000.000	9 May 24	101.4219			0.00	385,403.13	385,403.13	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	140,000.000	9 May 24	101.5313			0.00	142,143.75	142,143.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	600,000.000	9 May 24	102.2305			0.00	613,382.81	613,382.81	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	2,652,000.000	27 Sep 24	110.7865			0.00	2,938,057.98	2,938,057.98	0.00
Total number of acquisitions = 202							141,209,766.76	141,209,766.76	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-75,000.000	13 Feb 24		104.6367		0.00	78,738.12	78,477.54	-260.58
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-285,000.000	14 Feb 24		105.3125		0.00	299,310.64	300,140.63	829.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	14 Feb 24		105.2656		0.00	99,770.21	100,002.34	232.13
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-330,000.000	14 Feb 24		105.3125		0.00	346,570.21	347,531.25	961.04
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	15 Feb 24		105.5703		0.00	100,119.15	100,291.80	172.65
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-140,000.000	15 Feb 24		105.4766		0.00	147,544.00	147,667.19	123.19
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-65,000.000	15 Feb 24		105.5859		0.00	68,502.57	68,630.86	128.29

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-45,000.000	15 Feb 24		105.8281		0.00	47,424.86	47,622.66	197.80
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-50,000.000	20 Feb 24		105.0586		0.00	52,663.83	52,529.30	-134.53
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-215,000.000	20 Feb 24		105.0781		0.00	226,454.48	225,917.97	-536.51
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-120,000.000	20 Feb 24		105.0156		0.00	126,393.20	126,018.75	-374.45
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-375,000.000	21 Feb 24		104.9219		0.00	394,397.03	393,457.03	-940.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,010,000.000	21 Feb 24		104.9414		0.00	1,062,242.68	1,059,908.20	-2,334.48
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-155,000.000	21 Feb 24		104.9219		0.00	163,017.44	162,628.91	-388.53
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-575,000.000	21 Feb 24		105.0938		0.00	604,742.12	604,289.06	-453.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-335,000.000	21 Feb 24		104.9219		0.00	352,328.02	351,488.28	-839.74
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-665,000.000	21 Feb 24		104.9219		0.00	699,397.41	697,730.47	-1,666.94
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-310,000.000	21 Feb 24		104.9219		0.00	326,034.88	325,257.81	-777.07
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-3,975,000.000	21 Feb 24		105.1172		0.00	4,180,608.55	4,178,408.20	-2,200.35
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-155,000.000	21 Feb 24		104.9219		0.00	163,017.44	162,628.91	-388.53
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-742,000.000	21 Feb 24		104.8906		0.00	780,380.26	778,288.44	-2,091.82
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-345,000.000	21 Feb 24		104.9219		0.00	362,845.27	361,980.47	-864.80

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-385,000.000	21 Feb 24		104.8750		0.00	404,914.29	403,768.75	-1,145.54
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,260,000.000	21 Feb 24		105.0273		0.00	1,325,174.03	1,323,344.53	-1,829.50
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-70,000.000	21 Feb 24		104.3828		0.00	73,620.78	73,067.97	-552.81
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	21 Feb 24		105.1094		0.00	120,948.42	120,875.78	-72.64
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-605,000.000	22 Feb 24		104.5938		0.00	633,976.15	632,792.19	-1,183.96
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-535,000.000	22 Feb 24		104.5938		0.00	560,623.53	559,576.56	-1,046.97
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	22 Feb 24		104.5234		0.00	230,536.78	229,951.56	-585.22
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-2,750,000.000	22 Feb 24		104.8281		0.00	2,881,709.75	2,882,773.44	1,063.69
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-380,000.000	22 Feb 24		104.5938		0.00	398,199.89	397,456.25	-743.64
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-24,740,000.000	22 Feb 24		104.8281		0.00	25,924,908.84	25,934,478.13	9,569.29
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-65,000.000	22 Feb 24		104.7344		0.00	68,113.14	68,077.34	-35.80
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-5,000.000	22 Feb 24		104.6563		0.00	5,239.47	5,232.81	-6.66
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-75,000.000	22 Feb 24		104.4453		0.00	78,592.08	78,333.98	-258.10
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,036,000.000	22 Feb 24		104.7188		0.00	1,085,618.66	1,084,886.25	-732.41
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-105,000.000	23 Feb 24		105.4688		0.00	111,093.82	110,742.19	-351.63

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-660,000.000	23 Feb 24		104.9688		0.00	698,303.99	692,793.75	-5,510.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-165,000.000	23 Feb 24		106.3281		0.00	174,576.00	175,441.41	865.41
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,205,000.000	23 Feb 24		106.1328		0.00	1,274,933.80	1,278,900.39	3,966.59
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-945,000.000	23 Feb 24		106.3203		0.00	999,844.35	1,004,726.95	4,882.60
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-400,000.000	26 Feb 24		105.8359		0.00	423,517.61	423,343.75	-173.86
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-310,000.000	26 Feb 24		105.6953		0.00	328,226.14	327,655.47	-570.67
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-150,000.000	26 Feb 24		105.8438		0.00	158,819.10	158,765.63	-53.47
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-405,000.000	26 Feb 24		105.6953		0.00	428,811.58	428,066.02	-745.56
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	26 Feb 24		105.9141		0.00	105,879.40	105,914.06	34.66
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-915,000.000	27 Feb 24		105.4922		0.00	968,697.23	965,253.52	-3,443.71
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-510,000.000	27 Feb 24		105.0859		0.00	539,929.61	535,938.28	-3,991.33
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-400,000.000	27 Feb 24		105.4375		0.00	423,474.20	421,750.00	-1,724.20
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-210,000.000	28 Feb 24		105.2344		0.00	221,944.44	220,992.19	-952.25
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-155,000.000	28 Feb 24		105.4688		0.00	163,816.13	163,476.56	-339.57
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-350,000.000	28 Feb 24		105.6953		0.00	369,907.40	369,933.59	26.19

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U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-480,000.000	28 Feb 24		105.3984		0.00	507,301.57	505,912.50	-1,389.07
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-125,000.000	28 Feb 24		105.1719		0.00	132,109.79	131,464.84	-644.95
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	28 Feb 24		105.3828		0.00	137,394.18	136,997.66	-396.52
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-650,000.000	28 Feb 24		105.5547		0.00	686,970.88	686,105.47	-865.41
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-215,000.000	28 Feb 24		105.7734		0.00	227,228.83	227,412.89	184.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	29 Feb 24		106.3438		0.00	122,230.07	122,295.31	65.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-120,000.000	29 Feb 24		106.2969		0.00	127,544.42	127,556.25	11.83
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	29 Feb 24		105.1875		0.00	106,287.02	105,187.50	-1,099.52
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-290,000.000	1 Mar 24		106.6719		0.00	309,015.10	309,348.44	333.34
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-105,000.000	1 Mar 24		107.0391		0.00	111,884.78	112,391.02	506.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	1 Mar 24		105.5156		0.00	122,540.47	121,342.97	-1,197.50
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-725,000.000	1 Mar 24		106.4531		0.00	772,537.76	771,785.16	-752.60
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-425,000.000	4 Mar 24		106.4961		0.00	452,567.83	452,608.40	40.57
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-265,000.000	4 Mar 24		106.4766		0.00	282,189.35	282,162.89	-26.46
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	4 Mar 24		106.5313		0.00	234,270.40	234,368.75	98.35

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U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,130,000.000	5 Mar 24		107.7500		0.00	1,217,800.59	1,217,575.00	-225.59
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-810,000.000	5 Mar 24		107.7109		0.00	872,936.71	872,458.59	-478.12
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-485,000.000	6 Mar 24		108.5703		0.00	524,929.66	526,566.02	1,636.36
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-210,000.000	7 Mar 24		108.4023		0.00	227,520.97	227,644.92	123.95
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-795,000.000	8 Mar 24		108.2813		0.00	861,273.59	860,835.94	-437.65
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,450,000.000	8 Mar 24		108.0000		0.00	1,570,876.37	1,566,000.00	-4,876.37
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	11 Mar 24		108.2539		0.00	108,181.42	108,253.91	72.49
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	12 Mar 24		107.4063		0.00	139,823.20	139,628.13	-195.07
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-25,000.000	12 Mar 24		107.3750		0.00	26,889.08	26,843.75	-45.33
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	12 Mar 24		107.2656		0.00	123,689.75	123,355.47	-334.28
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,515,000.000	12 Mar 24		107.3672		0.00	1,629,478.06	1,626,612.89	-2,865.17
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	12 Mar 24		107.4375		0.00	139,823.20	139,668.75	-154.45
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,255,000.000	12 Mar 24		107.8164		0.00	1,349,831.65	1,353,095.90	3,264.25
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,050,000.000	13 Mar 24		106.6953		0.00	1,122,390.41	1,120,300.78	-2,089.63
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-995,000.000	14 Mar 24		105.3984		0.00	1,051,528.43	1,048,714.45	-2,813.98

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-165,000.000	14 Mar 24		105.1484		0.00	174,374.06	173,494.92	-879.14
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,000,000.000	15 Mar 24		104.9883		0.00	1,055,033.17	1,049,882.81	-5,150.36
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-855,000.000	15 Mar 24		105.0938		0.00	902,053.35	898,551.56	-3,501.79
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-140,000.000	18 Mar 24		104.8594		0.00	146,805.06	146,803.13	-1.93
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-705,000.000	18 Mar 24		104.7734		0.00	739,268.32	738,652.73	-615.59
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	18 Mar 24		104.7852		0.00	115,346.83	115,263.67	-83.16
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-385,000.000	18 Mar 24		104.7578		0.00	403,713.90	403,317.58	-396.32
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-540,000.000	19 Mar 24		105.0859		0.00	567,244.32	567,464.06	219.74
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-520,000.000	19 Mar 24		105.0156		0.00	546,235.28	546,081.25	-154.03
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-345,000.000	19 Mar 24		105.0156		0.00	362,406.10	362,303.91	-102.19
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-125,000.000	19 Mar 24		105.1211		0.00	131,306.56	131,401.37	94.81
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-200,000.000	19 Mar 24		104.8906		0.00	210,090.49	209,781.25	-309.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-310,000.000	19 Mar 24		104.9063		0.00	325,640.26	325,209.38	-430.88
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	20 Mar 24		105.3359		0.00	231,070.44	231,739.06	668.62
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	20 Mar 24		105.2813		0.00	231,070.43	231,618.75	548.32

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-410,000.000	21 Mar 24		105.2305		0.00	430,250.65	431,444.92	1,194.27
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	21 Mar 24		104.9297		0.00	115,433.10	115,422.66	-10.44
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-295,000.000	21 Mar 24		105.2969		0.00	309,570.59	310,625.78	1,055.19
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-170,000.000	22 Mar 24		106.1680		0.00	179,255.78	180,485.55	1,229.77
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-300,000.000	22 Mar 24		105.9844		0.00	316,333.74	317,953.13	1,619.39
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-845,000.000	22 Mar 24		106.0000		0.00	891,006.70	895,700.00	4,693.30
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	25 Mar 24		105.5703		0.00	142,472.86	142,519.92	47.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-455,000.000	26 Mar 24		105.7188		0.00	481,639.55	481,020.31	-619.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-285,000.000	26 Mar 24		105.7969		0.00	301,686.31	301,521.09	-165.22
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-185,000.000	27 Mar 24		106.5938		0.00	194,696.31	197,198.44	2,502.13
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-185,000.000	27 Mar 24		106.3125		0.00	196,557.15	196,678.13	120.98
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-175,000.000	27 Mar 24		106.5547		0.00	185,932.43	186,470.70	538.27
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-625,000.000	27 Mar 24		106.2969		0.00	664,044.41	664,355.47	311.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	27 Mar 24		106.5938		0.00	142,075.68	143,901.56	1,825.88
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-225,000.000	28 Mar 24		106.7813		0.00	239,055.99	240,257.81	1,201.82

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-535,000.000	28 Mar 24		106.7969		0.00	568,422.01	571,363.28	2,941.27
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-820,000.000	28 Mar 24		106.7969		0.00	871,226.26	875,734.38	4,508.12
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-575,000.000	28 Mar 24		106.8828		0.00	610,920.86	614,576.17	3,655.31
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-285,000.000	1 Apr 24		104.9258		0.00	302,804.25	299,038.48	-3,765.77
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	1 Apr 24		104.8047		0.00	138,121.24	136,246.09	-1,875.15
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-160,000.000	1 Apr 24		104.8047		0.00	169,995.37	167,687.50	-2,307.87
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	2 Apr 24		103.9219		0.00	229,966.29	228,628.13	-1,338.16
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-355,000.000	2 Apr 24		104.2656		0.00	371,081.96	370,142.97	-938.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-280,000.000	2 Apr 24		103.6406		0.00	292,684.36	290,193.75	-2,490.61
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	2 Apr 24		103.8750		0.00	141,115.68	140,231.25	-884.43
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-310,000.000	2 Apr 24		104.2656		0.00	324,043.41	323,223.44	-819.97
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-195,000.000	2 Apr 24		104.0586		0.00	203,833.75	202,914.26	-919.49
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-975,000.000	3 Apr 24		103.9688		0.00	1,013,409.95	1,013,695.31	285.36
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-305,000.000	3 Apr 24		103.8672		0.00	319,163.37	316,794.92	-2,368.45
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-2,160,000.000	5 Apr 24		103.7969		0.00	2,246,669.10	2,242,012.50	-4,656.60

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◆ 5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-190,000.000	5 Apr 24		103.5547		0.00	197,623.67	196,753.91	-869.76
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	8 Apr 24		103.2109		0.00	139,440.88	139,334.77	-106.11
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,905,000.000	8 Apr 24		103.0078		0.00	1,967,665.76	1,962,298.82	-5,366.94
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-30,000.000	8 Apr 24		102.8672		0.00	30,986.86	30,860.16	-126.70
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-140,000.000	8 Apr 24		103.2813		0.00	144,605.36	144,593.75	-11.61
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-320,000.000	9 Apr 24		104.0938		0.00	333,024.30	333,100.00	75.70
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-240,000.000	10 Apr 24		101.9766		0.00	246,615.01	244,743.75	-1,871.26
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-585,000.000	10 Apr 24		102.2813		0.00	601,124.10	598,345.31	-2,778.79
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-60,000.000	10 Apr 24		101.7813		0.00	61,653.75	61,068.75	-585.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-380,000.000	11 Apr 24		101.7109		0.00	387,800.31	386,501.56	-1,298.75
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-125,000.000	11 Apr 24		101.4063		0.00	127,565.89	126,757.81	-808.08
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	11 Apr 24		101.4688		0.00	137,771.16	136,982.81	-788.35
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	11 Apr 24		101.8750		0.00	96,950.08	96,781.25	-168.83
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-850,000.000	11 Apr 24		101.2305		0.00	867,448.06	860,458.98	-6,989.08
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-90,000.000	11 Apr 24		101.3516		0.00	91,847.44	91,216.41	-631.03

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	12 Apr 24		102.1719		0.00	102,138.64	102,171.88	33.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	12 Apr 24		102.1719		0.00	102,138.64	102,171.88	33.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-275,000.000	12 Apr 24		102.5977		0.00	280,881.27	282,143.55	1,262.28
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	12 Apr 24		102.1719		0.00	102,138.64	102,171.88	33.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	12 Apr 24		102.4375		0.00	137,887.17	138,290.63	403.46
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-450,000.000	15 Apr 24		100.4219		0.00	459,623.89	451,898.44	-7,725.45
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	16 Apr 24		99.9141		0.00	94,913.57	94,918.36	4.79
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	17 Apr 24		100.4844		0.00	110,728.28	110,532.81	-195.47
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-750,000.000	17 Apr 24		100.5859		0.00	754,965.53	754,394.54	-570.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-445,000.000	17 Apr 24		100.7656		0.00	447,946.22	448,407.03	460.81
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-205,000.000	17 Apr 24		100.8359		0.00	206,357.24	206,713.67	356.43
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-230,000.000	18 Apr 24		100.1250		0.00	230,458.30	230,287.50	-170.80
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-255,000.000	18 Apr 24		100.6641		0.00	255,508.11	256,693.36	1,185.25
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	19 Apr 24		100.7266		0.00	141,269.03	135,980.86	-5,288.17
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-290,000.000	19 Apr 24		100.6563		0.00	291,803.31	291,903.13	99.82

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-205,000.000	19 Apr 24		100.5938		0.00	206,274.76	206,217.19	-57.57
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-60,000.000	19 Apr 24		100.7734		0.00	60,373.10	60,464.06	90.96
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-5,465,000.000	19 Apr 24		100.7109		0.00	5,528,890.27	5,503,852.73	-25,037.54
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-7,420,000.000	19 Apr 24		100.6250		0.00	7,506,745.80	7,466,375.00	-40,370.80
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-135,000.000	22 Apr 24		100.5781		0.00	141,269.03	135,780.47	-5,488.56
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-425,000.000	22 Apr 24		100.5156		0.00	427,457.03	427,191.41	-265.62
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	23 Apr 24		100.4414		0.00	115,925.67	115,507.62	-418.05
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-630,000.000	26 Apr 24		99.4531		0.00	627,601.91	626,554.69	-1,047.22
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-245,000.000	26 Apr 24		99.5898		0.00	244,067.41	243,995.12	-72.29
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-260,000.000	29 Apr 24		100.2031		0.00	259,516.71	260,528.13	1,011.42
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-190,000.000	29 Apr 24		100.0781		0.00	189,646.82	190,148.44	501.62
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-305,000.000	29 Apr 24		100.2031		0.00	304,433.06	305,619.53	1,186.47
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-800,000.000	30 Apr 24		99.3906		0.00	795,542.00	795,125.00	-417.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-595,000.000	30 Apr 24		99.5703		0.00	591,684.36	592,443.36	759.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-115,000.000	30 Apr 24		99.5391		0.00	114,359.16	114,469.92	110.76

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U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-185,000.000	30 Apr 24		99.5703		0.00	183,969.09	184,205.08	235.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-690,000.000	30 Apr 24		99.3594		0.00	686,154.98	685,579.69	-575.29
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,455,000.000	30 Apr 24		99.6875		0.00	1,446,892.01	1,450,453.13	3,561.12
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-205,000.000	1 May 24		99.9844		0.00	204,162.35	204,967.97	805.62
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-300,000.000	2 May 24		100.3281		0.00	299,053.82	300,984.38	1,930.56
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,210,000.000	2 May 24		99.8086		0.00	1,206,183.74	1,207,683.98	1,500.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-195,000.000	6 May 24		101.8516		0.00	195,025.76	198,610.55	3,584.79
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-255,000.000	6 May 24		101.8867		0.00	255,033.69	259,811.13	4,777.44
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-185,000.000	6 May 24		101.7813		0.00	185,024.44	188,295.31	3,270.87
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-120,000.000	7 May 24		102.6250		0.00	122,981.02	123,150.00	168.98
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,780,000.000	7 May 24		102.3750		0.00	1,824,218.51	1,822,275.00	-1,943.51
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-195,000.000	7 May 24		102.6172		0.00	199,844.16	200,103.52	259.36
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,210,000.000	7 May 24		102.4375		0.00	1,240,058.65	1,239,493.75	-564.90
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-710,000.000	7 May 24		102.4375		0.00	718,300.47	727,306.25	9,005.78
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-495,000.000	8 May 24		101.8672		0.00	504,735.08	504,242.58	-492.50

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-710,000.000	8 May 24		101.8281		0.00	723,963.45	722,979.69	-983.76
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	8 May 24		101.9375		0.00	132,556.69	132,518.75	-37.94
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-105,000.000	8 May 24		101.9063		0.00	107,065.02	107,001.56	-63.46
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-235,000.000	9 May 24		102.3828		0.00	239,267.13	240,599.61	1,332.48
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-150,000.000	9 May 24		102.1875		0.00	152,723.70	153,281.25	557.55
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	9 May 24		102.2656		0.00	96,725.01	97,152.34	427.33
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-2,475,000.000	10 May 24		101.8281		0.00	2,519,941.07	2,520,246.09	305.02
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-610,000.000	13 May 24		101.9688		0.00	621,076.39	622,009.38	932.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-6,050,000.000	14 May 24		102.0442		0.00	6,120,729.40	6,173,673.62	52,944.22
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-6,050,000.000	14 May 24		102.3750		0.00	6,120,729.39	6,193,687.50	72,958.11
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-2,652,000.000	27 Sep 24		110.7500		0.00	2,938,057.98	2,937,090.00	-967.98
Total number of dispositions = 198							141,209,766.76	141,223,455.59	13,688.83
Total UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053							282,419,533.52	282,433,222.35	13,688.83

Value of Interest in Common/Collective Trusts**United States - USD**

NT COLLECTIVE SHORT TERM INVT FD	1,198,835.820	2 Oct 23	1.0000			0.00	1,198,835.82	1,198,835.82	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	6,163,979.400	2 Oct 23	1.0000			0.00	6,163,979.40	6,163,979.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	359,714.540	2 Oct 23	1.0000			0.00	359,714.54	359,714.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,231,805.410	2 Oct 23	1.0000			0.00	1,231,805.41	1,231,805.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,682.190	2 Oct 23	1.0000			0.00	30,682.19	30,682.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,044.000	2 Oct 23	1.0000			0.00	1,044.00	1,044.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,000,680.030	2 Oct 23	1.0000			0.00	1,000,680.03	1,000,680.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	502,031.220	2 Oct 23	1.0000			0.00	502,031.22	502,031.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,864,726.050	3 Oct 23	1.0000			0.00	13,864,726.05	13,864,726.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	393,959.330	3 Oct 23	1.0000			0.00	393,959.33	393,959.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	223,632.670	3 Oct 23	1.0000			0.00	223,632.67	223,632.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,446.570	4 Oct 23	1.0000			0.00	2,446.57	2,446.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,404.120	4 Oct 23	1.0000			0.00	7,404.12	7,404.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,084.450	4 Oct 23	1.0000			0.00	1,084.45	1,084.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.500	4 Oct 23	1.0000			0.00	0.50	0.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.250	4 Oct 23	1.0000			0.00	1.25	1.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	635.330	4 Oct 23	1.0000			0.00	635.33	635.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.500	4 Oct 23	1.0000			0.00	0.50	0.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	753.820	4 Oct 23	1.0000			0.00	753.82	753.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,464.080	4 Oct 23	1.0000			0.00	5,464.08	5,464.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	43,380.980	4 Oct 23	1.0000			0.00	43,380.98	43,380.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	380,337.550	4 Oct 23	1.0000			0.00	380,337.55	380,337.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	995.370	4 Oct 23	1.0000			0.00	995.37	995.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,239.150	4 Oct 23	1.0000			0.00	3,239.15	3,239.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,687.470	4 Oct 23	1.0000			0.00	1,687.47	1,687.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	95,242.150	4 Oct 23	1.0000			0.00	95,242.15	95,242.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	5.900	4 Oct 23	1.0000			0.00	5.90	5.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,261.200	4 Oct 23	1.0000			0.00	1,261.20	1,261.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,423.720	4 Oct 23	1.0000			0.00	23,423.72	23,423.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	3.340	4 Oct 23	1.0000			0.00	3.34	3.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	217,666.480	4 Oct 23	1.0000			0.00	217,666.48	217,666.48	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	788.670	4 Oct 23	1.0000			0.00	788.67	788.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,797.560	4 Oct 23	1.0000			0.00	37,797.56	37,797.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,621.940	4 Oct 23	1.0000			0.00	3,621.94	3,621.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	13.500	4 Oct 23	1.0000			0.00	13.50	13.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	140.950	4 Oct 23	1.0000			0.00	140.95	140.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,728.130	5 Oct 23	1.0000			0.00	26,728.13	26,728.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,838,599.320	5 Oct 23	1.0000			0.00	2,838,599.32	2,838,599.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,844.100	5 Oct 23	1.0000			0.00	5,844.10	5,844.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	225,135.720	5 Oct 23	1.0000			0.00	225,135.72	225,135.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,421.880	5 Oct 23	1.0000			0.00	58,421.88	58,421.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	78,542.390	5 Oct 23	1.0000			0.00	78,542.39	78,542.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,541.710	5 Oct 23	1.0000			0.00	50,541.71	50,541.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	180,761.200	6 Oct 23	1.0000			0.00	180,761.20	180,761.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.200	6 Oct 23	1.0000			0.00	4.20	4.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,742,744.300	6 Oct 23	1.0000			0.00	12,742,744.30	12,742,744.30	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	129,861.900	6 Oct 23	1.0000			0.00	129,861.90	129,861.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,452.510	6 Oct 23	1.0000			0.00	31,452.51	31,452.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	125,993.750	10 Oct 23	1.0000			0.00	125,993.75	125,993.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,737,600.300	10 Oct 23	1.0000			0.00	13,737,600.30	13,737,600.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	55,258.650	10 Oct 23	1.0000			0.00	55,258.65	55,258.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	111,763.130	10 Oct 23	1.0000			0.00	111,763.13	111,763.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,102,069.390	10 Oct 23	1.0000			0.00	3,102,069.39	3,102,069.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	231,334.910	11 Oct 23	1.0000			0.00	231,334.91	231,334.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	892.710	11 Oct 23	1.0000			0.00	892.71	892.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	143,027.360	11 Oct 23	1.0000			0.00	143,027.36	143,027.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,352.170	11 Oct 23	1.0000			0.00	5,352.17	5,352.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,975,786.520	12 Oct 23	1.0000			0.00	4,975,786.52	4,975,786.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	247,718.570	12 Oct 23	1.0000			0.00	247,718.57	247,718.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	94,486.250	12 Oct 23	1.0000			0.00	94,486.25	94,486.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	146,238.970	12 Oct 23	1.0000			0.00	146,238.97	146,238.97	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	618,114.790	12 Oct 23	1.0000			0.00	618,114.79	618,114.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	315,513.680	13 Oct 23	1.0000			0.00	315,513.68	315,513.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,383,608.660	16 Oct 23	1.0000			0.00	9,383,608.66	9,383,608.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	289,185.070	16 Oct 23	1.0000			0.00	289,185.07	289,185.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	700,450.520	16 Oct 23	1.0000			0.00	700,450.52	700,450.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	679,460.830	16 Oct 23	1.0000			0.00	679,460.83	679,460.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	71,788.870	16 Oct 23	1.0000			0.00	71,788.87	71,788.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	344,533.360	16 Oct 23	1.0000			0.00	344,533.36	344,533.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	394,710.640	16 Oct 23	1.0000			0.00	394,710.64	394,710.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,290.600	17 Oct 23	1.0000			0.00	2,290.60	2,290.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	158,000.010	17 Oct 23	1.0000			0.00	158,000.01	158,000.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	365,408.360	17 Oct 23	1.0000			0.00	365,408.36	365,408.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	114,594.840	18 Oct 23	1.0000			0.00	114,594.84	114,594.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,366,402.790	18 Oct 23	1.0000			0.00	1,366,402.79	1,366,402.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,359.080	19 Oct 23	1.0000			0.00	5,359.08	5,359.08	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	380,576.640	19 Oct 23	1.0000			0.00	380,576.64	380,576.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	297,638.930	19 Oct 23	1.0000			0.00	297,638.93	297,638.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	63,562.500	19 Oct 23	1.0000			0.00	63,562.50	63,562.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	568,977.620	19 Oct 23	1.0000			0.00	568,977.62	568,977.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	424.290	20 Oct 23	1.0000			0.00	424.29	424.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,191,100.760	20 Oct 23	1.0000			0.00	1,191,100.76	1,191,100.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	289,586.270	20 Oct 23	1.0000			0.00	289,586.27	289,586.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	390,425.150	20 Oct 23	1.0000			0.00	390,425.15	390,425.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,919,568.550	23 Oct 23	1.0000			0.00	4,919,568.55	4,919,568.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	126,485.050	23 Oct 23	1.0000			0.00	126,485.05	126,485.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	246,791.730	23 Oct 23	1.0000			0.00	246,791.73	246,791.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	86,340.490	23 Oct 23	1.0000			0.00	86,340.49	86,340.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,458,190.290	23 Oct 23	1.0000			0.00	3,458,190.29	3,458,190.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,179,568.040	24 Oct 23	1.0000			0.00	6,179,568.04	6,179,568.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	284,403.840	24 Oct 23	1.0000			0.00	284,403.84	284,403.84	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	12,959.540	24 Oct 23	1.0000			0.00	12,959.54	12,959.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	114,796.880	24 Oct 23	1.0000			0.00	114,796.88	114,796.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	72,551.640	24 Oct 23	1.0000			0.00	72,551.64	72,551.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	74,452.440	24 Oct 23	1.0000			0.00	74,452.44	74,452.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,181,831.630	25 Oct 23	1.0000			0.00	7,181,831.63	7,181,831.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	64,999.580	25 Oct 23	1.0000			0.00	64,999.58	64,999.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	738,403.120	26 Oct 23	1.0000			0.00	738,403.12	738,403.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,001.520	26 Oct 23	1.0000			0.00	203,001.52	203,001.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,680.640	26 Oct 23	1.0000			0.00	5,680.64	5,680.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	293,412.510	26 Oct 23	1.0000			0.00	293,412.51	293,412.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	8.420	27 Oct 23	1.0000			0.00	8.42	8.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,507,743.930	27 Oct 23	1.0000			0.00	6,507,743.93	6,507,743.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,177.470	27 Oct 23	1.0000			0.00	203,177.47	203,177.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,825.910	27 Oct 23	1.0000			0.00	18,825.91	18,825.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	111,896.250	27 Oct 23	1.0000			0.00	111,896.25	111,896.25	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	837,529.600	27 Oct 23	1.0000			0.00	837,529.60	837,529.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,568.530	30 Oct 23	1.0000			0.00	1,568.53	1,568.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	242,819.350	30 Oct 23	1.0000			0.00	242,819.35	242,819.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	112,336.880	30 Oct 23	1.0000			0.00	112,336.88	112,336.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,080.130	30 Oct 23	1.0000			0.00	13,080.13	13,080.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	238,861.240	30 Oct 23	1.0000			0.00	238,861.24	238,861.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	844.250	31 Oct 23	1.0000			0.00	844.25	844.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	71,609.160	31 Oct 23	1.0000			0.00	71,609.16	71,609.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	151,022.150	31 Oct 23	1.0000			0.00	151,022.15	151,022.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,611,742.530	31 Oct 23	1.0000			0.00	2,611,742.53	2,611,742.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,349,265.960	1 Nov 23	1.0000			0.00	14,349,265.96	14,349,265.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	277,882.260	1 Nov 23	1.0000			0.00	277,882.26	277,882.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	638,067.820	1 Nov 23	1.0000			0.00	638,067.82	638,067.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	524,701.340	1 Nov 23	1.0000			0.00	524,701.34	524,701.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,201,552.500	1 Nov 23	1.0000			0.00	3,201,552.50	3,201,552.50	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	3,148,407.290	2 Nov 23	1.0000			0.00	3,148,407.29	3,148,407.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,759.570	2 Nov 23	1.0000			0.00	7,759.57	7,759.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	219,093.020	2 Nov 23	1.0000			0.00	219,093.02	219,093.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	103,393.060	2 Nov 23	1.0000			0.00	103,393.06	103,393.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	198,465.360	2 Nov 23	1.0000			0.00	198,465.36	198,465.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,698.290	3 Nov 23	1.0000			0.00	7,698.29	7,698.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	359.070	3 Nov 23	1.0000			0.00	359.07	359.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.360	3 Nov 23	1.0000			0.00	0.36	0.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.900	3 Nov 23	1.0000			0.00	0.90	0.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.360	3 Nov 23	1.0000			0.00	0.36	0.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	5.940	3 Nov 23	1.0000			0.00	5.94	5.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	743.000	3 Nov 23	1.0000			0.00	743.00	743.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.800	3 Nov 23	1.0000			0.00	1.80	1.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	12.650	3 Nov 23	1.0000			0.00	12.65	12.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	97.360	3 Nov 23	1.0000			0.00	97.36	97.36	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,048.730	3 Nov 23	1.0000			0.00	1,048.73	1,048.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,169.770	3 Nov 23	1.0000			0.00	1,169.77	1,169.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,068.030	3 Nov 23	1.0000			0.00	2,068.03	2,068.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.540	3 Nov 23	1.0000			0.00	0.54	0.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	125,595.180	3 Nov 23	1.0000			0.00	125,595.18	125,595.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,334,907.310	3 Nov 23	1.0000			0.00	9,334,907.31	9,334,907.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,277.730	3 Nov 23	1.0000			0.00	3,277.73	3,277.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	437.920	3 Nov 23	1.0000			0.00	437.92	437.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	484,087.730	3 Nov 23	1.0000			0.00	484,087.73	484,087.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	146.580	3 Nov 23	1.0000			0.00	146.58	146.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	108,584.050	3 Nov 23	1.0000			0.00	108,584.05	108,584.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	137,402.780	3 Nov 23	1.0000			0.00	137,402.78	137,402.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	257.780	3 Nov 23	1.0000			0.00	257.78	257.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	232,827.480	3 Nov 23	1.0000			0.00	232,827.48	232,827.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	196,803.300	3 Nov 23	1.0000			0.00	196,803.30	196,803.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	3,766.260	3 Nov 23	1.0000			0.00	3,766.26	3,766.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.030	3 Nov 23	1.0000			0.00	14.03	14.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	250,842.000	6 Nov 23	1.0000			0.00	250,842.00	250,842.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,925.480	6 Nov 23	1.0000			0.00	4,925.48	4,925.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,182,878.450	6 Nov 23	1.0000			0.00	3,182,878.45	3,182,878.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,578.880	6 Nov 23	1.0000			0.00	203,578.88	203,578.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	156,966.870	6 Nov 23	1.0000			0.00	156,966.87	156,966.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	134,114.420	6 Nov 23	1.0000			0.00	134,114.42	134,114.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	232,483.120	6 Nov 23	1.0000			0.00	232,483.12	232,483.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	251,521.710	7 Nov 23	1.0000			0.00	251,521.71	251,521.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	274,917.570	7 Nov 23	1.0000			0.00	274,917.57	274,917.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,889.380	7 Nov 23	1.0000			0.00	15,889.38	15,889.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,121,941.290	8 Nov 23	1.0000			0.00	13,121,941.29	13,121,941.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	823.380	8 Nov 23	1.0000			0.00	823.38	823.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	273,787.270	8 Nov 23	1.0000			0.00	273,787.27	273,787.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	613,488.630	8 Nov 23	1.0000			0.00	613,488.63	613,488.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	96,078.120	8 Nov 23	1.0000			0.00	96,078.12	96,078.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	76,777.110	8 Nov 23	1.0000			0.00	76,777.11	76,777.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	697,169.380	8 Nov 23	1.0000			0.00	697,169.38	697,169.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	788,254.340	8 Nov 23	1.0000			0.00	788,254.34	788,254.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	304,802.430	9 Nov 23	1.0000			0.00	304,802.43	304,802.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,484.380	9 Nov 23	1.0000			0.00	4,484.38	4,484.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,367.850	9 Nov 23	1.0000			0.00	29,367.85	29,367.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	368,697.440	10 Nov 23	1.0000			0.00	368,697.44	368,697.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,226,472.720	10 Nov 23	1.0000			0.00	2,226,472.72	2,226,472.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,361.220	13 Nov 23	1.0000			0.00	32,361.22	32,361.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,001,935.530	13 Nov 23	1.0000			0.00	1,001,935.53	1,001,935.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,007.850	13 Nov 23	1.0000			0.00	51,007.85	51,007.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,231,766.640	13 Nov 23	1.0000			0.00	3,231,766.64	3,231,766.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,723,885.890	14 Nov 23	1.0000			0.00	1,723,885.89	1,723,885.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	3,863,156.300	14 Nov 23	1.0000			0.00	3,863,156.30	3,863,156.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	296,183.570	14 Nov 23	1.0000			0.00	296,183.57	296,183.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	43,323.050	14 Nov 23	1.0000			0.00	43,323.05	43,323.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	223,443.130	14 Nov 23	1.0000			0.00	223,443.13	223,443.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,434.370	14 Nov 23	1.0000			0.00	2,434.37	2,434.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	360,235.330	14 Nov 23	1.0000			0.00	360,235.33	360,235.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,749,227.970	15 Nov 23	1.0000			0.00	11,749,227.97	11,749,227.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	666,778.010	15 Nov 23	1.0000			0.00	666,778.01	666,778.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	608,088.180	15 Nov 23	1.0000			0.00	608,088.18	608,088.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,509,322.270	15 Nov 23	1.0000			0.00	1,509,322.27	1,509,322.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	222,231.260	15 Nov 23	1.0000			0.00	222,231.26	222,231.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,742,816.790	15 Nov 23	1.0000			0.00	1,742,816.79	1,742,816.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	153,206.920	16 Nov 23	1.0000			0.00	153,206.92	153,206.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,241.940	16 Nov 23	1.0000			0.00	53,241.94	53,241.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	326,668.140	16 Nov 23	1.0000			0.00	326,668.14	326,668.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	7,401,986.040	17 Nov 23	1.0000			0.00	7,401,986.04	7,401,986.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	153,945.580	17 Nov 23	1.0000			0.00	153,945.58	153,945.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	303,758.400	17 Nov 23	1.0000			0.00	303,758.40	303,758.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	104,703.120	17 Nov 23	1.0000			0.00	104,703.12	104,703.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	138,477.260	17 Nov 23	1.0000			0.00	138,477.26	138,477.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	698,527.950	20 Nov 23	1.0000			0.00	698,527.95	698,527.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	247,688.700	20 Nov 23	1.0000			0.00	247,688.70	247,688.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,323.790	20 Nov 23	1.0000			0.00	2,323.79	2,323.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,445,727.660	20 Nov 23	1.0000			0.00	1,445,727.66	1,445,727.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	354,846.880	20 Nov 23	1.0000			0.00	354,846.88	354,846.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	286,992.080	20 Nov 23	1.0000			0.00	286,992.08	286,992.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	135,798.190	21 Nov 23	1.0000			0.00	135,798.19	135,798.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	104,771.880	21 Nov 23	1.0000			0.00	104,771.88	104,771.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,128.020	21 Nov 23	1.0000			0.00	23,128.02	23,128.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,029,903.460	21 Nov 23	1.0000			0.00	2,029,903.46	2,029,903.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	9,234.380	22 Nov 23	1.0000			0.00	9,234.38	9,234.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	674,728.370	22 Nov 23	1.0000			0.00	674,728.37	674,728.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	52,183.950	22 Nov 23	1.0000			0.00	52,183.95	52,183.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,231,087.050	24 Nov 23	1.0000			0.00	1,231,087.05	1,231,087.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	133,858.500	24 Nov 23	1.0000			0.00	133,858.50	133,858.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,832.580	27 Nov 23	1.0000			0.00	9,832.58	9,832.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,623.750	27 Nov 23	1.0000			0.00	29,623.75	29,623.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,058.310	27 Nov 23	1.0000			0.00	37,058.31	37,058.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	88,159.250	27 Nov 23	1.0000			0.00	88,159.25	88,159.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,051,733.310	28 Nov 23	1.0000			0.00	4,051,733.31	4,051,733.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,832.580	28 Nov 23	1.0000			0.00	9,832.58	9,832.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,992.500	28 Nov 23	1.0000			0.00	5,992.50	5,992.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	174,561.250	28 Nov 23	1.0000			0.00	174,561.25	174,561.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	159,555.130	28 Nov 23	1.0000			0.00	159,555.13	159,555.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	765,292.200	28 Nov 23	1.0000			0.00	765,292.20	765,292.20	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	159,178.850	28 Nov 23	1.0000			0.00	159,178.85	159,178.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,107,003.390	29 Nov 23	1.0000			0.00	2,107,003.39	2,107,003.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	985,635.850	29 Nov 23	1.0000			0.00	985,635.85	985,635.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	517,575.350	29 Nov 23	1.0000			0.00	517,575.35	517,575.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	119,684.680	29 Nov 23	1.0000			0.00	119,684.68	119,684.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	140,420.980	29 Nov 23	1.0000			0.00	140,420.98	140,420.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	280,956.980	29 Nov 23	1.0000			0.00	280,956.98	280,956.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,315.860	29 Nov 23	1.0000			0.00	25,315.86	25,315.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,082,083.890	30 Nov 23	1.0000			0.00	5,082,083.89	5,082,083.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	180,073.750	30 Nov 23	1.0000			0.00	180,073.75	180,073.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	109,218.540	30 Nov 23	1.0000			0.00	109,218.54	109,218.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	629,009.610	30 Nov 23	1.0000			0.00	629,009.61	629,009.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	90,306.380	30 Nov 23	1.0000			0.00	90,306.38	90,306.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	285,317.650	1 Dec 23	1.0000			0.00	285,317.65	285,317.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	96,284.210	1 Dec 23	1.0000			0.00	96,284.21	96,284.21	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	506,839.910	1 Dec 23	1.0000			0.00	506,839.91	506,839.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	614,909.450	1 Dec 23	1.0000			0.00	614,909.45	614,909.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	217,427.280	1 Dec 23	1.0000			0.00	217,427.28	217,427.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,288.220	4 Dec 23	1.0000			0.00	2,288.22	2,288.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,593,911.220	4 Dec 23	1.0000			0.00	6,593,911.22	6,593,911.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,096,459.700	4 Dec 23	1.0000			0.00	19,096,459.70	19,096,459.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	362,241.480	4 Dec 23	1.0000			0.00	362,241.48	362,241.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	237,591.350	4 Dec 23	1.0000			0.00	237,591.35	237,591.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	339,545.150	4 Dec 23	1.0000			0.00	339,545.15	339,545.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	100,109.370	4 Dec 23	1.0000			0.00	100,109.37	100,109.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	303,743.110	4 Dec 23	1.0000			0.00	303,743.11	303,743.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,524.940	5 Dec 23	1.0000			0.00	7,524.94	7,524.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.680	5 Dec 23	1.0000			0.00	1.68	1.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	726.310	5 Dec 23	1.0000			0.00	726.31	726.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.560	5 Dec 23	1.0000			0.00	0.56	0.56	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,025.200	5 Dec 23	1.0000			0.00	1,025.20	1,025.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	937.060	5 Dec 23	1.0000			0.00	937.06	937.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,021.270	5 Dec 23	1.0000			0.00	2,021.27	2,021.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,010.700	5 Dec 23	1.0000			0.00	185,010.70	185,010.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	197,307.120	5 Dec 23	1.0000			0.00	197,307.12	197,307.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	758.860	5 Dec 23	1.0000			0.00	758.86	758.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.960	5 Dec 23	1.0000			0.00	1.96	1.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	9.500	5 Dec 23	1.0000			0.00	9.50	9.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	90,339.510	5 Dec 23	1.0000			0.00	90,339.51	90,339.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	143.360	5 Dec 23	1.0000			0.00	143.36	143.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	641.180	5 Dec 23	1.0000			0.00	641.18	641.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	252.410	5 Dec 23	1.0000			0.00	252.41	252.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,681.300	5 Dec 23	1.0000			0.00	3,681.30	3,681.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	13.810	5 Dec 23	1.0000			0.00	13.81	13.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,121,498.250	6 Dec 23	1.0000			0.00	8,121,498.25	8,121,498.25	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	9,155.540	6 Dec 23	1.0000			0.00	9,155.54	9,155.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	82,928.570	6 Dec 23	1.0000			0.00	82,928.57	82,928.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,891.420	6 Dec 23	1.0000			0.00	50,891.42	50,891.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	133,162.600	6 Dec 23	1.0000			0.00	133,162.60	133,162.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	125,026.850	6 Dec 23	1.0000			0.00	125,026.85	125,026.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	39,132.780	6 Dec 23	1.0000			0.00	39,132.78	39,132.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,676,534.830	7 Dec 23	1.0000			0.00	3,676,534.83	3,676,534.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	101,132.450	7 Dec 23	1.0000			0.00	101,132.45	101,132.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	76,279.280	7 Dec 23	1.0000			0.00	76,279.28	76,279.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,881.660	7 Dec 23	1.0000			0.00	36,881.66	36,881.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	295,376.260	7 Dec 23	1.0000			0.00	295,376.26	295,376.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,279.560	8 Dec 23	1.0000			0.00	1,279.56	1,279.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,477.440	8 Dec 23	1.0000			0.00	12,477.44	12,477.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	124,260.730	8 Dec 23	1.0000			0.00	124,260.73	124,260.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,775.660	11 Dec 23	1.0000			0.00	13,775.66	13,775.66	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	901,697.260	11 Dec 23	1.0000			0.00	901,697.26	901,697.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	350,903.540	12 Dec 23	1.0000			0.00	350,903.54	350,903.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,811.720	12 Dec 23	1.0000			0.00	7,811.72	7,811.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,863.580	12 Dec 23	1.0000			0.00	13,863.58	13,863.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,250.000	12 Dec 23	1.0000			0.00	20,250.00	20,250.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,582.860	12 Dec 23	1.0000			0.00	6,582.86	6,582.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,296,528.840	13 Dec 23	1.0000			0.00	1,296,528.84	1,296,528.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,001.340	13 Dec 23	1.0000			0.00	122,001.34	122,001.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	56,665.090	13 Dec 23	1.0000			0.00	56,665.09	56,665.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	52,031.660	13 Dec 23	1.0000			0.00	52,031.66	52,031.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,265,450.060	13 Dec 23	1.0000			0.00	6,265,450.06	6,265,450.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,217.490	13 Dec 23	1.0000			0.00	9,217.49	9,217.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,895,365.530	14 Dec 23	1.0000			0.00	8,895,365.53	8,895,365.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,974.510	14 Dec 23	1.0000			0.00	49,974.51	49,974.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	781.580	14 Dec 23	1.0000			0.00	781.58	781.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	162,723.660	14 Dec 23	1.0000			0.00	162,723.66	162,723.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	322,862.500	14 Dec 23	1.0000			0.00	322,862.50	322,862.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	229,231.660	14 Dec 23	1.0000			0.00	229,231.66	229,231.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	383,705.620	14 Dec 23	1.0000			0.00	383,705.62	383,705.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	514,947.890	14 Dec 23	1.0000			0.00	514,947.89	514,947.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,122,902.590	15 Dec 23	1.0000			0.00	7,122,902.59	7,122,902.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	239,143.920	15 Dec 23	1.0000			0.00	239,143.92	239,143.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	200,500.890	15 Dec 23	1.0000			0.00	200,500.89	200,500.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	548,017.520	15 Dec 23	1.0000			0.00	548,017.52	548,017.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	574,565.370	15 Dec 23	1.0000			0.00	574,565.37	574,565.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	288,371.610	15 Dec 23	1.0000			0.00	288,371.61	288,371.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,772.000	18 Dec 23	1.0000			0.00	26,772.00	26,772.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	982,112.710	18 Dec 23	1.0000			0.00	982,112.71	982,112.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,926.970	18 Dec 23	1.0000			0.00	53,926.97	53,926.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	64,384.370	18 Dec 23	1.0000			0.00	64,384.37	64,384.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	138,106.630	18 Dec 23	1.0000			0.00	138,106.63	138,106.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,937.500	18 Dec 23	1.0000			0.00	10,937.50	10,937.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,968.190	18 Dec 23	1.0000			0.00	33,968.19	33,968.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	770,251.960	19 Dec 23	1.0000			0.00	770,251.96	770,251.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,513.400	19 Dec 23	1.0000			0.00	32,513.40	32,513.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	60,504.180	19 Dec 23	1.0000			0.00	60,504.18	60,504.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,299,314.650	20 Dec 23	1.0000			0.00	2,299,314.65	2,299,314.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,774.590	20 Dec 23	1.0000			0.00	32,774.59	32,774.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	310,990.760	20 Dec 23	1.0000			0.00	310,990.76	310,990.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	814,572.880	21 Dec 23	1.0000			0.00	814,572.88	814,572.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,910.620	21 Dec 23	1.0000			0.00	57,910.62	57,910.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	157,315.000	21 Dec 23	1.0000			0.00	157,315.00	157,315.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	71,147.500	21 Dec 23	1.0000			0.00	71,147.50	71,147.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	243,582.000	22 Dec 23	1.0000			0.00	243,582.00	243,582.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,516.880	22 Dec 23	1.0000			0.00	33,516.88	33,516.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	61,787.900	22 Dec 23	1.0000			0.00	61,787.90	61,787.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	110,309.370	22 Dec 23	1.0000			0.00	110,309.37	110,309.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	56,419.780	22 Dec 23	1.0000			0.00	56,419.78	56,419.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,150,079.040	26 Dec 23	1.0000			0.00	1,150,079.04	1,150,079.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,833.330	26 Dec 23	1.0000			0.00	26,833.33	26,833.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,375.000	26 Dec 23	1.0000			0.00	1,375.00	1,375.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,171.880	26 Dec 23	1.0000			0.00	33,171.88	33,171.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	88,855.630	26 Dec 23	1.0000			0.00	88,855.63	88,855.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,864,132.530	27 Dec 23	1.0000			0.00	1,864,132.53	1,864,132.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	87,815.290	27 Dec 23	1.0000			0.00	87,815.29	87,815.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	234,467.000	27 Dec 23	1.0000			0.00	234,467.00	234,467.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	72,370.000	27 Dec 23	1.0000			0.00	72,370.00	72,370.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,503.860	27 Dec 23	1.0000			0.00	26,503.86	26,503.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,065.280	27 Dec 23	1.0000			0.00	35,065.28	35,065.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	39,562.500	27 Dec 23	1.0000			0.00	39,562.50	39,562.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	60,020.570	27 Dec 23	1.0000			0.00	60,020.57	60,020.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,232,488.410	28 Dec 23	1.0000			0.00	7,232,488.41	7,232,488.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	311,221.630	28 Dec 23	1.0000			0.00	311,221.63	311,221.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	422,076.180	28 Dec 23	1.0000			0.00	422,076.18	422,076.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,520.000	28 Dec 23	1.0000			0.00	20,520.00	20,520.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	76,142.540	28 Dec 23	1.0000			0.00	76,142.54	76,142.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	112,960.000	28 Dec 23	1.0000			0.00	112,960.00	112,960.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	241,856.700	28 Dec 23	1.0000			0.00	241,856.70	241,856.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	163,032.810	29 Dec 23	1.0000			0.00	163,032.81	163,032.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,690.100	29 Dec 23	1.0000			0.00	8,690.10	8,690.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	532,598.500	29 Dec 23	1.0000			0.00	532,598.50	532,598.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,703.130	29 Dec 23	1.0000			0.00	17,703.13	17,703.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,826.000	29 Dec 23	1.0000			0.00	203,826.00	203,826.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	178,515.150	2 Jan 24	1.0000			0.00	178,515.15	178,515.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,070,006.130	2 Jan 24	1.0000			0.00	1,070,006.13	1,070,006.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	3,516,493.900	2 Jan 24	1.0000			0.00	3,516,493.90	3,516,493.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	108,431.910	2 Jan 24	1.0000			0.00	108,431.91	108,431.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	250,716.550	2 Jan 24	1.0000			0.00	250,716.55	250,716.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	201,851.930	2 Jan 24	1.0000			0.00	201,851.93	201,851.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	233,165.130	3 Jan 24	1.0000			0.00	233,165.13	233,165.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,997,709.520	3 Jan 24	1.0000			0.00	1,997,709.52	1,997,709.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,797.920	4 Jan 24	1.0000			0.00	7,797.92	7,797.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	752.810	4 Jan 24	1.0000			0.00	752.81	752.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.620	4 Jan 24	1.0000			0.00	0.62	0.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,062.290	4 Jan 24	1.0000			0.00	1,062.29	1,062.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	971.060	4 Jan 24	1.0000			0.00	971.06	971.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,168.290	4 Jan 24	1.0000			0.00	2,168.29	2,168.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	908,548.360	4 Jan 24	1.0000			0.00	908,548.36	908,548.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,680,057.500	4 Jan 24	1.0000			0.00	2,680,057.50	2,680,057.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,384.390	4 Jan 24	1.0000			0.00	1,384.39	1,384.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	149,476.080	4 Jan 24	1.0000			0.00	149,476.08	149,476.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	39,513.190	4 Jan 24	1.0000			0.00	39,513.19	39,513.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	148.530	4 Jan 24	1.0000			0.00	148.53	148.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	98,835.810	4 Jan 24	1.0000			0.00	98,835.81	98,835.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	261.590	4 Jan 24	1.0000			0.00	261.59	261.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	681,773.840	4 Jan 24	1.0000			0.00	681,773.84	681,773.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,815.140	4 Jan 24	1.0000			0.00	3,815.14	3,815.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.260	4 Jan 24	1.0000			0.00	14.26	14.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,088.730	4 Jan 24	1.0000			0.00	20,088.73	20,088.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,379,942.830	5 Jan 24	1.0000			0.00	2,379,942.83	2,379,942.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,503,762.880	5 Jan 24	1.0000			0.00	24,503,762.88	24,503,762.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	215,934.000	5 Jan 24	1.0000			0.00	215,934.00	215,934.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,085,557.080	8 Jan 24	1.0000			0.00	35,085,557.08	35,085,557.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,925,000.000	8 Jan 24	1.0000			0.00	4,925,000.00	4,925,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,445,560.950	9 Jan 24	1.0000			0.00	1,445,560.95	1,445,560.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	627.760	9 Jan 24	1.0000			0.00	627.76	627.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	104,974.630	9 Jan 24	1.0000			0.00	104,974.63	104,974.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,496.240	9 Jan 24	1.0000			0.00	50,496.24	50,496.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	94,479.290	9 Jan 24	1.0000			0.00	94,479.29	94,479.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	121,047.760	9 Jan 24	1.0000			0.00	121,047.76	121,047.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	172,762.970	9 Jan 24	1.0000			0.00	172,762.97	172,762.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,806.250	10 Jan 24	1.0000			0.00	18,806.25	18,806.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,469.180	11 Jan 24	1.0000			0.00	13,469.18	13,469.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	16,238.460	11 Jan 24	1.0000			0.00	16,238.46	16,238.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,343.760	11 Jan 24	1.0000			0.00	30,343.76	30,343.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	980,561.340	11 Jan 24	1.0000			0.00	980,561.34	980,561.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,347,708.050	12 Jan 24	1.0000			0.00	1,347,708.05	1,347,708.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	467.210	12 Jan 24	1.0000			0.00	467.21	467.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,940,408.490	12 Jan 24	1.0000			0.00	3,940,408.49	3,940,408.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	76,846.570	12 Jan 24	1.0000			0.00	76,846.57	76,846.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	99,000.000	12 Jan 24	1.0000			0.00	99,000.00	99,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	341,150.100	12 Jan 24	1.0000			0.00	341,150.10	341,150.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	222,594.060	12 Jan 24	1.0000			0.00	222,594.06	222,594.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	748,636.400	16 Jan 24	1.0000			0.00	748,636.40	748,636.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	138,358.620	16 Jan 24	1.0000			0.00	138,358.62	138,358.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,678.950	16 Jan 24	1.0000			0.00	50,678.95	50,678.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	873,931.130	16 Jan 24	1.0000			0.00	873,931.13	873,931.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,511,400.430	16 Jan 24	1.0000			0.00	1,511,400.43	1,511,400.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	527.890	17 Jan 24	1.0000			0.00	527.89	527.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,749.580	17 Jan 24	1.0000			0.00	31,749.58	31,749.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,845,510.650	18 Jan 24	1.0000			0.00	1,845,510.65	1,845,510.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	59,164.030	18 Jan 24	1.0000			0.00	59,164.03	59,164.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,821.650	19 Jan 24	1.0000			0.00	13,821.65	13,821.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	127,706.420	19 Jan 24	1.0000			0.00	127,706.42	127,706.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,734.390	19 Jan 24	1.0000			0.00	57,734.39	57,734.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,229,178.550	22 Jan 24	1.0000			0.00	1,229,178.55	1,229,178.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	128,130.200	22 Jan 24	1.0000			0.00	128,130.20	128,130.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,808.940	22 Jan 24	1.0000			0.00	29,808.94	29,808.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	196,635.130	22 Jan 24	1.0000			0.00	196,635.13	196,635.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,031.940	22 Jan 24	1.0000			0.00	26,031.94	26,031.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,318,827.030	23 Jan 24	1.0000			0.00	2,318,827.03	2,318,827.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,293.740	23 Jan 24	1.0000			0.00	7,293.74	7,293.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	81,747.330	23 Jan 24	1.0000			0.00	81,747.33	81,747.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	324,015.510	23 Jan 24	1.0000			0.00	324,015.51	324,015.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	181,420.260	23 Jan 24	1.0000			0.00	181,420.26	181,420.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	293,798.970	24 Jan 24	1.0000			0.00	293,798.97	293,798.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	64,656.150	24 Jan 24	1.0000			0.00	64,656.15	64,656.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,185,244.070	25 Jan 24	1.0000			0.00	1,185,244.07	1,185,244.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	65,826.740	25 Jan 24	1.0000			0.00	65,826.74	65,826.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,012.500	25 Jan 24	1.0000			0.00	6,012.50	6,012.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,325,666.480	26 Jan 24	1.0000			0.00	1,325,666.48	1,325,666.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	671,089.650	26 Jan 24	1.0000			0.00	671,089.65	671,089.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,150,886.910	26 Jan 24	1.0000			0.00	3,150,886.91	3,150,886.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	281,859.610	26 Jan 24	1.0000			0.00	281,859.61	281,859.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	77,578.460	26 Jan 24	1.0000			0.00	77,578.46	77,578.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	70,812.500	26 Jan 24	1.0000			0.00	70,812.50	70,812.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	93,363.460	26 Jan 24	1.0000			0.00	93,363.46	93,363.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	52,581.800	26 Jan 24	1.0000			0.00	52,581.80	52,581.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	492,513.940	29 Jan 24	1.0000			0.00	492,513.94	492,513.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	214,662.880	29 Jan 24	1.0000			0.00	214,662.88	214,662.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,155.610	29 Jan 24	1.0000			0.00	9,155.61	9,155.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	616,459.170	29 Jan 24	1.0000			0.00	616,459.17	616,459.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,831.640	29 Jan 24	1.0000			0.00	12,831.64	12,831.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,593.140	30 Jan 24	1.0000			0.00	44,593.14	44,593.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,046,480.790	30 Jan 24	1.0000			0.00	5,046,480.79	5,046,480.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	242,965.940	30 Jan 24	1.0000			0.00	242,965.94	242,965.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	115,002.640	30 Jan 24	1.0000			0.00	115,002.64	115,002.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,090.000	30 Jan 24	1.0000			0.00	122,090.00	122,090.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	60,506.240	30 Jan 24	1.0000			0.00	60,506.24	60,506.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	147,909.680	30 Jan 24	1.0000			0.00	147,909.68	147,909.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	205,233.970	31 Jan 24	1.0000			0.00	205,233.97	205,233.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	477,631.000	31 Jan 24	1.0000			0.00	477,631.00	477,631.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	252,526.980	31 Jan 24	1.0000			0.00	252,526.98	252,526.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,750.330	31 Jan 24	1.0000			0.00	17,750.33	17,750.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	313,913.030	31 Jan 24	1.0000			0.00	313,913.03	313,913.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	368,549.700	1 Feb 24	1.0000			0.00	368,549.70	368,549.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,643,121.190	1 Feb 24	1.0000			0.00	6,643,121.19	6,643,121.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,047,972.810	1 Feb 24	1.0000			0.00	1,047,972.81	1,047,972.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	558,579.270	1 Feb 24	1.0000			0.00	558,579.27	558,579.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,065,039.970	1 Feb 24	1.0000			0.00	40,065,039.97	40,065,039.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	713,431.250	1 Feb 24	1.0000			0.00	713,431.25	713,431.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	661,999.130	1 Feb 24	1.0000			0.00	661,999.13	661,999.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,660,293.010	2 Feb 24	1.0000			0.00	7,660,293.01	7,660,293.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,858.390	2 Feb 24	1.0000			0.00	203,858.39	203,858.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	143,043.020	2 Feb 24	1.0000			0.00	143,043.02	143,043.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,639.600	2 Feb 24	1.0000			0.00	58,639.60	58,639.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	754.740	5 Feb 24	1.0000			0.00	754.74	754.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.620	5 Feb 24	1.0000			0.00	0.62	0.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,817.460	5 Feb 24	1.0000			0.00	7,817.46	7,817.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,064.970	5 Feb 24	1.0000			0.00	1,064.97	1,064.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,120.970	5 Feb 24	1.0000			0.00	1,120.97	1,120.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,858.850	5 Feb 24	1.0000			0.00	2,858.85	2,858.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,387.570	5 Feb 24	1.0000			0.00	1,387.57	1,387.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	92,841.030	5 Feb 24	1.0000			0.00	92,841.03	92,841.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	135,753.080	5 Feb 24	1.0000			0.00	135,753.08	135,753.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	315,655.750	5 Feb 24	1.0000			0.00	315,655.75	315,655.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	148.860	5 Feb 24	1.0000			0.00	148.86	148.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	262.270	5 Feb 24	1.0000			0.00	262.27	262.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,824.560	5 Feb 24	1.0000			0.00	3,824.56	3,824.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.260	5 Feb 24	1.0000			0.00	14.26	14.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	775.700	5 Feb 24	1.0000			0.00	775.70	775.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	93,874.930	6 Feb 24	1.0000			0.00	93,874.93	93,874.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	77,226.690	6 Feb 24	1.0000			0.00	77,226.69	77,226.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,073,032.080	7 Feb 24	1.0000			0.00	1,073,032.08	1,073,032.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	887.040	7 Feb 24	1.0000			0.00	887.04	887.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	334,124.310	7 Feb 24	1.0000			0.00	334,124.31	334,124.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	95,458.340	7 Feb 24	1.0000			0.00	95,458.34	95,458.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	112,937.500	7 Feb 24	1.0000			0.00	112,937.50	112,937.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	113,875.000	7 Feb 24	1.0000			0.00	113,875.00	113,875.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	801,143.770	7 Feb 24	1.0000			0.00	801,143.77	801,143.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	4,375,442.100	7 Feb 24	1.0000			0.00	4,375,442.10	4,375,442.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	962,519.280	8 Feb 24	1.0000			0.00	962,519.28	962,519.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,448.520	8 Feb 24	1.0000			0.00	12,448.52	12,448.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	356.810	8 Feb 24	1.0000			0.00	356.81	356.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,236.250	8 Feb 24	1.0000			0.00	5,236.25	5,236.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	128,215.270	8 Feb 24	1.0000			0.00	128,215.27	128,215.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,823.090	9 Feb 24	1.0000			0.00	50,823.09	50,823.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,841.390	9 Feb 24	1.0000			0.00	1,841.39	1,841.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,262.590	9 Feb 24	1.0000			0.00	15,262.59	15,262.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	640,908.130	9 Feb 24	1.0000			0.00	640,908.13	640,908.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,516.600	12 Feb 24	1.0000			0.00	21,516.60	21,516.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	43,602.500	12 Feb 24	1.0000			0.00	43,602.50	43,602.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	86,556.250	12 Feb 24	1.0000			0.00	86,556.25	86,556.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	332.360	13 Feb 24	1.0000			0.00	332.36	332.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.450	13 Feb 24	1.0000			0.00	0.45	0.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	24,549.870	13 Feb 24	1.0000			0.00	24,549.87	24,549.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,375.000	13 Feb 24	1.0000			0.00	29,375.00	29,375.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	76,752.920	13 Feb 24	1.0000			0.00	76,752.92	76,752.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,177.280	14 Feb 24	1.0000			0.00	21,177.28	21,177.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	290,758.320	15 Feb 24	1.0000			0.00	290,758.32	290,758.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,115,728.560	15 Feb 24	1.0000			0.00	185,115,728.56	185,115,728.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,760,794.690	15 Feb 24	1.0000			0.00	1,760,794.69	1,760,794.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	905,679.090	15 Feb 24	1.0000			0.00	905,679.09	905,679.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	427,400.000	15 Feb 24	1.0000			0.00	427,400.00	427,400.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,167,133.240	15 Feb 24	1.0000			0.00	1,167,133.24	1,167,133.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	201,909,811.360	* 15 Feb 24	1.0000			0.00	201,909,811.36	201,909,811.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	212,700.000	16 Feb 24	1.0000			0.00	212,700.00	212,700.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,343.750	16 Feb 24	1.0000			0.00	26,343.75	26,343.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,000.010	16 Feb 24	1.0000			0.00	34,000.01	34,000.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,343,973.040	16 Feb 24	1.0000			0.00	1,343,973.04	1,343,973.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	634,699.660	16 Feb 24	1.0000			0.00	634,699.66	634,699.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	182,242.720	20 Feb 24	1.0000			0.00	182,242.72	182,242.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,783,131.370	20 Feb 24	1.0000			0.00	8,783,131.37	8,783,131.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	199,318.730	21 Feb 24	1.0000			0.00	199,318.73	199,318.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	251,295.230	21 Feb 24	1.0000			0.00	251,295.23	251,295.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	230,225.360	21 Feb 24	1.0000			0.00	230,225.36	230,225.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,990.910	21 Feb 24	1.0000			0.00	20,990.91	20,990.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	781,584.600	21 Feb 24	1.0000			0.00	781,584.60	781,584.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,360.720	22 Feb 24	1.0000			0.00	4,360.72	4,360.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	899,816.090	22 Feb 24	1.0000			0.00	899,816.09	899,816.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,808,518.590	22 Feb 24	1.0000			0.00	1,808,518.59	1,808,518.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,598.840	23 Feb 24	1.0000			0.00	54,598.84	54,598.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,363,454.500	23 Feb 24	1.0000			0.00	2,363,454.50	2,363,454.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,618.700	26 Feb 24	1.0000			0.00	12,618.70	12,618.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	95,984.370	26 Feb 24	1.0000			0.00	95,984.37	95,984.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	7,489.730	26 Feb 24	1.0000			0.00	7,489.73	7,489.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,404,612.490	26 Feb 24	1.0000			0.00	4,404,612.49	4,404,612.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,292.830	26 Feb 24	1.0000			0.00	122,292.83	122,292.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,206,572.310	26 Feb 24	1.0000			0.00	2,206,572.31	2,206,572.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,717.350	27 Feb 24	1.0000			0.00	17,717.35	17,717.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	67,472.500	28 Feb 24	1.0000			0.00	67,472.50	67,472.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,781.250	28 Feb 24	1.0000			0.00	19,781.25	19,781.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	411,746.260	28 Feb 24	1.0000			0.00	411,746.26	411,746.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	364,737.000	29 Feb 24	1.0000			0.00	364,737.00	364,737.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	256,640.130	29 Feb 24	1.0000			0.00	256,640.13	256,640.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	62,203.120	29 Feb 24	1.0000			0.00	62,203.12	62,203.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	74,328.120	29 Feb 24	1.0000			0.00	74,328.12	74,328.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,619.760	29 Feb 24	1.0000			0.00	48,619.76	48,619.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,330,531.150	29 Feb 24	1.0000			0.00	2,330,531.15	2,330,531.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	372,362.060	1 Mar 24	1.0000			0.00	372,362.06	372,362.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	554,240.930	1 Mar 24	1.0000			0.00	554,240.93	554,240.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	593,278.770	1 Mar 24	1.0000			0.00	593,278.77	593,278.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,720,426.840	1 Mar 24	1.0000			0.00	2,720,426.84	2,720,426.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,537,652.660	1 Mar 24	1.0000			0.00	18,537,652.66	18,537,652.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,174,576.550	1 Mar 24	1.0000			0.00	5,174,576.55	5,174,576.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	203,799.740	4 Mar 24	1.0000			0.00	203,799.74	203,799.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	285,424.850	4 Mar 24	1.0000			0.00	285,424.85	285,424.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	338,260.620	4 Mar 24	1.0000			0.00	338,260.62	338,260.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,846,443.620	4 Mar 24	1.0000			0.00	4,846,443.62	4,846,443.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,306.280	5 Mar 24	1.0000			0.00	7,306.28	7,306.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	705.200	5 Mar 24	1.0000			0.00	705.20	705.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.580	5 Mar 24	1.0000			0.00	0.58	0.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	995.440	5 Mar 24	1.0000			0.00	995.44	995.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,976.620	5 Mar 24	1.0000			0.00	1,976.62	1,976.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,671.610	5 Mar 24	1.0000			0.00	2,671.61	2,671.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,296.740	5 Mar 24	1.0000			0.00	1,296.74	1,296.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	120,356.610	5 Mar 24	1.0000			0.00	120,356.61	120,356.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	140.390	5 Mar 24	1.0000			0.00	140.39	140.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	207,469.230	5 Mar 24	1.0000			0.00	207,469.23	207,469.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	245.160	5 Mar 24	1.0000			0.00	245.16	245.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,574.330	5 Mar 24	1.0000			0.00	3,574.33	3,574.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	13.340	5 Mar 24	1.0000			0.00	13.34	13.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	47.660	5 Mar 24	1.0000			0.00	47.66	47.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	282,190.610	5 Mar 24	1.0000			0.00	282,190.61	282,190.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,948.760	5 Mar 24	1.0000			0.00	49,948.76	49,948.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	133,979.750	6 Mar 24	1.0000			0.00	133,979.75	133,979.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	239,873.130	6 Mar 24	1.0000			0.00	239,873.13	239,873.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,000.000	6 Mar 24	1.0000			0.00	37,000.00	37,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	145,500.000	6 Mar 24	1.0000			0.00	145,500.00	145,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	648,063.640	6 Mar 24	1.0000			0.00	648,063.64	648,063.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	75,104.580	6 Mar 24	1.0000			0.00	75,104.58	75,104.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,531,921.850	6 Mar 24	1.0000			0.00	6,531,921.85	6,531,921.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	145,504.060	7 Mar 24	1.0000			0.00	145,504.06	145,504.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	110,597.320	7 Mar 24	1.0000			0.00	110,597.32	110,597.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	162,483.460	7 Mar 24	1.0000			0.00	162,483.46	162,483.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,358,316.770	7 Mar 24	1.0000			0.00	2,358,316.77	2,358,316.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	59,937.130	7 Mar 24	1.0000			0.00	59,937.13	59,937.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,056,445.920	7 Mar 24	1.0000			0.00	3,056,445.92	3,056,445.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	135,947.120	8 Mar 24	1.0000			0.00	135,947.12	135,947.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	187,664.850	8 Mar 24	1.0000			0.00	187,664.85	187,664.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	141,512.500	8 Mar 24	1.0000			0.00	141,512.50	141,512.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	75,846.260	8 Mar 24	1.0000			0.00	75,846.26	75,846.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	356,251.010	8 Mar 24	1.0000			0.00	356,251.01	356,251.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,274,147.750	11 Mar 24	1.0000			0.00	1,274,147.75	1,274,147.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	755,750.890	11 Mar 24	1.0000			0.00	755,750.89	755,750.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	225,059.210	11 Mar 24	1.0000			0.00	225,059.21	225,059.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,363.000	11 Mar 24	1.0000			0.00	33,363.00	33,363.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	654,484.610	11 Mar 24	1.0000			0.00	654,484.61	654,484.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,181,651.640	11 Mar 24	1.0000			0.00	4,181,651.64	4,181,651.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,363.000	12 Mar 24	1.0000			0.00	33,363.00	33,363.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,162.840	12 Mar 24	1.0000			0.00	6,162.84	6,162.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,593.740	14 Mar 24	1.0000			0.00	18,593.74	18,593.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,934,710.790	14 Mar 24	1.0000			0.00	1,934,710.79	1,934,710.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,068,283.700	15 Mar 24	1.0000			0.00	1,068,283.70	1,068,283.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,323,138.400	15 Mar 24	1.0000			0.00	1,323,138.40	1,323,138.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,167,624.050	15 Mar 24	1.0000			0.00	1,167,624.05	1,167,624.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	149,997.090	19 Mar 24	1.0000			0.00	149,997.09	149,997.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	88,033.200	20 Mar 24	1.0000			0.00	88,033.20	88,033.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	52,781.880	20 Mar 24	1.0000			0.00	52,781.88	52,781.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	180,149.320	20 Mar 24	1.0000			0.00	180,149.32	180,149.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	122,689.240	20 Mar 24	1.0000			0.00	122,689.24	122,689.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	86,853.530	20 Mar 24	1.0000			0.00	86,853.53	86,853.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,752,772.880	20 Mar 24	1.0000			0.00	2,752,772.88	2,752,772.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	55,359.370	21 Mar 24	1.0000			0.00	55,359.37	55,359.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	226,749.990	21 Mar 24	1.0000			0.00	226,749.99	226,749.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	348,034.400	21 Mar 24	1.0000			0.00	348,034.40	348,034.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	90,797.610	21 Mar 24	1.0000			0.00	90,797.61	90,797.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	558,403.370	21 Mar 24	1.0000			0.00	558,403.37	558,403.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	47,033.870	22 Mar 24	1.0000			0.00	47,033.87	47,033.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,517,174.320	22 Mar 24	1.0000			0.00	1,517,174.32	1,517,174.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	883,922.650	22 Mar 24	1.0000			0.00	883,922.65	883,922.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	219,428.130	22 Mar 24	1.0000			0.00	219,428.13	219,428.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,060.740	25 Mar 24	1.0000			0.00	5,060.74	5,060.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	140,130.290	25 Mar 24	1.0000			0.00	140,130.29	140,130.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	373,145.520	25 Mar 24	1.0000			0.00	373,145.52	373,145.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	27,644.680	25 Mar 24	1.0000			0.00	27,644.68	27,644.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,252.830	25 Mar 24	1.0000			0.00	20,252.83	20,252.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,941,316.490	25 Mar 24	1.0000			0.00	3,941,316.49	3,941,316.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	411,713.100	25 Mar 24	1.0000			0.00	411,713.10	411,713.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,644.680	26 Mar 24	1.0000			0.00	27,644.68	27,644.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,137.350	26 Mar 24	1.0000			0.00	17,137.35	17,137.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,733.510	26 Mar 24	1.0000			0.00	13,733.51	13,733.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,712.110	27 Mar 24	1.0000			0.00	1,712.11	1,712.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	317,730.600	27 Mar 24	1.0000			0.00	317,730.60	317,730.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,406.250	27 Mar 24	1.0000			0.00	22,406.25	22,406.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	52,345.870	27 Mar 24	1.0000			0.00	52,345.87	52,345.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,018,560.930	27 Mar 24	1.0000			0.00	12,018,560.93	12,018,560.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,594,115.160	27 Mar 24	1.0000			0.00	1,594,115.16	1,594,115.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,965.630	27 Mar 24	1.0000			0.00	8,965.63	8,965.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	65,382.000	28 Mar 24	1.0000			0.00	65,382.00	65,382.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	20,000,000.000	28 Mar 24	1.0000			0.00	20,000,000.00	20,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	131,855.680	28 Mar 24	1.0000			0.00	131,855.68	131,855.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,102,887.680	28 Mar 24	1.0000			0.00	2,102,887.68	2,102,887.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	72,040.970	1 Apr 24	1.0000			0.00	72,040.97	72,040.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	317,986.410	1 Apr 24	1.0000			0.00	317,986.41	317,986.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	290,669.440	1 Apr 24	1.0000			0.00	290,669.44	290,669.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	906,564.440	1 Apr 24	1.0000			0.00	906,564.44	906,564.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	753.350	3 Apr 24	1.0000			0.00	753.35	753.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,967.990	3 Apr 24	1.0000			0.00	3,967.99	3,967.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	38.600	3 Apr 24	1.0000			0.00	38.60	38.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,584.120	3 Apr 24	1.0000			0.00	5,584.12	5,584.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,063.170	3 Apr 24	1.0000			0.00	1,063.17	1,063.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,110.700	3 Apr 24	1.0000			0.00	2,110.70	2,110.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,853.790	3 Apr 24	1.0000			0.00	2,853.79	2,853.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,385.270	3 Apr 24	1.0000			0.00	1,385.27	1,385.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	116,305.820	3 Apr 24	1.0000			0.00	116,305.82	116,305.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	150.350	3 Apr 24	1.0000			0.00	150.35	150.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	261.870	3 Apr 24	1.0000			0.00	261.87	261.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	151,334.860	3 Apr 24	1.0000			0.00	151,334.86	151,334.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.100	3 Apr 24	1.0000			0.00	4.10	4.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	21.670	3 Apr 24	1.0000			0.00	21.67	21.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,818.060	3 Apr 24	1.0000			0.00	3,818.06	3,818.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.960	3 Apr 24	1.0000			0.00	4.96	4.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.260	3 Apr 24	1.0000			0.00	14.26	14.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	51.350	3 Apr 24	1.0000			0.00	51.35	51.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,746.140	3 Apr 24	1.0000			0.00	54,746.14	54,746.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,202.240	4 Apr 24	1.0000			0.00	7,202.24	7,202.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	399,524.860	4 Apr 24	1.0000			0.00	399,524.86	399,524.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	630,361.190	4 Apr 24	1.0000			0.00	630,361.19	630,361.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,410.890	4 Apr 24	1.0000			0.00	21,410.89	21,410.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	23,574.510	4 Apr 24	1.0000			0.00	23,574.51	23,574.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,345.870	5 Apr 24	1.0000			0.00	2,345.87	2,345.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	45,897.580	5 Apr 24	1.0000			0.00	45,897.58	45,897.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	731,036.390	5 Apr 24	1.0000			0.00	731,036.39	731,036.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,613.480	5 Apr 24	1.0000			0.00	21,613.48	21,613.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	16,734.370	5 Apr 24	1.0000			0.00	16,734.37	16,734.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.340	8 Apr 24	1.0000			0.00	4.34	4.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	127,950.560	8 Apr 24	1.0000			0.00	127,950.56	127,950.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	91,237.160	8 Apr 24	1.0000			0.00	91,237.16	91,237.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	63,986.910	8 Apr 24	1.0000			0.00	63,986.91	63,986.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,824.420	9 Apr 24	1.0000			0.00	2,824.42	2,824.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,763.680	9 Apr 24	1.0000			0.00	40,763.68	40,763.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	85,500.000	9 Apr 24	1.0000			0.00	85,500.00	85,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,717.100	10 Apr 24	1.0000			0.00	5,717.10	5,717.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	84,541.530	10 Apr 24	1.0000			0.00	84,541.53	84,541.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	108,750.260	10 Apr 24	1.0000			0.00	108,750.26	108,750.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,656.250	10 Apr 24	1.0000			0.00	48,656.25	48,656.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	816,675.560	10 Apr 24	1.0000			0.00	816,675.56	816,675.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,543.990	10 Apr 24	1.0000			0.00	53,543.99	53,543.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,154,604.080	10 Apr 24	1.0000			0.00	4,154,604.08	4,154,604.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,453.120	10 Apr 24	1.0000			0.00	19,453.12	19,453.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,000.000	12 Apr 24	1.0000			0.00	1,000.00	1,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,234.360	12 Apr 24	1.0000			0.00	33,234.36	33,234.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,251.880	12 Apr 24	1.0000			0.00	57,251.88	57,251.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	212,696.250	15 Apr 24	1.0000			0.00	212,696.25	212,696.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	678,737.960	15 Apr 24	1.0000			0.00	678,737.96	678,737.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,049.700	15 Apr 24	1.0000			0.00	57,049.70	57,049.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	38,033.130	15 Apr 24	1.0000			0.00	38,033.13	38,033.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	116,882.510	15 Apr 24	1.0000			0.00	116,882.51	116,882.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	63,007.620	15 Apr 24	1.0000			0.00	63,007.62	63,007.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	5,969,659.500	15 Apr 24	1.0000			0.00	5,969,659.50	5,969,659.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	672,965.210	15 Apr 24	1.0000			0.00	672,965.21	672,965.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	97,735.850	16 Apr 24	1.0000			0.00	97,735.85	97,735.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,765.610	16 Apr 24	1.0000			0.00	11,765.61	11,765.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,734.370	16 Apr 24	1.0000			0.00	20,734.37	20,734.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	172,369.090	17 Apr 24	1.0000			0.00	172,369.09	172,369.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	256,009.590	17 Apr 24	1.0000			0.00	256,009.59	256,009.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	176,721.760	18 Apr 24	1.0000			0.00	176,721.76	176,721.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,477.210	18 Apr 24	1.0000			0.00	26,477.21	26,477.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	41,055.420	18 Apr 24	1.0000			0.00	41,055.42	41,055.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,559,159.740	18 Apr 24	1.0000			0.00	3,559,159.74	3,559,159.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	38,296.870	18 Apr 24	1.0000			0.00	38,296.87	38,296.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,796,955.010	19 Apr 24	1.0000			0.00	1,796,955.01	1,796,955.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	281,902.480	19 Apr 24	1.0000			0.00	281,902.48	281,902.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	748.700	19 Apr 24	1.0000			0.00	748.70	748.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	33,400,000.000	19 Apr 24	1.0000			0.00	33,400,000.00	33,400,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,400,000.000	19 Apr 24	1.0000			0.00	33,400,000.00	33,400,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,989,109.380	19 Apr 24	1.0000			0.00	29,989,109.38	29,989,109.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,037.260	22 Apr 24	1.0000			0.00	49,037.26	49,037.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,519.560	22 Apr 24	1.0000			0.00	58,519.56	58,519.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,037,211.140	22 Apr 24	1.0000			0.00	21,037,211.14	21,037,211.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,808,145.240	22 Apr 24	1.0000			0.00	1,808,145.24	1,808,145.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,210,749.180	22 Apr 24	1.0000			0.00	4,210,749.18	4,210,749.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,753.400	23 Apr 24	1.0000			0.00	8,753.40	8,753.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	113,960.320	23 Apr 24	1.0000			0.00	113,960.32	113,960.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,338.350	23 Apr 24	1.0000			0.00	49,338.35	49,338.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	160,187.080	24 Apr 24	1.0000			0.00	160,187.08	160,187.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	265,812.010	24 Apr 24	1.0000			0.00	265,812.01	265,812.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	595,449.430	24 Apr 24	1.0000			0.00	595,449.43	595,449.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	97,242.420	24 Apr 24	1.0000			0.00	97,242.42	97,242.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,002,842.040	24 Apr 24	1.0000			0.00	1,002,842.04	1,002,842.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	56,125.010	24 Apr 24	1.0000			0.00	56,125.01	56,125.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,500,000.000	25 Apr 24	1.0000			0.00	6,500,000.00	6,500,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	335.000	25 Apr 24	1.0000			0.00	335.00	335.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,175,447.700	26 Apr 24	1.0000			0.00	8,175,447.70	8,175,447.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	617,807.350	26 Apr 24	1.0000			0.00	617,807.35	617,807.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,201,088.620	26 Apr 24	1.0000			0.00	5,201,088.62	5,201,088.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	56,252.920	29 Apr 24	1.0000			0.00	56,252.92	56,252.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	155,603.060	29 Apr 24	1.0000			0.00	155,603.06	155,603.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	168,962.830	29 Apr 24	1.0000			0.00	168,962.83	168,962.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,666,759.360	29 Apr 24	1.0000			0.00	4,666,759.36	4,666,759.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,146.250	29 Apr 24	1.0000			0.00	11,146.25	11,146.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	438,553.000	30 Apr 24	1.0000			0.00	438,553.00	438,553.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,342.930	30 Apr 24	1.0000			0.00	30,342.93	30,342.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	121,519.020	30 Apr 24	1.0000			0.00	121,519.02	121,519.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	144,110.710	30 Apr 24	1.0000			0.00	144,110.71	144,110.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	230,303.210	30 Apr 24	1.0000			0.00	230,303.21	230,303.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,176,420.390	30 Apr 24	1.0000			0.00	5,176,420.39	5,176,420.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	146,755.340	30 Apr 24	1.0000			0.00	146,755.34	146,755.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,616,134.960	1 May 24	1.0000			0.00	3,616,134.96	3,616,134.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	248,814.440	1 May 24	1.0000			0.00	248,814.44	248,814.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	742,987.730	1 May 24	1.0000			0.00	742,987.73	742,987.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,633,726.860	1 May 24	1.0000			0.00	1,633,726.86	1,633,726.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,000,660.300	2 May 24	1.0000			0.00	20,000,660.30	20,000,660.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	550,287.150	2 May 24	1.0000			0.00	550,287.15	550,287.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	196,276.770	2 May 24	1.0000			0.00	196,276.77	196,276.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	121,321.980	2 May 24	1.0000			0.00	121,321.98	121,321.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	889.380	3 May 24	1.0000			0.00	889.38	889.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	727.100	3 May 24	1.0000			0.00	727.10	727.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,650.920	3 May 24	1.0000			0.00	5,650.92	5,650.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,026.090	3 May 24	1.0000			0.00	1,026.09	1,026.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,533.770	3 May 24	1.0000			0.00	2,533.77	2,533.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,072.490	3 May 24	1.0000			0.00	3,072.49	3,072.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,501.410	3 May 24	1.0000			0.00	1,501.41	1,501.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	407,278.860	3 May 24	1.0000			0.00	407,278.86	407,278.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	777,118.790	3 May 24	1.0000			0.00	777,118.79	777,118.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	89,602.490	3 May 24	1.0000			0.00	89,602.49	89,602.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	145.110	3 May 24	1.0000			0.00	145.11	145.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	252.780	3 May 24	1.0000			0.00	252.78	252.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,176.270	3 May 24	1.0000			0.00	31,176.27	31,176.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,684.510	3 May 24	1.0000			0.00	3,684.51	3,684.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	13.800	3 May 24	1.0000			0.00	13.80	13.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,843.580	3 May 24	1.0000			0.00	4,843.58	4,843.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	101,864.160	3 May 24	1.0000			0.00	101,864.16	101,864.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	120,985.440	3 May 24	1.0000			0.00	120,985.44	120,985.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	452,974.360	6 May 24	1.0000			0.00	452,974.36	452,974.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	225,071.990	6 May 24	1.0000			0.00	225,071.99	225,071.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	265,725.310	6 May 24	1.0000			0.00	265,725.31	265,725.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	99,173.550	6 May 24	1.0000			0.00	99,173.55	99,173.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,671,318.230	6 May 24	1.0000			0.00	3,671,318.23	3,671,318.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	78,920.000	6 May 24	1.0000			0.00	78,920.00	78,920.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,377.330	7 May 24	1.0000			0.00	6,377.33	6,377.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,308.720	7 May 24	1.0000			0.00	33,308.72	33,308.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	46,271.660	7 May 24	1.0000			0.00	46,271.66	46,271.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	47,004.590	7 May 24	1.0000			0.00	47,004.59	47,004.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,373,288.520	7 May 24	1.0000			0.00	1,373,288.52	1,373,288.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,437.500	7 May 24	1.0000			0.00	2,437.50	2,437.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,277.730	8 May 24	1.0000			0.00	1,277.73	1,277.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	96,583.730	8 May 24	1.0000			0.00	96,583.73	96,583.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	89,480.140	8 May 24	1.0000			0.00	89,480.14	89,480.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	401,098.360	8 May 24	1.0000			0.00	401,098.36	401,098.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,852,195.730	8 May 24	1.0000			0.00	2,852,195.73	2,852,195.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,668,179.180	8 May 24	1.0000			0.00	1,668,179.18	1,668,179.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,190,273.670	9 May 24	1.0000			0.00	4,190,273.67	4,190,273.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	331,866.600	9 May 24	1.0000			0.00	331,866.60	331,866.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,755.040	10 May 24	1.0000			0.00	7,755.04	7,755.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,172,474.800	10 May 24	1.0000			0.00	1,172,474.80	1,172,474.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,025,074.500	10 May 24	1.0000			0.00	1,025,074.50	1,025,074.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	101,352.570	10 May 24	1.0000			0.00	101,352.57	101,352.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,993,897.920	10 May 24	1.0000			0.00	1,993,897.92	1,993,897.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	179.830	14 May 24	1.0000			0.00	179.83	179.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,614,657.320	14 May 24	1.0000			0.00	2,614,657.32	2,614,657.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	253,419.730	14 May 24	1.0000			0.00	253,419.73	253,419.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,353,358.830	15 May 24	1.0000			0.00	4,353,358.83	4,353,358.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	364,554.460	15 May 24	1.0000			0.00	364,554.46	364,554.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,663,738.850	15 May 24	1.0000			0.00	1,663,738.85	1,663,738.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,741.380	15 May 24	1.0000			0.00	58,741.38	58,741.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,785,134.930	15 May 24	1.0000			0.00	1,785,134.93	1,785,134.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,866.250	16 May 24	1.0000			0.00	1,866.25	1,866.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,594,012.380	16 May 24	1.0000			0.00	11,594,012.38	11,594,012.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,706,869.190	16 May 24	1.0000			0.00	1,706,869.19	1,706,869.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	67,238.870	16 May 24	1.0000			0.00	67,238.87	67,238.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,868,168.930	16 May 24	1.0000			0.00	3,868,168.93	3,868,168.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	145,171.020	16 May 24	1.0000			0.00	145,171.02	145,171.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	114,515.620	16 May 24	1.0000			0.00	114,515.62	114,515.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,581.190	17 May 24	1.0000			0.00	2,581.19	2,581.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	160,137.150	17 May 24	1.0000			0.00	160,137.15	160,137.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,584,038.110	17 May 24	1.0000			0.00	2,584,038.11	2,584,038.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	81,383.850	20 May 24	1.0000			0.00	81,383.85	81,383.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	137,683.800	20 May 24	1.0000			0.00	137,683.80	137,683.80	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	329,800.010	20 May 24	1.0000			0.00	329,800.01	329,800.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	120,753.330	21 May 24	1.0000			0.00	120,753.33	120,753.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	68,000.000	21 May 24	1.0000			0.00	68,000.00	68,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,603.830	21 May 24	1.0000			0.00	50,603.83	50,603.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	389,669.240	21 May 24	1.0000			0.00	389,669.24	389,669.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,355.270	21 May 24	1.0000			0.00	5,355.27	5,355.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	64,762.500	21 May 24	1.0000			0.00	64,762.50	64,762.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	195,395.000	22 May 24	1.0000			0.00	195,395.00	195,395.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,106,194.210	22 May 24	1.0000			0.00	2,106,194.21	2,106,194.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,938.040	22 May 24	1.0000			0.00	30,938.04	30,938.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,154.010	22 May 24	1.0000			0.00	35,154.01	35,154.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	461,831.030	22 May 24	1.0000			0.00	461,831.03	461,831.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	216,790.570	22 May 24	1.0000			0.00	216,790.57	216,790.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,218.750	22 May 24	1.0000			0.00	23,218.75	23,218.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	196,016.500	23 May 24	1.0000			0.00	196,016.50	196,016.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	2,019,010.490	23 May 24	1.0000			0.00	2,019,010.49	2,019,010.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	305.040	24 May 24	1.0000			0.00	305.04	305.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	372.040	28 May 24	1.0000			0.00	372.04	372.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	132,589.790	28 May 24	1.0000			0.00	132,589.79	132,589.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,526,421.800	28 May 24	1.0000			0.00	9,526,421.80	9,526,421.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	764,980.030	28 May 24	1.0000			0.00	764,980.03	764,980.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,965.910	28 May 24	1.0000			0.00	185,965.91	185,965.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,652,370.170	28 May 24	1.0000			0.00	3,652,370.17	3,652,370.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,338.550	28 May 24	1.0000			0.00	58,338.55	58,338.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	87,030.000	28 May 24	1.0000			0.00	87,030.00	87,030.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	136,882.490	29 May 24	1.0000			0.00	136,882.49	136,882.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,183,974.020	29 May 24	1.0000			0.00	2,183,974.02	2,183,974.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,240,576.500	30 May 24	1.0000			0.00	1,240,576.50	1,240,576.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	83,683.760	30 May 24	1.0000			0.00	83,683.76	83,683.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,385,544.790	30 May 24	1.0000			0.00	1,385,544.79	1,385,544.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	47,511.250	30 May 24	1.0000			0.00	47,511.25	47,511.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	149.620	31 May 24	1.0000			0.00	149.62	149.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,607,733.740	31 May 24	1.0000			0.00	5,607,733.74	5,607,733.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	81,808.120	31 May 24	1.0000			0.00	81,808.12	81,808.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	555,788.590	31 May 24	1.0000			0.00	555,788.59	555,788.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,889.140	31 May 24	1.0000			0.00	29,889.14	29,889.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	73,457.210	31 May 24	1.0000			0.00	73,457.21	73,457.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,147.500	31 May 24	1.0000			0.00	122,147.50	122,147.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	531,110.450	3 Jun 24	1.0000			0.00	531,110.45	531,110.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	226,297.400	3 Jun 24	1.0000			0.00	226,297.40	226,297.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	249,406.540	3 Jun 24	1.0000			0.00	249,406.54	249,406.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	823,403.640	3 Jun 24	1.0000			0.00	823,403.64	823,403.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,148,269.500	3 Jun 24	1.0000			0.00	8,148,269.50	8,148,269.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	965,031.510	3 Jun 24	1.0000			0.00	965,031.51	965,031.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,832,682.840	4 Jun 24	1.0000			0.00	10,832,682.84	10,832,682.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	114,368.700	4 Jun 24	1.0000			0.00	114,368.70	114,368.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	333,278.320	4 Jun 24	1.0000			0.00	333,278.32	333,278.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,717.460	4 Jun 24	1.0000			0.00	54,717.46	54,717.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	156,574.270	4 Jun 24	1.0000			0.00	156,574.27	156,574.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	750.770	5 Jun 24	1.0000			0.00	750.77	750.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,059.620	5 Jun 24	1.0000			0.00	1,059.62	1,059.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,836.060	5 Jun 24	1.0000			0.00	5,836.06	5,836.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	920.130	5 Jun 24	1.0000			0.00	920.13	920.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,387.850	5 Jun 24	1.0000			0.00	3,387.85	3,387.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,173.440	5 Jun 24	1.0000			0.00	3,173.44	3,173.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,109.790	5 Jun 24	1.0000			0.00	2,109.79	2,109.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,035,403.590	5 Jun 24	1.0000			0.00	7,035,403.59	7,035,403.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,442,559.110	5 Jun 24	1.0000			0.00	2,442,559.11	2,442,559.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	87,685.190	5 Jun 24	1.0000			0.00	87,685.19	87,685.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	149.590	5 Jun 24	1.0000			0.00	149.59	149.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	260.810	5 Jun 24	1.0000			0.00	260.81	260.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,805.680	5 Jun 24	1.0000			0.00	3,805.68	3,805.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,028,394.250	5 Jun 24	1.0000			0.00	3,028,394.25	3,028,394.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.260	5 Jun 24	1.0000			0.00	14.26	14.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	751.090	5 Jun 24	1.0000			0.00	751.09	751.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,015.870	5 Jun 24	1.0000			0.00	57,015.87	57,015.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	849,371.660	5 Jun 24	1.0000			0.00	849,371.66	849,371.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	661,649.600	5 Jun 24	1.0000			0.00	661,649.60	661,649.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	212,879.370	5 Jun 24	1.0000			0.00	212,879.37	212,879.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,997.260	6 Jun 24	1.0000			0.00	36,997.26	36,997.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,577,304.090	6 Jun 24	1.0000			0.00	2,577,304.09	2,577,304.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,649,989.830	6 Jun 24	1.0000			0.00	1,649,989.83	1,649,989.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	815,327.280	6 Jun 24	1.0000			0.00	815,327.28	815,327.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	68,524.800	6 Jun 24	1.0000			0.00	68,524.80	68,524.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	146,742.480	6 Jun 24	1.0000			0.00	146,742.48	146,742.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	93,969.200	6 Jun 24	1.0000			0.00	93,969.20	93,969.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	62,906.250	6 Jun 24	1.0000			0.00	62,906.25	62,906.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	148,091.980	7 Jun 24	1.0000			0.00	148,091.98	148,091.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,447.520	7 Jun 24	1.0000			0.00	13,447.52	13,447.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	197,541.940	7 Jun 24	1.0000			0.00	197,541.94	197,541.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,359.510	7 Jun 24	1.0000			0.00	8,359.51	8,359.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,318.930	7 Jun 24	1.0000			0.00	44,318.93	44,318.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,465.620	10 Jun 24	1.0000			0.00	122,465.62	122,465.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,128.370	10 Jun 24	1.0000			0.00	23,128.37	23,128.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,465.620	11 Jun 24	1.0000			0.00	122,465.62	122,465.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	465,377.350	11 Jun 24	1.0000			0.00	465,377.35	465,377.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,304.100	11 Jun 24	1.0000			0.00	5,304.10	5,304.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,272,972.210	12 Jun 24	1.0000			0.00	6,272,972.21	6,272,972.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	107,764.770	12 Jun 24	1.0000			0.00	107,764.77	107,764.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,327,372.800	12 Jun 24	1.0000			0.00	1,327,372.80	1,327,372.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	680,856.760	12 Jun 24	1.0000			0.00	680,856.76	680,856.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	166,950.410	12 Jun 24	1.0000			0.00	166,950.41	166,950.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,636.430	12 Jun 24	1.0000			0.00	37,636.43	37,636.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,017,110.930	12 Jun 24	1.0000			0.00	1,017,110.93	1,017,110.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,914.170	13 Jun 24	1.0000			0.00	2,914.17	2,914.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,436,824.940	13 Jun 24	1.0000			0.00	9,436,824.94	9,436,824.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,690,258.890	13 Jun 24	1.0000			0.00	4,690,258.89	4,690,258.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	403,682.400	13 Jun 24	1.0000			0.00	403,682.40	403,682.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	250,867.860	13 Jun 24	1.0000			0.00	250,867.86	250,867.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	146,697.560	13 Jun 24	1.0000			0.00	146,697.56	146,697.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	152,437.500	13 Jun 24	1.0000			0.00	152,437.50	152,437.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,936,419.810	14 Jun 24	1.0000			0.00	4,936,419.81	4,936,419.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	170,502.500	14 Jun 24	1.0000			0.00	170,502.50	170,502.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,606,558.640	17 Jun 24	1.0000			0.00	3,606,558.64	3,606,558.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	265,602.580	17 Jun 24	1.0000			0.00	265,602.58	265,602.58	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	6,553,496.580	17 Jun 24	1.0000			0.00	6,553,496.58	6,553,496.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	175,836.070	17 Jun 24	1.0000			0.00	175,836.07	175,836.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	834,763.590	17 Jun 24	1.0000			0.00	834,763.59	834,763.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	538,126.900	17 Jun 24	1.0000			0.00	538,126.90	538,126.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,095.570	18 Jun 24	1.0000			0.00	1,095.57	1,095.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,594.800	20 Jun 24	1.0000			0.00	2,594.80	2,594.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,952,337.840	20 Jun 24	1.0000			0.00	11,952,337.84	11,952,337.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	254,085.000	20 Jun 24	1.0000			0.00	254,085.00	254,085.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	129,257.160	20 Jun 24	1.0000			0.00	129,257.16	129,257.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	970,010.740	20 Jun 24	1.0000			0.00	970,010.74	970,010.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	105,975.660	20 Jun 24	1.0000			0.00	105,975.66	105,975.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	99,575.000	20 Jun 24	1.0000			0.00	99,575.00	99,575.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,239,751.810	21 Jun 24	1.0000			0.00	1,239,751.81	1,239,751.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,127.500	21 Jun 24	1.0000			0.00	27,127.50	27,127.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	96.680	24 Jun 24	1.0000			0.00	96.68	96.68	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	5,215,871.940	24 Jun 24	1.0000			0.00	5,215,871.94	5,215,871.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	79,987.950	24 Jun 24	1.0000			0.00	79,987.95	79,987.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,518.750	24 Jun 24	1.0000			0.00	1,518.75	1,518.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,074,737.080	25 Jun 24	1.0000			0.00	2,074,737.08	2,074,737.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	288,199.160	25 Jun 24	1.0000			0.00	288,199.16	288,199.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,738.270	25 Jun 24	1.0000			0.00	15,738.27	15,738.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	61,239.860	25 Jun 24	1.0000			0.00	61,239.86	61,239.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,968.750	25 Jun 24	1.0000			0.00	10,968.75	10,968.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	325,658.000	26 Jun 24	1.0000			0.00	325,658.00	325,658.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,765.910	26 Jun 24	1.0000			0.00	14,765.91	14,765.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,073.930	26 Jun 24	1.0000			0.00	12,073.93	12,073.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,906.250	26 Jun 24	1.0000			0.00	13,906.25	13,906.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	351,132.380	27 Jun 24	1.0000			0.00	351,132.38	351,132.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	253,615.280	27 Jun 24	1.0000			0.00	253,615.28	253,615.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	163,519.230	27 Jun 24	1.0000			0.00	163,519.23	163,519.23	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	347,475.310	27 Jun 24	1.0000			0.00	347,475.31	347,475.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	316,596.530	27 Jun 24	1.0000			0.00	316,596.53	316,596.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	151,381.220	28 Jun 24	1.0000			0.00	151,381.22	151,381.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,242,686.530	28 Jun 24	1.0000			0.00	2,242,686.53	2,242,686.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	46,265.700	28 Jun 24	1.0000			0.00	46,265.70	46,265.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,255.790	28 Jun 24	1.0000			0.00	22,255.79	22,255.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,875.000	28 Jun 24	1.0000			0.00	34,875.00	34,875.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	244,752.660	1 Jul 24	1.0000			0.00	244,752.66	244,752.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,969,019.130	1 Jul 24	1.0000			0.00	21,969,019.13	21,969,019.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,932.880	1 Jul 24	1.0000			0.00	32,932.88	32,932.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,775,935.450	2 Jul 24	1.0000			0.00	1,775,935.45	1,775,935.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,837,491.780	2 Jul 24	1.0000			0.00	2,837,491.78	2,837,491.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	367,664.690	2 Jul 24	1.0000			0.00	367,664.69	367,664.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	893.560	3 Jul 24	1.0000			0.00	893.56	893.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	729.060	3 Jul 24	1.0000			0.00	729.06	729.06	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	5,666.820	3 Jul 24	1.0000			0.00	5,666.82	5,666.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,029.040	3 Jul 24	1.0000			0.00	1,029.04	1,029.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,287.300	3 Jul 24	1.0000			0.00	3,287.30	3,287.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,289.330	3 Jul 24	1.0000			0.00	3,289.33	3,289.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,031,869.690	3 Jul 24	1.0000			0.00	4,031,869.69	4,031,869.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	73,140.710	3 Jul 24	1.0000			0.00	73,140.71	73,140.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,048.470	3 Jul 24	1.0000			0.00	2,048.47	2,048.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	106,431.120	3 Jul 24	1.0000			0.00	106,431.12	106,431.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	145.250	3 Jul 24	1.0000			0.00	145.25	145.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	253.300	3 Jul 24	1.0000			0.00	253.30	253.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	719.540	3 Jul 24	1.0000			0.00	719.54	719.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	61,333.950	3 Jul 24	1.0000			0.00	61,333.95	61,333.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,695.300	3 Jul 24	1.0000			0.00	3,695.30	3,695.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	386,490.780	3 Jul 24	1.0000			0.00	386,490.78	386,490.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	13.800	3 Jul 24	1.0000			0.00	13.80	13.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	730.550	3 Jul 24	1.0000			0.00	730.55	730.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	208,684.680	3 Jul 24	1.0000			0.00	208,684.68	208,684.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,984.880	3 Jul 24	1.0000			0.00	35,984.88	35,984.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	164,663.180	3 Jul 24	1.0000			0.00	164,663.18	164,663.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	128,982.270	3 Jul 24	1.0000			0.00	128,982.27	128,982.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,111,403.320	5 Jul 24	1.0000			0.00	9,111,403.32	9,111,403.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	114,068.060	5 Jul 24	1.0000			0.00	114,068.06	114,068.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	154,374.680	5 Jul 24	1.0000			0.00	154,374.68	154,374.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	311,872.900	5 Jul 24	1.0000			0.00	311,872.90	311,872.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,198.120	5 Jul 24	1.0000			0.00	11,198.12	11,198.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	150,249.880	5 Jul 24	1.0000			0.00	150,249.88	150,249.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,994,677.670	8 Jul 24	1.0000			0.00	4,994,677.67	4,994,677.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.200	8 Jul 24	1.0000			0.00	4.20	4.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	146,249.360	8 Jul 24	1.0000			0.00	146,249.36	146,249.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	67,154.130	8 Jul 24	1.0000			0.00	67,154.13	67,154.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	90,536.420	8 Jul 24	1.0000			0.00	90,536.42	90,536.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	74,201.250	8 Jul 24	1.0000			0.00	74,201.25	74,201.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,215.030	8 Jul 24	1.0000			0.00	50,215.03	50,215.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	104,312.500	8 Jul 24	1.0000			0.00	104,312.50	104,312.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	74,800.320	9 Jul 24	1.0000			0.00	74,800.32	74,800.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,040.850	9 Jul 24	1.0000			0.00	1,040.85	1,040.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,707.180	9 Jul 24	1.0000			0.00	40,707.18	40,707.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,163,950.540	9 Jul 24	1.0000			0.00	1,163,950.54	1,163,950.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,187.500	9 Jul 24	1.0000			0.00	1,187.50	1,187.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	697,701.890	10 Jul 24	1.0000			0.00	697,701.89	697,701.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	442,408.530	10 Jul 24	1.0000			0.00	442,408.53	442,408.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,566,855.440	11 Jul 24	1.0000			0.00	2,566,855.44	2,566,855.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,963,890.470	11 Jul 24	1.0000			0.00	4,963,890.47	4,963,890.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	84,507.620	11 Jul 24	1.0000			0.00	84,507.62	84,507.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	464,611.660	11 Jul 24	1.0000			0.00	464,611.66	464,611.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	101,374.570	11 Jul 24	1.0000			0.00	101,374.57	101,374.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,312.500	11 Jul 24	1.0000			0.00	25,312.50	25,312.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,598.100	12 Jul 24	1.0000			0.00	12,598.10	12,598.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,369,672.760	12 Jul 24	1.0000			0.00	6,369,672.76	6,369,672.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,468,582.000	12 Jul 24	1.0000			0.00	9,468,582.00	9,468,582.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,013,133.080	12 Jul 24	1.0000			0.00	3,013,133.08	3,013,133.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	90,025.070	12 Jul 24	1.0000			0.00	90,025.07	90,025.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,301,639.480	12 Jul 24	1.0000			0.00	1,301,639.48	1,301,639.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,279,905.380	15 Jul 24	1.0000			0.00	1,279,905.38	1,279,905.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	369,850.090	15 Jul 24	1.0000			0.00	369,850.09	369,850.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	257,988.380	15 Jul 24	1.0000			0.00	257,988.38	257,988.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,263,793.410	15 Jul 24	1.0000			0.00	1,263,793.41	1,263,793.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,536.440	15 Jul 24	1.0000			0.00	25,536.44	25,536.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	878,462.380	15 Jul 24	1.0000			0.00	878,462.38	878,462.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	835,077.020	16 Jul 24	1.0000			0.00	835,077.02	835,077.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	396,160.560	16 Jul 24	1.0000			0.00	396,160.56	396,160.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	621,700.160	16 Jul 24	1.0000			0.00	621,700.16	621,700.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,514.190	16 Jul 24	1.0000			0.00	11,514.19	11,514.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,189,465.460	17 Jul 24	1.0000			0.00	7,189,465.46	7,189,465.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	360.420	17 Jul 24	1.0000			0.00	360.42	360.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,106,971.410	17 Jul 24	1.0000			0.00	1,106,971.41	1,106,971.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	102,125.320	17 Jul 24	1.0000			0.00	102,125.32	102,125.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,846.270	17 Jul 24	1.0000			0.00	21,846.27	21,846.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,657.920	17 Jul 24	1.0000			0.00	8,657.92	8,657.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	149,899.050	17 Jul 24	1.0000			0.00	149,899.05	149,899.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	87,343.750	17 Jul 24	1.0000			0.00	87,343.75	87,343.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,170,683.260	18 Jul 24	1.0000			0.00	1,170,683.26	1,170,683.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	792,528.560	18 Jul 24	1.0000			0.00	792,528.56	792,528.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	313.250	18 Jul 24	1.0000			0.00	313.25	313.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,008,799.100	18 Jul 24	1.0000			0.00	13,008,799.10	13,008,799.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	34,062.440	18 Jul 24	1.0000			0.00	34,062.44	34,062.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,334,284.590	18 Jul 24	1.0000			0.00	1,334,284.59	1,334,284.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,420.000	18 Jul 24	1.0000			0.00	31,420.00	31,420.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,061,530.520	19 Jul 24	1.0000			0.00	1,061,530.52	1,061,530.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	774,877.760	22 Jul 24	1.0000			0.00	774,877.76	774,877.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,999.380	22 Jul 24	1.0000			0.00	13,999.38	13,999.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	173,011.880	22 Jul 24	1.0000			0.00	173,011.88	173,011.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,150.180	23 Jul 24	1.0000			0.00	2,150.18	2,150.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,370.580	23 Jul 24	1.0000			0.00	57,370.58	57,370.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	758,247.440	23 Jul 24	1.0000			0.00	758,247.44	758,247.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	180,107.680	23 Jul 24	1.0000			0.00	180,107.68	180,107.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,183,694.200	24 Jul 24	1.0000			0.00	1,183,694.20	1,183,694.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,349.630	24 Jul 24	1.0000			0.00	25,349.63	25,349.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	42,250.000	24 Jul 24	1.0000			0.00	42,250.00	42,250.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	73,330.810	24 Jul 24	1.0000			0.00	73,330.81	73,330.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	183,040.500	24 Jul 24	1.0000			0.00	183,040.50	183,040.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,250.000	24 Jul 24	1.0000			0.00	28,250.00	28,250.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,599,388.210	25 Jul 24	1.0000			0.00	1,599,388.21	1,599,388.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	252,143.440	25 Jul 24	1.0000			0.00	252,143.44	252,143.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,433,389.550	26 Jul 24	1.0000			0.00	4,433,389.55	4,433,389.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,000.000	26 Jul 24	1.0000			0.00	35,000.00	35,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	120,786.230	26 Jul 24	1.0000			0.00	120,786.23	120,786.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,000.000	26 Jul 24	1.0000			0.00	40,000.00	40,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,203,955.690	29 Jul 24	1.0000			0.00	5,203,955.69	5,203,955.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,049.460	29 Jul 24	1.0000			0.00	3,049.46	3,049.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	266,437.240	29 Jul 24	1.0000			0.00	266,437.24	266,437.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	143,816.120	29 Jul 24	1.0000			0.00	143,816.12	143,816.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	126,467.500	29 Jul 24	1.0000			0.00	126,467.50	126,467.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,530,943.650	30 Jul 24	1.0000			0.00	2,530,943.65	2,530,943.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	629,605.000	30 Jul 24	1.0000			0.00	629,605.00	629,605.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	85,416.300	30 Jul 24	1.0000			0.00	85,416.30	85,416.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,248.680	30 Jul 24	1.0000			0.00	1,248.68	1,248.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	46,875.640	30 Jul 24	1.0000			0.00	46,875.64	46,875.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,274.000	30 Jul 24	1.0000			0.00	51,274.00	51,274.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	809,019.400	30 Jul 24	1.0000			0.00	809,019.40	809,019.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,085.250	30 Jul 24	1.0000			0.00	31,085.25	31,085.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,246.250	30 Jul 24	1.0000			0.00	44,246.25	44,246.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,176,016.130	31 Jul 24	1.0000			0.00	3,176,016.13	3,176,016.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	60,749.680	31 Jul 24	1.0000			0.00	60,749.68	60,749.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	69,977.150	31 Jul 24	1.0000			0.00	69,977.15	69,977.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,131.150	31 Jul 24	1.0000			0.00	49,131.15	49,131.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	134,050.000	31 Jul 24	1.0000			0.00	134,050.00	134,050.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,883,122.750	1 Aug 24	1.0000			0.00	1,883,122.75	1,883,122.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	165,798.390	1 Aug 24	1.0000			0.00	165,798.39	165,798.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,073,048.700	1 Aug 24	1.0000			0.00	25,073,048.70	25,073,048.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	319,978.000	1 Aug 24	1.0000			0.00	319,978.00	319,978.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,497,662.860	2 Aug 24	1.0000			0.00	8,497,662.86	8,497,662.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	210,165.920	2 Aug 24	1.0000			0.00	210,165.92	210,165.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	67,069.720	2 Aug 24	1.0000			0.00	67,069.72	67,069.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	327,973.530	2 Aug 24	1.0000			0.00	327,973.53	327,973.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,065,926.990	2 Aug 24	1.0000			0.00	1,065,926.99	1,065,926.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,046,048.520	2 Aug 24	1.0000			0.00	3,046,048.52	3,046,048.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,794.550	5 Aug 24	1.0000			0.00	4,794.55	4,794.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	793.920	5 Aug 24	1.0000			0.00	793.92	793.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,882.590	5 Aug 24	1.0000			0.00	5,882.59	5,882.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	927.400	5 Aug 24	1.0000			0.00	927.40	927.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,068.360	5 Aug 24	1.0000			0.00	1,068.36	1,068.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,550.680	5 Aug 24	1.0000			0.00	4,550.68	4,550.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,096,853.120	5 Aug 24	1.0000			0.00	15,096,853.12	15,096,853.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	241,734.010	5 Aug 24	1.0000			0.00	241,734.01	241,734.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	2,126.370	5 Aug 24	1.0000			0.00	2,126.37	2,126.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	150.810	5 Aug 24	1.0000			0.00	150.81	150.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	262.960	5 Aug 24	1.0000			0.00	262.96	262.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.540	5 Aug 24	1.0000			0.00	1.54	1.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,836.130	5 Aug 24	1.0000			0.00	3,836.13	3,836.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.260	5 Aug 24	1.0000			0.00	14.26	14.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	758.490	5 Aug 24	1.0000			0.00	758.49	758.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	426,012.470	5 Aug 24	1.0000			0.00	426,012.47	426,012.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,164.940	5 Aug 24	1.0000			0.00	29,164.94	29,164.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	484,292.800	5 Aug 24	1.0000			0.00	484,292.80	484,292.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,857,668.300	6 Aug 24	1.0000			0.00	2,857,668.30	2,857,668.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	289,668.420	6 Aug 24	1.0000			0.00	289,668.42	289,668.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,000.000	6 Aug 24	1.0000			0.00	10,000.00	10,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	4.340	7 Aug 24	1.0000			0.00	4.34	4.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	632,921.890	7 Aug 24	1.0000			0.00	632,921.89	632,921.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	405,377.300	7 Aug 24	1.0000			0.00	405,377.30	405,377.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,392,032.840	8 Aug 24	1.0000			0.00	11,392,032.84	11,392,032.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,090,509.310	8 Aug 24	1.0000			0.00	1,090,509.31	1,090,509.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,118,228.390	8 Aug 24	1.0000			0.00	4,118,228.39	4,118,228.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	140,932.770	8 Aug 24	1.0000			0.00	140,932.77	140,932.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	73,258.710	9 Aug 24	1.0000			0.00	73,258.71	73,258.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,341.290	9 Aug 24	1.0000			0.00	34,341.29	34,341.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,732,598.550	12 Aug 24	1.0000			0.00	4,732,598.55	4,732,598.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	320,156.550	12 Aug 24	1.0000			0.00	320,156.55	320,156.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,167.470	12 Aug 24	1.0000			0.00	54,167.47	54,167.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	157,727.500	12 Aug 24	1.0000			0.00	157,727.50	157,727.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	471.100	13 Aug 24	1.0000			0.00	471.10	471.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,131,531.460	13 Aug 24	1.0000			0.00	2,131,531.46	2,131,531.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	990,273.380	13 Aug 24	1.0000			0.00	990,273.38	990,273.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,000.000	13 Aug 24	1.0000			0.00	50,000.00	50,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	453,168.380	14 Aug 24	1.0000			0.00	453,168.38	453,168.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	135,593.220	14 Aug 24	1.0000			0.00	135,593.22	135,593.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	746,118.540	14 Aug 24	1.0000			0.00	746,118.54	746,118.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	197,678.320	14 Aug 24	1.0000			0.00	197,678.32	197,678.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,340.640	15 Aug 24	1.0000			0.00	40,340.64	40,340.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,530,059.350	15 Aug 24	1.0000			0.00	8,530,059.35	8,530,059.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	628,783.140	15 Aug 24	1.0000			0.00	628,783.14	628,783.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	450,323.400	15 Aug 24	1.0000			0.00	450,323.40	450,323.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,033,682.190	15 Aug 24	1.0000			0.00	2,033,682.19	2,033,682.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	83,893.900	16 Aug 24	1.0000			0.00	83,893.90	83,893.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,036.820	16 Aug 24	1.0000			0.00	25,036.82	25,036.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	295,993.110	16 Aug 24	1.0000			0.00	295,993.11	295,993.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	178,038.370	19 Aug 24	1.0000			0.00	178,038.37	178,038.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,500,373.870	19 Aug 24	1.0000			0.00	2,500,373.87	2,500,373.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	187,244.600	19 Aug 24	1.0000			0.00	187,244.60	187,244.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	102,906.000	19 Aug 24	1.0000			0.00	102,906.00	102,906.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	150,592.790	19 Aug 24	1.0000			0.00	150,592.79	150,592.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	130,044.600	19 Aug 24	1.0000			0.00	130,044.60	130,044.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	717,814.230	20 Aug 24	1.0000			0.00	717,814.23	717,814.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,872,311.580	20 Aug 24	1.0000			0.00	4,872,311.58	4,872,311.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	47,900.000	20 Aug 24	1.0000			0.00	47,900.00	47,900.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,464.200	20 Aug 24	1.0000			0.00	9,464.20	9,464.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,000.000	20 Aug 24	1.0000			0.00	44,000.00	44,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,499,808.510	21 Aug 24	1.0000			0.00	7,499,808.51	7,499,808.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,468,812.590	21 Aug 24	1.0000			0.00	6,468,812.59	6,468,812.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	96,242.010	21 Aug 24	1.0000			0.00	96,242.01	96,242.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	260,220.380	21 Aug 24	1.0000			0.00	260,220.38	260,220.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	272,943.730	21 Aug 24	1.0000			0.00	272,943.73	272,943.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	258,112.980	22 Aug 24	1.0000			0.00	258,112.98	258,112.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,747,212.400	22 Aug 24	1.0000			0.00	1,747,212.40	1,747,212.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	90,797.730	22 Aug 24	1.0000			0.00	90,797.73	90,797.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	42,092.280	22 Aug 24	1.0000			0.00	42,092.28	42,092.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,501.020	22 Aug 24	1.0000			0.00	48,501.02	48,501.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	138,294.380	22 Aug 24	1.0000			0.00	138,294.38	138,294.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	159,778.320	26 Aug 24	1.0000			0.00	159,778.32	159,778.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	175,038.840	26 Aug 24	1.0000			0.00	175,038.84	175,038.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,611,208.980	26 Aug 24	1.0000			0.00	3,611,208.98	3,611,208.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,531.270	26 Aug 24	1.0000			0.00	8,531.27	8,531.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	362,422.570	26 Aug 24	1.0000			0.00	362,422.57	362,422.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,017.880	26 Aug 24	1.0000			0.00	122,017.88	122,017.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	77,500.000	26 Aug 24	1.0000			0.00	77,500.00	77,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,968.970	27 Aug 24	1.0000			0.00	12,968.97	12,968.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,052,384.110	27 Aug 24	1.0000			0.00	1,052,384.11	1,052,384.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,206.800	27 Aug 24	1.0000			0.00	27,206.80	27,206.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,879.440	28 Aug 24	1.0000			0.00	2,879.44	2,879.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	58,087.880	28 Aug 24	1.0000			0.00	58,087.88	58,087.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	78,635.000	28 Aug 24	1.0000			0.00	78,635.00	78,635.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	221,448.000	29 Aug 24	1.0000			0.00	221,448.00	221,448.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	173,508.100	29 Aug 24	1.0000			0.00	173,508.10	173,508.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,157,850.550	29 Aug 24	1.0000			0.00	3,157,850.55	3,157,850.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	202.520	29 Aug 24	1.0000			0.00	202.52	202.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,879,436.360	29 Aug 24	1.0000			0.00	5,879,436.36	5,879,436.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	204,730.600	29 Aug 24	1.0000			0.00	204,730.60	204,730.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,317,279.420	30 Aug 24	1.0000			0.00	20,317,279.42	20,317,279.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	729,034.670	30 Aug 24	1.0000			0.00	729,034.67	729,034.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,290,896.280	30 Aug 24	1.0000			0.00	4,290,896.28	4,290,896.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	507,020.000	3 Sep 24	1.0000			0.00	507,020.00	507,020.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	69,213.420	3 Sep 24	1.0000			0.00	69,213.42	69,213.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	95,979.390	3 Sep 24	1.0000			0.00	95,979.39	95,979.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,066.180	3 Sep 24	1.0000			0.00	54,066.18	54,066.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	531,346.550	3 Sep 24	1.0000			0.00	531,346.55	531,346.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,640.910	4 Sep 24	1.0000			0.00	5,640.91	5,640.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	641,185.300	4 Sep 24	1.0000			0.00	641,185.30	641,185.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	63,562.160	4 Sep 24	1.0000			0.00	63,562.16	63,562.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,560,115.730	4 Sep 24	1.0000			0.00	6,560,115.73	6,560,115.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,828,479.800	4 Sep 24	1.0000			0.00	2,828,479.80	2,828,479.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,301,977.170	4 Sep 24	1.0000			0.00	1,301,977.17	1,301,977.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	133,593.750	4 Sep 24	1.0000			0.00	133,593.75	133,593.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	930.510	5 Sep 24	1.0000			0.00	930.51	930.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	816.580	5 Sep 24	1.0000			0.00	816.58	816.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,071.670	5 Sep 24	1.0000			0.00	1,071.67	1,071.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,901.920	5 Sep 24	1.0000			0.00	5,901.92	5,901.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,946.630	5 Sep 24	1.0000			0.00	6,946.63	6,946.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,809.800	5 Sep 24	1.0000			0.00	4,809.80	4,809.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	32.410	5 Sep 24	1.0000			0.00	32.41	32.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	14,851.150	5 Sep 24	1.0000			0.00	14,851.15	14,851.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	25.400	5 Sep 24	1.0000			0.00	25.40	25.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	92.530	5 Sep 24	1.0000			0.00	92.53	92.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	36.840	5 Sep 24	1.0000			0.00	36.84	36.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,133.320	5 Sep 24	1.0000			0.00	2,133.32	2,133.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,040,306.970	5 Sep 24	1.0000			0.00	1,040,306.97	1,040,306.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	151.320	5 Sep 24	1.0000			0.00	151.32	151.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	14.410	5 Sep 24	1.0000			0.00	14.41	14.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	263.850	5 Sep 24	1.0000			0.00	263.85	263.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,920.740	5 Sep 24	1.0000			0.00	185,920.74	185,920.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,350,501.380	5 Sep 24	1.0000			0.00	7,350,501.38	7,350,501.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,848.560	5 Sep 24	1.0000			0.00	3,848.56	3,848.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,116,837.370	5 Sep 24	1.0000			0.00	4,116,837.37	4,116,837.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	760.780	5 Sep 24	1.0000			0.00	760.78	760.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	166,876.830	5 Sep 24	1.0000			0.00	166,876.83	166,876.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	223,616.440	5 Sep 24	1.0000			0.00	223,616.44	223,616.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,051,450.010	6 Sep 24	1.0000			0.00	3,051,450.01	3,051,450.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	55,475.560	6 Sep 24	1.0000			0.00	55,475.56	55,475.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,062.630	6 Sep 24	1.0000			0.00	17,062.63	17,062.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,843.750	6 Sep 24	1.0000			0.00	51,843.75	51,843.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	173,787.950	9 Sep 24	1.0000			0.00	173,787.95	173,787.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	367,632.900	9 Sep 24	1.0000			0.00	367,632.90	367,632.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	68,906.840	9 Sep 24	1.0000			0.00	68,906.84	68,906.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	153,970.450	9 Sep 24	1.0000			0.00	153,970.45	153,970.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,174.260	10 Sep 24	1.0000			0.00	1,174.26	1,174.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,773.850	10 Sep 24	1.0000			0.00	9,773.85	9,773.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	61,615.510	10 Sep 24	1.0000			0.00	61,615.51	61,615.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,812.500	10 Sep 24	1.0000			0.00	14,812.50	14,812.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,178.910	11 Sep 24	1.0000			0.00	12,178.91	12,178.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	522,556.650	11 Sep 24	1.0000			0.00	522,556.65	522,556.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	35,048.390	11 Sep 24	1.0000			0.00	35,048.39	35,048.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,746,576.570	11 Sep 24	1.0000			0.00	5,746,576.57	5,746,576.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	370,000.000	11 Sep 24	1.0000			0.00	370,000.00	370,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	104,117.600	11 Sep 24	1.0000			0.00	104,117.60	104,117.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,579.440	11 Sep 24	1.0000			0.00	25,579.44	25,579.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	79,000.000	11 Sep 24	1.0000			0.00	79,000.00	79,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,892.000	12 Sep 24	1.0000			0.00	23,892.00	23,892.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	692,811.270	12 Sep 24	1.0000			0.00	692,811.27	692,811.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	621,949.610	12 Sep 24	1.0000			0.00	621,949.61	621,949.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	375,936.770	12 Sep 24	1.0000			0.00	375,936.77	375,936.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	49.060	12 Sep 24	1.0000			0.00	49.06	49.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	42,694.040	12 Sep 24	1.0000			0.00	42,694.04	42,694.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	39,276.730	12 Sep 24	1.0000			0.00	39,276.73	39,276.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	79,687.500	12 Sep 24	1.0000			0.00	79,687.50	79,687.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	258,609.080	13 Sep 24	1.0000			0.00	258,609.08	258,609.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	126,733.240	13 Sep 24	1.0000			0.00	126,733.24	126,733.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	113,540.850	13 Sep 24	1.0000			0.00	113,540.85	113,540.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	500,494.520	16 Sep 24	1.0000			0.00	500,494.52	500,494.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,711,589.870	16 Sep 24	1.0000			0.00	1,711,589.87	1,711,589.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	744,237.630	16 Sep 24	1.0000			0.00	744,237.63	744,237.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,392,196.450	16 Sep 24	1.0000			0.00	3,392,196.45	3,392,196.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,283,297.640	16 Sep 24	1.0000			0.00	2,283,297.64	2,283,297.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,754,960.510	16 Sep 24	1.0000			0.00	1,754,960.51	1,754,960.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,214,801.380	17 Sep 24	1.0000			0.00	1,214,801.38	1,214,801.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	285,053.290	17 Sep 24	1.0000			0.00	285,053.29	285,053.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	117,904.470	17 Sep 24	1.0000			0.00	117,904.47	117,904.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,067,317.700	17 Sep 24	1.0000			0.00	1,067,317.70	1,067,317.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	72,525.000	17 Sep 24	1.0000			0.00	72,525.00	72,525.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,945.350	17 Sep 24	1.0000			0.00	122,945.35	122,945.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,461.660	18 Sep 24	1.0000			0.00	28,461.66	28,461.66	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	495,258.020	18 Sep 24	1.0000			0.00	495,258.02	495,258.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	265,050.210	19 Sep 24	1.0000			0.00	265,050.21	265,050.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,110.420	19 Sep 24	1.0000			0.00	4,110.42	4,110.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,096,333.180	19 Sep 24	1.0000			0.00	2,096,333.18	2,096,333.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,224,493.650	20 Sep 24	1.0000			0.00	1,224,493.65	1,224,493.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	212,632.050	20 Sep 24	1.0000			0.00	212,632.05	212,632.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	179,441.310	20 Sep 24	1.0000			0.00	179,441.31	179,441.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	112.940	23 Sep 24	1.0000			0.00	112.94	112.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,890.940	23 Sep 24	1.0000			0.00	22,890.94	22,890.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	180,105.790	23 Sep 24	1.0000			0.00	180,105.79	180,105.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,329.710	23 Sep 24	1.0000			0.00	31,329.71	31,329.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	464,487.040	23 Sep 24	1.0000			0.00	464,487.04	464,487.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,610.330	23 Sep 24	1.0000			0.00	8,610.33	8,610.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	134,606.450	23 Sep 24	1.0000			0.00	134,606.45	134,606.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	310,961.250	23 Sep 24	1.0000			0.00	310,961.25	310,961.25	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	930,014.150	24 Sep 24	1.0000			0.00	930,014.15	930,014.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,403.710	24 Sep 24	1.0000			0.00	10,403.71	10,403.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,859.140	24 Sep 24	1.0000			0.00	19,859.14	19,859.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,616,585.100	24 Sep 24	1.0000			0.00	1,616,585.10	1,616,585.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,618.770	25 Sep 24	1.0000			0.00	26,618.77	26,618.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	957,586.790	25 Sep 24	1.0000			0.00	957,586.79	957,586.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,053.900	25 Sep 24	1.0000			0.00	53,053.90	53,053.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	250,934.290	25 Sep 24	1.0000			0.00	250,934.29	250,934.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	356,667.380	25 Sep 24	1.0000			0.00	356,667.38	356,667.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	72.130	26 Sep 24	1.0000			0.00	72.13	72.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	282,237.000	26 Sep 24	1.0000			0.00	282,237.00	282,237.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,752.640	26 Sep 24	1.0000			0.00	34,752.64	34,752.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	169,010.260	26 Sep 24	1.0000			0.00	169,010.26	169,010.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	356,327.370	27 Sep 24	1.0000			0.00	356,327.37	356,327.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,999,352.020	27 Sep 24	1.0000			0.00	1,999,352.02	1,999,352.02	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	59,773.230	27 Sep 24	1.0000			0.00	59,773.23	59,773.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,851,844.630	27 Sep 24	1.0000			0.00	1,851,844.63	1,851,844.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	145,314.000	27 Sep 24	1.0000			0.00	145,314.00	145,314.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,927,660.000	27 Sep 24	1.0000			0.00	2,927,660.00	2,927,660.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	114,733.150	27 Sep 24	1.0000			0.00	114,733.15	114,733.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,340.630	27 Sep 24	1.0000			0.00	4,340.63	4,340.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	308,780.260	30 Sep 24	1.0000			0.00	308,780.26	308,780.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,310.000	30 Sep 24	1.0000			0.00	14,310.00	14,310.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	459,578.560	30 Sep 24	1.0000			0.00	459,578.56	459,578.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	137,557.580	30 Sep 24	1.0000			0.00	137,557.58	137,557.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	92,767.160	30 Sep 24	1.0000			0.00	92,767.16	92,767.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,444,988.650	30 Sep 24	1.0000			0.00	2,444,988.65	2,444,988.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,757.550	30 Sep 24	1.0000			0.00	49,757.55	49,757.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	356,282.940	30 Sep 24	1.0000			0.00	356,282.94	356,282.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	61,718.750	30 Sep 24	1.0000			0.00	61,718.75	61,718.75	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
Total number of acquisitions = 1,321							1,818,377,121.76	1,818,377,121.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,752,550.760	2 Oct 23		1.0000		0.00	18,752,550.76	18,752,550.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-107,906.150	3 Oct 23		1.0000		0.00	107,906.15	107,906.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,143,232.800	3 Oct 23		1.0000		0.00	1,143,232.80	1,143,232.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,515,097.550	3 Oct 23		1.0000		0.00	1,515,097.55	1,515,097.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,959,908.930	3 Oct 23		1.0000		0.00	4,959,908.93	4,959,908.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-111,507.290	3 Oct 23		1.0000		0.00	111,507.29	111,507.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-48,566.300	4 Oct 23		1.0000		0.00	48,566.30	48,566.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.450	4 Oct 23		1.0000		0.00	0.45	0.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,480,964.460	4 Oct 23		1.0000		0.00	7,480,964.46	7,480,964.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-880,583.170	4 Oct 23		1.0000		0.00	880,583.17	880,583.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-687,597.400	4 Oct 23		1.0000		0.00	687,597.40	687,597.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-422,077.760	5 Oct 23		1.0000		0.00	422,077.76	422,077.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-483,778.820	6 Oct 23		1.0000		0.00	483,778.82	483,778.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-141,982.070	6 Oct 23		1.0000		0.00	141,982.07	141,982.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-18,816.910	6 Oct 23		1.0000		0.00	18,816.91	18,816.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,300,000.000	10 Oct 23		1.0000		0.00	2,300,000.00	2,300,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,228.080	10 Oct 23		1.0000		0.00	8,228.08	8,228.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-722,100.000	10 Oct 23		1.0000		0.00	722,100.00	722,100.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-87,532.250	10 Oct 23		1.0000		0.00	87,532.25	87,532.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-555,274.090	10 Oct 23		1.0000		0.00	555,274.09	555,274.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-146,301.130	11 Oct 23		1.0000		0.00	146,301.13	146,301.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,875.000	11 Oct 23		1.0000		0.00	43,875.00	43,875.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,886.420	11 Oct 23		1.0000		0.00	36,886.42	36,886.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,896.060	11 Oct 23		1.0000		0.00	18,896.06	18,896.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-332,593.750	12 Oct 23		1.0000		0.00	332,593.75	332,593.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-113,852.280	12 Oct 23		1.0000		0.00	113,852.28	113,852.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-435.810	12 Oct 23		1.0000		0.00	435.81	435.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-192,755.950	12 Oct 23		1.0000		0.00	192,755.95	192,755.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,491,788.500	13 Oct 23		1.0000		0.00	2,491,788.50	2,491,788.50	0.00

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-41,917.500	13 Oct 23		1.0000		0.00	41,917.50	41,917.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-461,380.610	13 Oct 23		1.0000		0.00	461,380.61	461,380.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,775,381.790	13 Oct 23		1.0000		0.00	7,775,381.79	7,775,381.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-106,819.990	13 Oct 23		1.0000		0.00	106,819.99	106,819.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-337,616.040	13 Oct 23		1.0000		0.00	337,616.04	337,616.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,835,551.010	16 Oct 23		1.0000		0.00	1,835,551.01	1,835,551.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-83,453.130	17 Oct 23		1.0000		0.00	83,453.13	83,453.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,089,864.470	17 Oct 23		1.0000		0.00	5,089,864.47	5,089,864.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-76,324.080	17 Oct 23		1.0000		0.00	76,324.08	76,324.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-283,697.870	17 Oct 23		1.0000		0.00	283,697.87	283,697.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-111,658.720	17 Oct 23		1.0000		0.00	111,658.72	111,658.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,484.380	18 Oct 23		1.0000		0.00	29,484.38	29,484.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-176,953.120	18 Oct 23		1.0000		0.00	176,953.12	176,953.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-236,629.990	18 Oct 23		1.0000		0.00	236,629.99	236,629.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,101,466.900	18 Oct 23		1.0000		0.00	7,101,466.90	7,101,466.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-146,912.090	18 Oct 23		1.0000		0.00	146,912.09	146,912.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-144,561.080	18 Oct 23		1.0000		0.00	144,561.08	144,561.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-30,187.500	19 Oct 23		1.0000		0.00	30,187.50	30,187.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-186.840	19 Oct 23		1.0000		0.00	186.84	186.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-162,702.700	19 Oct 23		1.0000		0.00	162,702.70	162,702.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31.920	19 Oct 23		1.0000		0.00	31.92	31.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-116.530	19 Oct 23		1.0000		0.00	116.53	116.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-303.680	19 Oct 23		1.0000		0.00	303.68	303.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-153.500	19 Oct 23		1.0000		0.00	153.50	153.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-753.820	19 Oct 23		1.0000		0.00	753.82	753.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,566.100	19 Oct 23		1.0000		0.00	5,566.10	5,566.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,380.980	19 Oct 23		1.0000		0.00	43,380.98	43,380.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,617.530	19 Oct 23		1.0000		0.00	2,617.53	2,617.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-133,421.560	19 Oct 23		1.0000		0.00	133,421.56	133,421.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,841,666.160	19 Oct 23		1.0000		0.00	3,841,666.16	3,841,666.16	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-188,271.790	19 Oct 23		1.0000		0.00	188,271.79	188,271.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	19 Oct 23		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-63,843.750	20 Oct 23		1.0000		0.00	63,843.75	63,843.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-531,799.950	20 Oct 23		1.0000		0.00	531,799.95	531,799.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-67,984.730	20 Oct 23		1.0000		0.00	67,984.73	67,984.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-354,638.770	20 Oct 23		1.0000		0.00	354,638.77	354,638.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,862,163.700	23 Oct 23		1.0000		0.00	2,862,163.70	2,862,163.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,169,960.370	23 Oct 23		1.0000		0.00	2,169,960.37	2,169,960.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,632,532.980	24 Oct 23		1.0000		0.00	3,632,532.98	3,632,532.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-503.460	24 Oct 23		1.0000		0.00	503.46	503.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,964,358.160	25 Oct 23		1.0000		0.00	1,964,358.16	1,964,358.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-46,680.620	25 Oct 23		1.0000		0.00	46,680.62	46,680.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-505,647.260	25 Oct 23		1.0000		0.00	505,647.26	505,647.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,846.810	25 Oct 23		1.0000		0.00	18,846.81	18,846.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-338,096.840	25 Oct 23		1.0000		0.00	338,096.84	338,096.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-91,234.380	26 Oct 23		1.0000		0.00	91,234.38	91,234.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,538.220	26 Oct 23		1.0000		0.00	9,538.22	9,538.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-237,506.030	26 Oct 23		1.0000		0.00	237,506.03	237,506.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-102,908.350	26 Oct 23		1.0000		0.00	102,908.35	102,908.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-119,679.210	26 Oct 23		1.0000		0.00	119,679.21	119,679.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,333,702.810	26 Oct 23		1.0000		0.00	7,333,702.81	7,333,702.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-73,156.250	27 Oct 23		1.0000		0.00	73,156.25	73,156.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-738,403.120	27 Oct 23		1.0000		0.00	738,403.12	738,403.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,344.940	27 Oct 23		1.0000		0.00	20,344.94	20,344.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-332,512.110	30 Oct 23		1.0000		0.00	332,512.11	332,512.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,256,876.500	30 Oct 23		1.0000		0.00	2,256,876.50	2,256,876.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-86,551.070	30 Oct 23		1.0000		0.00	86,551.07	86,551.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,619.380	31 Oct 23		1.0000		0.00	3,619.38	3,619.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-870,011.370	31 Oct 23		1.0000		0.00	870,011.37	870,011.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,129,431.670	31 Oct 23		1.0000		0.00	1,129,431.67	1,129,431.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-29,023.310	31 Oct 23		1.0000		0.00	29,023.31	29,023.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,264,365.400	1 Nov 23		1.0000		0.00	1,264,365.40	1,264,365.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,696,929.750	1 Nov 23		1.0000		0.00	1,696,929.75	1,696,929.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,512,203.040	1 Nov 23		1.0000		0.00	20,512,203.04	20,512,203.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,000.000	2 Nov 23		1.0000		0.00	1,000.00	1,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-410,428.850	2 Nov 23		1.0000		0.00	410,428.85	410,428.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-281,203.790	2 Nov 23		1.0000		0.00	281,203.79	281,203.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-318,020.860	3 Nov 23		1.0000		0.00	318,020.86	318,020.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-42,805.210	6 Nov 23		1.0000		0.00	42,805.21	42,805.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-337,855.100	6 Nov 23		1.0000		0.00	337,855.10	337,855.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-105,690.620	7 Nov 23		1.0000		0.00	105,690.62	105,690.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-250,842.000	7 Nov 23		1.0000		0.00	250,842.00	250,842.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-816,126.960	7 Nov 23		1.0000		0.00	816,126.96	816,126.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,971,661.200	7 Nov 23		1.0000		0.00	5,971,661.20	5,971,661.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-114,719.600	7 Nov 23		1.0000		0.00	114,719.60	114,719.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-265,706.330	7 Nov 23		1.0000		0.00	265,706.33	265,706.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,271,917.600	9 Nov 23		1.0000		0.00	1,271,917.60	1,271,917.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,066,153.190	9 Nov 23		1.0000		0.00	1,066,153.19	1,066,153.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-394,336.160	9 Nov 23		1.0000		0.00	394,336.16	394,336.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-527,606.740	9 Nov 23		1.0000		0.00	527,606.74	527,606.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-304,843.840	10 Nov 23		1.0000		0.00	304,843.84	304,843.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-106,156.250	10 Nov 23		1.0000		0.00	106,156.25	106,156.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,974,899.660	10 Nov 23		1.0000		0.00	1,974,899.66	1,974,899.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,368,899.440	10 Nov 23		1.0000		0.00	3,368,899.44	3,368,899.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-649,384.770	10 Nov 23		1.0000		0.00	649,384.77	649,384.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,610,363.670	13 Nov 23		1.0000		0.00	1,610,363.67	1,610,363.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,608,367.150	13 Nov 23		1.0000		0.00	4,608,367.15	4,608,367.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,625,952.570	13 Nov 23		1.0000		0.00	1,625,952.57	1,625,952.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,936.880	13 Nov 23		1.0000		0.00	23,936.88	23,936.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-45,693.160	14 Nov 23		1.0000		0.00	45,693.16	45,693.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-223,314.340	14 Nov 23		1.0000		0.00	223,314.34	223,314.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,376,021.580	15 Nov 23		1.0000		0.00	3,376,021.58	3,376,021.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-521,011.930	15 Nov 23		1.0000		0.00	521,011.93	521,011.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,592.720	16 Nov 23		1.0000		0.00	17,592.72	17,592.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,500.000	16 Nov 23		1.0000		0.00	94,500.00	94,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-160,647.390	16 Nov 23		1.0000		0.00	160,647.39	160,647.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,498,022.590	16 Nov 23		1.0000		0.00	5,498,022.59	5,498,022.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-258,150.060	16 Nov 23		1.0000		0.00	258,150.06	258,150.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161,102.850	16 Nov 23		1.0000		0.00	161,102.85	161,102.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,968.760	17 Nov 23		1.0000		0.00	5,968.76	5,968.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-110,626.330	17 Nov 23		1.0000		0.00	110,626.33	110,626.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-153,206.920	17 Nov 23		1.0000		0.00	153,206.92	153,206.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-216,218.040	17 Nov 23		1.0000		0.00	216,218.04	216,218.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,838.160	20 Nov 23		1.0000		0.00	21,838.16	21,838.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-147,847.690	20 Nov 23		1.0000		0.00	147,847.69	147,847.69	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1.220	20 Nov 23		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-83,486.880	21 Nov 23		1.0000		0.00	83,486.88	83,486.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-738.660	21 Nov 23		1.0000		0.00	738.66	738.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,755,790.000	21 Nov 23		1.0000		0.00	1,755,790.00	1,755,790.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-281,819.790	21 Nov 23		1.0000		0.00	281,819.79	281,819.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,277.730	22 Nov 23		1.0000		0.00	3,277.73	3,277.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,767.690	22 Nov 23		1.0000		0.00	6,767.69	6,767.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.900	22 Nov 23		1.0000		0.00	0.90	0.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-903,077.920	22 Nov 23		1.0000		0.00	903,077.92	903,077.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-76,811.960	22 Nov 23		1.0000		0.00	76,811.96	76,811.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-69,327.890	22 Nov 23		1.0000		0.00	69,327.89	69,327.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-699,197.090	24 Nov 23		1.0000		0.00	699,197.09	699,197.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,440.750	24 Nov 23		1.0000		0.00	3,440.75	3,440.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-173.420	24 Nov 23		1.0000		0.00	173.42	173.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,020.380	24 Nov 23		1.0000		0.00	36,020.38	36,020.38	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-95,072.550	24 Nov 23		1.0000		0.00	95,072.55	95,072.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-76,156.250	27 Nov 23		1.0000		0.00	76,156.25	76,156.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,431,821.460	27 Nov 23		1.0000		0.00	4,431,821.46	4,431,821.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-108,967.490	27 Nov 23		1.0000		0.00	108,967.49	108,967.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-153,537.740	27 Nov 23		1.0000		0.00	153,537.74	153,537.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,832.580	28 Nov 23		1.0000		0.00	9,832.58	9,832.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-113,145.610	28 Nov 23		1.0000		0.00	113,145.61	113,145.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,054,432.030	30 Nov 23		1.0000		0.00	1,054,432.03	1,054,432.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,544,235.250	30 Nov 23		1.0000		0.00	2,544,235.25	2,544,235.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-184,674.930	1 Dec 23		1.0000		0.00	184,674.93	184,674.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,624,160.240	1 Dec 23		1.0000		0.00	18,624,160.24	18,624,160.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,050,571.680	1 Dec 23		1.0000		0.00	4,050,571.68	4,050,571.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,922.390	1 Dec 23		1.0000		0.00	132,922.39	132,922.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-765,624.820	4 Dec 23		1.0000		0.00	765,624.82	765,624.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-96,284.210	4 Dec 23		1.0000		0.00	96,284.21	96,284.21	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-448,429.360	5 Dec 23		1.0000		0.00	448,429.36	448,429.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,703,974.830	5 Dec 23		1.0000		0.00	1,703,974.83	1,703,974.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,031,914.560	5 Dec 23		1.0000		0.00	8,031,914.56	8,031,914.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,194,266.540	5 Dec 23		1.0000		0.00	1,194,266.54	1,194,266.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-92,687.500	6 Dec 23		1.0000		0.00	92,687.50	92,687.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-191,546.880	7 Dec 23		1.0000		0.00	191,546.88	191,546.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-459,732.950	7 Dec 23		1.0000		0.00	459,732.95	459,732.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-501,495.630	7 Dec 23		1.0000		0.00	501,495.63	501,495.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,030.810	8 Dec 23		1.0000		0.00	94,030.81	94,030.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-439.880	8 Dec 23		1.0000		0.00	439.88	439.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9.500	8 Dec 23		1.0000		0.00	9.50	9.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.540	8 Dec 23		1.0000		0.00	0.54	0.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-605,395.450	8 Dec 23		1.0000		0.00	605,395.45	605,395.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12.650	8 Dec 23		1.0000		0.00	12.65	12.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.360	8 Dec 23		1.0000		0.00	0.36	0.36	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-0.360	8 Dec 23		1.0000		0.00	0.36	0.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.800	8 Dec 23		1.0000		0.00	1.80	1.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5.940	8 Dec 23		1.0000		0.00	5.94	5.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,288.220	8 Dec 23		1.0000		0.00	2,288.22	2,288.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-360.750	8 Dec 23		1.0000		0.00	360.75	360.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,920,169.340	8 Dec 23		1.0000		0.00	2,920,169.34	2,920,169.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-71,995.380	8 Dec 23		1.0000		0.00	71,995.38	71,995.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-364,905.620	8 Dec 23		1.0000		0.00	364,905.62	364,905.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,473.750	11 Dec 23		1.0000		0.00	99,473.75	99,473.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-84,716.250	11 Dec 23		1.0000		0.00	84,716.25	84,716.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,897,149.530	11 Dec 23		1.0000		0.00	7,897,149.53	7,897,149.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-152,766.620	11 Dec 23		1.0000		0.00	152,766.62	152,766.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-211,932.280	11 Dec 23		1.0000		0.00	211,932.28	211,932.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,953.120	12 Dec 23		1.0000		0.00	24,953.12	24,953.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-652,821.950	12 Dec 23		1.0000		0.00	652,821.95	652,821.95	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,351.650	12 Dec 23		1.0000		0.00	1,351.65	1,351.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,468.750	13 Dec 23		1.0000		0.00	23,468.75	23,468.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,999,256.100	13 Dec 23		1.0000		0.00	9,999,256.10	9,999,256.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-593,832.600	15 Dec 23		1.0000		0.00	593,832.60	593,832.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-571,220.800	15 Dec 23		1.0000		0.00	571,220.80	571,220.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-106,031.250	18 Dec 23		1.0000		0.00	106,031.25	106,031.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,531.740	18 Dec 23		1.0000		0.00	17,531.74	17,531.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,812.500	19 Dec 23		1.0000		0.00	13,812.50	13,812.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,772.000	19 Dec 23		1.0000		0.00	26,772.00	26,772.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,214,972.450	19 Dec 23		1.0000		0.00	2,214,972.45	2,214,972.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,099.380	19 Dec 23		1.0000		0.00	27,099.38	27,099.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-147,825.230	19 Dec 23		1.0000		0.00	147,825.23	147,825.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	19 Dec 23		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-85,728.590	19 Dec 23		1.0000		0.00	85,728.59	85,728.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-64,625.000	20 Dec 23		1.0000		0.00	64,625.00	64,625.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-2,643.910	20 Dec 23		1.0000		0.00	2,643.91	2,643.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-369,276.200	20 Dec 23		1.0000		0.00	369,276.20	369,276.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-235,944.650	20 Dec 23		1.0000		0.00	235,944.65	235,944.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,673.720	21 Dec 23		1.0000		0.00	20,673.72	20,673.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,978.490	21 Dec 23		1.0000		0.00	11,978.49	11,978.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,603,034.920	22 Dec 23		1.0000		0.00	3,603,034.92	3,603,034.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-634,851.760	22 Dec 23		1.0000		0.00	634,851.76	634,851.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,433,296.360	22 Dec 23		1.0000		0.00	1,433,296.36	1,433,296.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-251,117.770	22 Dec 23		1.0000		0.00	251,117.77	251,117.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,299.210	26 Dec 23		1.0000		0.00	27,299.21	27,299.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-243,582.000	26 Dec 23		1.0000		0.00	243,582.00	243,582.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,064,918.590	26 Dec 23		1.0000		0.00	1,064,918.59	1,064,918.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-169,416.710	26 Dec 23		1.0000		0.00	169,416.71	169,416.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-72,462.870	26 Dec 23		1.0000		0.00	72,462.87	72,462.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-41,750.000	27 Dec 23		1.0000		0.00	41,750.00	41,750.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-10,912.500	27 Dec 23		1.0000		0.00	10,912.50	10,912.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-88,855.630	27 Dec 23		1.0000		0.00	88,855.63	88,855.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,024.380	28 Dec 23		1.0000		0.00	32,024.38	32,024.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-72,370.000	28 Dec 23		1.0000		0.00	72,370.00	72,370.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-234,467.000	28 Dec 23		1.0000		0.00	234,467.00	234,467.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-240,404.850	28 Dec 23		1.0000		0.00	240,404.85	240,404.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-422,076.180	29 Dec 23		1.0000		0.00	422,076.18	422,076.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,529.300	29 Dec 23		1.0000		0.00	37,529.30	37,529.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-98,923.210	29 Dec 23		1.0000		0.00	98,923.21	98,923.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-61,901,746.150	2 Jan 24		1.0000		0.00	61,901,746.15	61,901,746.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-123,791.180	2 Jan 24		1.0000		0.00	123,791.18	123,791.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-112,363.230	3 Jan 24		1.0000		0.00	112,363.23	112,363.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-688,717.730	3 Jan 24		1.0000		0.00	688,717.73	688,717.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-203,826.000	3 Jan 24		1.0000		0.00	203,826.00	203,826.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,714,753.670	3 Jan 24		1.0000		0.00	5,714,753.67	5,714,753.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-125,717.470	3 Jan 24		1.0000		0.00	125,717.47	125,717.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-148,120.310	3 Jan 24		1.0000		0.00	148,120.31	148,120.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-174,158.970	3 Jan 24		1.0000		0.00	174,158.97	174,158.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-159,392.830	4 Jan 24		1.0000		0.00	159,392.83	159,392.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,986.300	5 Jan 24		1.0000		0.00	43,986.30	43,986.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-103,562.500	5 Jan 24		1.0000		0.00	103,562.50	103,562.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-567,834.870	5 Jan 24		1.0000		0.00	567,834.87	567,834.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,462,074.420	5 Jan 24		1.0000		0.00	7,462,074.42	7,462,074.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-301,448.220	5 Jan 24		1.0000		0.00	301,448.22	301,448.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,084,223.450	5 Jan 24		1.0000		0.00	1,084,223.45	1,084,223.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,434,261.020	8 Jan 24		1.0000		0.00	3,434,261.02	3,434,261.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-45,375.000	8 Jan 24		1.0000		0.00	45,375.00	45,375.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,136,788.680	8 Jan 24		1.0000		0.00	2,136,788.68	2,136,788.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,707,607.440	8 Jan 24		1.0000		0.00	4,707,607.44	4,707,607.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-215,934.000	8 Jan 24		1.0000		0.00	215,934.00	215,934.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-24,641,735.620	8 Jan 24		1.0000		0.00	24,641,735.62	24,641,735.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-559,794.340	8 Jan 24		1.0000		0.00	559,794.34	559,794.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-176,131.960	8 Jan 24		1.0000		0.00	176,131.96	176,131.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-394,377.850	9 Jan 24		1.0000		0.00	394,377.85	394,377.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,914,642.880	9 Jan 24		1.0000		0.00	4,914,642.88	4,914,642.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,012.500	10 Jan 24		1.0000		0.00	10,012.50	10,012.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,042,047.800	10 Jan 24		1.0000		0.00	1,042,047.80	1,042,047.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-922,215.970	10 Jan 24		1.0000		0.00	922,215.97	922,215.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-28,114.050	10 Jan 24		1.0000		0.00	28,114.05	28,114.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-292,790.450	10 Jan 24		1.0000		0.00	292,790.45	292,790.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-383,021.750	10 Jan 24		1.0000		0.00	383,021.75	383,021.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,000.000	11 Jan 24		1.0000		0.00	8,000.00	8,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-495,255.470	11 Jan 24		1.0000		0.00	495,255.47	495,255.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,757.260	11 Jan 24		1.0000		0.00	24,757.26	24,757.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,887,373.010	11 Jan 24		1.0000		0.00	1,887,373.01	1,887,373.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-277,708.790	12 Jan 24		1.0000		0.00	277,708.79	277,708.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-585,737.350	16 Jan 24		1.0000		0.00	585,737.35	585,737.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-309,067.960	16 Jan 24		1.0000		0.00	309,067.96	309,067.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,669.960	16 Jan 24		1.0000		0.00	132,669.96	132,669.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,250.000	17 Jan 24		1.0000		0.00	18,250.00	18,250.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-141,875.000	17 Jan 24		1.0000		0.00	141,875.00	141,875.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-335,498.640	17 Jan 24		1.0000		0.00	335,498.64	335,498.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,842,582.170	17 Jan 24		1.0000		0.00	11,842,582.17	11,842,582.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-147,810.710	17 Jan 24		1.0000		0.00	147,810.71	147,810.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-252,775.490	17 Jan 24		1.0000		0.00	252,775.49	252,775.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-251,796.890	18 Jan 24		1.0000		0.00	251,796.89	251,796.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-65,892.500	18 Jan 24		1.0000		0.00	65,892.50	65,892.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-157,714.740	18 Jan 24		1.0000		0.00	157,714.74	157,714.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-680,073.850	18 Jan 24		1.0000		0.00	680,073.85	680,073.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-102,075.580	18 Jan 24		1.0000		0.00	102,075.58	102,075.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-349,703.960	18 Jan 24		1.0000		0.00	349,703.96	349,703.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-35,208.960	19 Jan 24		1.0000		0.00	35,208.96	35,208.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,901,185.440	19 Jan 24		1.0000		0.00	4,901,185.44	4,901,185.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,700.970	19 Jan 24		1.0000		0.00	4,700.97	4,700.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-391,879.960	19 Jan 24		1.0000		0.00	391,879.96	391,879.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,181.060	22 Jan 24		1.0000		0.00	2,181.06	2,181.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,827,465.460	22 Jan 24		1.0000		0.00	3,827,465.46	3,827,465.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-44,077.550	22 Jan 24		1.0000		0.00	44,077.55	44,077.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,602,257.930	23 Jan 24		1.0000		0.00	3,602,257.93	3,602,257.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-360,695.550	23 Jan 24		1.0000		0.00	360,695.55	360,695.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	23 Jan 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-289,341.350	23 Jan 24		1.0000		0.00	289,341.35	289,341.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-59,875.000	24 Jan 24		1.0000		0.00	59,875.00	59,875.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,675.370	24 Jan 24		1.0000		0.00	10,675.37	10,675.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,058,303.260	24 Jan 24		1.0000		0.00	5,058,303.26	5,058,303.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-39,265.250	24 Jan 24		1.0000		0.00	39,265.25	39,265.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-174,450.260	24 Jan 24		1.0000		0.00	174,450.26	174,450.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,595.950	25 Jan 24		1.0000		0.00	27,595.95	27,595.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,328,206.580	25 Jan 24		1.0000		0.00	1,328,206.58	1,328,206.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-383,476.740	25 Jan 24		1.0000		0.00	383,476.74	383,476.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,137.550	25 Jan 24		1.0000		0.00	37,137.55	37,137.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,220.000	29 Jan 24		1.0000		0.00	14,220.00	14,220.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,325,666.480	29 Jan 24		1.0000		0.00	1,325,666.48	1,325,666.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,401.380	29 Jan 24		1.0000		0.00	1,401.38	1,401.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,443,058.090	29 Jan 24		1.0000		0.00	1,443,058.09	1,443,058.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-246,256.970	30 Jan 24		1.0000		0.00	246,256.97	246,256.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-177,570.000	31 Jan 24		1.0000		0.00	177,570.00	177,570.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,617.480	31 Jan 24		1.0000		0.00	26,617.48	26,617.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-193,154.200	31 Jan 24		1.0000		0.00	193,154.20	193,154.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-330,048.450	31 Jan 24		1.0000		0.00	330,048.45	330,048.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-205,233.970	1 Feb 24		1.0000		0.00	205,233.97	205,233.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-477,631.000	1 Feb 24		1.0000		0.00	477,631.00	477,631.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-184,625.530	1 Feb 24		1.0000		0.00	184,625.53	184,625.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-75,515.620	2 Feb 24		1.0000		0.00	75,515.62	75,515.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-598,779.760	2 Feb 24		1.0000		0.00	598,779.76	598,779.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,963.540	2 Feb 24		1.0000		0.00	9,963.54	9,963.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,872,866.200	2 Feb 24		1.0000		0.00	29,872,866.20	29,872,866.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,159.690	5 Feb 24		1.0000		0.00	24,159.69	24,159.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-76,780.970	5 Feb 24		1.0000		0.00	76,780.97	76,780.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-19,637.130	5 Feb 24		1.0000		0.00	19,637.13	19,637.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,580,990.660	5 Feb 24		1.0000		0.00	9,580,990.66	9,580,990.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-344,834.880	5 Feb 24		1.0000		0.00	344,834.88	344,834.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,709.640	5 Feb 24		1.0000		0.00	99,709.64	99,709.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,609.670	6 Feb 24		1.0000		0.00	17,609.67	17,609.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-186,875.000	6 Feb 24		1.0000		0.00	186,875.00	186,875.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-7,430.700	6 Feb 24		1.0000		0.00	7,430.70	7,430.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-92,841.030	6 Feb 24		1.0000		0.00	92,841.03	92,841.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,594,060.730	6 Feb 24		1.0000		0.00	9,594,060.73	9,594,060.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161,533.230	6 Feb 24		1.0000		0.00	161,533.23	161,533.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-277,595.760	6 Feb 24		1.0000		0.00	277,595.76	277,595.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-28,109.850	8 Feb 24		1.0000		0.00	28,109.85	28,109.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,041,497.450	8 Feb 24		1.0000		0.00	1,041,497.45	1,041,497.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-761,628.970	8 Feb 24		1.0000		0.00	761,628.97	761,628.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-126,136.010	8 Feb 24		1.0000		0.00	126,136.01	126,136.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-102,060.000	9 Feb 24		1.0000		0.00	102,060.00	102,060.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,096,786.590	9 Feb 24		1.0000		0.00	4,096,786.59	4,096,786.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-70,189.400	9 Feb 24		1.0000		0.00	70,189.40	70,189.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,038.790	9 Feb 24		1.0000		0.00	132,038.79	132,038.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-546,154.670	12 Feb 24		1.0000		0.00	546,154.67	546,154.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-62,332.040	12 Feb 24		1.0000		0.00	62,332.04	62,332.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-112,865.980	12 Feb 24		1.0000		0.00	112,865.98	112,865.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-102,653.130	12 Feb 24		1.0000		0.00	102,653.13	102,653.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,612,518.950	13 Feb 24		1.0000		0.00	2,612,518.95	2,612,518.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-480,435.250	13 Feb 24		1.0000		0.00	480,435.25	480,435.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-291,152.660	13 Feb 24		1.0000		0.00	291,152.66	291,152.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-282,575.390	13 Feb 24		1.0000		0.00	282,575.39	282,575.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-300,734.370	14 Feb 24		1.0000		0.00	300,734.37	300,734.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-240,781.250	14 Feb 24		1.0000		0.00	240,781.25	240,781.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.450	14 Feb 24		1.0000		0.00	0.45	0.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,550,664.520	14 Feb 24		1.0000		0.00	14,550,664.52	14,550,664.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-64,702.850	14 Feb 24		1.0000		0.00	64,702.85	64,702.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-282,210.260	14 Feb 24		1.0000		0.00	282,210.26	282,210.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-233,272.280	14 Feb 24		1.0000		0.00	233,272.28	233,272.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-481,611.260	15 Feb 24		1.0000		0.00	481,611.26	481,611.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-955,872.400	15 Feb 24		1.0000		0.00	955,872.40	955,872.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-612,287.720	16 Feb 24		1.0000		0.00	612,287.72	612,287.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-427,400.000	16 Feb 24		1.0000		0.00	427,400.00	427,400.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-194,937,994.630	16 Feb 24		1.0000		0.00	194,937,994.63	194,937,994.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,121.380	16 Feb 24		1.0000		0.00	99,121.38	99,121.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-303,805.730	20 Feb 24		1.0000		0.00	303,805.73	303,805.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,896.540	20 Feb 24		1.0000		0.00	4,896.54	4,896.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-39,726.070	20 Feb 24		1.0000		0.00	39,726.07	39,726.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,515.150	20 Feb 24		1.0000		0.00	94,515.15	94,515.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	20 Feb 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,036.490	21 Feb 24		1.0000		0.00	3,036.49	3,036.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-234,246.380	21 Feb 24		1.0000		0.00	234,246.38	234,246.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-770.660	22 Feb 24		1.0000		0.00	770.66	770.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,123,358.310	22 Feb 24		1.0000		0.00	4,123,358.31	4,123,358.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-67,934.010	22 Feb 24		1.0000		0.00	67,934.01	67,934.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-200,839.170	22 Feb 24		1.0000		0.00	200,839.17	200,839.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-128,702.830	23 Feb 24		1.0000		0.00	128,702.83	128,702.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-969,587.190	23 Feb 24		1.0000		0.00	969,587.19	969,587.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-756.080	23 Feb 24		1.0000		0.00	756.08	756.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-883,369.980	23 Feb 24		1.0000		0.00	883,369.98	883,369.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-101,772.480	23 Feb 24		1.0000		0.00	101,772.48	101,772.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-492,777.430	26 Feb 24		1.0000		0.00	492,777.43	492,777.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-19,053.120	27 Feb 24		1.0000		0.00	19,053.12	19,053.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,399.780	27 Feb 24		1.0000		0.00	2,399.78	2,399.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,603,051.040	27 Feb 24		1.0000		0.00	5,603,051.04	5,603,051.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,864,355.340	27 Feb 24		1.0000		0.00	2,864,355.34	2,864,355.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-71,581.980	27 Feb 24		1.0000		0.00	71,581.98	71,581.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-74,094.200	27 Feb 24		1.0000		0.00	74,094.20	74,094.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,196,873.150	28 Feb 24		1.0000		0.00	4,196,873.15	4,196,873.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,167.730	28 Feb 24		1.0000		0.00	10,167.73	10,167.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-74,549.470	28 Feb 24		1.0000		0.00	74,549.47	74,549.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,543,249.370	29 Feb 24		1.0000		0.00	1,543,249.37	1,543,249.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,455,676.640	1 Mar 24		1.0000		0.00	5,455,676.64	5,455,676.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-364,737.000	1 Mar 24		1.0000		0.00	364,737.00	364,737.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,005.620	4 Mar 24		1.0000		0.00	9,005.62	9,005.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,959,206.270	4 Mar 24		1.0000		0.00	1,959,206.27	1,959,206.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,344,635.230	4 Mar 24		1.0000		0.00	18,344,635.23	18,344,635.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-72,037.710	5 Mar 24		1.0000		0.00	72,037.71	72,037.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-680,845.520	5 Mar 24		1.0000		0.00	680,845.52	680,845.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-136,600.330	5 Mar 24		1.0000		0.00	136,600.33	136,600.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,093.750	7 Mar 24		1.0000		0.00	68,093.75	68,093.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-145,500.000	7 Mar 24		1.0000		0.00	145,500.00	145,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,561,570.560	8 Mar 24		1.0000		0.00	1,561,570.56	1,561,570.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-328,815.040	8 Mar 24		1.0000		0.00	328,815.04	328,815.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,356,290.760	11 Mar 24		1.0000		0.00	5,356,290.76	5,356,290.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,723.590	11 Mar 24		1.0000		0.00	3,723.59	3,723.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-4,651.370	11 Mar 24		1.0000		0.00	4,651.37	4,651.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-67,343.750	12 Mar 24		1.0000		0.00	67,343.75	67,343.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,708,943.450	12 Mar 24		1.0000		0.00	4,708,943.45	4,708,943.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,363.000	12 Mar 24		1.0000		0.00	33,363.00	33,363.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-912,687.040	12 Mar 24		1.0000		0.00	912,687.04	912,687.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,581,023.510	12 Mar 24		1.0000		0.00	2,581,023.51	2,581,023.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-44,231.330	12 Mar 24		1.0000		0.00	44,231.33	44,231.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-141,845.370	13 Mar 24		1.0000		0.00	141,845.37	141,845.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,485,018.470	13 Mar 24		1.0000		0.00	1,485,018.47	1,485,018.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,174,100.540	13 Mar 24		1.0000		0.00	3,174,100.54	3,174,100.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,731.650	13 Mar 24		1.0000		0.00	37,731.65	37,731.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-40,278.650	13 Mar 24		1.0000		0.00	40,278.65	40,278.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-38,839.350	13 Mar 24		1.0000		0.00	38,839.35	38,839.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,406.250	14 Mar 24		1.0000		0.00	2,406.25	2,406.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,932,374.520	14 Mar 24		1.0000		0.00	2,932,374.52	2,932,374.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-48,954.610	14 Mar 24		1.0000		0.00	48,954.61	48,954.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-232,338.790	14 Mar 24		1.0000		0.00	232,338.79	232,338.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,088,235.810	15 Mar 24		1.0000		0.00	1,088,235.81	1,088,235.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,912,360.940	15 Mar 24		1.0000		0.00	1,912,360.94	1,912,360.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-154,638.730	15 Mar 24		1.0000		0.00	154,638.73	154,638.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-233,197.640	15 Mar 24		1.0000		0.00	233,197.64	233,197.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-51,418.710	18 Mar 24		1.0000		0.00	51,418.71	51,418.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-569,680.270	18 Mar 24		1.0000		0.00	569,680.27	569,680.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-328,730.430	18 Mar 24		1.0000		0.00	328,730.43	328,730.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,013,406.550	18 Mar 24		1.0000		0.00	3,013,406.55	3,013,406.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,387,614.010	18 Mar 24		1.0000		0.00	1,387,614.01	1,387,614.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,902.590	18 Mar 24		1.0000		0.00	50,902.59	50,902.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-397,020.810	18 Mar 24		1.0000		0.00	397,020.81	397,020.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,828.130	19 Mar 24		1.0000		0.00	5,828.13	5,828.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,172,628.360	19 Mar 24		1.0000		0.00	2,172,628.36	2,172,628.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-137,599.460	19 Mar 24		1.0000		0.00	137,599.46	137,599.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,244.840	19 Mar 24		1.0000		0.00	25,244.84	25,244.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-44,494.320	19 Mar 24		1.0000		0.00	44,494.32	44,494.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	19 Mar 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-105,259.490	21 Mar 24		1.0000		0.00	105,259.49	105,259.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,208.740	22 Mar 24		1.0000		0.00	2,208.74	2,208.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,500,000.000	22 Mar 24		1.0000		0.00	1,500,000.00	1,500,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,280,049.560	22 Mar 24		1.0000		0.00	1,280,049.56	1,280,049.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,686,141.590	25 Mar 24		1.0000		0.00	3,686,141.59	3,686,141.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,383,053.020	26 Mar 24		1.0000		0.00	2,383,053.02	2,383,053.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,644.680	26 Mar 24		1.0000		0.00	27,644.68	27,644.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-142,994.620	26 Mar 24		1.0000		0.00	142,994.62	142,994.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-62,145.360	26 Mar 24		1.0000		0.00	62,145.36	62,145.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-87,057.610	26 Mar 24		1.0000		0.00	87,057.61	87,057.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,156.250	28 Mar 24		1.0000		0.00	5,156.25	5,156.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

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Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-7,006,694.010	28 Mar 24		1.0000		0.00	7,006,694.01	7,006,694.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,392,407.690	28 Mar 24		1.0000		0.00	2,392,407.69	2,392,407.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,919,884.700	28 Mar 24		1.0000		0.00	11,919,884.70	11,919,884.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,914,716.800	1 Apr 24		1.0000		0.00	3,914,716.80	3,914,716.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-65,382.000	1 Apr 24		1.0000		0.00	65,382.00	65,382.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-19,517,875.170	1 Apr 24		1.0000		0.00	19,517,875.17	19,517,875.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-166,906.840	1 Apr 24		1.0000		0.00	166,906.84	166,906.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,476.910	1 Apr 24		1.0000		0.00	11,476.91	11,476.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,167.560	2 Apr 24		1.0000		0.00	25,167.56	25,167.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-116,155.130	2 Apr 24		1.0000		0.00	116,155.13	116,155.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,245,208.390	2 Apr 24		1.0000		0.00	1,245,208.39	1,245,208.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-203,356.000	2 Apr 24		1.0000		0.00	203,356.00	203,356.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-188,900.620	2 Apr 24		1.0000		0.00	188,900.62	188,900.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-198,667.260	2 Apr 24		1.0000		0.00	198,667.26	198,667.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,737,435.520	2 Apr 24		1.0000		0.00	9,737,435.52	9,737,435.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,629,038.000	3 Apr 24		1.0000		0.00	1,629,038.00	1,629,038.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,325.910	3 Apr 24		1.0000		0.00	1,325.91	1,325.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-626,420.730	3 Apr 24		1.0000		0.00	626,420.73	626,420.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,842,122.390	3 Apr 24		1.0000		0.00	3,842,122.39	3,842,122.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-38.600	4 Apr 24		1.0000		0.00	38.60	38.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4.100	4 Apr 24		1.0000		0.00	4.10	4.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21.670	4 Apr 24		1.0000		0.00	21.67	21.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4.960	4 Apr 24		1.0000		0.00	4.96	4.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,333.220	4 Apr 24		1.0000		0.00	26,333.22	26,333.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,679,387.320	4 Apr 24		1.0000		0.00	1,679,387.32	1,679,387.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-235,303.660	5 Apr 24		1.0000		0.00	235,303.66	235,303.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,058,886.770	5 Apr 24		1.0000		0.00	1,058,886.77	1,058,886.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-52,931.310	8 Apr 24		1.0000		0.00	52,931.31	52,931.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-202,506.400	8 Apr 24		1.0000		0.00	202,506.40	202,506.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,221,523.650	8 Apr 24		1.0000		0.00	5,221,523.65	5,221,523.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-22,440.000	9 Apr 24		1.0000		0.00	22,440.00	22,440.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-169,218.750	9 Apr 24		1.0000		0.00	169,218.75	169,218.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-650,199.270	9 Apr 24		1.0000		0.00	650,199.27	650,199.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-69,275.030	9 Apr 24		1.0000		0.00	69,275.03	69,275.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,081,921.800	9 Apr 24		1.0000		0.00	2,081,921.80	2,081,921.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-85,500.000	10 Apr 24		1.0000		0.00	85,500.00	85,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-108,312.500	11 Apr 24		1.0000		0.00	108,312.50	108,312.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-463,921.860	11 Apr 24		1.0000		0.00	463,921.86	463,921.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-277,830.650	11 Apr 24		1.0000		0.00	277,830.65	277,830.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-162,960.590	11 Apr 24		1.0000		0.00	162,960.59	162,960.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-196,113.580	11 Apr 24		1.0000		0.00	196,113.58	196,113.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,934,604.850	11 Apr 24		1.0000		0.00	11,934,604.85	11,934,604.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-274,603.710	12 Apr 24		1.0000		0.00	274,603.71	274,603.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-226,573.100	12 Apr 24		1.0000		0.00	226,573.10	226,573.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-52,751.350	12 Apr 24		1.0000		0.00	52,751.35	52,751.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,472,576.260	12 Apr 24		1.0000		0.00	1,472,576.26	1,472,576.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-679,624.800	15 Apr 24		1.0000		0.00	679,624.80	679,624.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-38,033.130	16 Apr 24		1.0000		0.00	38,033.13	38,033.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-57,049.700	16 Apr 24		1.0000		0.00	57,049.70	57,049.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-597,691.330	16 Apr 24		1.0000		0.00	597,691.33	597,691.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-196,134.400	16 Apr 24		1.0000		0.00	196,134.40	196,134.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-695,178.660	16 Apr 24		1.0000		0.00	695,178.66	695,178.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,685,638.600	16 Apr 24		1.0000		0.00	9,685,638.60	9,685,638.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,421.870	17 Apr 24		1.0000		0.00	21,421.87	21,421.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-75,796.860	17 Apr 24		1.0000		0.00	75,796.86	75,796.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-213,684.590	17 Apr 24		1.0000		0.00	213,684.59	213,684.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-389,719.130	17 Apr 24		1.0000		0.00	389,719.13	389,719.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-103,339.780	17 Apr 24		1.0000		0.00	103,339.78	103,339.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	17 Apr 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,642,143.370	17 Apr 24		1.0000		0.00	1,642,143.37	1,642,143.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-172,369.090	18 Apr 24		1.0000		0.00	172,369.09	172,369.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-102,172.150	18 Apr 24		1.0000		0.00	102,172.15	102,172.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-165,421.070	18 Apr 24		1.0000		0.00	165,421.07	165,421.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,000,000.000	19 Apr 24		1.0000		0.00	10,000,000.00	10,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-150,028.080	19 Apr 24		1.0000		0.00	150,028.08	150,028.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-891,638.650	19 Apr 24		1.0000		0.00	891,638.65	891,638.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-48,569.250	19 Apr 24		1.0000		0.00	48,569.25	48,569.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-89,688,542.260	19 Apr 24		1.0000		0.00	89,688,542.26	89,688,542.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,454,184.490	22 Apr 24		1.0000		0.00	23,454,184.49	23,454,184.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,796,955.010	22 Apr 24		1.0000		0.00	1,796,955.01	1,796,955.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-384,082.470	22 Apr 24		1.0000		0.00	384,082.47	384,082.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,081,426.370	23 Apr 24		1.0000		0.00	6,081,426.37	6,081,426.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,516.790	23 Apr 24		1.0000		0.00	2,516.79	2,516.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,103,746.220	23 Apr 24		1.0000		0.00	37,103,746.22	37,103,746.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-528,653.450	23 Apr 24		1.0000		0.00	528,653.45	528,653.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-51,565,722.940	23 Apr 24		1.0000		0.00	51,565,722.94	51,565,722.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,581,355.250	24 Apr 24		1.0000		0.00	10,581,355.25	10,581,355.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,592.050	24 Apr 24		1.0000		0.00	11,592.05	11,592.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,537,765.900	24 Apr 24		1.0000		0.00	2,537,765.90	2,537,765.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,423,665.260	25 Apr 24		1.0000		0.00	4,423,665.26	4,423,665.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,498,120.130	25 Apr 24		1.0000		0.00	6,498,120.13	6,498,120.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-246,836.620	25 Apr 24		1.0000		0.00	246,836.62	246,836.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,120,793.100	25 Apr 24		1.0000		0.00	1,120,793.10	1,120,793.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-62,097.050	25 Apr 24		1.0000		0.00	62,097.05	62,097.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-126,036.260	25 Apr 24		1.0000		0.00	126,036.26	126,036.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,943,631.660	25 Apr 24		1.0000		0.00	5,943,631.66	5,943,631.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-30,304.170	26 Apr 24		1.0000		0.00	30,304.17	30,304.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,748,868.060	26 Apr 24		1.0000		0.00	9,748,868.06	9,748,868.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-90,715.130	26 Apr 24		1.0000		0.00	90,715.13	90,715.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-96,566.850	26 Apr 24		1.0000		0.00	96,566.85	96,566.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-6,842,557.300	29 Apr 24		1.0000		0.00	6,842,557.30	6,842,557.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-327,902.750	29 Apr 24		1.0000		0.00	327,902.75	327,902.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,333,670.060	30 Apr 24		1.0000		0.00	4,333,670.06	4,333,670.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-194,220.980	30 Apr 24		1.0000		0.00	194,220.98	194,220.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,350,564.540	30 Apr 24		1.0000		0.00	6,350,564.54	6,350,564.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,909,730.020	1 May 24		1.0000		0.00	8,909,730.02	8,909,730.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-438,553.000	1 May 24		1.0000		0.00	438,553.00	438,553.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-235,850.680	1 May 24		1.0000		0.00	235,850.68	235,850.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-131,725.110	1 May 24		1.0000		0.00	131,725.11	131,725.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,162,960.110	1 May 24		1.0000		0.00	7,162,960.11	7,162,960.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,374,256.150	2 May 24		1.0000		0.00	1,374,256.15	1,374,256.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,006,875.430	2 May 24		1.0000		0.00	2,006,875.43	2,006,875.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-154,973.920	2 May 24		1.0000		0.00	154,973.92	154,973.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,205,279.870	2 May 24		1.0000		0.00	12,205,279.87	12,205,279.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-95.870	3 May 24		1.0000		0.00	95.87	95.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-131,697.630	3 May 24		1.0000		0.00	131,697.63	131,697.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-162,998.990	3 May 24		1.0000		0.00	162,998.99	162,998.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,664,991.450	3 May 24		1.0000		0.00	1,664,991.45	1,664,991.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,498,279.100	6 May 24		1.0000		0.00	1,498,279.10	1,498,279.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,243,017.850	6 May 24		1.0000		0.00	5,243,017.85	5,243,017.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,867,244.240	7 May 24		1.0000		0.00	1,867,244.24	1,867,244.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-728,955.550	7 May 24		1.0000		0.00	728,955.55	728,955.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-594,543.390	8 May 24		1.0000		0.00	594,543.39	594,543.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-144,500.330	8 May 24		1.0000		0.00	144,500.33	144,500.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,287,166.120	9 May 24		1.0000		0.00	1,287,166.12	1,287,166.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-739,940.730	9 May 24		1.0000		0.00	739,940.73	739,940.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-52,701.530	9 May 24		1.0000		0.00	52,701.53	52,701.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,780.920	9 May 24		1.0000		0.00	32,780.92	32,780.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,521,708.720	9 May 24		1.0000		0.00	6,521,708.72	6,521,708.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-349,306.640	10 May 24		1.0000		0.00	349,306.64	349,306.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-353,480.850	10 May 24		1.0000		0.00	353,480.85	353,480.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,750,376.570	14 May 24		1.0000		0.00	10,750,376.57	10,750,376.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,517,193.020	14 May 24		1.0000		0.00	4,517,193.02	4,517,193.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-42,845.940	14 May 24		1.0000		0.00	42,845.94	42,845.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-300,468.630	14 May 24		1.0000		0.00	300,468.63	300,468.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,462,532.760	14 May 24		1.0000		0.00	3,462,532.76	3,462,532.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,042,377.760	15 May 24		1.0000		0.00	1,042,377.76	1,042,377.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-763,393.650	15 May 24		1.0000		0.00	763,393.65	763,393.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-118,419.100	15 May 24		1.0000		0.00	118,419.10	118,419.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-375,543.220	16 May 24		1.0000		0.00	375,543.22	375,543.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,218.750	17 May 24		1.0000		0.00	27,218.75	27,218.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,593.480	17 May 24		1.0000		0.00	43,593.48	43,593.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,613,511.100	17 May 24		1.0000		0.00	2,613,511.10	2,613,511.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-64,148.700	17 May 24		1.0000		0.00	64,148.70	64,148.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,799,248.820	17 May 24		1.0000		0.00	3,799,248.82	3,799,248.82	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-292,656.520	20 May 24		1.0000		0.00	292,656.52	292,656.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,312,773.780	20 May 24		1.0000		0.00	1,312,773.78	1,312,773.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,082.560	20 May 24		1.0000		0.00	14,082.56	14,082.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-360,835.150	20 May 24		1.0000		0.00	360,835.15	360,835.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	20 May 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,301,999.820	20 May 24		1.0000		0.00	4,301,999.82	4,301,999.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,520,556.350	21 May 24		1.0000		0.00	1,520,556.35	1,520,556.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,553.170	21 May 24		1.0000		0.00	1,553.17	1,553.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,356,516.110	21 May 24		1.0000		0.00	1,356,516.11	1,356,516.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,000.000	22 May 24		1.0000		0.00	68,000.00	68,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,048.700	22 May 24		1.0000		0.00	1,048.70	1,048.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-519,129.930	22 May 24		1.0000		0.00	519,129.93	519,129.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-973,480.420	23 May 24		1.0000		0.00	973,480.42	973,480.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,022,647.180	23 May 24		1.0000		0.00	2,022,647.18	2,022,647.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-195,395.000	23 May 24		1.0000		0.00	195,395.00	195,395.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-75,618.130	23 May 24		1.0000		0.00	75,618.13	75,618.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-16,285.690	23 May 24		1.0000		0.00	16,285.69	16,285.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-301,112.300	23 May 24		1.0000		0.00	301,112.30	301,112.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,390.620	23 May 24		1.0000		0.00	27,390.62	27,390.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-69,281.040	24 May 24		1.0000		0.00	69,281.04	69,281.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,504.920	24 May 24		1.0000		0.00	2,504.92	2,504.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-551,528.840	24 May 24		1.0000		0.00	551,528.84	551,528.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-103,922.440	24 May 24		1.0000		0.00	103,922.44	103,922.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,689.250	24 May 24		1.0000		0.00	68,689.25	68,689.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,994,112.150	24 May 24		1.0000		0.00	1,994,112.15	1,994,112.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,845.130	24 May 24		1.0000		0.00	13,845.13	13,845.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-185,237.030	28 May 24		1.0000		0.00	185,237.03	185,237.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,342.420	29 May 24		1.0000		0.00	43,342.42	43,342.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,589.790	29 May 24		1.0000		0.00	132,589.79	132,589.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-584,122.110	29 May 24		1.0000		0.00	584,122.11	584,122.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-88,615.640	29 May 24		1.0000		0.00	88,615.64	88,615.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-100,046.260	29 May 24		1.0000		0.00	100,046.26	100,046.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,103,308.820	29 May 24		1.0000		0.00	8,103,308.82	8,103,308.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,603.750	29 May 24		1.0000		0.00	29,603.75	29,603.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-730,210.690	30 May 24		1.0000		0.00	730,210.69	730,210.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-197,868.160	30 May 24		1.0000		0.00	197,868.16	197,868.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,839,977.580	30 May 24		1.0000		0.00	8,839,977.58	8,839,977.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,581,621.400	31 May 24		1.0000		0.00	4,581,621.40	4,581,621.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-393,697.130	3 Jun 24		1.0000		0.00	393,697.13	393,697.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,210,625.690	3 Jun 24		1.0000		0.00	12,210,625.69	12,210,625.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-66,823.950	4 Jun 24		1.0000		0.00	66,823.95	66,823.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-956,952.480	4 Jun 24		1.0000		0.00	956,952.48	956,952.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,188,994.330	5 Jun 24		1.0000		0.00	1,188,994.33	1,188,994.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,595.460	5 Jun 24		1.0000		0.00	5,595.46	5,595.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,084,812.500	7 Jun 24		1.0000		0.00	2,084,812.50	2,084,812.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,439.820	7 Jun 24		1.0000		0.00	1,439.82	1,439.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,237,821.520	7 Jun 24		1.0000		0.00	9,237,821.52	9,237,821.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-160,398.570	10 Jun 24		1.0000		0.00	160,398.57	160,398.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,348,859.370	10 Jun 24		1.0000		0.00	1,348,859.37	1,348,859.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,303.530	10 Jun 24		1.0000		0.00	10,303.53	10,303.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-158,960.360	10 Jun 24		1.0000		0.00	158,960.36	158,960.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-243,091.470	10 Jun 24		1.0000		0.00	243,091.47	243,091.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,319,241.180	10 Jun 24		1.0000		0.00	12,319,241.18	12,319,241.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-82,185.950	10 Jun 24		1.0000		0.00	82,185.95	82,185.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-59,718.540	11 Jun 24		1.0000		0.00	59,718.54	59,718.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,115,121.170	11 Jun 24		1.0000		0.00	1,115,121.17	1,115,121.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-122,465.620	11 Jun 24		1.0000		0.00	122,465.62	122,465.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,789.130	11 Jun 24		1.0000		0.00	58,789.13	58,789.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,109,034.930	11 Jun 24		1.0000		0.00	6,109,034.93	6,109,034.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-53,125.000	11 Jun 24		1.0000		0.00	53,125.00	53,125.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-208,878.160	13 Jun 24		1.0000		0.00	208,878.16	208,878.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,926,357.980	14 Jun 24		1.0000		0.00	2,926,357.98	2,926,357.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-728,007.030	14 Jun 24		1.0000		0.00	728,007.03	728,007.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-160,408.650	14 Jun 24		1.0000		0.00	160,408.65	160,408.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-318,335.070	14 Jun 24		1.0000		0.00	318,335.07	318,335.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,342.940	14 Jun 24		1.0000		0.00	13,342.94	13,342.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-146,676.370	14 Jun 24		1.0000		0.00	146,676.37	146,676.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-461,446.730	17 Jun 24		1.0000		0.00	461,446.73	461,446.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,370.980	17 Jun 24		1.0000		0.00	33,370.98	33,370.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-113,999.430	18 Jun 24		1.0000		0.00	113,999.43	113,999.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-554,468.200	18 Jun 24		1.0000		0.00	554,468.20	554,468.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,309,753.500	18 Jun 24		1.0000		0.00	2,309,753.50	2,309,753.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-38,249.820	18 Jun 24		1.0000		0.00	38,249.82	38,249.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-185,013.070	18 Jun 24		1.0000		0.00	185,013.07	185,013.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	18 Jun 24		1.0000		0.00	1.22	1.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-5,961,678.910	18 Jun 24		1.0000		0.00	5,961,678.91	5,961,678.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-63,375.000	18 Jun 24		1.0000		0.00	63,375.00	63,375.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-619,024.380	20 Jun 24		1.0000		0.00	619,024.38	619,024.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-748.970	21 Jun 24		1.0000		0.00	748.97	748.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,575.930	21 Jun 24		1.0000		0.00	37,575.93	37,575.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-748,034.280	21 Jun 24		1.0000		0.00	748,034.28	748,034.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,644.590	21 Jun 24		1.0000		0.00	8,644.59	8,644.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-143,280.770	21 Jun 24		1.0000		0.00	143,280.77	143,280.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,567,242.810	21 Jun 24		1.0000		0.00	5,567,242.81	5,567,242.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-375,182.980	24 Jun 24		1.0000		0.00	375,182.98	375,182.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,781,748.750	24 Jun 24		1.0000		0.00	2,781,748.75	2,781,748.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,285.350	24 Jun 24		1.0000		0.00	11,285.35	11,285.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-199,994.440	24 Jun 24		1.0000		0.00	199,994.44	199,994.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,239,676.850	25 Jun 24		1.0000		0.00	1,239,676.85	1,239,676.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-72,904.450	25 Jun 24		1.0000		0.00	72,904.45	72,904.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-775,801.700	26 Jun 24		1.0000		0.00	775,801.70	775,801.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,404,234.660	26 Jun 24		1.0000		0.00	1,404,234.66	1,404,234.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,575,812.900	26 Jun 24		1.0000		0.00	7,575,812.90	7,575,812.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-105,364.490	26 Jun 24		1.0000		0.00	105,364.49	105,364.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,542,675.330	26 Jun 24		1.0000		0.00	1,542,675.33	1,542,675.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,421.600	27 Jun 24		1.0000		0.00	5,421.60	5,421.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25.770	27 Jun 24		1.0000		0.00	25.77	25.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-128,343.750	27 Jun 24		1.0000		0.00	128,343.75	128,343.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-984,681.970	27 Jun 24		1.0000		0.00	984,681.97	984,681.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-325,658.000	27 Jun 24		1.0000		0.00	325,658.00	325,658.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-83,135.280	27 Jun 24		1.0000		0.00	83,135.28	83,135.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-192,254.500	27 Jun 24		1.0000		0.00	192,254.50	192,254.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,609,144.850	27 Jun 24		1.0000		0.00	7,609,144.85	7,609,144.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-106,468.750	27 Jun 24		1.0000		0.00	106,468.75	106,468.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-97,425.190	28 Jun 24		1.0000		0.00	97,425.19	97,425.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-253,615.280	28 Jun 24		1.0000		0.00	253,615.28	253,615.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,500,891.410	28 Jun 24		1.0000		0.00	3,500,891.41	3,500,891.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-163,519.230	28 Jun 24		1.0000		0.00	163,519.23	163,519.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,275.060	28 Jun 24		1.0000		0.00	15,275.06	15,275.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-74,953.200	1 Jul 24		1.0000		0.00	74,953.20	74,953.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,435,358.570	1 Jul 24		1.0000		0.00	2,435,358.57	2,435,358.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,488,293.140	1 Jul 24		1.0000		0.00	10,488,293.14	10,488,293.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-84,443.550	1 Jul 24		1.0000		0.00	84,443.55	84,443.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,092,908.870	1 Jul 24		1.0000		0.00	12,092,908.87	12,092,908.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-258,223.640	2 Jul 24		1.0000		0.00	258,223.64	258,223.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,124,865.360	2 Jul 24		1.0000		0.00	10,124,865.36	10,124,865.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-251,150.130	2 Jul 24		1.0000		0.00	251,150.13	251,150.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,425,526.540	2 Jul 24		1.0000		0.00	14,425,526.54	14,425,526.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,977,447.670	2 Jul 24		1.0000		0.00	1,977,447.67	1,977,447.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,985,693.200	5 Jul 24		1.0000		0.00	1,985,693.20	1,985,693.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-61,333.950	5 Jul 24		1.0000		0.00	61,333.95	61,333.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,518,919.280	5 Jul 24		1.0000		0.00	1,518,919.28	1,518,919.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,813.200	9 Jul 24		1.0000		0.00	1,813.20	1,813.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-195,540.790	9 Jul 24		1.0000		0.00	195,540.79	195,540.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,838.720	9 Jul 24		1.0000		0.00	9,838.72	9,838.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,374.040	10 Jul 24		1.0000		0.00	50,374.04	50,374.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-131,158.130	10 Jul 24		1.0000		0.00	131,158.13	131,158.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-49,818.700	10 Jul 24		1.0000		0.00	49,818.70	49,818.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,294.040	10 Jul 24		1.0000		0.00	94,294.04	94,294.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,861,384.210	10 Jul 24		1.0000		0.00	3,861,384.21	3,861,384.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,506.250	10 Jul 24		1.0000		0.00	9,506.25	9,506.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,833,031.140	11 Jul 24		1.0000		0.00	1,833,031.14	1,833,031.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,282,608.720	11 Jul 24		1.0000		0.00	4,282,608.72	4,282,608.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,720,090.290	12 Jul 24		1.0000		0.00	1,720,090.29	1,720,090.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,395,911.410	12 Jul 24		1.0000		0.00	2,395,911.41	2,395,911.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-11,859,634.470	12 Jul 24		1.0000		0.00	11,859,634.47	11,859,634.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-834,490.770	15 Jul 24		1.0000		0.00	834,490.77	834,490.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-211,045.180	16 Jul 24		1.0000		0.00	211,045.18	211,045.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,880,482.350	16 Jul 24		1.0000		0.00	5,880,482.35	5,880,482.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-57,250.000	16 Jul 24		1.0000		0.00	57,250.00	57,250.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-719.540	17 Jul 24		1.0000		0.00	719.54	719.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-53,039.830	18 Jul 24		1.0000		0.00	53,039.83	53,039.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-193,822.120	18 Jul 24		1.0000		0.00	193,822.12	193,822.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-521,879.690	19 Jul 24		1.0000		0.00	521,879.69	521,879.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-419,520.380	19 Jul 24		1.0000		0.00	419,520.38	419,520.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,170,683.260	19 Jul 24		1.0000		0.00	1,170,683.26	1,170,683.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,560,645.230	19 Jul 24		1.0000		0.00	12,560,645.23	12,560,645.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-928,758.740	19 Jul 24		1.0000		0.00	928,758.74	928,758.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161,143.930	19 Jul 24		1.0000		0.00	161,143.93	161,143.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	19 Jul 24		1.0000		0.00	1.22	1.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-7,755,700.360	19 Jul 24		1.0000		0.00	7,755,700.36	7,755,700.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-57,468.750	19 Jul 24		1.0000		0.00	57,468.75	57,468.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,233,232.190	22 Jul 24		1.0000		0.00	1,233,232.19	1,233,232.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-879,756.140	22 Jul 24		1.0000		0.00	879,756.14	879,756.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-138,606.550	22 Jul 24		1.0000		0.00	138,606.55	138,606.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-86,245.330	22 Jul 24		1.0000		0.00	86,245.33	86,245.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-695,301.700	22 Jul 24		1.0000		0.00	695,301.70	695,301.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,004.900	23 Jul 24		1.0000		0.00	33,004.90	33,004.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,975,997.490	23 Jul 24		1.0000		0.00	2,975,997.49	2,975,997.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-120,926.040	23 Jul 24		1.0000		0.00	120,926.04	120,926.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-322,590.850	23 Jul 24		1.0000		0.00	322,590.85	322,590.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,783.490	24 Jul 24		1.0000		0.00	3,783.49	3,783.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,527,641.680	25 Jul 24		1.0000		0.00	1,527,641.68	1,527,641.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-606,743.380	25 Jul 24		1.0000		0.00	606,743.38	606,743.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-169,394.640	25 Jul 24		1.0000		0.00	169,394.64	169,394.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-10,939,132.790	25 Jul 24		1.0000		0.00	10,939,132.79	10,939,132.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-808,077.570	25 Jul 24		1.0000		0.00	808,077.57	808,077.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-577,806.330	26 Jul 24		1.0000		0.00	577,806.33	577,806.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,701,947.740	26 Jul 24		1.0000		0.00	1,701,947.74	1,701,947.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-35,950.090	26 Jul 24		1.0000		0.00	35,950.09	35,950.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-162,005.450	26 Jul 24		1.0000		0.00	162,005.45	162,005.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-522,586.830	29 Jul 24		1.0000		0.00	522,586.83	522,586.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-48,852.970	29 Jul 24		1.0000		0.00	48,852.97	48,852.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-91,572.180	29 Jul 24		1.0000		0.00	91,572.18	91,572.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-210,191.850	30 Jul 24		1.0000		0.00	210,191.85	210,191.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,484,978.700	31 Jul 24		1.0000		0.00	2,484,978.70	2,484,978.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-85,416.300	31 Jul 24		1.0000		0.00	85,416.30	85,416.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-629,605.000	31 Jul 24		1.0000		0.00	629,605.00	629,605.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,398,724.250	31 Jul 24		1.0000		0.00	1,398,724.25	1,398,724.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-936,230.380	31 Jul 24		1.0000		0.00	936,230.38	936,230.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-3,681,522.280	1 Aug 24		1.0000		0.00	3,681,522.28	3,681,522.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-427,409.980	1 Aug 24		1.0000		0.00	427,409.98	427,409.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-971,840.770	1 Aug 24		1.0000		0.00	971,840.77	971,840.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,552,060.120	1 Aug 24		1.0000		0.00	7,552,060.12	7,552,060.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,342,632.270	2 Aug 24		1.0000		0.00	2,342,632.27	2,342,632.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-336,764.950	2 Aug 24		1.0000		0.00	336,764.95	336,764.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,097,504.220	2 Aug 24		1.0000		0.00	12,097,504.22	12,097,504.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-210,165.920	5 Aug 24		1.0000		0.00	210,165.92	210,165.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-362,138.610	5 Aug 24		1.0000		0.00	362,138.61	362,138.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-598,529.610	5 Aug 24		1.0000		0.00	598,529.61	598,529.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-115,683.470	5 Aug 24		1.0000		0.00	115,683.47	115,683.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,468.750	6 Aug 24		1.0000		0.00	8,468.75	8,468.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,842.310	6 Aug 24		1.0000		0.00	27,842.31	27,842.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,638,568.460	6 Aug 24		1.0000		0.00	1,638,568.46	1,638,568.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-447,713.140	6 Aug 24		1.0000		0.00	447,713.14	447,713.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-158,747.750	6 Aug 24		1.0000		0.00	158,747.75	158,747.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-474,215.330	7 Aug 24		1.0000		0.00	474,215.33	474,215.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,294,818.960	7 Aug 24		1.0000		0.00	1,294,818.96	1,294,818.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-143,973.610	7 Aug 24		1.0000		0.00	143,973.61	143,973.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,926,061.400	7 Aug 24		1.0000		0.00	10,926,061.40	10,926,061.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-152,500.000	7 Aug 24		1.0000		0.00	152,500.00	152,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.540	8 Aug 24		1.0000		0.00	1.54	1.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-946.000	8 Aug 24		1.0000		0.00	946.00	946.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-251,358.070	8 Aug 24		1.0000		0.00	251,358.07	251,358.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,916,099.360	8 Aug 24		1.0000		0.00	8,916,099.36	8,916,099.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-967,770.500	8 Aug 24		1.0000		0.00	967,770.50	967,770.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,176,137.460	9 Aug 24		1.0000		0.00	3,176,137.46	3,176,137.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-53,549.050	9 Aug 24		1.0000		0.00	53,549.05	53,549.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,214.290	9 Aug 24		1.0000		0.00	94,214.29	94,214.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,960,207.950	9 Aug 24		1.0000		0.00	4,960,207.95	4,960,207.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-796,398.610	9 Aug 24		1.0000		0.00	796,398.61	796,398.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,372.500	9 Aug 24		1.0000		0.00	31,372.50	31,372.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,329.740	12 Aug 24		1.0000		0.00	3,329.74	3,329.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,227,772.810	12 Aug 24		1.0000		0.00	3,227,772.81	3,227,772.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,071,969.420	12 Aug 24		1.0000		0.00	2,071,969.42	2,071,969.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-101,474.850	12 Aug 24		1.0000		0.00	101,474.85	101,474.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-661,461.000	13 Aug 24		1.0000		0.00	661,461.00	661,461.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,384,757.040	13 Aug 24		1.0000		0.00	1,384,757.04	1,384,757.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,072.000	13 Aug 24		1.0000		0.00	9,072.00	9,072.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,000.350	13 Aug 24		1.0000		0.00	11,000.35	11,000.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,000,352.770	14 Aug 24		1.0000		0.00	2,000,352.77	2,000,352.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-866,568.970	14 Aug 24		1.0000		0.00	866,568.97	866,568.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-120,889.330	14 Aug 24		1.0000		0.00	120,889.33	120,889.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,949,229.810	14 Aug 24		1.0000		0.00	3,949,229.81	3,949,229.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,792,090.140	15 Aug 24		1.0000		0.00	1,792,090.14	1,792,090.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-2,062,682.890	15 Aug 24		1.0000		0.00	2,062,682.89	2,062,682.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161,184.650	15 Aug 24		1.0000		0.00	161,184.65	161,184.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,290,428.710	16 Aug 24		1.0000		0.00	8,290,428.71	8,290,428.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-166,922.480	16 Aug 24		1.0000		0.00	166,922.48	166,922.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,255,745.870	16 Aug 24		1.0000		0.00	1,255,745.87	1,255,745.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,840,446.320	16 Aug 24		1.0000		0.00	1,840,446.32	1,840,446.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-157,500.000	16 Aug 24		1.0000		0.00	157,500.00	157,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-83,893.900	19 Aug 24		1.0000		0.00	83,893.90	83,893.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-160,043.960	19 Aug 24		1.0000		0.00	160,043.96	160,043.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-789,998.180	19 Aug 24		1.0000		0.00	789,998.18	789,998.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,088.230	20 Aug 24		1.0000		0.00	1,088.23	1,088.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-222,001.050	20 Aug 24		1.0000		0.00	222,001.05	222,001.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-281,561.250	20 Aug 24		1.0000		0.00	281,561.25	281,561.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	20 Aug 24		1.0000		0.00	1.22	1.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,395.770	21 Aug 24		1.0000		0.00	58,395.77	58,395.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-60,300.550	21 Aug 24		1.0000		0.00	60,300.55	60,300.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,378,426.460	22 Aug 24		1.0000		0.00	10,378,426.46	10,378,426.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,465,581.590	23 Aug 24		1.0000		0.00	8,465,581.59	8,465,581.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-239,677.940	23 Aug 24		1.0000		0.00	239,677.94	239,677.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161,883.490	23 Aug 24		1.0000		0.00	161,883.49	161,883.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-708,347.520	23 Aug 24		1.0000		0.00	708,347.52	708,347.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-46,095.980	23 Aug 24		1.0000		0.00	46,095.98	46,095.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-331,693.740	23 Aug 24		1.0000		0.00	331,693.74	331,693.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-74,140.150	23 Aug 24		1.0000		0.00	74,140.15	74,140.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-41,751.250	23 Aug 24		1.0000		0.00	41,751.25	41,751.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,236,534.680	27 Aug 24		1.0000		0.00	4,236,534.68	4,236,534.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,790,610.780	27 Aug 24		1.0000		0.00	1,790,610.78	1,790,610.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,980.170	27 Aug 24		1.0000		0.00	24,980.17	24,980.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-522,932.500	27 Aug 24		1.0000		0.00	522,932.50	522,932.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-122,563.430	27 Aug 24		1.0000		0.00	122,563.43	122,563.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-2,734,802.830	28 Aug 24		1.0000		0.00	2,734,802.83	2,734,802.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-717,147.290	28 Aug 24		1.0000		0.00	717,147.29	717,147.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,836.940	28 Aug 24		1.0000		0.00	13,836.94	13,836.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-446,963.240	28 Aug 24		1.0000		0.00	446,963.24	446,963.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,008.800	28 Aug 24		1.0000		0.00	50,008.80	50,008.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-687,616.050	29 Aug 24		1.0000		0.00	687,616.05	687,616.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,629,733.400	29 Aug 24		1.0000		0.00	1,629,733.40	1,629,733.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-38,138.230	29 Aug 24		1.0000		0.00	38,138.23	38,138.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,812.500	29 Aug 24		1.0000		0.00	14,812.50	14,812.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,692,527.570	30 Aug 24		1.0000		0.00	2,692,527.57	2,692,527.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-173,508.100	30 Aug 24		1.0000		0.00	173,508.10	173,508.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-221,448.000	30 Aug 24		1.0000		0.00	221,448.00	221,448.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-45,148.850	30 Aug 24		1.0000		0.00	45,148.85	45,148.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,323,540.230	30 Aug 24		1.0000		0.00	2,323,540.23	2,323,540.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,776.220	30 Aug 24		1.0000		0.00	58,776.22	58,776.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-34,562.500	30 Aug 24		1.0000		0.00	34,562.50	34,562.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,823,698.760	3 Sep 24		1.0000		0.00	3,823,698.76	3,823,698.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,740,443.570	3 Sep 24		1.0000		0.00	18,740,443.57	18,740,443.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-159,630.190	3 Sep 24		1.0000		0.00	159,630.19	159,630.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-178,492.000	4 Sep 24		1.0000		0.00	178,492.00	178,492.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,556.450	5 Sep 24		1.0000		0.00	58,556.45	58,556.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-215,983.110	6 Sep 24		1.0000		0.00	215,983.11	215,983.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-92.530	6 Sep 24		1.0000		0.00	92.53	92.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36.840	6 Sep 24		1.0000		0.00	36.84	36.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25.400	6 Sep 24		1.0000		0.00	25.40	25.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32.410	6 Sep 24		1.0000		0.00	32.41	32.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-837,752.630	6 Sep 24		1.0000		0.00	837,752.63	837,752.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,572.250	6 Sep 24		1.0000		0.00	17,572.25	17,572.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-223,830.790	6 Sep 24		1.0000		0.00	223,830.79	223,830.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,663.700	9 Sep 24		1.0000		0.00	3,663.70	3,663.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-385,728.340	9 Sep 24		1.0000		0.00	385,728.34	385,728.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-320,974.240	9 Sep 24		1.0000		0.00	320,974.24	320,974.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,821.100	9 Sep 24		1.0000		0.00	8,821.10	8,821.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-204,592.200	10 Sep 24		1.0000		0.00	204,592.20	204,592.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,512,891.150	10 Sep 24		1.0000		0.00	2,512,891.15	2,512,891.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,180,023.020	10 Sep 24		1.0000		0.00	3,180,023.02	3,180,023.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,135.340	10 Sep 24		1.0000		0.00	3,135.34	3,135.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,548,062.290	11 Sep 24		1.0000		0.00	3,548,062.29	3,548,062.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-716,267.420	12 Sep 24		1.0000		0.00	716,267.42	716,267.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-370,000.000	12 Sep 24		1.0000		0.00	370,000.00	370,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,555.100	12 Sep 24		1.0000		0.00	21,555.10	21,555.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,419,234.590	13 Sep 24		1.0000		0.00	4,419,234.59	4,419,234.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-439,642.900	13 Sep 24		1.0000		0.00	439,642.90	439,642.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-853,419.440	13 Sep 24		1.0000		0.00	853,419.44	853,419.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-41,836.940	13 Sep 24		1.0000		0.00	41,836.94	41,836.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-37,031.250	13 Sep 24		1.0000		0.00	37,031.25	37,031.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-80,377.220	16 Sep 24		1.0000		0.00	80,377.22	80,377.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-91,561.880	17 Sep 24		1.0000		0.00	91,561.88	91,561.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-161.490	17 Sep 24		1.0000		0.00	161.49	161.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,932.610	18 Sep 24		1.0000		0.00	1,932.61	1,932.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,608,933.820	18 Sep 24		1.0000		0.00	1,608,933.82	1,608,933.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,159.070	18 Sep 24		1.0000		0.00	29,159.07	29,159.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-234,130.720	18 Sep 24		1.0000		0.00	234,130.72	234,130.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,094,242.970	18 Sep 24		1.0000		0.00	2,094,242.97	2,094,242.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,862,591.170	18 Sep 24		1.0000		0.00	1,862,591.17	1,862,591.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,695,878.610	19 Sep 24		1.0000		0.00	5,695,878.61	5,695,878.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,379,465.920	19 Sep 24		1.0000		0.00	4,379,465.92	4,379,465.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-81,829.540	19 Sep 24		1.0000		0.00	81,829.54	81,829.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-137,306.090	19 Sep 24		1.0000		0.00	137,306.09	137,306.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1.220	19 Sep 24		1.0000		0.00	1.22	1.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-71,593.750	19 Sep 24		1.0000		0.00	71,593.75	71,593.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,176,518.250	20 Sep 24		1.0000		0.00	7,176,518.25	7,176,518.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,115,414.420	20 Sep 24		1.0000		0.00	1,115,414.42	1,115,414.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-893,775.750	20 Sep 24		1.0000		0.00	893,775.75	893,775.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-276,247.260	20 Sep 24		1.0000		0.00	276,247.26	276,247.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-79,000.000	20 Sep 24		1.0000		0.00	79,000.00	79,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-957,424.410	24 Sep 24		1.0000		0.00	957,424.41	957,424.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,175,379.400	24 Sep 24		1.0000		0.00	1,175,379.40	1,175,379.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-28,490.750	24 Sep 24		1.0000		0.00	28,490.75	28,490.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-901,639.210	25 Sep 24		1.0000		0.00	901,639.21	901,639.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-317,473.770	25 Sep 24		1.0000		0.00	317,473.77	317,473.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-131,390.100	25 Sep 24		1.0000		0.00	131,390.10	131,390.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,872,190.760	26 Sep 24		1.0000		0.00	4,872,190.76	4,872,190.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-204,387.000	26 Sep 24		1.0000		0.00	204,387.00	204,387.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-79,429.510	26 Sep 24		1.0000		0.00	79,429.51	79,429.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-298,481.640	26 Sep 24		1.0000		0.00	298,481.64	298,481.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-73,693.880	26 Sep 24		1.0000		0.00	73,693.88	73,693.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,406,585.050	26 Sep 24		1.0000		0.00	2,406,585.05	2,406,585.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-282,237.000	27 Sep 24		1.0000		0.00	282,237.00	282,237.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,113,981.170	27 Sep 24		1.0000		0.00	1,113,981.17	1,113,981.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-356,327.370	30 Sep 24		1.0000		0.00	356,327.37	356,327.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,790,961.960	30 Sep 24		1.0000		0.00	2,790,961.96	2,790,961.96	0.00
Total number of dispositions = 921							1,745,750,302.49	1,745,750,302.49	0.00
Total NT COLLECTIVE SHORT TERM INVT FD							3,564,127,424.25	3,564,127,424.25	0.00

Value of Interest in Registered Investment Companies**United States - USD**

MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	582,808.150	28 Dec 23	14.2300			0.00	8,293,360.02	8,293,360.02	0.00
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	1,503,865.070	28 Dec 23	14.2300			0.00	21,400,000.00	21,400,000.00	0.00
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	246,761.260	29 Aug 24	16.2100			0.00	4,000,000.00	4,000,000.00	0.00
Total number of acquisitions = 3							33,693,360.02	33,693,360.02	0.00
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-436,161.780	31 Oct 23		12.6100		0.00	5,881,786.92	5,500,000.00	-381,786.92

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-1,372,832.370	1 Dec 23		13.8400		0.00	18,513,101.90	19,000,000.00	486,898.10
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-1,478,873.240	31 Jan 24		14.2000		0.00	20,007,559.02	21,000,000.00	992,440.98
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-7,226,428.080	14 Feb 24		14.5300		0.00	97,765,773.55	105,000,000.00	7,234,226.45
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-742,240.220	29 Feb 24		14.8200		0.00	10,041,709.19	11,000,000.00	958,290.81
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-791,556.730	26 Mar 24		15.1600		0.00	10,708,908.35	12,000,000.00	1,291,091.65
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-815,394.650	31 May 24		15.3300		0.00	11,031,409.68	12,500,000.00	1,468,590.32
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-1,024,983.990	28 Jun 24		15.6100		0.00	13,866,927.28	16,000,000.00	2,133,072.72
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-449,370.880	30 Sep 24		16.6900		0.00	6,091,985.80	7,500,000.00	1,408,014.20
Total number of dispositions = 9							193,909,161.69	209,500,000.00	15,590,838.31
Total MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS							227,602,521.71	243,193,360.02	15,590,838.31

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

*Generated by Northern Trust from periodic data on 04 Nov 24 C0701

◆ 5% Report - Part C
Series of Transactions by Issue in Excess of 5%

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,995,336,731.45

◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value

Non-Interest Bearing Cash - USD

AUD - Australian dollar	13,040.740	13,040.74	13,040.74
GBP - British pound sterling	121,832.750	121,832.75	121,832.75
CAD - Canadian dollar	70,500.830	70,500.83	70,500.83
EUR - Euro	1,288,940.930	1,288,940.93	1,288,940.93
HKD - Hong Kong dollar	-6,671.820	-6,671.82	-6,671.82
JPY - Japanese yen	85,808.040	85,808.04	85,808.04
MXN - Mexican peso	91.950	91.95	91.95
SGD - Singapore dollar	2,491.650	2,491.65	2,491.65
SEK - Swedish krona	9,168.840	9,168.84	9,168.84
CHF - Swiss franc	26,006.240	26,006.24	26,006.24
USD - United States dollar	1,339,324.300	1,339,324.30	1,339,324.30
Total - all currencies		2,950,534.45	2,950,534.45
Total Non-Interest Bearing Cash - USD		2,950,534.45	2,950,534.45

Receivables - Other - USD

Pending foreign exchange purchases: United States dollar	0.000	3,907,823.40	3,907,823.40
Total - all currencies		3,907,823.40	3,907,823.40
Pending trade sales: United States dollar	0.000	20,721,760.29	20,721,760.29
Total - all currencies		20,721,760.29	20,721,760.29
Total Receivables - Other - USD		24,629,583.69	24,629,583.69

*U.S. Government Securities***United States - USD**

FNMA POOL #MA4654 3.5% 07-01-2052 BEO SEDOL : BRJ8QV6	4,970,274.550	4,303,170.51	4,628,509.53
FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	6,847,761.540	6,150,145.84	6,579,874.71
TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG SEDOL : B4NTYJ8	990,000.000	1,131,665.97	1,077,509.41

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

◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039 SEDOL : BYQLTZ2	9,950,000.000	13,232,900.53	10,286,978.54
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL : BSLSLK5	1,027,000.000	1,027,853.03	1,018,976.56
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL : BS2G1C0	17,645,000.000	16,913,351.12	17,981,357.81
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL : BPG5RX5	290,000.000	293,307.81	302,596.88
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL : BRT3QG6	25,350,000.000	24,804,570.11	25,553,988.41
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SEDOL : BS2G1B9	18,800,000.000	18,085,062.50	19,123,125.00
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 SEDOL : BQV12R4	755,000.000	737,708.13	772,134.96
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL : BQSB5K1	2,500,000.000	2,579,394.53	2,618,359.38
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG SEDOL : BYQ76J3	16,340,000.000	7,238,381.67	6,530,666.30
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG SEDOL : BD0CMD3	34,780,000.000	41,029,670.37	36,641,273.26
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL : BPBMD5	910,000.000	686,568.75	669,063.29
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL : BQSB5H8	9,761,000.000	10,719,341.78	10,587,634.69
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL : BQXS7C3	8,410,000.000	7,432,371.14	8,183,324.26
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL : BLDBLR0	12,780,000.000	11,696,699.42	9,061,319.56
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG SEDOL : BMHCRF6	2,450,000.000	2,065,474.64	2,080,585.94
UNITED STS TREAS BILLS 0% T-BILL 12-05-2024 SEDOL : BNNRNL0	399,000.000	394,945.42	395,742.36
US TREAS SEC 4.5 DUE 08-15-2039 REG SEDOL : BYQLV34	44,020,000.000	42,990,176.86	46,692,151.34
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG SEDOL : B7LNMS8	15,620,000.000	10,034,518.48	7,799,394.80
US TREASURY N/B 3.875% 08-15-2034 SEDOL : BR2NN62	7,370,000.000	7,406,311.46	7,421,820.31
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048 SEDOL : BF165M8	7,400,000.000	4,094,772.34	2,731,129.32
Total United States - USD		235,048,362.41	228,737,516.62
Total U.S. Government Securities		235,048,362.41	228,737,516.62
<i>Corporate Debt Instruments - Preferred</i>			
Switzerland - USD			
NOVARTIS CAP CORP 3.7% DUE 09-21-2042 SEDOL : B8DX0S9	140,000.000	167,063.40	122,000.97
Total Switzerland - USD		167,063.40	122,000.97

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

◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ACE INA HLDGS INC 6.7% DUE 05-15-2036 SEDOL : B14VKK5	190,000.000	225,193.70	223,573.17
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL : BJYDFQ8	2,130,000.000	1,812,783.00	1,638,746.92
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL : BYZ5H95	675,000.000	615,073.73	561,879.69
ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL : B905R28	2,085,000.000	2,167,691.10	1,789,063.21
ALABAMA PWR CO 4.3% 07-15-2048 SEDOL : BD2Z1R7	295,000.000	240,159.50	261,821.57
ALABAMA PWR CO 6% DUE 03-01-2039 SEDOL : B4QV918	145,000.000	178,840.25	160,878.81
ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO SEDOL : BMYX9K1	115,000.000	74,354.40	83,447.32
ALLEGHANY CORP DEL 4.9% DUE 09-15-2044 SEDOL : BQQCCP0	125,000.000	127,547.50	122,271.52
AMEREN ILL CO 4.5% 03-15-2049 SEDOL : BF5M0D8	332,000.000	330,705.06	305,337.17
AMEREN ILL CO FIXED 5.9% DUE 12-01-2052 SEDOL : BP8JTN9	260,000.000	259,196.60	289,588.07
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL : BKMJWW0	359,000.000	306,507.50	263,016.06
ARCHER DANIELS 4.535 DUE 03-26-2042 SEDOL : B7F2JD5	70,000.000	69,715.80	66,041.64
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL : B95NZC3	65,000.000	70,818.80	56,703.34
ARCHER-DANIELS 4.5% DUE 03-15-2049 SEDOL : BH31WX5	1,434,000.000	1,275,042.82	1,310,258.39
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 SEDOL : BK70MM8	130,000.000	126,418.91	93,703.30
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042 SEDOL : B630666	1,675,000.000	1,756,361.74	1,643,262.44
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040 SEDOL : B5M4JQ3	960,000.000	998,766.63	1,091,633.12
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL : BD04819	250,000.000	298,846.55	239,738.97
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL : B787QZ8	110,000.000	142,219.00	103,074.68
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL : B3N60C7	517,000.000	607,383.99	524,811.01
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL : B7YGHX4	375,000.000	422,220.00	352,428.89
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL : B61QXW1	1,855,000.000	2,063,560.99	1,855,478.76
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL : BQ26P46	545,000.000	626,028.49	514,579.72
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL : B88N0G2	510,000.000	519,964.98	448,699.94
CENTERPOINT ENERGY 3.95% 03-01-2048 SEDOL : BFYS3F0	115,000.000	119,387.25	95,079.56
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SEDOL : BLNKQ72	715,000.000	606,675.63	555,280.60
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL : B87C800	420,000.000	463,226.40	492,278.36
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL : BHQ3TB5	640,000.000	640,668.29	534,346.53
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL : B8DXN80	445,000.000	480,430.03	377,200.89

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
CONSUMERS ENERGY 3.5% DUE 08-01-2051 SEDOL : BLR95V2	1,355,000.000	1,352,142.74	1,092,167.53
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO SEDOL : B98D0N6	218,000.000	219,160.18	188,965.57
CUMMINS INC 4.875% DUE 10-01-2043 SEDOL : BF262M6	695,000.000	834,722.80	681,371.15
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL : BLP53Z2	264,000.000	178,350.56	186,164.56
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL : BF08MX5	165,000.000	127,147.35	134,211.04
DTE ELEC CO 4.3% DUE 07-01-2044 SEDOL : BNZC562	265,000.000	319,634.95	240,428.01
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL : BKVD2T0	175,000.000	121,348.50	130,142.59
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL : BD8G594	195,000.000	227,110.65	156,913.48
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL : BYV3C76	440,000.000	420,308.95	363,521.63
DUKE ENERGY 4 DUE 09-30-2042 SEDOL : B8GF9H4	452,000.000	434,344.76	394,924.53
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL : BSPCBB4	811,000.000	778,368.94	711,525.58
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL : BJZD6S6	125,000.000	113,708.75	113,261.20
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL : B432721	115,000.000	115,493.35	119,750.58
DUKE ENERGY 6% DUE 01-15-2038 SEDOL : B87JR82	235,000.000	231,211.80	260,037.53
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SEDOL : BKP32L8	155,000.000	110,803.30	117,155.97
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL : BYQHNW5	75,000.000	50,879.25	57,875.09
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL : BP8KQ42	925,000.000	919,727.50	641,260.55
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL : BYQHP07	55,000.000	63,572.85	44,524.90
DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL : B5490M9	160,000.000	179,480.00	140,017.45
DUKE ENERGY IND 4.9 DUE 07-15-2043 SEDOL : BBWX683	1,225,000.000	1,445,414.28	1,191,077.08
DUKE ENERGY IND 6.35% DUE 08-15-2038 SEDOL : B4M4CP6	520,000.000	678,515.73	594,746.22
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL : BKDP7D3	455,000.000	427,964.76	332,524.01
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL : BYQHNY7	110,000.000	129,033.30	87,607.72
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL : BHZRWQ4	360,000.000	429,813.02	311,424.75
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL : BM8DBZ6	520,000.000	330,964.40	353,842.58
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SEDOL : BF58H68	553,000.000	515,706.26	435,840.96
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL : BNG44B5	730,000.000	725,459.40	535,332.25
ENTERGY ARK INC 3.5% DUE 04-01-2026 SEDOL : BYQ0FS4	105,000.000	101,491.95	103,992.46
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL : BM99P28	155,000.000	152,821.66	99,166.97
ENTERGY ARKANSAS LLC 4.2% 04-01-2049 SEDOL : BJDRF72	125,000.000	101,086.25	106,997.05

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ENTERGY LA LLC 1.6% DUE 12-15-2030 SEDOL : BMX50N8	440,000.000	344,352.80	374,174.31
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL : BJKGSC8	1,630,000.000	1,618,475.90	1,381,760.39
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL : BNNKRL7	465,000.000	462,042.60	355,852.74
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL : BFZJ0C8	250,000.000	255,652.80	214,609.69
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL : BJYNX64	422,000.000	383,150.22	338,045.70
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL : BKTPNZ1	1,305,000.000	1,436,573.28	991,709.30
ENTERGY TEX INC 4.5% 03-30-2039 SEDOL : BJ2NY41	265,000.000	265,156.35	251,477.97
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL : BW9RTS6	450,000.000	348,048.00	372,974.11
FL PWR & LT CO 3.7% 12-01-2047 SEDOL : BF3RG04	510,000.000	451,588.36	416,898.32
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL : BQQCCK5	1,725,000.000	1,831,061.16	1,526,807.90
FL PWR & LT CO 4.95% DUE 06-01-2035 SEDOL : B0B0N65	560,000.000	635,103.30	577,390.42
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL : B4V3Q52	275,000.000	330,746.42	282,257.24
FLORIDA PWR CORP 6.35% DUE 09-15-2037 SEDOL : B27YHL2	1,155,000.000	1,485,292.01	1,306,565.74
HERSHEY CO 3.375% DUE 08-15-2046 SEDOL : BYYGSH4	215,000.000	162,200.30	169,779.60
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL : B9N1J94	260,000.000	275,212.61	237,514.83
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL : BR30BC4	320,000.000	281,027.60	298,032.70
KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO SEDOL : BJY5HF7	75,000.000	74,590.50	63,138.30
KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041 SEDOL : B7GNW50	385,000.000	370,951.90	390,750.29
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SEDOL : BMGDH50	785,000.000	781,145.65	575,207.98
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL : BYTX3J7	484,000.000	513,429.86	431,969.69
KIMBERLY-CLARK 5.3% DUE 03-01-2041 SEDOL : B63ZC30	135,000.000	139,295.70	141,465.35
KS CY PWR & LT CO 4.2% DUE 06-15-2047 SEDOL : BDT5NR4	390,000.000	356,960.10	333,319.84
KY UTILS CO 4.65 DUE 11-14-2043 SEDOL : BFZBBB0	145,000.000	158,329.02	132,369.33
LILLY ELI & CO 3.7% DUE 03-01-2045 SEDOL : BW0XTH2	265,000.000	215,206.50	226,879.73
LILLY ELI & CO 3.95% 03-15-2049 SEDOL : BJJDP30	220,000.000	182,694.60	191,495.88
LILLY ELI & CO 4.15% 03-15-2059 SEDOL : BJJDP41	115,000.000	101,290.85	100,897.80
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SEDOL : BJH0CV0	295,000.000	275,235.20	252,025.32
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL : BYMLDL0	400,000.000	411,709.67	384,143.70
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL : BVG7BV9	2,360,000.000	2,465,551.82	1,991,278.70
MERCK & CO INC NEW 6.55% DUE 09-15-2037 SEDOL : BG5GXT4	100,000.000	134,683.80	118,123.55

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL : BL9FK80	150,000.000	154,587.60	136,728.54
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL : BDWG XK7	155,000.000	185,973.55	149,973.98
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL : BN76669	185,000.000	183,688.35	121,746.12
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL : BDFFSG2	934,000.000	937,026.34	791,310.07
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL : BZ4C9B0	85,000.000	106,420.00	75,058.05
NEVADA PWR CO 5.375% DUE 09-15-2040 SEDOL : B64G771	125,000.000	155,631.25	126,660.59
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 SEDOL : BR03SC5	450,000.000	455,449.40	487,969.05
NV PWR CO 5.45 DUE 05-15-2041 SEDOL : B68QYC1	175,000.000	203,329.00	181,043.44
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO SEDOL : B1Z7WW8	1,520,000.000	2,101,869.09	1,773,940.94
PACIFICORP 6.35% DUE 07-15-2038 SEDOL : B3BQMW3	1,157,000.000	1,225,043.17	1,281,013.89
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL : BKLSML1	165,000.000	119,603.55	116,961.41
PEPSICO INC 3.6% DUE 08-13-2042 SEDOL : B7Y6VD2	550,000.000	411,609.00	467,212.97
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL : B8MJDB2	200,000.000	303,952.00	250,122.40
POTOMAC ELEC PWR 6.5% DUE 11-15-2037 SEDOL : B3D2YJ0	165,000.000	212,572.41	190,512.45
PRECISION 3.9% DUE 01-15-2043 SEDOL : B97H103	258,000.000	215,543.13	224,335.48
PROGRESSIVE CORP 3.7% DUE 01-26-2045 SEDOL : BVJFCF1	685,000.000	542,300.80	566,170.97
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL : BG0T5R0	235,000.000	288,632.13	208,474.27
PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG SEDOL : BMNQZ70	485,000.000	474,042.30	458,393.68
PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040 SEDOL : B64X2G6	820,000.000	862,545.97	941,657.20
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL : BD1DFD6	175,000.000	177,170.00	140,163.55
PUB SVC ELEC GAS 3.8% DUE 03-01-2046 SEDOL : BYYD0H9	375,000.000	381,828.22	313,231.34
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL : BJXS069	291,000.000	283,401.14	242,276.85
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL : BMVX324	1,105,000.000	1,100,491.60	743,615.43
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL : BK5HXM8	763,000.000	566,451.21	566,965.36
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042 SEDOL : B80G7N5	120,000.000	95,773.20	100,307.75
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL : BBHV6D7	545,000.000	563,522.56	505,649.81
SAN DIEGO GAS & 4.5% DUE 08-15-2040 SEDOL : B65CRM3	1,135,000.000	1,186,839.41	1,087,540.83
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL : BXQ9DY6	1,585,000.000	1,459,529.15	1,440,036.17
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL : BCZQWS8	1,365,000.000	1,423,912.92	1,286,690.15
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL : B7C01S1	395,000.000	347,470.60	330,980.21

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value

Corporate Debt Instruments - Preferred

United States - USD

SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG SEDOL : BKR3G25	165,000.000	184,503.21	150,144.64
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL : BJQLGX4	249,000.000	208,230.42	203,369.24
SOUTHN CAL GAS CO 5.125% DUE 11-15-2040 SEDOL : B67TMY9	40,000.000	50,043.60	40,353.11
TARGET CORP 6.5% DUE 10-15-2037 SEDOL : BFZDDV0	220,000.000	336,785.00	258,121.38
TRANSATLANTIC 8% DUE 11-30-2039 SEDOL : BMTSQY4	250,000.000	383,605.00	328,498.36
TRAVELERS COS INC 3.75% DUE 05-15-2046 SEDOL : BD8BSC3	120,000.000	138,493.29	99,597.02
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL : BDS6RM1	1,850,000.000	1,839,248.50	1,601,532.27
TRAVELERS COS INC 4.3% 08-25-2045 SEDOL : BYXMWX7	110,000.000	125,890.18	99,515.11
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL : BMDWQN1	210,000.000	208,385.10	136,376.29
UNION ELEC CO 3.25% DUE 10-01-2049 SEDOL : BKPGX14	150,000.000	132,530.01	111,142.59
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL : BFY3BS4	616,000.000	525,064.78	520,316.57
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL : BYV3C43	2,175,000.000	2,234,948.85	1,751,114.49
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL : B97GZH5	65,000.000	60,720.40	60,211.70
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL : BD9GGT0	65,000.000	56,655.30	57,513.93
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL : BG08PD3	635,000.000	653,811.78	562,086.60
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SEDOL : B6Y3NC9	120,000.000	133,951.20	100,250.16
UTD PARCEL SVC INC 4.875% DUE 11-15-2040 SEDOL : B5VT583	1,045,000.000	1,020,186.70	1,045,879.70
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL : BCSCZN9	2,555,000.000	2,882,149.13	2,525,421.61
WELLPOINT INC 5.85% DUE 01-15-2036 SEDOL : BFNyBT9	65,000.000	63,486.15	70,335.35
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL : B08X3G7	110,000.000	124,515.60	120,213.98
WESTAR ENERGY INC 4.1% DUE 04-01-2043 SEDOL : B95XFC3	190,000.000	169,145.60	164,141.99
WESTAR ENERGY INC 4.25% DUE 12-01-2045 SEDOL : BYP8YX7	365,000.000	393,738.81	319,582.65

Total United States - USD		74,860,633.37	66,042,372.75

Total Corporate Debt Instruments - Preferred		75,027,696.77	66,164,373.72

Corporate Debt Instruments - Other

Australia - USD

BARRICK PD 5.95% DUE 10-15-2039 SEDOL : BG48MX8	560,000.000	671,813.55	603,223.78
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL : BFD3PF0	75,000.000	87,088.50	75,222.59

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
BHP BILLITON FIN USA LTD 4.875% 02-27-2026 SEDOL : BQQ7HB6	815,000.000	807,795.40	822,931.96
BHP BILLITON FIN USA LTD 5.1% DUE 09-08-2028 SEDOL : BRJRL96	495,000.000	492,688.35	511,914.94
CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027 CUSIP : 12661PAA7	575,000.000	574,430.75	568,412.56
GLENCORE FDG LLC GTD NT FLTG RATE 144A 5.901859% 04-04-2027 SEDOL : BSFT4M7	1,090,000.000	1,091,809.40	1,094,770.21
MACQUARIE BK LTD SUB NT SER C 144A 3.052% 03-03-2036 CUSIP : 556079AD3	1,250,000.000	1,250,000.00	1,092,967.15
MACQUARIE GROUP LTD SR MEDIUM TERM 1.34%01-12-2027 CUSIP : 55608JAR9	1,125,000.000	1,125,000.00	1,079,043.55
PVTPL AUSTRALIA & NEW ZEALAND BKG GROUP LTD FLTG RT 07-16-2027 CUSIP : 05252ADL2	1,075,000.000	1,075,000.00	1,077,249.43
PVTPL GLENCORE FDG LLC 1.625% DUE 09-01-2025/08-01-2025 BEO SEDOL : BMFSGK4	1,425,000.000	1,417,860.75	1,387,140.71
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO CUSIP : 378272BC1	200,000.000	199,930.00	154,499.23
PVTPL GLENCORE FDG LLC 5.634% 04-04-2034 SEDOL : BRS7WC7	625,000.000	606,643.75	652,260.64
PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO SEDOL : BLPKF28	1,100,000.000	1,098,845.00	1,055,552.20
PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031 SEDOL : BPBJLG3	1,925,000.000	1,920,630.25	1,686,537.89
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL : BPBJK11	2,035,000.000	2,005,166.69	1,436,585.76
PVTPL MACQUARIE GROUP LTD 1.201% DUE 10-14-2025 BEO CUSIP : 55608JBA5	2,375,000.000	2,375,000.00	2,371,531.69
PVTPL NATIONAL AUSTRALIA BANK 3.347% DUE01-12-2037 BEO CUSIP : 632525BB6	620,000.000	513,632.80	552,562.08
PVTPL NBN CO LTD 2.625% DUE 05-05-2031 BEO CUSIP : 62878U2B7	210,000.000	175,973.70	186,921.53
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP : 803014AA7	415,000.000	352,949.20	377,042.52
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP : 803014AB5	120,000.000	123,318.00	132,030.12
RIO TINTO FIN USA 4.125 DUE 08-21-2042 SEDOL : B8NWTL2	200,000.000	222,562.29	179,982.64
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL : BNKDB17	445,000.000	444,702.46	452,430.61
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL : BNRLYY8	305,000.000	301,672.45	206,537.00
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG SEDOL : B757MN1	1,470,000.000	1,635,181.45	1,442,216.88
WESTPAC BANKING CORPORATION 3.133% 11-18-2041 CUSIP : 961214EY5	300,000.000	300,000.00	229,524.22
WESTPAC BKG CORP 2.65% DUE 01-16-2030 SEDOL : BKX9PJ7	260,000.000	227,585.80	241,630.32
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039 CUSIP : 961214EG4	200,000.000	200,000.00	189,348.51
Total Australia - USD		21,297,280.54	19,860,070.72
Belgium - USD			
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG SEDOL : BJMZ1V3	710,000.000	810,145.50	679,962.52
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL : BJ555S5	765,000.000	765,349.75	818,924.79

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<i>Corporate Debt Instruments - Other</i>			
Belgium - USD			
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL : BF7MH35	1,915,000.000	1,947,531.25	1,772,274.42
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL : BDZ7GD1	169,000.000	154,655.28	163,001.53
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL : BYMLCL3	595,000.000	593,031.41	597,396.20
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL : BYMLGZ5	1,035,000.000	891,401.70	1,017,835.83
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL : BDCMR69	4,385,000.000	4,848,033.73	4,384,311.68
ANHEUSER-BUSCH 5.875% DUE 06-15-2035 SEDOL : BDCMR47	60,000.000	80,335.35	66,283.77
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL : BK5XW52	6,134,000.000	6,627,631.48	6,158,703.02
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL : BJXS2M9	3,626,000.000	3,990,015.63	3,571,044.63
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL : BM8GDK4	300,000.000	263,319.72	283,320.23
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL : B46LC31	580,000.000	801,964.65	780,059.21
PVTPL SOLVAY FIN AMER LLC 5.85% 06-04-2034 SEDOL : BSWYND9	455,000.000	454,317.50	477,507.85
Total Belgium - USD		22,227,732.95	20,770,625.68
Bermuda - USD			
BACARDI LTD 4.45% DUE 05-15-2025 CUSIP : 067316AE9	600,000.000	635,046.00	597,326.63
Total Bermuda - USD		635,046.00	597,326.63
Brazil - USD			
ULTRAPAR INTL S A 5.25% DUE 10-06-2026 CUSIP : 90401CAA7	950,000.000	928,625.00	945,955.73
VALE OVERSEAS LTD 6.125% DUE 06-12-2033 SEDOL : BPLW4X0	221,000.000	219,383.59	234,044.75
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL : BNZHZ45	170,000.000	169,372.20	179,082.59
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL : B5B54D9	407,000.000	473,992.20	453,851.40
Total Brazil - USD		1,791,372.99	1,812,934.47
Canada - USD			
BANK NOVA SCOTIA B C SR MED TERM NT 5.45% 08-01-2029 SEDOL : BR3YR95	1,002,000.000	1,000,638.22	1,048,407.85
BANK OF MONTREAL 4.64% DTD 09-10-2024 DUE 09-10-2030 CUSIP : 06368L8L3	520,000.000	520,000.00	525,391.92
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL : B4TYCN7	1,530,000.000	1,732,177.56	1,613,959.33
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL : BCRWZ96	150,000.000	181,028.95	159,402.31
BELL CANADA 4.464% 04-01-2048 CUSIP : 0778FPAA7	660,000.000	660,000.00	585,321.52
BELL CANADA 5.55% 02-15-2054 SEDOL : BPGLSL8	1,890,000.000	1,846,353.60	1,974,225.56

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
BELL CDA FIXED 4.3% 07-29-2049 CUSIP : 0778FPAB5	555,000.000	594,152.64	480,085.82
CANADIAN IMPERIAL BANK 5.26% 04-08-2029 CUSIP : 13608JAA5	955,000.000	949,364.45	992,376.38
CANADIAN IMPERIAL BANK OF COMMERCE 4.631% 09-11-2030 CUSIP : 13607PHS6	985,000.000	985,000.00	991,300.84
CANADIAN IMPERIAL BANK OF COMMERCE 5.001% DUE 04-28-2028 CUSIP : 13607LNG4	670,000.000	658,087.40	686,309.62
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP : 136375CP5	242,000.000	189,785.43	199,679.03
CANADIAN PAC RY CO 4.2% 11-15-2069 CUSIP : 13648TAH0	80,000.000	63,065.92	64,643.28
CANADIAN PAC RY CO 4.7% 05-01-2048 CUSIP : 13648TAF4	95,000.000	85,563.65	89,083.58
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL : BP8KQ20	3,130,000.000	2,841,122.33	2,234,366.68
CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030 SEDOL : BLK24D3	175,000.000	174,653.50	156,629.84
CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050 CUSIP : 13648TAG2	180,000.000	129,803.40	140,028.36
CDN NAT RES LTD 2.05% DUE 07-15-2025 SEDOL : BMBQJJ2	825,000.000	823,614.00	807,215.18
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL : B04SDS8	250,000.000	274,093.79	261,090.54
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL : B7YB643	900,000.000	1,051,263.00	966,966.39
CDN NAT RES LTD 6.75% DUE 02-01-2039 SEDOL : B2NNGB2	455,000.000	596,994.90	509,046.18
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL : BF47XX5	860,000.000	859,329.20	790,110.93
CDN NATL RY CO 2.45% DUE 05-01-2050 SEDOL : BL6KR43	1,215,000.000	1,189,132.65	783,171.99
CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL : BFN6J5	72,000.000	88,765.60	69,711.45
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL : BNTFNT6	1,840,000.000	1,332,732.64	1,353,788.71
EMERA US FIN LP 3.55% DUE 06-15-2026 SEDOL : BDRHY79	1,090,000.000	1,038,868.10	1,069,115.98
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL : BYMVD32	25,000.000	26,801.75	22,265.95
EMERA US FIN LP FIXED 2.639% DUE 06-15-2031 SEDOL : BMG4F71	915,000.000	755,384.66	795,163.47
ENBRIDGE INC 2.5% DUE 08-01-2033 BEO SEDOL : BLR8KZ8	400,000.000	398,336.00	335,909.18
ENBRIDGE INC 5.3% 04-05-2029 SEDOL : BQZCJB6	100,000.000	99,037.00	103,543.26
ENBRIDGE INC 5.7% 03-08-2033 CUSIP : 29250NBR5	1,270,000.000	1,268,374.40	1,338,515.53
ENBRIDGE INC 5.95% 04-05-2054 SEDOL : BQZCJF0	265,000.000	264,705.85	280,269.90
ENBRIDGE INC 6.2% 11-15-2030 SEDOL : BN12KM7	1,350,000.000	1,347,705.00	1,469,856.00
ENBRIDGE INC 6.7% 11-15-2053 SEDOL : BN12KN8	160,000.000	159,792.00	185,266.98
ENBRIDGE INC FIXED 8.25% DUE 01-15-2084 CUSIP : 29250NBS3	690,000.000	703,731.00	730,905.27
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP : 303901BR2	835,000.000	833,720.50	0.00
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP : 303901BQ4	285,000.000	283,817.25	296,763.78

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
GREAT-WEST LIFECO 4.581% DUE 05-17-2048 CUSIP : 39138QAC9	250,000.000	250,000.00	225,048.97
NUTRIEN LTD 5.95% DUE 11-07-2025 BEO SEDOL : BQ697K1	750,000.000	753,990.00	761,703.65
NUTRIEN LTD FIXED 4.9% DUE 06-01-2043 SEDOL : BDRJWF9	2,345,000.000	2,493,811.92	2,209,635.56
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL : B2RJ2C9	565,000.000	742,100.01	646,004.18
PVTP 6297782 LLC 5.026% 10-01-2029 SEDOL : BSMNPK7	720,000.000	720,807.64	721,879.50
PVTP ALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054 CUSIP : 01626PAV8	190,000.000	190,000.00	194,881.05
PVTP CONSTELLATION SOFTWARE INC 5.158% 02-16-2029 CUSIP : 21037XAC4	2,167,000.000	2,174,956.00	2,233,782.37
PVTP CONSTELLATION SOFTWARE INC 5.461% 02-16-2034 CUSIP : 21037XAD2	310,000.000	309,928.70	324,049.27
PVTP FEDERATION DES CAISSES DESJARDINS DU QUE 5.25% 04-26-2029 CUSIP : 31429KAL7	620,000.000	608,244.80	638,999.52
PVTP XSTRATA FIN CDA LTD GTD NT 5.3 DUE 10-25-2042 BEO CUSIP : 98417EAR1	665,000.000	694,225.05	665,305.88
ROGERS COMMUNICATIONS INC 3.2% 03-15-2027 CUSIP : 775109CG4	1,090,000.000	1,028,480.40	1,061,188.22
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG SEDOL : BJYSCK6	225,000.000	224,250.75	190,084.96
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP : 775109CJ8	275,000.000	272,241.75	247,084.09
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP : 775109CK5	245,000.000	197,335.25	212,154.49
ROGERS COMMUNICATIONS INC 5.0% 02-15-2029 SEDOL : BPGSS5	725,000.000	706,570.50	739,863.73
ROGERS COMMUNICATIONS INC SR NT 2.95% 03-15-2025 CUSIP : 775109CF6	1,900,000.000	1,898,746.00	1,882,407.58
ROYAL BANK OF CANADA 4.969% 08-02-2030 CUSIP : 78016HZZ6	725,000.000	725,000.00	743,652.65
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTS FLT 07-23-2027 CUSIP : 78016HZY9	930,000.000	930,000.00	931,367.10
SUNCOR ENERGY INC 4% DUE 11-15-2047 SEDOL : BD5W818	2,000,000.000	1,757,517.40	1,591,754.72
SUNCOR ENERGY INC 5.95 DUE 12-01-2034 BEO SEDOL : B01YRG5	55,000.000	55,715.00	59,305.60
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 SEDOL : BBVJ660	275,000.000	361,076.05	308,155.16
SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051 SEDOL : BMC9P14	2,360,000.000	2,314,152.70	1,782,000.29
TELUS CORP FIXED 4.3% 06-15-2049 SEDOL : BK1XB82	195,000.000	150,994.35	162,762.56
TORONTO DOMINION BANK 5.156% 01-10-2028 CUSIP : 89115A2M3	730,000.000	723,736.60	751,886.78
TORONTO DOMINION BANK 5.523% 07-17-2028 CUSIP : 89115A2U5	805,000.000	807,938.25	842,123.02
TORONTO DOMINION BK 4.456% 06-08-2032 CUSIP : 89115A2E1	2,375,000.000	2,375,000.00	2,359,547.80
TORONTO DOMINION BK 4.994% 04-05-2029 CUSIP : 89115A2Y7	830,000.000	813,566.00	855,264.94
TORONTO DOMINION BK SR MEDIUM TERM BK NT FLT RT 07-17-2026 CUSIP : 89115A2T8	1,440,000.000	1,454,299.20	1,452,607.42
TORONTO-DOMINION BANK 4.693% 09-15-2027 CUSIP : 89115A2H4	2,005,000.000	2,005,000.00	2,036,814.52

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
TRANSCANADA 4.75% DUE 05-15-2038 SEDOL : BD366Y1	298,000.000	298,185.63	287,353.08
TRANSCANADA 5% DUE 10-16-2043 SEDOL : BFF3376	1,680,000.000	1,766,305.85	1,608,226.45
TRANSCANADA 5.85% DUE 03-15-2036 SEDOL : B11K5C2	155,000.000	166,974.55	164,574.49
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL : B287YY8	235,000.000	285,861.05	257,886.01
TRANSCANADA 7.625% DUE 01-15-2039 SEDOL : B3KV7R9	1,165,000.000	1,504,550.18	1,435,548.00
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077 CUSIP : 89356BAC2	2,910,000.000	2,702,662.50	2,856,818.00
TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079 CUSIP : 89356BAE8	3,000,000.000	2,722,500.00	2,897,037.30
Total Canada - USD		63,193,720.42	60,448,647.50
Chile - USD			
PVTPL EMPRESA NACIONAL DE TELECOMUNICACIONES S 4.75 DUE 08-01-2026 CUSIP : 29245VAB1	1,600,000.000	1,635,200.00	1,597,804.96
Total Chile - USD		1,635,200.00	1,597,804.96
China - USD			
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL : BYVHXG4	440,000.000	509,900.70	389,338.72
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL : BLH23L7	160,000.000	90,128.00	114,559.95
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037 SEDOL : BF5BK80	360,000.000	404,824.25	332,755.59
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP : 62954HAL2	90,000.000	89,017.20	67,519.34
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP : 62954HAU2	370,000.000	367,035.45	288,759.55
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP : 62954HAN8	75,000.000	74,077.50	52,777.88
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.4% 05-01-2030 CUSIP : 62954HAY4	525,000.000	523,677.00	495,933.87
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP : 62954HAV0	995,000.000	942,464.00	989,996.11
NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO CUSIP : 62954HBE7	675,000.000	673,960.50	676,901.68
NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033 CUSIP : 62954HBB3	3,188,000.000	3,029,247.26	3,226,081.27
NXP B V/NXP FUNDING LLC/NXP USA INC 2.5%DUE 05-11-2031 CUSIP : 62954HBA5	1,875,000.000	1,868,568.75	1,643,055.17
PROSUS N V NT 144A 3.061% 07-13-2031 CUSIP : 74365PAF5	5,500,000.000	4,482,500.00	4,854,523.08
PROSUS N.V. CORP 3.68%01-21-2030 CUSIP : N7163RAA1	490,000.000	523,215.00	462,123.63
PVTPL PROSUS N V 3.257% DUE 01-19-2027/01-19-2022 BEO CUSIP : 74365PAG3	2,850,000.000	2,744,410.00	2,749,813.98
Total China - USD		16,323,025.61	16,344,139.82

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*Generated by Northern Trust from periodic data on 04 Nov 24 C0710

◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Denmark - USD			
DANSKE BK A/S 1.621% DUE 09-11-2026 CUSIP : 23636AAZ4	600,000.000	564,378.00	581,988.22
PVTPL DANSKE BANK A/S 4.613% 10-02-2030 CUSIP : 23636ABJ9	305,000.000	305,000.00	304,650.94
PVTPL DANSKE BANK A/S 5.427% 03-01-2028 CUSIP : 23636ABG5	870,000.000	862,004.70	891,853.68
PVTPL DANSKE BANK A/S 5.705% 03-01-2030 CUSIP : 23636ABH3	280,000.000	276,561.60	291,827.77
Total Denmark - USD		2,007,944.30	2,070,320.61
France - USD			
BNP PARIBAS FIXED 4.25% DUE 10-15-2024 CUSIP : 05579T5G7	300,000.000	327,558.00	299,764.31
BPCE SR NON PFD VAR RT 5.975% DUE 01-18-2027 CUSIP : 05583JAN2	1,260,000.000	1,263,453.10	1,278,875.76
CR AGRICOLE S A FLTG RT 1.907% DUE 06-16-2026 CUSIP : 22535WAG2	625,000.000	625,000.00	611,658.56
EDF S A 4.95% DUE 10-13-2045 CUSIP : 268317AQ7	175,000.000	157,617.25	164,885.68
ORANGE S A 5.5% DUE 02-06-2044 SEDOL : BLSP7Y6	125,000.000	146,767.50	129,611.57
PVTPL BNP PARIBAS 1.323% 01-13-2027 CUSIP : 09659W2N3	4,850,000.000	4,569,612.50	4,646,400.54
PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP : 09659W2L7	825,000.000	825,000.00	809,140.31
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG CUSIP : 09659T2C4	350,000.000	345,210.54	256,131.70
PVTPL BNP PARIBAS 3.052% 01-13-2031 CUSIP : 09659W2K9	625,000.000	650,225.00	576,683.80
PVTPL BNP PARIBAS 3.375% 01-09-2025 CUSIP : 09659W2D5	825,000.000	879,359.25	820,579.11
PVTPL BNP PARIBAS 4.375% 09-28-2025 CUSIP : 05581KAA9	1,550,000.000	1,522,828.50	1,538,446.24
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO CUSIP : 05565AM34	520,000.000	517,452.00	547,789.32
PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% 06-12-2029 CUSIP : 05581KAF8	1,265,000.000	1,258,715.75	1,305,742.22
PVTPL BNP PARIBAS SUB NT 144A 4.375% DUE05-12-2026 BEO SEDOL : BD8ZS03	4,900,000.000	4,753,539.00	4,867,166.77
PVTPL BPCE SA 3.116% 10-19-2032 CUSIP : 05578QAF0	3,400,000.000	3,411,130.00	2,929,300.53
PVTPL BPCE SA 5.716% 01-18-2030 CUSIP : 05571AAV7	650,000.000	673,636.34	671,320.32
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP : 05571AAS4	800,000.000	844,464.00	895,818.78
PVTPL BPCE SR 5.748% 07-19-2033 CUSIP : 05583JAM4	2,265,000.000	2,265,000.00	2,340,787.22
PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035 CUSIP : 225313AQ8	365,000.000	361,240.50	389,551.40
PVTPL CREDIT AGRICOLE S A FLTG RT 09-11-2028 CUSIP : 22535WAM9	985,000.000	985,000.00	989,402.95
PVTPL CREDIT AGRICOLE S A LONDON BRH 1.247% 01-26-2027 CUSIP : 22535WAH0	1,350,000.000	1,246,252.50	1,290,366.21
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028 CUSIP : 22535WAL1	660,000.000	660,000.00	662,925.88
PVTPL CREDIT AGRICOLE SA 6.7% 12-31-2049 CUSIP : 225313AR6	500,000.000	500,000.00	499,145.18

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
PVTPL ENGIE S A 5.25% 04-10-2029 CUSIP : 29286DAA3	550,000.000	543,405.50	568,264.74
PVTPL ENGIE SA 5.625% 04-10-2034 CUSIP : 29286DAB1	525,000.000	521,265.50	551,822.25
PVTPL PERNOD RICARD S A NT 144A 3.25% DUE 06-08-2026/06-08-2016 BEO CUSIP : 714264AM0	1,595,000.000	1,614,905.60	1,570,106.44
PVTPL SOCIETE GENERALE 1.792% 06-09-2027 CUSIP : 83368RBC5	1,040,000.000	949,426.40	988,022.97
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP : 83368RBY7	460,000.000	461,035.40	468,733.79
PVTPL SOCIETE GENERALE 7.367% 01-10-2053 CUSIP : 83368RBT8	258,000.000	256,317.84	269,559.95
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026 CUSIP : 83368RAZ5	1,300,000.000	1,205,763.00	1,245,178.10
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP : 89153VAX7	570,000.000	573,503.73	441,813.46
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL : BMYC5X3	870,000.000	833,602.52	630,010.93
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL : BQYKPN5	580,000.000	595,938.40	583,730.21
TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034 SEDOL : BPW6WK4	495,000.000	488,297.70	514,838.28
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL : BPW6WP9	380,000.000	380,000.00	396,241.49
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL : BPW6WH1	2,413,000.000	2,410,911.21	2,493,699.33
Total France - USD		39,623,434.53	39,243,516.30
Germany - USD			
BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP : 07274NAL7	3,905,000.000	3,638,451.40	3,853,922.05
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL : BD103H7	305,000.000	243,427.10	264,400.23
DEUTSCHE BK AG N Y BRANCH 4.999% 09-11-2030 SEDOL : BP4YNX6	505,000.000	505,000.00	507,725.19
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL : BP4YNS1	390,000.000	390,000.00	392,516.52
DEUTSCHE BK AG N Y BRH 7.146% 07-13-2027 CUSIP : 25160PAN7	1,205,000.000	1,229,883.25	1,254,272.63
DEUTSCHE BK AG N Y FLTG RT 2.129% DUE 11-24-2026 CUSIP : 251526CE7	5,040,000.000	4,771,275.30	4,880,659.24
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 SEDOL : B1S7195	615,000.000	709,679.25	742,642.19
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL : BYZMHJ6	260,000.000	213,244.20	236,363.38
PVTPL ALLIANZ SE 5.6% 09-03-2054 CUSIP : 018820AD2	400,000.000	400,700.00	412,504.80
PVTPL BAYER US FIN II LLC 4.25% 12-15-2025 CUSIP : 07274NAJ2	2,300,000.000	2,238,438.00	2,283,368.47
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL : BLFDKP5	1,150,000.000	1,176,624.10	1,288,758.29
PVTPL BMW US CAP LLC SR NT 5.05% 08-11-2028 SEDOL : BQVWM33	750,000.000	744,840.00	768,054.31
PVTPL BMW US CAPITAL LLC 4.65% 08-13-2029 SEDOL : BP812R0	800,000.000	798,728.00	805,886.86

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Germany - USD			
PVTPL RWE FINANCE US LLC 5.875% 04-16-2034 SEDOL : BPBSCB2	190,000.000	187,144.30	198,648.99
PVTPL RWE FINANCE US LLC 6.25% 04-16-2054 SEDOL : BPBSCD4	355,000.000	354,474.60	372,328.54
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047 CUSIP : 82620KAT0	1,870,000.000	1,877,982.75	1,687,264.37
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 4.95%08-15-2029 SEDOL : BP812Y7	415,000.000	414,219.80	415,420.64
Total Germany - USD		19,894,112.05	20,364,736.70
India - USD			
PVTPL RELIANCE INDS LTD SR NT CORP 6.25% 10-19-2040 CUSIP : 759470BA4	785,000.000	910,286.00	867,319.28
RELIANCE IND 3.75% DUE 01-12-2062 CUSIP : Y72570AT4	250,000.000	188,722.50	186,736.29
Total India - USD		1,099,008.50	1,054,055.57
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL : BNVW1T1	1,700,000.000	1,696,906.00	1,605,882.41
AERCAP IRELAND CAP 4.625% 09-10-2029 SEDOL : BTFJ220	310,000.000	308,183.40	310,153.56
AERCAP IRELAND CAP 5.75% DUE 06-06-2028 SEDOL : BRBKK52	150,000.000	149,838.00	156,335.94
AERCAP IRELAND CAP DESIGNATED 1.75% 01-30-2026 SEDOL : BNK9N53	310,000.000	288,836.30	298,578.61
AERCAP IRELAND CAP DESIGNATED 6.95%03-10-2055 SEDOL : BS6VK80	170,000.000	170,000.00	176,253.85
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027 SEDOL : BR82H83	940,000.000	947,661.00	973,331.24
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.5% DUE 07-15-2025 REG SEDOL : BMBT2D6	1,961,000.000	2,064,288.19	1,981,035.87
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL : BNVW1S0	4,060,000.000	4,020,697.75	3,898,809.63
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO SEDOL : BNVW1X5	852,000.000	767,252.82	712,422.09
AERCAP IRELAND CAP/GLOBA 5.1% 01-19-2029 SEDOL : BRJDFZ8	935,000.000	923,957.65	955,477.39
AERCAP IRELAND CAPITAL DAC GTD SR NT 5.3% 01-19-2034 SEDOL : BRXGPX1	525,000.000	513,077.25	537,431.78
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP : 05401AAL5	725,000.000	724,818.75	717,501.09
PVTPL AIB GROUP PLC 5.871% 03-28-2035 CUSIP : 00135TAE4	200,000.000	194,278.00	210,861.65
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP : 05401AAR2	480,000.000	423,091.20	448,226.51
PVTPL AVOLON HLDGS FDG LTD 6.375% DUE 05-04-2028 CUSIP : 05401AAS0	770,000.000	775,320.70	804,922.11
PVTPL AVOLON HLDGS FDG LTD SR NT 144A 3.25% DUE 02-15-2027/01-14-2020 BEO CUSIP : 05401AAJ0	740,000.000	726,279.00	713,883.89
PVTPL AVOLON HOLDINGS FNDG LTD 5.75% 11-15-2029 CUSIP : 05401AAV3	675,000.000	669,552.75	696,679.47

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*Generated by Northern Trust from periodic data on 04 Nov 24 C0710

◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Ireland - USD			
PVTPL BANK IRELAND GROUP PLC 5.601% 03-20-2030 CUSIP : 06279JAD1	610,000.000	598,318.50	632,820.22
PVTPL SMBC AVIATION CAP FIN 5.55% 04-03-2034 CUSIP : 78448TAM4	440,000.000	422,008.40	453,679.82
PVTPL SMURFIT KAPPA TREASURY 5.2% 01-15-2030 CUSIP : 83272GAA9	1,410,000.000	1,403,616.00	1,456,622.41
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP : 83272GAB7	200,000.000	200,000.00	214,106.41
Total Ireland - USD		17,987,981.66	17,955,015.95
Italy - USD			
ENEL FIN INTL N V STEP CPN 2.25% DUE 07-12-2031 CUSIP : 29278GAP3	352,000.000	278,417.92	306,102.44
INTESA SANPAOLO S 6.625% DUE 06-20-2033 CUSIP : 46115HBZ9	1,300,000.000	1,307,579.00	1,420,962.91
PVTPL ENEL FIN INTL N V 5.5% 06-26-2034 CUSIP : 29278GBE7	441,000.000	433,851.39	458,222.78
PVTPL ENEL FIN INTL N V 5.5% 06-15-2052 CUSIP : 29278GAY4	1,900,000.000	1,684,996.00	1,889,920.65
PVTPL ENEL FINANCE INTERNATIONAL N.V 5.125% 06-26-2029 CUSIP : 29278GBD9	610,000.000	603,155.80	624,811.70
PVTPL ENEL FINANCE INTL NV 2.125% 07-12-2028 CUSIP : 29278GAN8	1,925,000.000	1,668,754.50	1,767,415.25
PVTPL UNICREDIT SPA RCPT CL X 3.127% 06-03-2032 CUSIP : 904678AY5	656,000.000	554,728.51	581,826.96
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP : 904678AQ2	2,250,000.000	2,266,020.00	2,398,146.37
Total Italy - USD		8,797,503.12	9,447,409.06
Japan - USD			
MITSUBISHI UFJ 1.538% DUE 07-20-2027 CUSIP : 606822BY9	2,080,000.000	1,902,700.80	1,980,108.35
MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035 CUSIP : 606822DF8	945,000.000	945,000.00	993,452.77
MIZUHO FINL GROUP 1.234% DUE 05-22-2027 CUSIP : 60687YBP3	1,315,000.000	1,202,567.50	1,249,325.64
MIZUHO FINL GROUP 2.839% DUE 09-13-2026 SEDOL : BD5NFD2	1,250,000.000	1,314,237.50	1,219,034.73
MIZUHO FINL GROUP 5.382% 07-10-2030 CUSIP : 60687YDF3	770,000.000	770,000.00	798,390.39
NOMURA HLDGS INC 5.594% DUE 07-02-2027 CUSIP : 65535HBR9	340,000.000	340,000.00	350,257.89
NTT FIN CORP 1.162% 04-03-2026 CUSIP : 62954WAC9	450,000.000	450,000.00	429,787.33
SUMITOMO MITSUI .948% DUE 01-12-2026 SEDOL : BMCPK95	575,000.000	575,000.00	550,804.85
SUMITOMO MITSUI 2.632% DUE 07-14-2026 SEDOL : BD0R6N6	1,350,000.000	1,397,790.00	1,313,240.78
SUMITOMO MITSUI 5.316% DUE 07-09-2029 SEDOL : BS6Z6S4	780,000.000	780,000.00	811,665.46
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 SEDOL : BS6Z6Y0	2,640,000.000	2,696,759.00	2,844,891.03
SUMITOMO MITSUI TR BK LTD SR NT FLTG RATE 144A 5.957427% 09-10-2027 CUSIP : 86563VBW8	1,265,000.000	1,265,000.00	1,272,299.05

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Japan - USD			
SUNTORY HLDGS LTD SR NT 144A 5.124% 06-11-2029 CUSIP : 86803UAE1	1,365,000.000	1,365,000.00	1,414,080.27
TAKEDA PHARMACEUTICAL 5.3% 07-05-2034 SEDOL : BN11QX7	612,000.000	610,310.88	638,698.66
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP : 874060AY2	660,000.000	506,600.53	513,152.37
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP : 874060AZ9	827,000.000	678,280.83	593,730.78
Total Japan - USD		16,799,247.04	16,972,920.35
Korea, Republic of - USD			
POSCO 5.75% 01-17-2028 CUSIP : 73730EAD5	330,000.000	328,376.40	342,898.90
PVTPL HYUNDAI CAP SVCS INC GLOBAL NT 5.125% 02-05-2029 CUSIP : 44920UAV0	395,000.000	383,947.90	403,450.17
Total Korea, Republic of - USD		712,324.30	746,349.07
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP : 46653KAC2	265,000.000	192,779.55	211,938.06
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 BEO CUSIP : 46653KAA6	500,000.000	498,440.00	427,974.73
PVTPL JAB HLDGS B V JAB 3.75% 144A 05-28-2051 CUSIP : 46653KAB4	325,000.000	323,202.75	225,351.85
Total Luxembourg - USD		1,014,422.30	865,264.64
Mexico - USD			
AMER MOVIL SAB DE 3.625% DUE 04-22-2029 SEDOL : BK7K1Y3	640,000.000	723,353.60	620,211.58
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL : B8C3GC6	1,295,000.000	1,568,040.66	1,409,045.97
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG SEDOL : BBM3LH7	220,000.000	316,098.50	246,714.35
GRUPO TELEvisa S A 5% DUE 05-13-2045 SEDOL : BMJ71M4	360,000.000	306,846.00	292,274.61
GRUPO TELEvisa S A 6.625% DUE 01-15-2040 SEDOL : BG494S0	195,000.000	191,745.45	193,307.10
GRUPO TELEvisa S A 6.625% DUE 03-18-2025 SEDOL : B2PPSH6	527,000.000	529,108.00	529,184.36
MEXICO CITY AIRPORT TRUST 5.5% 07-31-2047 CUSIP : P6629MAD4	540,000.000	525,394.00	466,499.47
MEXICO CY ARPT TR FIXED 3.875% DUE 04-30-2028 CUSIP : P6629MAC6	2,040,000.000	2,126,700.00	1,965,697.90
PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047 CUSIP : 59284MAD6	472,000.000	469,158.56	407,755.09
PVTPL ALFA S.A 6.875 DUE 03-25-2044 BEO CUSIP : 015398AC4	1,025,000.000	1,090,343.75	1,145,657.88
PVTPL BIMBO BAKERIES USA INC 5.375% 01-09-2036 SEDOL : BRXGPY2	805,000.000	772,397.50	828,371.57
PVTPL BIMBO BAKERIES USA INC 6.05% DUE 01-15-2029 SEDOL : BQ6C3F7	1,510,000.000	1,562,832.00	1,595,576.23
PVTPL CEMEX S A B DE C V 5.2% DUE 09-17-2030 BEO CUSIP : 151290BX0	1,400,000.000	1,334,200.00	1,404,068.40

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Total Mexico - USD		11,516,218.02	11,104,364.51
Netherlands - USD			
ABN AMRO BK N V 6.339% DUE 09-18-2027 CUSIP : 00084DBA7	400,000.000	403,932.00	414,085.26
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO CUSIP : 21684AAD8	950,000.000	993,431.00	979,609.17
DELHAIZE GROUP SA 5.7 DUE 10-01-2040 SEDOL : B5T60J2	353,000.000	411,029.67	367,286.17
ING GROEP N V 4.017% 03-28-2028 CUSIP : 456837BB8	1,125,000.000	1,125,000.00	1,116,766.60
JDE PEETS NV NT 144A 1.375% 01-15-2027 CUSIP : 47216QAB9	2,665,000.000	2,377,982.10	2,488,137.94
JDE PEETS NV NT 144A 2.25% 09-24-2031 CUSIP : 47216QAC7	400,000.000	398,364.00	335,154.85
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL : B3C8RK1	178,000.000	207,544.44	205,715.88
KONINKLIJKE NT 5 DUE 03-15-2042 SEDOL : B6XB078	200,000.000	180,498.00	194,973.05
PVTPL COOPERATIVE RABOBANK U A 1.004% DUE 09-24-2026/09-24-2025 BEO CUSIP : 74977RDJ0	2,300,000.000	2,140,955.00	2,221,192.80
PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042 CUSIP : 25156PAR4	400,000.000	437,336.00	383,315.05
PVTPL ING GROEP N V 1.4% DUE 07-01-2026 CUSIP : 456837AU7	1,325,000.000	1,324,112.25	1,291,930.65
PVTPL RABOBANK NEDERLAND GLOBAL 1.106% 02-24-2027 CUSIP : 74977RDK7	1,150,000.000	1,150,000.00	1,096,926.99
Total Netherlands - USD		11,150,184.46	11,095,094.41
New Zealand - USD			
ANZ NEW ZEALAND VAR RT 5.691875% DUE 02-18-2025 CUSIP : 00182EBQ1	1,400,000.000	1,400,790.00	1,401,348.40
PVPTL ASB BK LTD SR MEDIUM TERM NTS BOOK ENTRY 1.625% 10-22-2026 CUSIP : 00216LAD5	1,625,000.000	1,618,565.00	1,543,345.25
Total New Zealand - USD		3,019,355.00	2,944,693.65
Norway - USD			
EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL : BJV9CD5	289,000.000	204,712.53	217,229.58
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL : BM8MM72	2,155,000.000	1,870,284.95	1,749,150.76
PVTPL AKER BP ASA 3.75% DUE 01-15-2030 BEO CUSIP : 00973RAF0	675,000.000	606,447.00	643,681.77
PVTPL AKER BP ASA 5.125% 10-01-2034 CUSIP : 00973RAN3	440,000.000	436,224.30	434,775.79
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP : 00973RAP8	1,140,000.000	1,136,277.85	1,123,109.09
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL : BLSP5D1	485,000.000	512,503.12	424,336.62
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL : B522X65	2,235,000.000	2,547,185.55	2,289,164.84
Total Norway - USD		7,313,635.30	6,881,448.45

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Peru - USD			
PVTPL TRANSPORTADORA DE GAS DEL PERU S ASR NT 4.25% DUE 04-30-2028 BEO SEDOL : B8CHNW7	1,896,000.000	1,967,898.00	1,864,037.42
SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025 SEDOL : BWXV3K4	680,000.000	729,912.00	674,844.38
SOUTHN COPPER 6.75% DUE 04-16-2040 SEDOL : B806KL4	105,000.000	115,237.50	120,010.17
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL : B8FM8R9	100,000.000	86,905.00	97,645.05
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL : B8Q7066	290,000.000	387,250.11	345,000.82
Total Peru - USD		3,287,202.61	3,101,537.84
South Africa - USD			
ANGLO AMERN CAP 4% DUE 09-11-2027 CUSIP : 034863AT7	880,000.000	832,902.40	866,386.16
PVTPL PROSUS N V 3.68% DUE 01-21-2030 CUSIP : 74365PAA6	200,000.000	200,000.00	188,621.89
Total South Africa - USD		1,032,902.40	1,055,008.05
Spain - USD			
BANCO BILBAO VIZCAYA ARGENTARIA S A 5.381% 03-13-2029 SEDOL : BSLM0C2	800,000.000	792,880.00	831,623.74
BANCO SANTANDER S 3.306% DUE 06-27-2029 SEDOL : BJQ2JP0	1,200,000.000	1,312,308.00	1,148,266.33
BANCO SANTANDER S A 2.749% DUE 12-03-2030 SEDOL : BM8GQM7	400,000.000	400,000.00	353,425.24
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL : BLB6SQ5	1,000,000.000	1,000,000.00	984,632.42
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025 SEDOL : BF4TFS0	600,000.000	600,000.00	600,797.53
BANCO SANTANDER SA 5.439% 07-15-2031 SEDOL : BS6VKD5	400,000.000	400,000.00	418,257.56
BANCO SANTANDER SA 5.552% 03-14-2028 SEDOL : BS9CCR3	1,400,000.000	1,383,116.00	1,430,418.04
BANCO SANTANDER SA 6.607% 11-07-2028 SEDOL : BRJX5Y7	800,000.000	829,456.00	868,003.62
BANCO SANTANDER SA FIXED 4.25% DUE 04-11-2027 SEDOL : BDRXQT3	600,000.000	674,574.00	597,358.49
BANCO SANTANDER SA FLTG RT 07-15-2028 SEDOL : BS6VKN5	1,000,000.000	1,000,000.00	1,023,540.21
PVTPL CAIXABANK S A 6.684% 09-13-2027 CUSIP : 12803RAB0	1,155,000.000	1,171,416.45	1,201,254.15
PVTPL CAIXABANK S A 6.84% 09-13-2034 CUSIP : 12803RAC8	200,000.000	207,542.00	223,161.70
PVTPL CAIXABANK SA 6.037% 06-15-2035 CUSIP : 12803RAH7	1,175,000.000	1,164,371.20	1,248,772.31
TELEFONICA 7.045% DUE 06-20-2036 SEDOL : B170DG6	400,000.000	501,107.29	460,855.23
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SEDOL : BDF0CD2	70,000.000	74,389.63	63,632.72
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL : BYWMQF8	340,000.000	369,024.68	322,523.24
Total Spain - USD		11,880,185.25	11,776,522.53

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Sweden - USD			
PVTPL LUNDIN ENERGY AB 2.0% DUE 06-15-2026 BEO CUSIP : 55037AAA6	925,000.000	923,399.75	885,717.32
PVTPL SVENSKA HANDELSBANKEN AB 5.5% DUE 06-15-2028 REG CUSIP : 86959LAP8	680,000.000	675,423.60	703,407.91
Total Sweden - USD		1,598,823.35	1,589,125.23
Switzerland - USD			
CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL : BKPG0N5	400,000.000	399,316.00	396,027.64
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER5.0% DUE 07-09-2027 SEDOL : BPSLKH6	520,000.000	508,268.80	531,404.60
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL : BL69K85	820,000.000	868,929.40	900,678.65
LAFARGEHOLCIM FIN 3.5% DUE 09-22-2026 SEDOL : BYND5J7	3,200,000.000	3,057,024.00	3,140,933.63
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL : BD3S5K6	1,705,000.000	1,821,266.11	1,528,659.16
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL : BK1PN26	1,232,000.000	1,270,853.64	1,172,546.83
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL : BMZLFV7	705,000.000	708,821.10	689,941.27
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL : BLDBF01	304,000.000	256,971.21	201,201.78
PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP : 902613AH1	1,325,000.000	1,325,000.00	1,252,111.02
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP : 225401AP3	750,000.000	750,000.00	732,498.47
PVTPL UBS GROUP AG 4.282% 01-09-2017 CUSIP : 225401AC2	4,394,000.000	4,766,459.06	4,361,643.16
PVTPL UBS GROUP AG 4.751% DUE 05-12-2028BEO CUSIP : 902613AP3	1,360,000.000	1,360,000.00	1,368,686.84
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP : 902613BM9	360,000.000	360,000.00	368,283.58
PVTPL UBS GROUP AG 5.428% 02-08-2030 CUSIP : 902613BJ6	250,000.000	245,750.00	258,455.25
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP : 902613BH0	805,000.000	804,935.60	849,743.28
PVTPL UBS GROUP AG 6.246% 09-22-2029 SEDOL : BKPJSQ3	6,632,000.000	6,820,350.72	7,040,809.68
PVTPL UBS GROUP AG 6.327% 12-22-2027 SEDOL : BKPLVP9	1,600,000.000	1,620,752.00	1,665,381.20
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP : 902613BE7	580,000.000	580,000.00	684,013.72
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP : 225401AU2	335,000.000	335,000.00	302,087.35
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP : 902674A26	465,000.000	511,073.50	442,986.56
UBS GROUP AG 4.55% 04-15-2026 CUSIP : 902613BB3	925,000.000	1,054,481.50	927,326.25
UBS GROUP AG 4.875% 05-15-2045 CUSIP : 902613AY4	400,000.000	416,623.56	391,041.48
UBS GROUP AG FLTGT RT 1.364% DUE 01-30-2027 CUSIP : 902613AC2	1,575,000.000	1,575,000.00	1,507,724.62
UBS GROUP AG FLTGT RT 5.617% DUE 09-13-2030 CUSIP : 902613BL1	460,000.000	481,739.60	480,652.65

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Total Switzerland - USD		31,898,615.80	31,194,838.67
United Arab Emirates - USD			
GALAXY PIPELINE ASSETS BIDCO LTD SR SECDBD CL D 144A 2.16% 03-31-2034 SEDOL : BM8MRZ5	1,509,865.500	1,509,865.50	1,338,141.43
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.625% DUE 03-31-2036 CUSIP : 36321PAB6	200,000.000	200,000.00	170,691.09
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040 CUSIP : 36321PAE0	485,859.600	485,859.60	408,433.69
Total United Arab Emirates - USD		2,195,725.10	1,917,266.21
United Kingdom - USD			
AON PLC 4.45% DUE 05-24-2043 SEDOL : B9ZT6F1	175,000.000	180,126.29	152,953.36
AON PLC 4.6% DUE 06-14-2044 SEDOL : BN40JL0	480,000.000	424,177.20	439,367.52
ASTRAZENECA FIN LLC 5.0% 02-26-2034 SEDOL : BMG7M46	1,149,000.000	1,151,504.82	1,199,910.83
ASTRAZENECA PLC 4% DUE 09-18-2042 SEDOL : B8C0348	490,000.000	522,798.76	439,996.67
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL : BDTYM18	1,724,000.000	1,625,153.54	1,605,700.31
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL : BYQNQH9	350,000.000	364,361.18	327,421.40
B A T CAP CORP 2.259% DUE 03-25-2028 SEDOL : BM9DV55	1,600,000.000	1,480,970.00	1,488,643.73
B A T CAP CORP 2.726% DUE 03-25-2031 SEDOL : BM9F076	3,250,000.000	2,692,690.00	2,906,338.60
B A T CAP CORP 4.39% 08-15-2037 SEDOL : BLR99P4	5,580,000.000	5,193,713.08	5,075,521.13
B A T CAP CORP 4.54% 08-15-2047 SEDOL : BLR9BY7	777,000.000	618,802.10	656,304.57
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL : BJSFMZ8	375,000.000	309,157.05	323,608.00
B A T CAP CORP 4.906% DUE 04-02-2030 REG SEDOL : BM61FC7	300,000.000	350,550.00	304,374.26
B A T CAP CORP 5.282% DUE 04-02-2050 SEDOL : BM63653	405,000.000	405,000.00	379,246.48
B A T CAP CORP 6% DUE 02-20-2034 SEDOL : BSNYFK9	5,170,000.000	5,181,428.80	5,525,667.82
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL : BLR99M1	615,000.000	577,411.20	602,424.84
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL : BM9MPG1	672,000.000	649,830.82	534,511.02
BARCLAYS PLC 2.852% 05-07-2026 SEDOL : BKY6M29	850,000.000	850,000.00	838,820.03
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO SEDOL : BP6NKL8	200,000.000	162,128.00	175,409.48
BARCLAYS PLC 4.836% 05-09-2028 SEDOL : BDGKSN3	1,600,000.000	1,545,243.50	1,601,550.67
BARCLAYS PLC 4.942% 09-10-2030 SEDOL : BN14QZ8	2,395,000.000	2,399,480.00	2,414,793.79
BARCLAYS PLC 4.95% DUE 01-10-2047 SEDOL : BD72S38	1,570,000.000	1,557,237.51	1,516,794.24
BARCLAYS PLC 5.088% 06-20-2030 SEDOL : BHWTW96	4,000,000.000	3,787,120.00	4,012,825.40

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
BARCLAYS PLC 5.25% DUE 08-17-2045 SEDOL : BYWR2D3	525,000.000	587,133.75	532,103.06
BARCLAYS PLC 5.67% 03-12-2028 SEDOL : BQWQ3F3	1,320,000.000	1,310,205.60	1,356,161.60
BARCLAYS PLC 5.746% DUE 08-09-2033 SEDOL : BQC4F17	200,000.000	200,000.00	209,160.72
BARCLAYS PLC 6.036% 03-12-2055 SEDOL : BPBMPF9	1,879,000.000	1,956,917.40	2,056,294.51
BARCLAYS PLC 6.496% DUE 09-13-2027 SEDOL : BP6KC13	1,920,000.000	1,943,404.80	1,988,774.09
BARCLAYS PLC 6.692% 09-13-2034 SEDOL : BRCF971	4,200,000.000	4,483,164.00	4,670,631.08
BARCLAYS PLC 7.325% DUE 11-02-2026 BEO SEDOL : BQPF9J3	1,975,000.000	1,975,000.00	2,026,558.54
BARCLAYS PLC FIXED 5.829% 05-09-2027 SEDOL : BQYLT92	2,235,000.000	2,239,504.60	2,277,502.73
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042 SEDOL : BP6NKN0	2,070,000.000	1,547,428.50	1,595,917.50
BAT CAP CORP 5.834% 02-20-2031 SEDOL : BSNWT12	680,000.000	678,000.80	721,294.67
BAT CAPITAL CORP FIXED 3.215% 09-06-2026 SEDOL : BJSFMY7	1,090,000.000	1,031,314.40	1,066,840.34
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL : BRJ50F9	846,000.000	847,639.13	969,463.65
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL : BRJ50G0	654,000.000	699,896.80	758,968.13
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL : B88GFC2	2,738,000.000	3,464,206.97	3,184,658.10
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL : BDFW2K5	1,935,000.000	1,829,110.15	1,908,258.30
HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL : BMH1TT1	665,000.000	665,000.00	584,605.40
HSBC HLDGS PLC 4.25% DUE 08-18-2025 SEDOL : BYYK0L4	2,450,000.000	2,397,717.00	2,437,505.44
HSBC HLDGS PLC 5.21% DUE 08-11-2028 SEDOL : BP4ZF99	3,000,000.000	2,955,750.00	3,061,014.93
HSBC HLDGS PLC 5.597% 05-17-2028 SEDOL : BSQLF74	1,590,000.000	1,590,000.00	1,634,624.62
HSBC HLDGS PLC 7.399% 11-13-2034 SEDOL : BQHN2P2	700,000.000	747,201.00	803,747.58
HSBC HLDGS PLC FLTG RT 1.645% DUE 04-18-2026 SEDOL : BMH1V06	1,100,000.000	1,100,000.00	1,079,665.28
HSBC HLDGS PLC FLTG RT 5.887% DUE 08-14-2027 SEDOL : BLGYS97	2,800,000.000	2,803,192.00	2,875,985.76
HSBC HLDGS PLC SUB NT 6.5% 05-02-2036 SEDOL : BPLQ067	1,842,000.000	2,293,920.75	1,999,892.36
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037 SEDOL : BMGB9S1	100,000.000	125,115.58	109,812.95
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL : BPH14Q4	1,620,000.000	1,663,362.35	1,829,906.66
LLOYDS BANKING GROUP PLC 5.721% 06-05-2030 SEDOL : BRK1TH1	1,400,000.000	1,400,000.00	1,467,044.24
LLOYDS BKG GROUP 2.438% DUE 02-05-2026 SEDOL : BKDHP24	200,000.000	194,430.00	198,082.77
LLOYDS BKG GROUP 3.75% DUE 01-11-2027 SEDOL : BDDXTF4	320,000.000	305,286.40	316,465.15
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL : BD84H70	375,000.000	404,523.75	371,365.76
LLOYDS BKG GROUP PLC 4.716% DUE 08-11-2026 BEO SEDOL : BN4J2P2	4,625,000.000	4,557,937.50	4,619,288.13

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
NATWEST GROUP PLC 1.642% 06-14-2027 SEDOL : BNHV1G9	200,000.000	183,182.00	190,641.19
NATWEST GROUP PLC 4.892% 05-18-2029 SEDOL : BG4R9B2	1,550,000.000	1,765,809.00	1,566,139.39
NATWEST GROUP PLC 4.964% DUE 08-15-2030 SEDOL : BQXJPC2	1,760,000.000	1,784,912.96	1,787,273.40
NATWEST GROUP PLC 5.516% DUE 09-30-2028 SEDOL : BR04L41	3,450,000.000	3,418,702.50	3,560,013.88
NATWEST GROUP PLC 6% DUE 12-31-2049 REG CUSIP : 780097BQ3	290,000.000	280,343.00	289,849.66
NATWEST GROUP PLC 8.125% 12-31-2049 CUSIP : 639057AQ1	220,000.000	220,000.00	240,005.04
NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026 SEDOL : BP4TLQ0	2,075,000.000	2,125,379.25	2,136,101.55
NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029 SEDOL : BKVF4F6	1,000,000.000	1,014,303.50	998,473.29
NATWEST MKTS PLC SR NT FLTG 144A 5.991875% 05-17-2027 CUSIP : 63906YAK4	600,000.000	600,000.00	601,026.00
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL : BF4BJR3	220,000.000	233,818.20	175,916.39
PVTPL ASHTEAD CAPITAL 2.45% 08-12-2031 SEDOL : BMWVNY9	650,000.000	648,342.50	554,930.84
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026 SEDOL : BMWT6F5	450,000.000	448,834.50	425,178.35
PVTPL CK HUTCHISON INTL 20 LTD GTD NT 144A 2.5% DUE 05-08-2030/02-08-2030 BEO CUSIP : 12564HAA3	230,000.000	231,200.60	207,775.94
PVTPL IMPERIAL BRANDS FIN PLC 5.5% 02-01-2030 CUSIP : 45262BAG8	1,915,000.000	1,909,044.35	1,976,913.64
PVTPL IMPERIAL BRANDS FIN PLC 5.875% 07-01-2034 CUSIP : 45262BAH6	1,075,000.000	1,075,364.90	1,117,598.03
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP : 45262BAF0	5,200,000.000	5,256,472.00	5,408,902.30
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% 07-18-2030 CUSIP : 63861VAE7	400,000.000	443,548.00	388,952.41
PVTPL NATIONWIDE BLDG SOC SR NON-PFD MEDIUM TE 5.127% 07-29-2029 CUSIP : 63861VAK3	625,000.000	625,000.00	643,667.76
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 6.557% 10-18-2027 CUSIP : 63861VAJ6	3,600,000.000	3,709,260.00	3,748,197.10
PVTPL NATWEST MARKETS PLC 5.416% 05-17-2027 CUSIP : 63906YAH1	500,000.000	500,000.00	513,185.33
PVTPL STANDARD CHARTERED PLC 7.018% 02-08-2030 CUSIP : 853254CX6	300,000.000	312,393.00	326,263.35
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL : BG492J7	135,000.000	147,869.80	155,809.68
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL : BD6GVS7	120,000.000	158,274.27	146,387.02
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 SEDOL : BZ0PJX5	500,000.000	552,780.00	498,489.71
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL : BZ0HGQ3	985,000.000	1,045,806.66	985,457.84
SANTANDER UK GROUP FLTG RT 4.858% DUE 09-11-2030 SEDOL : BP4YZ29	760,000.000	760,000.00	766,036.42
SANTANDER UK GROUP HLDGS PLC 1.53% 08-21-2026 SEDOL : BN15XD8	1,560,000.000	1,468,038.00	1,513,863.16
SANTANDER UK GROUP HLDGS PLC 6.833% 11-21-2026 SEDOL : BP399P6	930,000.000	940,239.30	949,454.40

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL : BMZQF90	595,000.000	526,598.65	454,176.02
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL : BMZQFB2	230,000.000	183,692.73	160,432.49
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL : BJLV8X3	2,080,000.000	2,033,886.40	1,543,590.65
STD CHARTERED PLC 4.05% DUE 04-12-2026 CUSIP : 853254AZ3	2,595,000.000	2,634,444.80	2,575,777.77
UNILEVER CAPITAL CORP 4.625% 08-12-2034 SEDOL : BT3NPG9	260,000.000	257,457.20	263,770.18
VODAFONE GROUP PLC 4.125% DUE 06-04-2081 CUSIP : 92857WBW9	700,000.000	583,625.00	634,531.45
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP : 92857WBU3	2,920,000.000	2,875,559.89	2,436,293.33
VODAFONE GROUP PLC 5.625% DUE 02-10-2053 SEDOL : BNHTNS9	365,000.000	363,477.95	371,533.24
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL : BNZH78	740,000.000	711,643.20	763,233.47
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL : BJWZHR1	1,200,000.000	1,242,187.50	1,265,904.00
Total United Kingdom - USD		123,296,738.69	123,575,523.87
United States - USD			
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 SEDOL : BMCBVH8	1,140,000.000	1,044,052.90	888,877.60
1ST HORIZON NATL FIXED 4% DUE 05-26-2025 SEDOL : BMH5Q47	750,000.000	747,142.50	743,287.62
3M CO 3.25% DUE 08-26-2049 SEDOL : BK4H0D9	489,000.000	395,290.35	365,764.58
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL : BKSG5C6	365,000.000	363,744.40	296,326.04
3M CO FIXED 3.625% 10-15-2047 SEDOL : BD6NK92	120,000.000	140,377.20	95,782.83
ABBOTT LABS 4.75% 04-15-2043 SEDOL : BD6NWW9	145,000.000	144,669.87	146,810.87
ABBOTT LABS 6.15% DUE 11-30-2037 SEDOL : B922PX4	145,000.000	161,493.15	167,706.58
ABBVIE INC 3.2% 11-21-2029 CUSIP : 00287YBX6	8,102,000.000	8,200,029.63	7,747,959.21
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL : BJDRSG2	2,852,000.000	2,893,908.87	2,634,432.10
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL : BJDRSH3	4,536,000.000	4,812,460.46	4,062,990.01
ABBVIE INC 4.3% DUE 05-14-2036 SEDOL : BYP8MR7	290,000.000	291,365.68	282,392.17
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL : BYP8MQ6	3,880,000.000	3,881,442.18	3,623,247.36
ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL : BL69TS8	70,000.000	64,562.40	67,257.36
ABBVIE INC 4.75% 03-15-2045 SEDOL : BLKFQT2	270,000.000	290,066.20	262,648.86
ABBVIE INC 4.8% 03-15-2029 SEDOL : BSNSFH8	1,880,000.000	1,870,569.10	1,934,813.78
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL : BMW97K7	265,000.000	271,934.23	261,897.40
ABBVIE INC 4.875% DUE 11-14-2048 SEDOL : BGQW2K5	435,000.000	574,043.40	428,136.12

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◆ Assets held for Investment Purposes (1)

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ABBVIE INC 4.95% 03-15-2031 SEDOL : BSNSFK1	1,405,000.000	1,404,878.60	1,460,905.89
ABBVIE INC 5.5% 03-15-2064 SEDOL : BSNTZ60	1,180,000.000	1,196,028.58	1,259,942.01
ABBVIE INC FIXED 2.95% DUE 11-21-2026 SEDOL : BMCF750	1,900,000.000	1,835,305.85	1,859,982.29
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL : BXDZFY1	85,000.000	101,704.20	84,727.85
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL : BXDZFZ2	1,740,000.000	1,667,813.38	1,683,759.41
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052 CUSIP : 007903BG1	100,000.000	99,918.00	93,088.21
ADVENTIST HEALTH SYS/WEST 5.757% 12-01-2034 SEDOL : BSNV2W1	2,960,000.000	2,963,470.00	3,084,860.82
AEP TEX INC 3.45% DUE 01-15-2050 SEDOL : BKBFWN0	230,000.000	259,757.88	166,673.61
AEP TEX INC 4.15% DUE 05-01-2049 SEDOL : BKBTGX0	1,085,000.000	1,263,107.43	891,140.40
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL : BK7CR74	175,000.000	175,026.25	126,143.00
AEP TRANSM CO LLC 5.15% DUE 04-01-2034 SEDOL : BSB7641	1,180,000.000	1,179,221.20	1,222,927.73
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL : BM5JB68	1,815,000.000	1,522,088.01	1,432,406.93
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL : BM9STY5	180,000.000	111,652.20	118,847.30
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 SEDOL : BNYD481	190,000.000	188,993.00	196,843.98
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 SEDOL : BPQCM64	100,000.000	97,537.93	90,227.64
AES CORP 5.45% 06-01-2028 SEDOL : BNRQY76	1,755,000.000	1,723,690.80	1,806,575.15
AETNA INC 4.125% DUE 11-15-2042 SEDOL : B82CZV5	755,000.000	640,633.00	627,297.62
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL : BDF0M43	1,475,000.000	1,094,851.30	1,151,900.23
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL : BK1KRP2	440,000.000	462,226.75	395,743.96
AETNA INC NEW 6.75% DUE 12-15-2037 SEDOL : BBJNFJ0	342,000.000	454,457.16	386,776.08
AFLAC INC 4% DUE 10-15-2046 SEDOL : BZCNMN8	419,000.000	341,822.08	354,005.71
AFLAC INC 4.75% DUE 01-15-2049 SEDOL : BGYTGT5	195,000.000	184,727.40	183,255.91
AGREE LTD 2.9% DUE 10-01-2030 SEDOL : BKSGR42	300,000.000	299,781.00	272,226.33
AGREE LTD PARTNERSHIP 4.8% 10-01-2032 SEDOL : BM9Z0Q5	390,000.000	386,766.90	386,707.22
AGREE LTD PARTNERSHIP 5.625% 06-15-2034 SEDOL : BS560S6	1,025,000.000	1,012,976.75	1,072,282.98
AIR LEASE CORP 2.3% DUE 02-01-2025 REG SEDOL : BKV24V3	1,675,000.000	1,679,338.25	1,658,399.96
AIR LEASE CORP 2.1% DUE 09-01-2028 REG SEDOL : BN6SDW1	2,040,000.000	1,770,720.00	1,866,597.16
AIR LEASE CORP 3.25% DUE 03-01-2025 SEDOL : BF5RD67	2,550,000.000	2,499,744.50	2,529,184.78
AIR LEASE CORP 3.375% DUE 07-01-2025 REG SEDOL : BL57W28	500,000.000	494,875.00	494,133.58
AIR LEASE CORP 3.625% DUE 04-01-2027 SEDOL : BF081M7	130,000.000	122,846.10	127,392.27

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AIR LEASE CORP MED 2.2% DUE 01-15-2027 SEDOL : BPH2J95	1,125,000.000	1,111,500.00	1,071,294.93
AIR LEASE CORP MED 2.875% DUE 01-15-2026 SEDOL : BKPTQC5	900,000.000	912,213.00	881,520.03
AIR LEASE CORP MED 3.75% DUE 06-01-2026 SEDOL : BK20386	725,000.000	779,389.50	716,910.21
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040 SEDOL : BKX8JV4	215,000.000	215,631.03	164,909.03
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG SEDOL : BKX8JW5	290,000.000	288,944.40	200,531.71
AIR PRODS & CHEMS INC 4.85% 02-08-2034 SEDOL : BRBYMJ2	490,000.000	488,657.40	505,277.02
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL : BMV9VD9	1,440,000.000	1,437,465.60	1,011,212.55
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL : BJQV463	525,000.000	588,997.50	488,924.23
ALEXANDRIA REAL 4% DUE 02-01-2050 SEDOL : BJQV474	300,000.000	307,375.60	239,412.64
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL : BJML8W1	175,000.000	174,910.75	159,934.63
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL : BP2TQZ6	1,400,000.000	1,264,635.58	1,026,628.08
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 SEDOL : BN452W7	735,000.000	698,936.14	703,149.10
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 SEDOL : BPGLSJ6	135,000.000	134,923.05	138,272.35
ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051 SEDOL : BK7Y026	55,000.000	55,982.85	37,423.40
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL : BBG7S30	135,000.000	143,434.52	124,399.17
ALLSTATE CORP 5.95% DUE 04-01-2036 SEDOL : BG48NF7	200,000.000	210,132.00	220,270.25
ALLY FINL INC 2.2% 11-02-2028 SEDOL : BL5C7K6	1,450,000.000	1,430,309.00	1,304,510.68
ALLY FINL INC 7.1% DUE 11-15-2027 SEDOL : BP95FX8	1,450,000.000	1,435,471.00	1,537,179.80
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP : 02079KAE7	825,000.000	646,099.02	589,154.14
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL : BKPSXV0	2,250,000.000	1,775,626.50	1,920,308.38
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL : BKPSXY3	3,970,000.000	2,830,141.60	3,094,842.48
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL : BKPSY06	1,915,000.000	1,900,924.75	1,413,236.39
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL : BD91617	770,000.000	726,851.97	601,315.35
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP : 02209SBK8	645,000.000	639,827.10	540,447.60
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL : B7ZKNH1	1,395,000.000	1,324,167.21	1,233,864.68
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL : BFZ5800	450,000.000	448,749.00	472,203.88
ALTRIA GROUP INC 6.875% DUE 11-01-2033 SEDOL : BRJX0Q4	470,000.000	497,607.80	530,848.85
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP : 023135BT2	1,675,000.000	1,485,836.22	1,106,581.65
AMAZON COM INC 4.05% 08-22-2047 CUSIP : 023135BJ4	190,000.000	215,960.04	171,004.89
AMAZON COM INC 4.8% DUE 12-05-2034 CUSIP : 023135AP1	395,000.000	417,439.95	413,160.48

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP : 023135AQ9	2,565,000.000	2,793,463.50	2,664,388.85
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP : 023135BF2	2,995,000.000	2,993,298.34	2,816,576.29
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL : BNW2Q84	680,000.000	596,155.20	541,360.98
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP : 023135CB0	610,000.000	527,520.76	453,147.92
AMAZON.COM INC 3.95% 04-13-2052 SEDOL : BLPP103	2,520,000.000	2,509,466.40	2,190,404.49
AMEREN CORP 3.5% DUE 01-15-2031 REG SEDOL : BM6KDF3	1,600,000.000	1,816,944.00	1,513,813.23
AMEREN ILL CO 3.7% 12-01-2047 CUSIP : 02361DAR1	355,000.000	355,844.74	289,286.05
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL : BSY2290	1,080,000.000	1,079,362.80	1,161,865.36
AMERICAN ELEC PWR 5.699% 08-15-2025 SEDOL : BPYS4C4	2,250,000.000	2,247,772.50	2,267,821.15
AMERICAN ELEC PWR CO INC 2.3% DUE 03-01-2030/03-05-2020 REG SEDOL : BLH0SD8	300,000.000	299,868.00	269,563.13
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG SEDOL : BLH0M14	225,000.000	224,615.25	159,197.43
AMERICAN ELEC PWR CO INC 5.2% 01-15-2029 SEDOL : BMW9VK5	1,550,000.000	1,524,967.50	1,599,548.62
AMERICAN EXPRESS CO 5.043% 07-26-2028 SEDOL : BPDY865	605,000.000	605,000.00	618,146.03
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST SER 23-2 CL A 4.8% DUE 05-15-2030 CUSIP : 02582JKB5	9,000,000.000	8,874,492.19	9,235,809.00
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL : BNKJ1R1	215,000.000	210,618.30	151,319.54
AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031 SEDOL : BNKJ1L5	300,000.000	295,539.00	257,662.43
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG SEDOL : BXSSDV8	343,000.000	321,570.58	327,669.55
AMERICAN TOWER CORP 5.2% 02-15-2029 SEDOL : BQ5J3Y8	540,000.000	530,766.00	557,692.39
AMERISOURCEBERGEN 3.45% 12-15-2027 SEDOL : BD1DCZ7	575,000.000	536,981.00	562,304.02
AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031 SEDOL : BMTR845	1,775,000.000	1,501,047.69	1,594,899.04
AMERN EXPRESS CO 4.05% DUE 12-03-2042 SEDOL : B968SP1	465,000.000	391,770.60	423,920.43
AMERN EXPRESS CO 5.519% DUE 07-26-2035 SEDOL : BNM9JD1	1,650,000.000	1,670,031.00	1,717,989.90
AMERN INTL GROUP 3.4% DUE 06-30-2030 SEDOL : BMCTLZ0	400,000.000	420,237.52	378,122.04
AMERN INTL GROUP 4.375% DUE 01-15-2055 SEDOL : BVCJNG8	75,000.000	63,891.75	62,494.13
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL : BMCTM02	200,000.000	198,988.00	179,279.45
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL : BP8G1N4	196,000.000	216,824.19	179,334.18
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL : BFXCMM3	1,145,000.000	1,131,711.53	1,085,355.16
AMERN INTL GROUP 6.25% DUE 05-01-2036 SEDOL : B1CYG08	325,000.000	396,536.68	361,982.82
AMERN TOWER CORP 2.4% DUE 03-15-2025 SEDOL : BL9BW26	2,175,000.000	2,236,530.75	2,148,942.20

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL : BDGNML8	1,681,000.000	1,570,440.63	1,651,854.54
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL : BK21TM5	230,000.000	208,681.70	178,172.90
AMGEN INC 2.77% 09-01-2053 SEDOL : BN0THC8	525,000.000	344,179.10	341,143.25
AMGEN INC 3.375% 02-21-2050 CUSIP : 031162CS7	6,665,000.000	6,404,301.67	5,078,233.46
AMGEN INC 4.4% 05-01-2045 CUSIP : 031162BZ2	2,835,000.000	2,593,044.48	2,544,739.34
AMGEN INC 4.563% DUE 06-15-2048 SEDOL : BDR5CM4	425,000.000	417,482.25	385,117.32
AMGEN INC 4.663% DUE 06-15-2051 SEDOL : BDRVZ12	805,000.000	701,604.10	737,292.35
AMGEN INC 4.875% 03-01-2053 CUSIP : 031162DK3	867,000.000	780,707.22	815,225.49
AMGEN INC 4.95% DUE 10-01-2041 CUSIP : 031162BE9	705,000.000	846,075.89	688,763.81
AMGEN INC 5.15% DUE 11-15-2041 SEDOL : B76M525	178,000.000	200,831.06	178,395.98
AMGEN INC 5.25% 03-02-2030 SEDOL : BMTY697	3,413,000.000	3,405,115.97	3,561,157.14
AMGEN INC 5.25% DUE 03-01-2033 SEDOL : BMTY608	1,536,000.000	1,531,161.60	1,599,091.77
AMGEN INC 5.6% DUE 03-01-2043 SEDOL : BMTY5V2	625,000.000	621,506.25	656,617.22
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP : 031162CR9	921,000.000	933,351.55	734,985.61
AMGEN INC FIXED 5.15% 03-02-2028 CUSIP : 031162DP2	8,855,000.000	8,845,862.30	9,118,087.72
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL : BN7KZX1	2,400,000.000	2,137,290.95	2,043,057.36
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL : BPBK6K5	745,000.000	687,176.26	564,498.44
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL : BPBK6M7	505,000.000	500,823.65	356,468.99
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL : B3D2230	85,000.000	90,086.40	97,986.23
ANTHEM INC 3.125% DUE 05-15-2050 SEDOL : BMBLB46	790,000.000	817,355.29	560,299.89
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL : BLF8T19	475,000.000	521,469.25	366,302.75
ANTHEM INC 3.65% 12-01-2027 SEDOL : BFXCMS9	2,400,000.000	2,272,944.00	2,366,392.01
ANTHEM INC 4.375% 12-01-2047 SEDOL : BGB6FT2	135,000.000	160,810.95	119,521.69
ANTHEM INC 4.55% 03-01-2048 SEDOL : BGB6FS1	297,000.000	263,952.27	267,862.30
ANTHEM INC 4.55% 05-15-2052 SEDOL : BP4C341	305,000.000	255,288.55	272,144.82
ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL : BK6V1D6	165,000.000	129,925.95	130,112.55
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL : B87XCP6	2,490,000.000	2,784,895.80	2,333,125.84
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL : BNR46Q3	3,800,000.000	3,545,257.30	3,039,229.55
AON PLC 3.875% DUE 12-15-2025 SEDOL : BYZ7348	65,000.000	63,311.95	64,752.57
APACHE CORP 5.25% DUE 02-01-2042 SEDOL : B434WV1	130,000.000	106,627.30	116,550.72

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
APACHE CORP 5.35% DUE 07-01-2049 SEDOL : BK1M286	470,000.000	387,765.44	407,405.40
APPALACHIAN PWR CO 4.4% DUE 05-15-2044 SEDOL : BMJ71T1	538,000.000	508,178.68	469,174.64
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL : BXPB5R0	420,000.000	400,652.86	364,883.21
APPALACHIAN PWR CO 7% DUE 04-01-2038 SEDOL : B2QH9T0	100,000.000	139,722.00	118,349.91
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050 SEDOL : BMF6PM3	2,055,000.000	1,771,112.15	1,554,399.27
APPALACHIAN PWR CO SR NT SER AA 2.7% 04-01-2031 SEDOL : BK7Z7Z1	545,000.000	449,314.35	486,419.12
APPLE INC 2.375% DUE 02-08-2041 SEDOL : BNNRD54	2,475,000.000	1,905,995.43	1,857,521.33
APPLE INC 2.65% 02-08-2051 SEDOL : BKP9GX6	2,315,000.000	2,299,790.45	1,591,894.19
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP : 037833DW7	1,083,000.000	867,515.49	747,523.64
APPLE INC 3.45% DUE 02-09-2045 CUSIP : 037833BA7	1,525,000.000	1,471,042.26	1,280,782.72
APPLE INC 3.75% DUE 09-12-2047 SEDOL : BF58H35	975,000.000	971,756.73	840,084.14
APPLE INC 3.85% DUE 05-04-2043 CUSIP : 037833AL4	530,000.000	556,574.79	477,677.25
APPLE INC 3.85% DUE 08-04-2046 CUSIP : 037833CD0	820,000.000	760,038.26	721,548.54
APPLE INC 4.375% DUE 05-13-2045 SEDOL : BXC5WP2	870,000.000	838,165.04	835,724.35
APPLE INC 4.65% DUE 02-23-2046 CUSIP : 037833BX7	2,455,000.000	2,572,972.75	2,437,122.40
APPLE INC FIXED 3.75% 11-13-2047 CUSIP : 037833DG2	2,740,000.000	2,616,463.15	2,364,998.78
APPLE INC NT 2.4% 08-20-2050 SEDOL : BLN8PN5	750,000.000	747,930.00	496,603.23
APPLIED MATLS INC 5.1% DUE 10-01-2035 CUSIP : 038222AK1	1,575,000.000	1,604,444.85	1,671,182.04
APPLIED MATLS INC 5.85% DUE 06-15-2041 SEDOL : B450GW6	250,000.000	323,216.65	281,072.05
APTIV PLC SR NT 3.1% 12-01-2051 SEDOL : BLR5N72	545,000.000	354,373.65	346,482.56
APTIV PLC/APTIV CORP 4.15% 05-01-2052 SEDOL : BNYF3L3	665,000.000	485,230.65	515,582.47
AQUAAMER INC FIXED 4.276% 05-01-2049 SEDOL : BK1WFG5	70,000.000	60,591.30	59,738.43
ARCH CAP FIN LLC 4.011% DUE 12-15-2026 SEDOL : BDDW8L0	1,450,000.000	1,659,626.50	1,440,481.21
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL : BD3HC13	409,000.000	429,388.13	392,848.62
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL : BH6Y3Z0	1,475,000.000	1,360,110.40	1,435,967.03
ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 SEDOL : BN767X3	455,000.000	267,385.30	285,829.57
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL : BYZJJZ7	400,000.000	280,604.00	316,677.60
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 SEDOL : BYZR531	460,000.000	374,177.80	399,506.20
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL : BJK0G71	1,305,000.000	1,298,879.55	953,427.73
ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034 SEDOL : BS5WL25	1,130,000.000	1,128,697.80	1,192,972.85

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL : BRJX6P5	335,000.000	338,450.67	394,312.62
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL : BQQ6RB3	425,000.000	420,459.36	443,984.96
AT&T INC 1.65% DUE 02-01-2028 SEDOL : BMDQW9	175,000.000	174,779.50	161,324.58
AT&T INC 1.7% DUE 03-25-2026 BEO SEDOL : BMW32G0	1,140,000.000	1,062,115.20	1,097,327.98
AT&T INC 2.25% DUE 02-01-2032 SEDOL : BMDQY1	2,200,000.000	1,752,081.00	1,888,354.94
AT&T INC 2.3% DUE 06-01-2027 SEDOL : BMHWTQ1	9,555,000.000	9,273,516.90	9,124,419.21
AT&T INC 2.55% DUE 12-01-2033 CUSIP : 00206RMM1	1,563,000.000	1,470,442.38	1,317,433.17
AT&T INC 2.75% DUE 06-01-2031 SEDOL : BMHWTS3	2,150,000.000	1,848,809.00	1,943,890.51
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0	16,394,000.000	12,977,702.50	12,044,243.42
AT&T INC 3.55% DUE 09-15-2055 SEDOL : BNSLT2	7,132,000.000	5,835,005.69	5,216,591.50
AT&T INC 3.65% DUE 06-01-2051 SEDOL : BMHWV76	825,000.000	627,074.25	632,634.05
AT&T INC 3.65% DUE 09-15-2059 CUSIP : 00206RLV2	11,954,000.000	9,054,406.59	8,673,298.58
AT&T INC 4.35% DUE 03-01-2029 SEDOL : BGKCWJ0	725,000.000	827,486.00	729,385.49
AT&T INC 4.35% DUE 06-15-2045 SEDOL : BBNC4H4	943,000.000	892,169.07	832,959.49
AT&T INC 4.5% DUE 05-15-2035 SEDOL : BX2KBF0	400,000.000	381,284.00	389,509.35
AT&T INC 4.75% DUE 05-15-2046 SEDOL : BX2H2X6	308,000.000	266,176.68	288,199.77
AT&T INC 5.35% DUE 09-01-2040 SEDOL : B4WPQV3	85,000.000	83,933.25	86,189.94
AT&T INC 5.4% 02-15-2034 SEDOL : BQ0MLH1	315,000.000	308,863.80	330,520.83
AT&T INC 6.3% DUE 01-15-2038 SEDOL : BFPC4D6	105,000.000	107,062.20	117,820.57
ATLASSIAN CORP 5.5% DUE 05-15-2034 SEDOL : BSQLCG2	273,000.000	271,138.14	285,682.87
AUTONATION INC 2.4% 08-01-2031 SEDOL : BMHR1X7	1,150,000.000	1,146,952.50	974,614.36
AUTONATION INC 4.5% DUE 10-01-2025 SEDOL : BYSW8H8	936,000.000	922,500.00	932,211.50
AUTONATION INC FIXED 4.75% DUE 06-01-2030 SEDOL : BMG4PG0	450,000.000	447,655.50	447,877.69
AUTOZONE INC 5.1% 07-15-2029 SEDOL : BPLRHM5	810,000.000	809,117.10	834,386.07
AVANGRID INC 3.2% DUE 04-15-2025 REG SEDOL : BL6C4R1	625,000.000	624,193.75	618,622.04
AVIATION CAP GROUP 1.95% DUE 01-30-2026 SEDOL : BMHYFQ9	5,250,000.000	5,002,309.50	5,057,824.38
AVISTA CORP 4.35% DUE 06-01-2048 SEDOL : BD21LG4	426,000.000	349,856.17	373,583.09
AXA EQUITABLE HLDGS INC SR NT 144A 4.572% 02-15-2029 SEDOL : BPLGQ47	369,000.000	344,996.55	367,584.44
BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043 CUSIP : 05635JAC4	818,000.000	820,279.99	841,931.55
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL : BQB7F28	970,000.000	969,059.10	1,005,125.45

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK AMER CORP 1.898% DUE 07-23-2031 CUSIP : 06051GJF7	675,000.000	539,399.25	585,632.32
BANK AMER CORP 2.482% 09-21-2036 SEDOL : BN4J4R8	907,000.000	879,307.59	765,327.46
BANK AMER CORP 2.496% 02-13-2031 SEDOL : BLPLD49	2,550,000.000	2,168,030.25	2,311,699.62
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL : BMGDBJ2	7,625,000.000	6,291,082.50	6,685,867.26
BANK AMER CORP 2.831% 10-24-2051 SEDOL : BN6NBF5	100,000.000	66,278.00	69,132.60
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP : 06051GKB4	245,000.000	157,796.75	173,888.10
BANK AMER CORP 3.194% 07-23-2030 CUSIP : 06051GHV4	420,000.000	372,464.40	397,527.37
BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL : BD5FYQ4	6,600,000.000	6,384,328.50	6,450,977.21
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP : 06051GJW0	3,391,000.000	3,245,899.02	2,753,764.98
BANK AMER CORP 3.559% 04-23-2027 SEDOL : BK1LZT5	205,000.000	196,660.60	202,445.69
BANK AMER CORP 3.593% 07-21-2028 SEDOL : BF8F0V2	700,000.000	765,877.00	687,106.83
BANK AMER CORP 3.705% BNDS 04-24-2028 SEDOL : BYWC0Y5	1,700,000.000	1,608,761.00	1,675,386.81
BANK AMER CORP 3.824% 01-20-2028 SEDOL : BYM4WN4	2,440,000.000	2,550,389.30	2,413,600.03
BANK AMER CORP 3.946% 01-23-2049 SEDOL : BD49X71	420,000.000	339,238.20	358,861.76
BANK AMER CORP 3.974% 02-07-2030 CUSIP : 06051GHQ5	1,100,000.000	1,020,063.00	1,080,844.61
BANK AMER CORP 4.083% 03-20-2051 CUSIP : 06051GJA8	303,000.000	311,660.20	263,225.46
BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL : BZ013F3	1,300,000.000	1,445,392.00	1,297,367.70
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL : BYYD0K2	9,750,000.000	11,130,652.50	9,763,380.90
BANK AMER CORP 4.875% DUE 04-01-2044 SEDOL : BLBP4H5	230,000.000	209,385.10	229,820.13
BANK AMER CORP 5% DUE 01-21-2044 SEDOL : BJ7B592	3,185,000.000	3,487,804.80	3,240,301.63
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP : 06051GKY4	99,000.000	97,951.59	101,568.84
BANK AMER CORP 5.819% 09-15-2029 SEDOL : BNNJDQ1	1,200,000.000	1,206,924.00	1,262,860.75
BANK AMER CORP FIXED 4.827% DUE 07-22-2026 SEDOL : BPQW9L8	4,625,000.000	4,567,881.25	4,627,469.01
BANK NEW YORK MELLON CORP DEPOS SHS REPSTG 1/100TH 4.7% 12-31-2049 SEDOL : BMF32J0	1,560,000.000	1,534,650.00	1,547,836.27
BANK OF AMERICA CORP 1.734% 07-22-2027 SEDOL : BMGDBT2	2,130,000.000	1,972,289.75	2,033,486.17
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL : BLR8X26	4,600,000.000	4,559,474.00	3,963,544.97
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL : BLPLD72	1,000,000.000	866,960.00	928,741.75
BANK OF AMERICA CORP 4.271% 07-23-2029 CUSIP : 06051GHM4	975,000.000	1,124,643.00	972,430.93
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL : BM92KT9	4,665,000.000	4,378,941.25	4,642,593.12

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK OF AMERICA CORP 4.948% 07-22-2028 SEDOL : BNDK8X6	2,145,000.000	2,126,402.85	2,182,698.50
BANK OF AMERICA CORPORATION 2.651% 03-11-2032 SEDOL : BN6J9S2	540,000.000	416,880.00	481,987.77
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL : BMYXT8	5,284,000.000	4,645,370.97	3,972,922.30
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP : 06051GHU6	725,000.000	640,117.00	663,039.65
BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL : BYMX8C2	2,945,000.000	3,026,138.40	2,719,569.71
BANK OF AMERICA CORPORATION 5.202% 04-25-2029 CUSIP : 06051GLG2	1,690,000.000	1,690,000.00	1,737,670.10
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP : 06051GLH0	545,000.000	545,000.00	566,624.31
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 SEDOL : BRBCSG5	873,000.000	871,954.29	918,050.38
BANK OF NY MELLON CORP FLTG RT 07-21-2028 SEDOL : BPBM140	1,240,000.000	1,240,000.00	1,241,289.60
BAXTER INTERNATIONAL INC 2.272% 12-01-2028 BEO SEDOL : BQFMQG0	650,000.000	562,250.00	598,251.58
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO SEDOL : BPNTJ90	840,000.000	674,562.00	728,533.03
BAXTER INTL INC 1.73% 04-01-2031 SEDOL : BNNTRJ2	323,000.000	252,825.02	271,773.82
BAXTER INTL INC 3.95% 04-01-2030 SEDOL : BNDQK50	100,000.000	93,131.00	97,739.41
BAXTER INTL INC FIXED 1.915% DUE 02-01-2027 SEDOL : BMH24Z5	648,000.000	631,983.24	613,626.35
BBCMS MTG TR 5.419% DUE 02-15-2057 CUSIP : 07336VAU5	1,100,000.000	1,132,935.21	1,165,040.91
BBCMS MTG TR 5.829% DUE 05-15-2057 CUSIP : 05555AAD7	300,000.000	308,982.90	327,066.96
BECTON DICKINSON & 2.823% DUE 05-20-2030 SEDOL : BMDFM43	925,000.000	925,000.00	853,393.78
BECTON DICKINSON & 3.7% DUE 06-06-2027 SEDOL : BD3VQC4	2,975,000.000	3,136,491.00	2,937,697.37
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL : BF2KB43	25,000.000	26,584.13	23,238.90
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL : BTDF52	124,000.000	121,009.66	115,889.98
BECTON DICKINSON & CO 5.081% 06-07-2029 SEDOL : BP08688	2,100,000.000	2,100,000.00	2,170,442.55
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL : BMDFM32	400,000.000	325,432.00	323,830.49
BERKSHIRE HATHAWAY 3.25% DUE 04-15-2028 SEDOL : BDFLNQ5	4,300,000.000	4,251,076.00	4,187,262.00
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043 SEDOL : B819DG8	715,000.000	753,316.77	711,785.35
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL : BG0JBZ0	275,000.000	268,961.13	218,647.57
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL : BN6JKB2	435,000.000	432,629.25	371,545.16
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL : BNC3DJ7	975,000.000	946,638.60	878,714.32
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL : BN0XP59	3,375,000.000	2,338,035.81	2,371,981.08
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL : BYW5431	519,000.000	453,177.14	477,290.45

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL : BKP9NP7	3,190,000.000	2,975,924.22	2,691,374.64
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP : 084659AR2	3,190,000.000	3,195,347.50	2,832,037.60
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL : BMHSQ68	3,350,000.000	3,374,542.50	3,223,601.35
BERRY GLOBAL INC 1.65% DUE 01-15-2027 SEDOL : BNT8T20	1,600,000.000	1,598,464.00	1,502,040.14
BIOGEN INC 2.25% DUE 05-01-2030 SEDOL : BMDWPJ0	1,300,000.000	1,075,802.00	1,160,977.06
BIOGEN INC CORP 3.15% 05-01-2050 CUSIP : 09062XAG8	285,000.000	280,281.75	197,026.61
BK NEW YORK MELLON 4.596% DUE 07-26-2030 SEDOL : BPGLC94	770,000.000	770,000.00	781,203.55
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 SEDOL : BM9WJ81	1,350,000.000	1,350,000.00	1,462,270.00
BK NEW YORK MELLON FLTGT RT 5.802% DUE 10-25-2028 SEDOL : BM9WJ70	1,500,000.000	1,523,025.00	1,572,313.79
BLACK HILLS CORP 3.875% DUE 10-15-2049 SEDOL : BJV1DQ1	100,000.000	102,141.80	77,975.41
BLACK HILLS CORP 6% 01-15-2035 SEDOL : BQ1JBF9	415,000.000	414,719.95	441,900.24
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL : BPBJYZ3	1,669,000.000	1,669,576.79	1,729,387.37
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL : BRC16H8	605,000.000	606,010.35	636,878.45
BLP COML MTG 2024-IND2 6.14611% 03-15-2041 CUSIP : 05625AAA9	1,500,000.000	1,496,250.00	1,495,312.50
BOEING CO 2.7% DUE 02-01-2027 SEDOL : BKPHQK7	650,000.000	658,567.00	616,565.56
BOEING CO 2.95% DUE 02-01-2030 SEDOL : BJGV2G9	735,000.000	619,582.95	656,995.48
BOEING CO 3.25% DUE 02-01-2028 SEDOL : BMHXM2	950,000.000	995,980.00	900,127.62
BOEING CO 3.25% DUE 02-01-2035 SEDOL : BKPHQH4	225,000.000	220,626.00	183,156.79
BOEING CO 3.375% DUE 06-15-2046 SEDOL : BD72429	89,000.000	79,341.72	60,430.13
BOEING CO 3.6% 05-01-2034 SEDOL : BK1WFH6	695,000.000	697,043.33	592,259.73
BOEING CO 3.625% DUE 02-01-2031 SEDOL : BMHXMZ4	175,000.000	150,340.75	160,318.38
BOEING CO 3.75% DUE 02-01-2050 SEDOL : BJGV2H0	520,000.000	359,869.55	365,569.98
BOEING CO 3.85% DUE 11-01-2048 SEDOL : BGYTGR3	550,000.000	513,798.25	390,580.25
BOEING CO 3.9% 05-01-2049 SEDOL : BK1WFJ8	185,000.000	159,302.54	134,021.33
BOEING CO 5.93% DUE 05-01-2060 SEDOL : BM8R6Q4	460,000.000	509,895.66	440,619.10
BOEING CO 6.875% DUE 03-15-2039 SEDOL : BC7H609	300,000.000	448,464.00	324,525.35
BOEING CO FIXED 3.5% DUE 03-01-2039 SEDOL : BJBC2K1	120,000.000	117,430.80	91,378.46
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP : 097023BY0	855,000.000	825,640.25	663,325.57
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP : 097023BZ7	1,320,000.000	1,190,217.55	909,944.51

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United States - USD			
BOEING CO FIXED 3.825% 03-01-2059 SEDOL : BJBC2L2	195,000.000	125,663.85	132,187.53
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL : BKPHQD0	2,685,000.000	2,385,714.05	1,836,216.64
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL : BM8XFR6	7,915,000.000	8,463,936.40	7,934,014.28
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL : BM8R6R5	9,798,000.000	10,961,909.29	9,466,029.95
BOEING CO SR NT 5.875 DUE 02-15-2040 SEDOL : BG48P39	175,000.000	226,623.95	174,223.24
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL : BMF3XC0	1,150,000.000	1,091,640.29	756,438.56
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL : BM9GT05	235,000.000	149,878.30	159,732.38
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL : BLGM4V5	1,125,000.000	913,442.00	779,059.88
BP CAP MKTS AMER INC 4.812% DUE 02-13-2033 SEDOL : BMZMHX6	500,000.000	500,000.00	506,686.94
BP CAP MKTS AMER INC 4.893% 09-11-2033 SEDOL : BMCJWJ1	270,000.000	269,994.60	274,725.55
BP CAP MKTS AMER INC 5.227% 11-17-2034 SEDOL : BPZRNN4	230,000.000	229,767.70	239,461.34
BP CAP MKTS P L C 3.723% DUE 11-28-2028 SEDOL : BZ6CXN8	175,000.000	188,923.00	172,010.32
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL : BMXF715	709,000.000	497,317.76	451,649.14
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL : BMW2G98	265,000.000	217,321.20	232,691.25
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL : BMXWR94	6,516,000.000	5,945,915.92	5,833,411.27
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL : BMYBXL4	358,000.000	350,509.97	330,020.12
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL : BMCWH17	330,000.000	272,369.30	236,098.70
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL : BPK6XT2	1,478,000.000	1,473,585.82	1,565,770.48
BRISTOL MYERS SQUIBB CO 5.7% DUE 10-15-2040 BEO SEDOL : BQS70Y8	80,000.000	86,302.40	85,387.22
BRISTOL MYERS SQUIBB CO 5.75% 02-01-2031 SEDOL : BNDSCY9	630,000.000	645,882.30	682,312.68
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL : BNDSD35	125,000.000	132,441.67	147,023.33
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL : BMWV9B8	786,000.000	775,541.21	750,357.14
BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032 SEDOL : BP96177	1,050,000.000	1,046,188.50	957,109.14
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042 SEDOL : BP96188	2,090,000.000	1,743,353.25	1,750,960.74
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL : BP96199	3,865,000.000	3,727,492.96	3,070,690.86
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL : BP961B1	125,000.000	92,762.13	99,108.70
BRISTOL-MYERS SQUIBB CO 4.9% 02-22-2029 SEDOL : BPK6XN6	6,236,000.000	6,219,175.44	6,446,068.95
BRISTOL-MYERS SQUIBB CO 5.1% 02-22-2031 SEDOL : BPK6XP8	460,000.000	453,840.60	481,672.00
BRISTOL-MYERS SQUIBB CO 5.2% 02-22-2034 SEDOL : BPK6XR0	1,051,000.000	1,038,017.51	1,108,353.43
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL : BNDSD24	745,000.000	815,059.50	862,994.39

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United States - USD			
BRIXMOR OPER 4.125% DUE 05-15-2029 SEDOL : BJCX1Y0	235,000.000	217,024.85	230,016.18
BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028 SEDOL : BM9ZRT7	20,000.000	17,478.00	18,440.89
BROADCOM INC 4.641% 02-15-2030 SEDOL : BRSF3M8	640,000.000	638,873.60	638,752.60
BROADCOM INC 4.8% 10-15-2034 SEDOL : BRSF3Y0	2,165,000.000	2,162,497.95	2,163,202.23
BROADCOM INC 5.05% 07-12-2029 SEDOL : BS6VJN8	970,000.000	968,729.30	999,180.29
BROWN FORMAN CORP 4% DUE 04-15-2038 SEDOL : BFY0DG7	1,310,000.000	1,280,648.74	1,209,216.00
BROWN FORMAN CORP 4.5% DUE 07-15-2045 SEDOL : BYX0316	145,000.000	155,464.65	138,118.59
BSTN PPTYS LTD 2.75% DUE 10-01-2026 SEDOL : BYXYJW1	2,050,000.000	1,900,452.50	1,976,112.75
BSTN PPTYS LTD 3.25% DUE 01-30-2031 SEDOL : BM9KMK8	900,000.000	747,990.00	810,649.25
BSTN PPTYS LTD 3.4% DUE 06-21-2029 SEDOL : BK6WVQ2	1,275,000.000	1,113,572.25	1,192,255.70
BSTN SCIENTIFIC 4.7% DUE 03-01-2049 SEDOL : BP0V900	22,000.000	28,790.30	20,949.59
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL : B52PWD4	128,000.000	160,192.00	158,669.84
BUNGE LTD FINANCE CORP 4.2% 09-17-2029 SEDOL : BRBTGQ2	2,954,000.000	2,950,691.52	2,946,462.84
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL : BD04808	675,000.000	706,483.90	602,761.87
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL : B8NWWK5	5,870,000.000	6,496,395.10	5,476,348.00
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 SEDOL : BG7PB06	295,000.000	339,070.09	259,857.03
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL : BR3XVJ0	410,000.000	420,147.50	442,229.12
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL : BD00GW4	259,000.000	313,550.72	267,715.21
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL : BNW2JM9	1,495,000.000	1,436,114.55	1,030,826.58
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL : BN7GF39	270,000.000	213,642.70	204,242.81
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO SEDOL : BN7L4K4	175,000.000	174,032.25	162,164.13
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL : BKH0LR6	85,000.000	79,087.40	84,377.52
BX COML MTG TR 2024-MDHS COML MTG PASSTHRU CTF CLA 6.44526% 05-15-2041 CUSIP : 12433BAA5	118,244.490	117,949.24	118,392.30
BX COML MTG TR 2024-XL5 6.19561% 03-15-2041 CUSIP : 05612GAA1	1,594,879.010	1,590,891.49	1,594,974.54
BX TR 2024-BIO MTG PASSTHRU CTF CLA 144A 6.44596% 02-15-2041 CUSIP : 05612AAAA	2,825,000.000	2,817,937.50	2,810,875.00
CABOT CORP FIXED 5% DUE 06-30-2032 SEDOL : BPQCN05	1,185,000.000	1,177,060.50	1,201,299.88
CADENCE DESIGN SYS 4.3% DUE 09-10-2029 SEDOL : BP4YGB5	1,140,000.000	1,138,381.20	1,144,470.45
CADENCE DESIGN SYS 4.7% 09-10-2034 SEDOL : BP4YG93	255,000.000	257,159.70	256,590.19
CAMDEN PPTY TR 3.35% DUE 11-01-2049 SEDOL : BKPGWY0	475,000.000	476,171.89	349,554.72

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United States - USD			
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL : BLFFMG6	1,865,000.000	1,859,945.85	1,313,318.02
CAMPBELL SOUP CO 4.75% 03-23-2035 SEDOL : BP5WWT8	1,376,000.000	1,370,853.76	1,363,060.10
CAMPBELL SOUP CO 5.25% 10-13-2054 SEDOL : BP5WWW1	89,000.000	88,345.85	89,067.46
CAP 1 FINL CORP 7.149% DUE 10-29-2027 SEDOL : BPNZ6R5	3,575,000.000	3,714,639.50	3,768,173.55
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 CUSIP : 14040HCZ6	2,950,000.000	2,978,969.00	3,107,368.52
CAPITAL ONE FINL CORP 2.618% 11-02-2032 CUSIP : 14040HCJ2	400,000.000	399,720.00	341,802.42
CAPITAL ONE FINL CORP 2.636% 03-03-2026 CUSIP : 14040HCM5	4,275,000.000	4,204,250.00	4,227,543.02
CAPITAL ONE FINL CORP 7.624% 10-30-2031 SEDOL : BPNZ6Q4	435,000.000	482,167.50	494,391.58
CAPITAL ONE FINL CORP SR NT FIXED / FLTG4.927% 05-10-2028 SEDOL : BPX31X0	2,185,000.000	2,185,000.00	2,211,117.87
CARDINAL HEALTH INC 5.125% 02-15-2029 SEDOL : BSBGTH2	1,802,000.000	1,788,402.66	1,853,513.33
CARDINAL HLTH INC 3.41% DUE 06-15-2027 SEDOL : BZ4DM92	1,092,000.000	1,033,879.28	1,070,087.60
CARDINAL HLTH INC 4.368% DUE 06-15-2047 SEDOL : BZ4DMG9	107,000.000	95,389.43	92,918.33
CARDINAL HLTH INC 4.9% DUE 09-15-2045 SEDOL : BYNQPM9	290,000.000	350,546.20	271,576.92
CARRIER GLOBAL CORP 2.493% 02-15-2027 SEDOL : BMYT051	4,450,000.000	4,437,818.00	4,300,179.75
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL : BMT6MR3	215,000.000	217,799.57	177,611.81
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL : BNG21Z2	178,000.000	177,992.88	140,322.92
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL : BPVFWH9	346,000.000	358,693.34	399,513.83
CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL : BMF1BK8	525,000.000	526,598.54	543,062.31
CATERPILLAR INC 3.25% DUE 04-09-2050 REG SEDOL : BLGYRQ7	510,000.000	507,965.10	390,545.88
CATERPILLAR INS 3.803% DUE 08-15-2042 SEDOL : B95BMR1	1,845,000.000	1,877,623.90	1,620,325.66
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL : B8BB1R1	335,000.000	283,390.05	299,555.52
CBRE SVCS INC 5.5% 04-01-2029 SEDOL : BLD5MC4	600,000.000	599,022.00	625,700.42
CBRE SVCS INC 5.95% 08-15-2034 SEDOL : BRV2JQ2	1,250,000.000	1,227,175.00	1,342,462.78
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL : BD5JWW8	80,000.000	89,062.40	59,043.32
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL : BMBVFS8	2,900,000.000	2,251,125.00	2,507,494.63
CELANESE US HLDGS 6.165% DUE 07-15-2027 SEDOL : BP9RBF8	465,000.000	468,403.80	481,835.82
CELANESE US HLDGS LLC 6.35% 11-15-2028 SEDOL : BMZ6BF8	1,260,000.000	1,265,819.70	1,330,343.01
CELANESE US HLDGS LLC 6.55% 11-15-2030 SEDOL : BMZ6BG9	1,650,000.000	1,644,466.50	1,778,515.76
CELANESE US HLDGS LLC 6.7% 11-15-2033 SEDOL : BRBDWD3	300,000.000	315,468.00	328,219.89
CENCORA INC 5.125% 02-15-2034 SEDOL : BR1W9R3	488,000.000	487,350.96	502,434.58

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL : BKP8G66	2,775,000.000	2,235,096.00	2,385,197.42
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL : BMVQRX2	700,000.000	651,735.00	685,007.36
CENTERPOINT ENERGY 3.55% DUE 08-01-2042 SEDOL : B8N24M8	220,000.000	211,136.20	180,025.95
CENTERPOINT ENERGY 3.7% DUE 09-01-2049 SEDOL : BKPT368	115,000.000	122,845.30	88,296.76
CENTERPOINT ENERGY INC 4.25% 11-01-2028 SEDOL : BGQR0H3	148,000.000	169,671.64	146,261.08
CENTERPOINT ENERGY INC 5.4% 06-01-2029 SEDOL : BM8JCS4	146,000.000	145,693.40	151,586.91
CHARTER 4.908% DUE 07-23-2025 SEDOL : BZ06JV6	3,142,000.000	3,356,402.29	3,136,860.73
CHARTER 5.375% 05-01-2047 SEDOL : BFF9P78	1,985,000.000	1,822,867.89	1,666,661.62
CHARTER 5.375% DUE 04-01-2038 CUSIP : 161175BM5	600,000.000	593,076.00	547,387.21
CHARTER 6.384% DUE 10-23-2035 SEDOL : BZ06JT4	970,000.000	1,050,926.11	990,491.37
CHARTER 6.484% DUE 10-23-2045 SEDOL : BYQ7R23	471,000.000	445,284.18	454,370.93
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP : 161175CA0	2,175,000.000	1,912,405.25	1,426,026.66
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL : BH420W2	2,325,000.000	2,203,501.75	2,312,848.13
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP : 161175CG7	1,275,000.000	766,625.54	787,339.84
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL : BPCTJS0	120,000.000	119,160.00	98,058.14
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL : BPCTJF7	1,490,000.000	1,207,674.80	1,214,064.99
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL : BMBP1C6	1,065,000.000	763,507.05	724,433.47
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 SEDOL : BM8JMG2	225,000.000	224,448.75	234,038.91
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034 SEDOL : BLDB8R9	1,590,000.000	1,581,571.40	1,664,149.28
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL : BMCJ8Q0	3,365,000.000	3,043,489.10	2,148,174.51
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL : BFFFV2	1,750,000.000	1,624,682.50	1,701,436.84
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP : 161175BY9	480,000.000	291,829.63	294,400.92
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP : 161175BN3	1,125,000.000	1,095,112.19	982,439.81
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL : BMBTPN7	470,000.000	427,690.60	451,861.25
CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL : BNMB2S3	910,000.000	869,313.90	904,060.68
CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL : BMZ3RL7	1,100,000.000	915,618.00	983,638.15
CHENIERE ENERGY FIXED 4.5% DUE 10-01-2029 SEDOL : BMVQHT8	725,000.000	681,974.85	715,086.64

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL : BSLJM38	1,140,000.000	1,137,423.60	1,206,286.44
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL : BLB4PD5	2,287,000.000	1,734,463.27	1,674,613.99
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL : BPKC1G3	115,000.000	70,513.40	71,832.97
CHOICE HOTELS INTL FIXED 3.7% DUE 01-15-2031 SEDOL : BN2SL65	202,000.000	175,859.18	186,840.22
CHUBB CORP 6% DUE 05-11-2037 SEDOL : B1XD1V0	1,210,000.000	1,334,106.70	1,350,662.23
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL : BM8K6Y1	1,760,000.000	1,763,361.60	1,827,694.84
CHUBB INA HOLDINGS INC 3.35% 05-03-2026 SEDOL : BYRZVC4	700,000.000	706,972.00	691,761.41
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 SEDOL : BQ0JV50	1,585,000.000	1,584,223.35	1,554,723.63
CIGNA CORP NEW 2.4% DUE 03-15-2030 SEDOL : BLGBML8	782,000.000	789,789.23	708,140.83
CIGNA CORP NEW 3.05% DUE 10-15-2027 BEO SEDOL : BLCB784	4,550,000.000	5,067,277.25	4,412,419.97
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL : BMCC9V1	235,000.000	233,690.02	189,793.83
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL : BMCDRLO	3,280,000.000	3,278,654.30	3,071,195.53
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO SEDOL : BMYJ501	155,000.000	170,016.40	170,733.28
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL : BKPHS12	3,225,000.000	3,088,550.25	3,237,531.35
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL : BKPHS23	283,000.000	292,774.54	275,728.89
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL : BKPHS34	757,000.000	753,046.00	712,922.79
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL : BL6BBD3	1,930,000.000	1,830,346.87	1,524,630.43
CIGNA GROUP 5.6% 02-15-2054 SEDOL : BNNK0Z2	2,450,000.000	2,395,639.44	2,529,951.98
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP : 17275RAF9	1,590,000.000	1,898,978.40	1,720,207.87
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP : 17275RAD4	283,000.000	350,062.99	318,871.48
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL : BMG9FF4	934,000.000	942,598.54	991,833.09
CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032 SEDOL : BPCTMM5	3,500,000.000	3,194,415.00	3,527,874.35
CITIBANK N A 5.57% 04-30-2034 SEDOL : BRJNSN7	250,000.000	255,287.50	266,700.80
CITIBANK N A 5.803% 09-29-2028 SEDOL : BRRD6Y6	825,000.000	840,147.00	873,320.76
CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP : 172967NA5	10,825,000.000	10,088,950.75	10,313,326.61
CITIGROUP INC 2.904% 11-03-2042 SEDOL : BNHX0S0	1,010,000.000	891,123.40	761,076.79
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP : 172967MQ1	2,295,000.000	2,234,480.85	2,272,381.17
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL : BYP7GJ4	4,332,000.000	4,202,061.42	4,243,083.14
CITIGROUP INC 3.52% 10-27-2028 SEDOL : BYWG4Z6	725,000.000	787,893.75	707,748.16
CITIGROUP INC 3.887% 01-10-2028 SEDOL : BLPNJS1	2,850,000.000	2,798,500.50	2,821,366.73

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC 4.075% 04-23-2029 SEDOL : BLPNK77	775,000.000	730,662.25	767,397.13
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL : BSPCB69	800,000.000	871,069.50	799,188.21
CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL : BMH3V24	3,445,000.000	3,209,334.70	3,421,090.53
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL : BY7RB31	7,325,000.000	7,834,241.25	7,335,202.19
CITIGROUP INC 4.542% 09-19-2030 SEDOL : BS6RJ81	2,520,000.000	2,524,879.20	2,522,922.42
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL : BD366H4	4,865,000.000	5,438,261.90	4,589,297.97
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL : BDGLCL2	4,470,000.000	4,506,995.92	4,194,162.56
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL : BMH4H85	135,000.000	136,722.60	137,346.46
CITIGROUP INC 5.449% 06-11-2035 CUSIP : 172967PL9	3,145,000.000	3,152,470.50	3,280,282.64
CITIGROUP INC 5.827% 02-13-2035 SEDOL : BRBYMP8	3,455,000.000	3,420,048.00	3,608,217.22
CITIGROUP INC 5.875 DUE 01-30-2042 SEDOL : B8WTN90	325,000.000	327,613.00	356,986.23
CITIGROUP INC 6.174% DUE 05-25-2034 SEDOL : BMJ0DB6	325,000.000	325,000.00	346,773.19
CITIGROUP INC 6.27% 11-17-2033 SEDOL : BJN59J6	5,000.000	4,975.55	5,492.58
CITIGROUP INC 6.875% DUE 02-15-2098 SEDOL : 2312093	75,000.000	100,246.90	91,317.37
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL : B8G0DX3	265,000.000	339,928.75	351,618.91
CITIGROUP INC FIXED .776% DUE 10-30-2024 SEDOL : BKP8X32	6,375,000.000	6,397,467.50	6,377,966.67
CITIGROUP INC FIXED 2.666% DUE 01-29-2031 SEDOL : BKM5R0	1,700,000.000	1,438,387.00	1,548,821.53
CITIGROUP INC NEW 2.976% 11-05-2030 CUSIP : 17308CC53	225,000.000	237,093.75	209,387.68
CITY OF HOPE 4.378% DUE 08-15-2048 CUSIP : 17858PAB7	475,000.000	475,000.00	409,090.33
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL : BCGD4C6	1,280,000.000	1,526,592.00	1,311,256.67
CLAREMONT MCKENNA 3.775% DUE 01-01-2122 SEDOL : BN95W66	175,000.000	156,793.00	126,657.49
CLECO SECURITIZATION I LLC 4.64% DUE 09-01-2042 SEDOL : BPMP1M6	190,000.000	189,973.80	190,077.20
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL : BYT8J72	770,000.000	770,000.00	724,782.28
CLEV ELEC ILLUM CO 4.55% DUE 11-15-2030 SEDOL : BKBX3C0	455,000.000	420,142.45	456,740.18
CME GROUP INC 5.3 09-15-2043 SEDOL : BDDY861	95,000.000	95,347.70	102,122.93
CMO BENCHMARK 2021-B30 MTG TR SR 2021-B30 CL A5 2.576% 11-15-2054 SEDOL : BMZP393	300,000.000	248,894.53	263,888.25
CMS ENERGY CORP 2.95% DUE 02-15-2027 SEDOL : BDH7167	60,000.000	55,759.80	58,061.71
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL : BLB7Z23	1,735,000.000	1,702,577.55	1,175,258.41
COCA COLA CO 5.4% 05-13-2064 SEDOL : BS56224	1,950,000.000	1,988,695.23	2,087,078.84

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COCA-COLA CO/THE 3.0% DUE 03-05-2051 SEDOL : BMXN0G5	2,095,000.000	2,055,970.15	1,537,580.69
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL : BRXJJY9	510,000.000	525,590.70	535,090.27
COLGATE-PALMOLIVE CO 4% DUE 08-15-2045 SEDOL : BYRKBQ3	950,000.000	957,048.35	862,451.40
COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL : BD723V1	215,000.000	233,529.40	221,715.83
COMCAST CORP 4.7% 10-15-2048 SEDOL : BGV15K8	125,000.000	139,470.46	118,277.50
COMCAST CORP 5.35% 05-15-2053 SEDOL : BQPF818	365,000.000	346,340.98	373,331.72
COMCAST CORP NEW 2.65% DUE 02-01-2030 CUSIP : 20030NDA6	1,000,000.000	867,650.00	925,393.75
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL : BL6D441	1,915,000.000	1,202,475.25	1,270,621.29
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL : BQ7XHB3	3,027,000.000	2,280,791.46	2,034,047.50
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL : BQB4RF6	3,745,000.000	2,935,916.18	2,375,536.98
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP : 20030NCY5	1,625,000.000	1,694,564.37	1,329,152.99
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4	1,922,000.000	1,833,833.65	1,487,316.18
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP : 20030NDH1	400,000.000	415,276.00	346,271.80
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL : BFY1N04	265,000.000	236,215.70	239,187.55
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL : BFY1YN4	855,000.000	739,540.30	716,422.63
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL : BF22PR0	255,000.000	206,715.75	214,529.89
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL : BFWQ3S9	101,000.000	110,126.58	83,957.58
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP : 20030NCT6	3,950,000.000	4,108,961.00	3,956,154.89
COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP : 20030NBM2	8,275,000.000	8,942,493.95	8,017,069.08
COMCAST CORP NEW 4.6% DUE 08-15-2045 CUSIP : 20030NBQ3	325,000.000	355,155.27	302,443.01
COMCAST CORP NEW 4.75% DUE 03-01-2044 CUSIP : 20030NBK6	100,000.000	132,764.00	95,003.59
COMCAST CORP NEW 5.1% 06-01-2029 SEDOL : BT029V2	1,140,000.000	1,139,179.20	1,187,241.36
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL : BS3FND1	472,000.000	469,894.88	504,062.83
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP : 20030NDP3	167,000.000	94,182.99	101,863.65
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL : BQ7XJ28	3,946,000.000	2,889,388.67	2,578,923.26
COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027 CUSIP : 20030NDK4	325,000.000	324,132.25	319,747.38
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP : 20030NDG3	75,000.000	74,867.25	71,952.25
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL : BFWQ3V2	1,241,000.000	1,199,566.41	1,036,928.95
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL : BFW31L9	2,932,000.000	3,007,035.77	2,448,850.67
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL : BN4LSK5	325,000.000	326,049.75	295,669.48

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United States - USD			
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029 SEDOL : BKLCY46	500,000.000	538,335.00	476,365.41
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL : BLN7JS5	1,056,000.000	1,035,579.16	849,506.76
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL : BKMD3V8	2,907,000.000	2,352,148.35	2,475,407.88
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL : BMBZ728	768,000.000	624,654.78	547,322.40
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL : BJVBFZ4	90,000.000	89,911.80	64,863.86
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL : BDT5L92	445,000.000	448,533.30	361,561.97
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL : BPQG0Y0	285,000.000	219,663.75	231,772.27
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL : BS5WKX9	210,000.000	209,118.00	225,783.35
COMWLTH EDISON CO 2.55% DUE 06-15-2026 SEDOL : BYQHP41	500,000.000	526,320.00	487,512.32
COMWLTH EDISON CO 2.75% DUE 09-01-2051 SEDOL : BKP4ZT0	230,000.000	130,242.10	151,781.19
COMWLTH EDISON CO 3.65% DUE 06-15-2046 SEDOL : BYQHP74	440,000.000	447,515.20	357,860.92
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL : BYQ6HF3	756,000.000	797,712.30	680,034.36
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL : BKMGBX5	680,000.000	681,351.95	475,127.46
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL : BF2SVM5	630,000.000	681,479.96	632,500.44
CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO SEDOL : BMH3RH1	140,000.000	119,876.40	136,002.12
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL : BMTYC44	415,000.000	403,709.12	419,406.54
CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036 SEDOL : BL3DYB1	300,000.000	303,090.00	328,760.51
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL : BPLD6W6	275,000.000	242,418.60	220,514.64
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL : BNHT969	345,000.000	420,982.13	306,674.37
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL : BQD1VB9	715,000.000	713,176.75	747,522.87
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL : BQD1VC0	852,000.000	849,533.29	908,687.44
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042 SEDOL : BPTH589	265,000.000	260,448.51	225,246.72
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL : BPG4CH1	3,846,000.000	3,534,301.10	3,099,776.39
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL : B4T4431	160,000.000	208,767.35	184,792.78
CONS EDISON CO N Y 3% DUE 12-01-2060 SEDOL : BMX50J4	1,507,000.000	909,142.96	970,110.08
CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL : BN4QFZ4	2,361,000.000	2,239,798.33	1,683,845.48
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL : BD03ZS2	145,000.000	158,509.65	119,416.55
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL : BF4SNR2	255,000.000	276,392.70	209,151.70
CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL : B8MJ1K7	325,000.000	323,047.60	278,607.09
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL : BD60YD5	2,835,000.000	3,194,275.05	2,592,478.56

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United States - USD			
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL : BGPVD33	521,000.000	579,368.61	480,968.73
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL : BJZD6Q4	325,000.000	365,472.25	298,307.79
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL : BKTGB50	389,000.000	304,061.82	297,383.29
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 SEDOL : BKP3KX6	705,000.000	769,288.95	603,506.63
CONSTELLATION 4.1% 02-15-2048 CUSIP : 21036PAZ1	925,000.000	870,144.44	782,536.50
CONSTELLATION 4.4% DUE 11-15-2025 SEDOL : BGHWB52	2,100,000.000	2,378,019.00	2,097,476.72
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL : BDGKT74	235,000.000	224,562.18	212,174.18
CONSTELLATION 4.75% DUE 12-01-2025 SEDOL : BYTY1G3	1,625,000.000	1,644,581.25	1,630,614.36
CONSTELLATION 5.25% DUE 11-15-2048 SEDOL : BGHWB74	100,000.000	99,592.00	99,837.04
CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO SEDOL : BK96N10	1,450,000.000	1,345,571.00	1,375,670.74
CONSTELLATION BRANDS INC 4.8% 01-15-2029 SEDOL : BRJDG22	1,560,000.000	1,559,017.80	1,588,366.74
CONSTELLATION ENERGY GENERATION LLC 6.125% 01-15-2034 SEDOL : BRRD754	390,000.000	400,869.30	428,614.40
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 SEDOL : BPYS2Y2	335,000.000	329,854.12	286,754.38
CORNING INC 3.9% DUE 11-15-2049 SEDOL : BJXCLV3	90,000.000	71,396.10	73,295.62
CORNING INC 5.45% DUE 11-15-2079 SEDOL : BJXCLS0	370,000.000	380,056.64	366,502.40
CORPORATE OFFICE PTYS L P 2.0% 01-15-2027 SEDOL : BM8NHY7	65,000.000	54,152.15	57,745.34
COUSINS PTYS LP 5.875% 10-01-2034 SEDOL : BTCK914	1,941,000.000	1,948,907.84	1,992,769.46
COX COMMUNICATIONS INC NEW 5.7% 06-15-2033 SEDOL : BRRH8P3	675,000.000	691,551.00	696,138.45
CRH SMW FIN DESIGNATED ACTIVITY CO 5.2% 05-21-2029 SEDOL : BPJK629	1,525,000.000	1,524,130.75	1,577,799.83
CROWN CASTLE INC 5.0% 01-11-2028 SEDOL : BQ3PVZ5	1,285,000.000	1,253,067.75	1,307,519.23
CROWN CASTLE INC 5.2% 09-01-2029 SEDOL : BSMRJK7	745,000.000	743,033.20	757,248.22
CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027 SEDOL : BP7ML44	800,000.000	742,048.00	773,936.78
CROWN CASTLE INTL 3.65% DUE 09-01-2027 SEDOL : BF28NQ3	1,550,000.000	1,553,983.75	1,519,443.64
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL : BK9Z6Q3	350,000.000	348,799.50	282,814.23
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL : BKPR157	3,100,000.000	2,994,804.60	2,297,954.24
CROWN CASTLE INTL CORP NEW 3.3% DUE 07-01-2030 REG SEDOL : BM6QS90	1,075,000.000	1,155,840.49	1,005,212.16
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL : BM6QSB2	310,000.000	306,590.00	256,851.59
CSX CORP 2.5% DUE 05-15-2051 SEDOL : BKYSRH6	185,000.000	162,011.90	118,642.77
CSX CORP 3.35% 09-15-2049 CUSIP : 126408HR7	710,000.000	503,404.20	540,799.45
CSX CORP 3.8% DUE 04-15-2050 CUSIP : 126408HS5	75,000.000	74,652.00	61,748.47

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CSX CORP 3.8% DUE 11-01-2046 SEDOL : BYMPHS7	185,000.000	181,644.78	154,853.62
CSX CORP 4.1 DUE 03-15-2044 SEDOL : B8MZYR3	465,000.000	400,293.75	413,738.87
CSX CORP 4.25% DUE 11-01-2066 SEDOL : BD9NGT1	372,000.000	324,823.75	314,813.34
CSX CORP 4.5% DUE 08-01-2054 SEDOL : BR30B13	2,935,000.000	3,111,102.25	2,701,716.37
CSX CORP 4.75% DUE 05-30-2042 SEDOL : B56PH80	475,000.000	551,199.83	460,682.38
CSX CORP 6.15% DUE 05-01-2037 SEDOL : B92WJC1	480,000.000	655,787.60	541,676.63
CSX CORP 6.22 DUE 04-30-2040 SEDOL : B3LFCL9	150,000.000	187,255.50	170,401.83
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP : 126408HK2	475,000.000	473,192.33	426,334.62
CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP : 126408HL0	445,000.000	432,356.50	407,412.33
CUBESMART L P SR NT 2.5% 02-15-2032 SEDOL : BLF9BY9	530,000.000	525,860.70	459,157.76
CVS HEALTH CORP 1.875% DUE 02-28-2031 SEDOL : BMTSF69	650,000.000	537,569.50	547,520.92
CVS HEALTH CORP 2.7% DUE 08-21-2040 SEDOL : BMXRPP1	750,000.000	710,725.24	532,573.21
CVS HEALTH CORP 3.75% DUE 04-01-2030 SEDOL : BK8TZ92	2,600,000.000	2,366,468.00	2,491,490.07
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL : BYPFB82	1,275,000.000	1,389,992.25	1,265,841.80
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL : BM6CF53	500,000.000	438,510.83	428,260.58
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL : BKP3KR0	2,075,000.000	1,808,689.25	1,674,840.94
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL : BF4JK96	6,440,000.000	6,341,903.69	6,076,208.20
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL : BF4JKH4	6,402,000.000	6,003,748.91	5,843,294.71
CVS HEALTH CORP 5.125% 02-21-2030 SEDOL : BNHV2S8	360,000.000	369,838.80	369,152.47
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL : BYPFC45	1,685,000.000	1,651,254.43	1,569,904.78
CVS HEALTH CORP 5.4% 06-01-2029 SEDOL : BSQLCF1	1,250,000.000	1,248,787.50	1,296,669.10
CVS HEALTH CORP 5.55% 06-01-2031 SEDOL : BSD39P9	5,200,000.000	5,202,136.00	5,424,332.68
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL : BSD3QH0	1,620,000.000	1,597,504.10	1,674,395.78
CVS HEALTH CORP 6.125% DUE 09-15-2039 SEDOL : B9B9X32	165,000.000	166,339.80	173,977.18
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL : BQ0MLF9	368,000.000	366,693.01	375,120.62
CVS HEALTH CORPORATION 5.7% 06-01-2034 SEDOL : BSD3KV2	207,000.000	206,846.82	215,947.74
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL : BSCC010	390,000.000	387,465.00	406,882.72
DANAHER CORP 2.6% DUE 10-01-2050 SEDOL : BLGYGD7	134,000.000	118,888.82	88,963.81
DANAHER CORP 4.375% DUE 09-15-2045 SEDOL : BDGMHF4	210,000.000	266,729.40	195,043.44
DANAHER CORP SR NT 2.8% 12-10-2051 SEDOL : BP83MD2	1,180,000.000	1,176,278.55	808,938.18

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DEERE & CO 2.875% DUE 09-07-2049 SEDOL : BKLMK0	95,000.000	90,157.85	68,774.44
DEERE & CO FIXED 3.75% DUE 04-15-2050 SEDOL : BMQ5M40	125,000.000	126,143.80	106,471.92
DEERE JOHN CAPITAL CORP 4.85% 06-11-2029 SEDOL : BT3D6G6	1,020,000.000	1,018,347.60	1,053,506.43
DEFAULTED PVTPLE PREMIER CRUISES LTD SR NT 11 03-15-2008 IN DEFAULT SEDOL : 2205115	250,000.000	241,952.23	0.00
DELL INTL L L C / EMC CORP FIRST LIEN NT5.3% 10-01-2029 SEDOL : BL59DD2	275,000.000	281,284.00	286,432.26
DELL INTL L L C / EMC CORP FIRST LIEN NT6.2% 07-15-2030 SEDOL : BL979J0	1,125,000.000	1,432,649.25	1,223,296.92
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL : BRBVT70	550,000.000	548,174.00	431,985.21
DELL INTL L L C/EMC CORP 5.4% 04-15-2034 SEDOL : BM8K6N0	446,000.000	453,399.14	465,403.65
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP : 24703TAD8	2,356,000.000	2,596,721.35	2,412,545.30
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL : BL98216	846,000.000	931,788.28	1,053,764.05
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL : BL59DF4	338,000.000	371,921.08	457,068.15
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL : BFN08Q3	3,775,000.000	3,545,880.06	3,342,018.60
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL : B3Q7W10	145,000.000	155,308.66	142,129.18
DH EUROPE FIN II S 3.4% DUE 11-15-2049 SEDOL : BG0WNG4	235,000.000	235,622.51	183,269.68
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL : BG0WND1	885,000.000	799,956.02	746,638.56
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO SEDOL : BQ1KVT6	162,000.000	119,099.97	131,324.18
DIAMONDBACK ENERGY INC 5.4% 04-18-2034 SEDOL : BMDPVS0	1,365,000.000	1,356,530.55	1,393,458.40
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL : BMDPVW4	270,000.000	269,883.90	272,071.23
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL : BMDPVL3	895,000.000	852,406.95	902,108.23
DIAMONDBACK ENERGY INC 6.25% 03-15-2033 SEDOL : BQWR7X2	1,050,000.000	1,103,663.60	1,132,390.61
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP : 25278XAQ2	211,000.000	197,427.96	175,081.39
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL : BP2CXW1	785,000.000	610,096.45	599,849.02
DISCOVERY 3.625% DUE 05-15-2030 CUSIP : 25470DBJ7	155,000.000	134,964.70	139,647.95
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017 CUSIP : 25470DAS8	75,000.000	62,942.25	65,085.98
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL : BJJTBT4	1,850,000.000	1,754,752.41	1,259,610.39
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL : BMFKW68	980,000.000	883,238.89	834,560.26
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL : BMDHPZ1	1,206,000.000	991,958.11	963,894.57
DISNEY WALT CO 4.125 DUE 12-01-2041 SEDOL : B795V01	475,000.000	405,113.25	427,260.42
DISNEY WALT CO 4.7% DUE 03-23-2050 SEDOL : BMF33Q4	305,000.000	302,913.80	295,971.85

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United States - USD			
DISNEY WALT CO NEW 4.125 DUE 06-01-2044 SEDOL : BN459D7	1,330,000.000	1,115,271.50	1,174,963.39
DISNEY WALT CO NEW 4.375% DUE 08-16-2041 SEDOL : B4PCG66	1,126,000.000	987,366.88	1,042,225.89
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042 SEDOL : B90NR11	230,000.000	183,252.50	193,896.47
DISNEY WALT CO SR NT 4.75% 09-15-2044 SEDOL : BJQX533	2,830,000.000	3,076,129.25	2,725,978.00
DISNEY WALT CO SR NT 4.75% 11-15-2046 SEDOL : BJQY8R1	70,000.000	56,801.50	67,049.23
DISNEY WALT CO SR NT 4.95% 10-15-2045 SEDOL : BJQX566	405,000.000	521,746.30	398,683.90
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL : BJQX544	3,121,000.000	3,635,800.80	3,275,116.60
DISNEY WALT CO SR NT 7.75% 12-01-2045 SEDOL : BK24PV5	45,000.000	60,747.30	60,037.80
DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG SEDOL : BMCBVG7	737,000.000	696,509.22	693,754.67
DOLP TR 2021-NYC 2.956% DUE 05-10-2041 CUSIP : 23345LAA7	2,425,000.000	2,055,483.40	2,158,986.96
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL : BPQXMZ6	275,000.000	271,447.00	254,667.50
DOMINION ENERGY INC 3.3% DUE 04-15-2041 SEDOL : BMGQVR9	875,000.000	886,055.23	677,571.46
DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG SEDOL : BM6KKK7	2,550,000.000	2,267,562.00	2,416,824.69
DOMINION ENERGY INC 4.35% DUE 12-31-2049/01-09-2022 BEO SEDOL : BP6NM01	500,000.000	473,250.00	486,975.10
DOMINION ENERGY INC 7.0% 06-01-2054 SEDOL : BS60QC3	175,000.000	190,750.00	191,069.73
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL : BRX92H3	505,000.000	542,590.05	588,658.94
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL : B8QB5D0	6,735,000.000	6,615,481.64	5,600,914.84
DOMINION RESOURCES INC 4.9% 08-01-2041 SEDOL : B4XHFS8	50,000.000	55,914.00	47,199.22
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL : BG48TR1	601,000.000	809,096.25	837,625.47
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL : BFZDDH6	570,000.000	563,491.88	502,494.55
DOW CHEMICAL CO 4.8% DUE 11-30-2028 SEDOL : BKPH481	1,800,000.000	1,763,196.00	1,837,001.21
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO SEDOL : BQ72LX0	1,250,000.000	1,411,296.55	1,498,818.95
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SEDOL : BKBZC30	1,950,000.000	1,971,268.40	1,971,215.33
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP : 260543CV3	400,000.000	358,360.00	365,007.81
DOWDUPONT INC 4.493% DUE 11-15-2025 SEDOL : BGL9DK8	400,000.000	452,588.00	399,293.58
DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL : BGL9DP3	308,000.000	313,468.42	335,398.91
DOWDUPONT INC 5.419% DUE 11-15-2048 SEDOL : BGL9DS6	420,000.000	440,520.03	464,517.26
DR PEPPER SNAPPLE 4.42% DUE 12-15-2046 SEDOL : BYPL1N5	135,000.000	134,964.94	121,125.03
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 SEDOL : BY7RHT9	425,000.000	415,599.85	388,005.44
DTE ELEC CO 5.4% DUE 04-01-2053 SEDOL : BPYT0D0	550,000.000	548,988.00	577,500.49

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DTE ELEC CO 4.05% 05-15-2048 SEDOL : BG0DD90	262,000.000	217,068.84	227,025.60
DTE ENERGY CO 4.875% 06-01-2028 SEDOL : BMWGRX1	2,875,000.000	2,873,505.00	2,935,333.69
DUKE ENERGY 3.95% 03-15-2048 SEDOL : BFYS3G1	175,000.000	174,172.25	145,731.53
DUKE ENERGY 6.05% DUE 04-15-2038 SEDOL : B2QWHG8	965,000.000	1,146,865.92	1,074,285.70
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SEDOL : BM928K6	995,000.000	939,986.40	766,489.49
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL : BPW7P75	360,000.000	366,788.67	374,531.55
DUKE ENERGY CORP 2.65% DUE 09-01-2026 SEDOL : BDGM1J6	1,400,000.000	1,463,376.00	1,361,328.05
DUKE ENERGY CORP 3.15% DUE 08-15-2027 SEDOL : BF46Z58	3,215,000.000	3,241,874.30	3,123,575.88
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL : BD381P3	3,805,000.000	3,403,334.70	3,022,871.52
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL : BF46ZJ2	2,585,000.000	2,943,650.75	2,098,686.87
DUKE ENERGY CORP 4.2% DUE 06-15-2049 SEDOL : BJN4JZ9	730,000.000	607,316.77	611,438.34
DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL : BDB6BJ3	152,000.000	169,137.99	140,836.35
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL : BSLTPH3	430,000.000	427,570.50	453,919.44
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 SEDOL : BNR5LG1	255,000.000	255,008.11	200,841.72
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL : BNR5LJ4	1,675,000.000	1,659,114.22	1,236,955.01
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP : 26444HAF8	515,000.000	570,266.25	442,234.54
DUKE ENERGY FLA FIXED 1.75% DUE 06-15-2030 SEDOL : BMBZTJ9	520,000.000	421,699.20	454,281.80
DUKE ENERGY FLA FIXED 2.4% DUE 12-15-2031 SEDOL : BP0PQF6	440,000.000	364,698.40	385,460.09
DUKE ENERGY IND 6.45% DUE 04-01-2039 SEDOL : B4NTXW4	285,000.000	349,899.55	326,779.28
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL : BL6BZT7	255,000.000	250,472.61	167,453.73
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL : BRRFZJ0	380,000.000	357,775.00	391,054.77
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL : BMF9RC6	355,000.000	362,266.65	375,807.42
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL : BNKD9L3	115,000.000	108,883.15	118,987.35
DUKE UNIV 2.832% 10-01-2055 SEDOL : BMZN0W9	625,000.000	423,112.50	437,322.40
EASTMAN CHEM CO 4.65% DUE 10-15-2044 SEDOL : BMNQYY0	255,000.000	304,515.90	230,981.13
EASTMAN CHEM CO 5.0% 08-01-2029 SEDOL : BRJQ3V9	1,000,000.000	997,490.00	1,023,761.08
EASTMAN CHEM CO SR NT 5.625% 02-20-2034 SEDOL : BSBGTP0	215,000.000	214,593.65	224,486.28
EATON CORP OHIO 4.7% 08-23-2052 SEDOL : BPBRR47	1,220,000.000	1,213,387.60	1,179,040.34
EBAY INC 4 DUE 07-15-2042 CUSIP : 278642AF0	1,595,000.000	1,438,117.10	1,360,317.73
EBAY INC FIXED 3.65% DUE 05-10-2051 SEDOL : BMFR6L2	525,000.000	524,522.25	403,640.14

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ECOLAB INC 1.65% 02-01-2027 SEDOL : BPKC1J6	1,175,000.000	1,174,647.50	1,116,888.46
ECOLAB INC 2.75% 08-18-2055 BEO SEDOL : BN912T7	515,000.000	462,903.35	342,999.06
EDISON INTL 5.45% 06-15-2029 SEDOL : BQD3LP9	115,000.000	114,918.35	119,434.72
EDISON INTL 5.75% DUE 06-15-2027 SEDOL : BKC1V30	885,000.000	886,194.75	913,305.60
EIDP INC 4.5% 05-15-2026 SEDOL : BMCJYR3	975,000.000	957,274.50	981,052.38
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL : B82B6J7	1,010,000.000	922,677.74	900,358.01
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL : B3V36S8	70,000.000	99,710.10	82,869.59
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL : BQB3QT0	125,000.000	123,227.50	122,654.90
ELEVANCE HEALTH INC 5.15% 06-15-2029 SEDOL : BSWYK05	750,000.000	750,832.50	778,177.41
ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL : BSWYK61	330,000.000	328,333.50	348,251.94
ELI LILLY & CO 5.2% 08-14-2064 SEDOL : BSLSJZ6	610,000.000	612,860.90	629,571.23
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL : BQMR08	1,019,000.000	1,025,280.88	1,020,155.06
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL : BSHRLF1	2,645,000.000	2,581,284.16	2,689,090.01
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO SEDOL : BLDBF90	3,435,000.000	3,427,374.30	2,361,756.17
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SEDOL : BDDVYR5	95,000.000	104,500.00	87,015.01
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL : B3N4NM2	360,000.000	361,091.60	361,886.37
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL : BZ2ZMT0	305,000.000	362,567.33	370,089.85
ENCANA CORP 6.5% DUE 02-01-2038 SEDOL : B29R1C4	29,000.000	36,511.58	31,076.12
ENCANA CORP 6.625% DUE 08-15-2037 SEDOL : B23Y0M4	132,000.000	145,768.92	141,629.03
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL : BNR46T6	850,000.000	825,180.00	864,487.35
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL : B8H38T2	410,000.000	378,436.87	384,442.48
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL : BDWGWZ3	1,605,000.000	1,666,763.20	1,634,448.35
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL : BFXCN75	410,000.000	377,482.44	419,766.15
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL : BG48VF3	770,000.000	886,628.82	918,967.68
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL : BDHTRM1	2,283,000.000	2,169,465.55	2,151,288.84
ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027 SEDOL : BHHMZ02	375,000.000	443,977.50	384,589.14
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL : BYQ24Q1	1,465,000.000	1,489,770.15	1,528,916.20
ENERGY TRANSFER L P 5.6% 09-01-2034 SEDOL : BT3CQ63	280,000.000	291,505.20	290,897.60
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL : BR3TGZ9	2,305,000.000	2,302,372.30	2,544,749.97
ENERGY TRANSFER LP 5.25% 07-01-2029 SEDOL : BT3CQ18	240,000.000	239,512.80	247,184.16

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL : BQHNMV8	335,000.000	340,048.45	346,863.02
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL : BL3BQC0	555,000.000	472,718.85	501,398.36
ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045 SEDOL : BSM8V15	765,000.000	614,088.45	688,046.81
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL : BMFYH09	2,020,000.000	2,069,943.21	1,544,302.36
ENTERGY CORP NEW 7.125% 12-01-2054 SEDOL : BT02B50	430,000.000	430,500.00	445,840.77
ENTERGY LA LLC 5.15% 09-15-2034 SEDOL : BSMRK04	640,000.000	637,561.60	659,336.35
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL : BJN50H1	335,000.000	305,837.30	223,601.26
ENTERGY MISS LLC 5.85% 06-01-2054 SEDOL : BNSN2M7	205,000.000	204,943.50	222,096.11
ENTERGY TEX INC FIXED 5% DUE 09-15-2052 SEDOL : BP6MJ63	280,000.000	278,392.80	270,844.46
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL : BKB02C4	1,545,000.000	1,655,745.60	1,318,103.57
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL : BJT1608	150,000.000	161,844.74	147,777.66
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL : B56MMZ3	575,000.000	659,489.45	604,529.33
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL : B3P4VB5	2,355,000.000	2,766,065.25	2,546,293.14
ENTERPRISE PRODS 6.45% DUE 09-01-2040 SEDOL : B4NSDP4	405,000.000	524,532.72	457,730.64
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL : B57FW28	357,000.000	470,605.38	442,414.36
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL : BLD57S5	374,000.000	272,442.53	265,167.35
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL : BYZ5J66	70,000.000	62,866.30	66,922.13
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL : BFY1ZL9	631,000.000	692,191.42	545,334.83
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL : BF39VN8	2,542,000.000	2,486,623.15	2,374,466.49
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL : BT8P849	240,000.000	239,191.20	247,922.68
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL : B5LM203	270,000.000	282,678.32	258,672.68
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL : BMHBC36	1,995,000.000	1,734,797.75	1,426,412.89
ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035 SEDOL : BSWT873	455,000.000	452,270.00	462,063.35
EOG RES INC 4.95% DUE 04-15-2050 SEDOL : BLB9JH2	335,000.000	312,822.40	323,037.30
EOG RES INC 5.1% DUE 01-15-2036 SEDOL : BYVNB5	90,000.000	104,169.21	90,914.04
ERAC USA FIN LLC 4.5% DUE 02-15-2045 SEDOL : BW4QF35	2,860,000.000	2,988,547.41	2,635,976.86
ERP OPER LTD 3.375% DUE 06-01-2025 SEDOL : BXQ9S63	775,000.000	757,105.25	768,204.30
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL : BNH7PZ4	145,000.000	184,639.16	133,390.97
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SEDOL : BF4G280	75,000.000	70,768.50	62,554.29
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL : BLF9912	750,000.000	757,582.00	547,093.87

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052 SEDOL : BMBVXG2	1,135,000.000	1,024,485.05	1,127,448.20
ESSEX PORTFOLIO L FIXED 1.7% DUE 03-01-2028 SEDOL : BMF2NC7	480,000.000	414,897.60	439,702.37
ESSEX PORTFOLIO L P 5.5% 04-01-2034 SEDOL : BQKW085	165,000.000	159,927.90	171,522.03
ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 SEDOL : BKT4KF7	15,000.000	10,250.70	10,911.88
EVEREST REINSURANCE HOLDINGS INC 3.5%10-15-2050 SEDOL : BN0XP93	383,000.000	270,103.59	278,050.11
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052 SEDOL : BM9XD71	108,000.000	96,052.77	72,256.96
EXELON CORP 3.95% DUE 06-15-2025 SEDOL : BYT16N6	1,150,000.000	1,128,242.00	1,143,761.23
EXELON CORP 4.05% DUE 04-15-2030 SEDOL : BM5M651	850,000.000	848,249.00	837,012.39
EXELON CORP 4.45% DUE 04-15-2046 SEDOL : BD073T1	535,000.000	517,177.85	476,150.43
EXELON CORP 4.7% DUE 04-15-2050 CUSIP : 30161NAY7	880,000.000	846,449.49	807,251.58
EXELON CORP 4.95% DUE 06-15-2035 SEDOL : BD978H5	465,000.000	493,938.58	465,315.45
EXELON CORP 5.1% DUE 06-15-2045 SEDOL : BYVF9K4	895,000.000	970,963.30	875,441.76
EXELON CORP 5.15% 03-15-2028 SEDOL : BN45Q03	2,450,000.000	2,419,081.00	2,517,558.73
EXELON CORP 5.6% DUE 03-15-2053 SEDOL : BN45Q25	1,435,000.000	1,427,853.70	1,493,409.34
EXELON CORP SR NT 2.75% 03-15-2027 SEDOL : BKPVVQ0	1,269,000.000	1,177,129.75	1,228,016.55
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL : B715FY1	1,645,000.000	1,678,744.85	1,701,706.52
EXELON GENERATION 5.75% DUE 10-01-2041 SEDOL : B4LTXL5	890,000.000	972,571.06	938,925.32
EXELON GENERATION SR NT 6.25 DUE 10-01-2039 SEDOL : B4LVKD2	380,000.000	379,557.61	425,387.69
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL : BLTZ2F1	125,000.000	108,388.14	117,872.22
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031 CUSIP : 30212PBH7	236,000.000	233,831.16	214,731.24
EXPEDIA GROUP INC SR NT 4.625% 08-01-2027 CUSIP : 30212PBK0	130,000.000	129,996.10	131,016.94
EXPEDIA INC DEL 5% DUE 02-15-2026 SEDOL : BYWJ6Z9	1,405,000.000	1,522,584.75	1,412,534.21
EXPEDIA INC FIXED 3.8% DUE 02-15-2028 SEDOL : BFFJZR8	410,000.000	397,471.90	402,316.72
EXTRA SPACE STORAGE INC 5.35% 01-15-2035 SEDOL : BT3NP70	170,000.000	169,954.10	173,710.53
EXTRA SPACE STORAGE L P 5.9% 01-15-2031 SEDOL : BQRGK35	275,000.000	276,647.25	291,705.90
EXTRA SPACE STORAGE L P SR NT 2.2% 10-15-2030 SEDOL : BR55HX0	410,000.000	330,988.90	359,211.64
EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030 SEDOL : BRRH961	780,000.000	770,905.20	815,384.71
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL : BK81HN6	460,000.000	464,299.20	377,821.57
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL : BJP4010	305,000.000	299,165.35	223,945.83
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL : BMDSC31	2,856,000.000	2,500,350.67	2,213,075.33

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United States - USD			
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL : BYYD0G8	3,415,000.000	3,581,799.50	3,043,351.49
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL : BL68H58	430,000.000	400,158.00	402,563.98
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL : BL68H70	845,000.000	824,350.05	765,349.93
FACTSET RESH SYS INC SR NT 2.9% 03-01-2027 SEDOL : BMVXV53	1,150,000.000	1,148,033.50	1,112,176.09
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL : B8DMKV9	315,000.000	296,057.70	262,858.38
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL : BF42ZD4	1,206,000.000	1,002,634.16	995,984.47
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL : BV9HFG9	135,000.000	121,361.59	113,585.35
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL : B8HKM13	65,000.000	53,876.55	55,613.77
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL : BYYPSG0	274,000.000	223,775.38	239,230.66
FEDEX CORP 4.5% DUE 02-01-2065 SEDOL : BV91N12	435,000.000	432,155.10	364,904.46
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL : BD9Y0B4	225,000.000	246,021.75	200,651.37
FEDEX CORP 4.95% 10-17-2048 SEDOL : BGK3JZ8	396,000.000	372,549.73	372,436.55
FEDEX CORP 5.25% DUE 05-15-2050 SEDOL : BKQNBH6	175,000.000	239,112.53	172,625.30
FEDEX CORP NT 3.25% 05-15-2041 SEDOL : BMWPTY3	742,000.000	645,106.01	577,975.08
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048 CUSIP : 31620MAZ9	45,000.000	54,867.60	40,094.64
FIFTH 3RD BANCORP FIXED 4.772% DUE 07-28-2030 SEDOL : BMWF2M2	2,703,000.000	2,685,208.85	2,723,872.59
FIFTH 3RD BANCORP FLTG RT 4.895% DUE 09-06-2030 SEDOL : BTFK4S3	1,395,000.000	1,395,000.00	1,412,701.38
FIFTH THIRD BANCORP 4.337% 04-25-2033 SEDOL : BQ6C3H9	240,000.000	212,181.60	230,566.65
FIFTH THIRD BANCORP 5.631% 01-29-2032 SEDOL : BMGBZR2	405,000.000	399,409.95	423,029.90
FIFTH THIRD BANK 2.25% DUE 02-01-2027 SEDOL : BKDMLJ8	1,900,000.000	1,952,375.75	1,814,804.87
FIRSTENERGY CORP 2.65% DUE 03-01-2030 SEDOL : BKMGCD2	265,000.000	223,273.10	241,798.09
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL : BL5H0D5	390,000.000	269,743.50	285,799.61
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL : BDC3P80	130,000.000	109,157.10	119,138.51
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 SEDOL : BH3W5T5	235,000.000	214,558.55	211,371.22
FISERV INC 3.2% DUE 07-01-2026 SEDOL : BKF0BV2	5,175,000.000	5,683,315.50	5,079,812.71
FISERV INC 4.4% DUE 07-01-2049 SEDOL : BGBN0F4	765,000.000	753,176.04	676,236.15
FISERV INC 5.15% 08-12-2034 SEDOL : BSWT7G5	455,000.000	454,153.70	466,548.46
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 SEDOL : B8T1786	264,000.000	283,587.28	292,695.16
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL : BKTC8V3	1,144,000.000	1,065,170.43	840,263.95
FL PWR & LT CO 3.95% 03-01-2048 SEDOL : BG1V081	550,000.000	444,270.20	472,524.77

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FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL : B8C07L3	625,000.000	650,245.31	557,393.81
FL PWR & LT CO 5.625% DUE 04-01-2034 SEDOL : 2579467	75,000.000	78,240.00	81,539.91
FL PWR & LT CO 5.95% DUE 02-01-2038 SEDOL : B2Q0F35	90,000.000	115,000.86	99,502.66
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL : BQKMPC4	450,000.000	444,699.00	490,740.19
FLORIDA PWR & LT CO 5.15% 06-15-2029 SEDOL : BN4L5H1	1,050,000.000	1,048,225.50	1,095,250.24
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL : B8HN579	210,000.000	218,043.00	178,212.16
FMC CORP 4.5% DUE 10-01-2049 SEDOL : BJYGNS5	1,400,000.000	1,221,725.25	1,156,317.24
FMC CORP 6.375% 05-18-2053 SEDOL : BNDT811	1,155,000.000	1,152,239.55	1,237,071.62
FORD CR AUTO OWNER 4.07% DUE 07-15-2029 CUSIP : 34532UAD1	809,000.000	808,994.50	808,490.25
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL : BN31P16	115,000.000	115,000.00	73,262.32
FORD MOTOR CREDIT CO LLC 5.85% 05-17-2027 SEDOL : BPJK481	1,073,000.000	1,071,723.13	1,092,365.71
FORD MOTOR CREDIT CO LLC 6.798% DUE 11-07-2028 SEDOL : BQHPH42	780,000.000	797,581.20	823,529.66
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL : B94Q0Z1	3,000,000.000	2,370,720.00	2,485,983.39
FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO SEDOL : BMWS436	450,000.000	433,039.50	441,408.03
FORD MTR CR CO LLC 4.542% DUE 08-01-2026 SEDOL : BK5ZB84	3,200,000.000	3,092,128.00	3,172,783.62
FORD MTR CR CO LLC 4.95% 05-28-2027 SEDOL : BMYXY00	2,860,000.000	2,764,166.00	2,852,995.06
FORD MTR CR CO LLC FIXED 7.35% DUE 03-06-2030 SEDOL : BQ0N1L8	635,000.000	661,282.65	687,678.27
FOX CORP 5.576% DUE 01-25-2049 SEDOL : BM63802	985,000.000	1,082,049.81	970,674.84
FRED HUTCHINSON 4.966% DUE 01-01-2052 SEDOL : BMWK1B9	140,000.000	139,566.00	140,555.28
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP : 363576AB5	196,000.000	133,289.80	144,691.64
GATX CORP 3.1% DUE 06-01-2051 SEDOL : BLH1J61	100,000.000	97,615.00	68,199.88
GATX CORP 6.05% 03-15-2034 SEDOL : BRQP591	290,000.000	297,371.80	312,439.05
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL : BYNWXZ6	415,000.000	370,337.70	405,958.10
GE HEALTHCARE HLDG LLC GTD SR NT 5.65% 11-15-2027 CUSIP : 36267VAF0	5,780,000.000	5,780,914.20	6,013,744.12
GE HEALTHCARE HLDG LLC GTD SR NT 5.857% 03-15-2030 SEDOL : BQLPVB3	2,254,000.000	2,281,211.18	2,412,569.60
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL : BQLPVD5	175,000.000	179,836.36	204,627.69
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL : B7XW2Z0	1,733,000.000	2,037,453.44	2,084,198.95
GEN MOTORS FINL CO 4.3% DUE 04-06-2029 SEDOL : BNNMP31	2,100,000.000	2,096,241.00	2,055,752.35
GEN MTRS FINL CO FIXED 4.3% DUE 07-13-2025 SEDOL : BYZ5N31	2,410,000.000	2,511,802.85	2,400,222.97

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GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL : BMFFN04	315,000.000	310,369.50	284,531.19
GENERAL MLS INC 4.2% DUE 04-17-2028 SEDOL : BGB6G88	700,000.000	675,941.00	700,773.99
GENERAL MOTORS CO 5.0% 04-09-2027 SEDOL : BMH9QY9	2,050,000.000	2,047,704.00	2,072,659.20
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO SEDOL : BQHM3Y5	835,000.000	832,770.55	861,315.17
GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034 SEDOL : BPRBTV4	170,000.000	168,208.30	175,938.62
GENERAL MOTORS FINANCIAL CO INC 2.35% 02-26-2027 SEDOL : BP6H968	1,750,000.000	1,748,285.00	1,665,914.06
GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034 SEDOL : BTFK513	80,000.000	79,720.00	79,752.34
GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 SEDOL : BS4CSD6	200,000.000	198,332.00	208,298.58
GENERAL MTRS CO 5% DUE 04-01-2035 SEDOL : BTN21T1	125,000.000	117,126.25	121,123.50
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL : BD93QC4	150,000.000	179,641.50	143,800.33
GENERAL MTRS CO 5.2% DUE 04-01-2045 SEDOL : BV54K36	740,000.000	643,541.00	678,268.14
GENERAL MTRS CO 5.4% 04-01-2048 SEDOL : BD93Q91	220,000.000	196,497.40	202,215.19
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL : BP8Y7Q3	235,000.000	301,711.58	241,155.99
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL : BYXXG0	3,095,000.000	3,676,398.05	3,348,855.64
GENERAL MTRS FINL CO INC 1.25% DUE 01-08-2026 REG SEDOL : BLB39H4	5,375,000.000	5,364,626.25	5,157,424.03
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO SEDOL : BNR5LK5	2,000,000.000	1,996,360.00	1,902,412.60
GENERAL MTRS FINL CO INC 2.35% DUE 01-08-2031 REG SEDOL : BLB3SM2	155,000.000	124,576.60	132,675.76
GENERAL MTRS FINL CO INC 5.75% 02-08-2031 SEDOL : BRRGMK3	100,000.000	98,552.00	103,394.06
GENUINE PARTS CO 1.75% 02-01-2025 SEDOL : BNDQFR7	875,000.000	872,558.75	865,539.16
GENUINE PARTS CO 4.95% 08-15-2029 SEDOL : BP93RS1	630,000.000	628,084.80	640,807.57
GEORGIA PWR CO 2.65% DUE 09-15-2029 SEDOL : BK4W603	900,000.000	787,878.00	840,121.79
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL : BL2FJY6	705,000.000	653,766.70	560,176.13
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL : BLR77M1	250,000.000	172,611.00	184,405.60
GILEAD SCIENCES 1.65% DUE 10-01-2030 CUSIP : 375558BY8	260,000.000	209,138.80	224,481.74
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP : 375558BJ1	415,000.000	429,788.00	390,150.94
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP : 375558BK8	870,000.000	721,786.10	762,265.48
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL : BSNBJW0	5,310,000.000	5,585,928.24	4,917,008.92
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP : 375558BD4	635,000.000	642,832.72	607,704.80
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL : BKHDRD3	871,000.000	858,081.75	841,381.99
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL : B6S0304	110,000.000	159,002.80	118,069.19

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SEDOL : BMDWCG6	285,000.000	275,552.03	213,309.00
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL : BMDWBN6	250,000.000	169,007.61	170,025.07
GILEAD SCIENCES INC 5.25% 10-15-2033 SEDOL : BQBBGP0	700,000.000	693,728.00	738,295.82
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL : BP6L0G7	255,000.000	254,152.40	263,210.38
GLOBAL PMTS INC 1.2% DUE 03-01-2026 SEDOL : BMXM0Z1	600,000.000	599,448.00	573,422.14
GLOBAL PMTS INC 2.65% DUE 02-15-2025 SEDOL : BJXV2Y0	2,175,000.000	2,257,759.50	2,154,587.52
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL : BK0WRZ9	1,755,000.000	1,548,015.30	1,644,202.55
GLP CAPITAL LP/FIN II 6.75% 12-01-2033 SEDOL : BP0VMS9	595,000.000	584,266.20	654,502.98
GRAND MET INVT 7.45% DUE 04-15-2035 SEDOL : 2395997	240,000.000	291,088.80	292,680.48
GXO LOGISTICS INC 6.5% 05-06-2034 SEDOL : BRS9QH6	1,908,000.000	1,891,183.80	2,029,834.39
HALEON US CAPITAL LLC 3.375% 03-24-2027 SEDOL : BP0SW46	2,400,000.000	2,284,976.00	2,357,512.51
HALLIBURTON CO 4.5 DUE 11-15-2041 SEDOL : B5TFVQ3	185,000.000	154,741.40	170,071.27
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL : BCR5XW4	225,000.000	240,071.25	209,839.00
HARTFORD FINL SVCS 6.1% DUE 10-01-2041 SEDOL : BFN0JK4	55,000.000	67,964.66	60,060.21
HASBRO INC 3.5% DUE 09-15-2027 SEDOL : BF0P0H6	390,000.000	389,508.60	379,804.06
HASBRO INC 6.05% 05-14-2034 SEDOL : BSQLDF8	350,000.000	349,013.00	368,370.84
HASBRO INC 6.35% DUE 03-15-2040 SEDOL : B66F4L9	1,495,000.000	1,574,406.96	1,602,879.80
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL : BND8HZ5	1,520,000.000	1,070,350.50	1,095,237.93
HCA INC 3.5% DUE 09-01-2030 SEDOL : BLF2KK7	1,875,000.000	1,629,131.25	1,766,953.93
HCA INC 4.375% 03-15-2042 SEDOL : BQV4M28	1,002,000.000	890,905.16	878,167.24
HCA INC 5.2% 06-01-2028 SEDOL : BQPF7Z5	1,700,000.000	1,673,599.00	1,744,411.31
HCA INC 5.25% DUE 06-15-2026 SEDOL : BZ57YX1	310,000.000	306,893.80	312,282.20
HCA INC 5.25% DUE 06-15-2049 SEDOL : BJJD6M6	1,440,000.000	1,403,278.00	1,367,288.21
HCA INC 5.45% 09-15-2034 SEDOL : BQ1PKK5	150,000.000	149,781.00	154,340.88
HCA INC 5.45% 04-01-2031 SEDOL : BLD74K2	455,000.000	463,481.20	474,065.65
HCA INC 5.5% DUE 06-01-2033 SEDOL : BQPF7W2	1,960,000.000	1,833,972.00	2,035,320.55
HCA INC 5.6% 04-01-2034 SEDOL : BLD74G8	445,000.000	435,436.95	463,711.31
HCA INC 5.625% DUE 09-01-2028 SEDOL : BYZLW98	1,685,000.000	1,670,732.75	1,749,430.22
HCA INC 5.875% DUE 02-15-2026 SEDOL : BYQ2966	1,300,000.000	1,301,924.00	1,313,639.82
HCA INC 5.9% 06-01-2053 SEDOL : BQPF7Y4	175,000.000	169,256.50	182,552.96

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HCA INC 5.95% 09-15-2054 SEDOL : BQ1PKQ1	1,220,000.000	1,221,013.95	1,281,620.52
HCA INC 6.0% 04-01-2054 SEDOL : BLD74J1	1,651,000.000	1,642,015.02	1,744,444.52
HCA INC 6.1% 04-01-2064 SEDOL : BLD74Y6	200,000.000	211,128.00	210,681.66
HCA INC SR SECD NT 3.125% 03-15-2027 SEDOL : BRBDT54	5,500,000.000	5,281,364.00	5,345,788.09
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL : BPLJR21	175,000.000	143,561.25	151,886.45
HEALTHCARE TRAMER FIXED 2.05% DUE 03-15-2031 SEDOL : BNNHGV1	400,000.000	396,267.47	328,979.97
HESS CORP 5.6% DUE 02-15-2041 SEDOL : B4TV238	420,000.000	425,233.05	436,992.73
HESS CORP 5.8% DUE 04-01-2047 SEDOL : BD7XTT4	1,270,000.000	1,539,196.27	1,339,011.32
HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2025 12-30-2016 SEDOL : BD3GB57	3,900,000.000	4,448,145.00	3,903,288.71
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL : BDCT8F6	2,775,000.000	2,683,987.28	3,047,143.20
HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034 SEDOL : BR05230	1,535,000.000	1,514,615.20	1,764,731.00
HLTH CARE REIT INC 6.5% DUE 03-15-2041 SEDOL : BB0RD53	460,000.000	477,420.81	522,667.89
HOME DEPOT INC 2.375% 03-15-2051 SEDOL : BNRQN46	511,000.000	304,625.54	320,769.14
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL : BKDX1Q8	1,525,000.000	1,304,389.64	1,125,965.67
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL : BK8TZG9	2,335,000.000	2,421,820.79	1,794,737.97
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL : BDGLXQ4	1,070,000.000	1,076,762.72	913,885.88
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL : BYQF318	850,000.000	733,167.50	773,031.07
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL : BHQFF46	140,000.000	171,698.50	130,927.30
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL : BDD8L53	2,885,000.000	3,454,336.95	2,868,906.69
HOME DEPOT INC 5.875% DUE 12-16-2036 SEDOL : B8D60P5	130,000.000	182,234.59	145,356.42
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL : BP0TWX8	4,980,000.000	4,175,099.90	3,366,632.19
HONEYWELL INTERNATIONAL 4.7% 02-01-2030 SEDOL : BP091C0	555,000.000	554,522.70	570,338.67
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SEDOL : BQC5S77	1,000,000.000	1,002,650.00	1,040,909.06
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL : BKPG1M1	320,000.000	234,553.60	228,684.26
HOST HOTELS & RESORTS L P 2.9% 12-15-2031 SEDOL : BPLQRN3	700,000.000	689,696.00	615,548.03
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL : BSCC054	105,000.000	103,233.90	108,415.23
HOWMET AEROSPACE INC 4.85% 10-15-2031 SEDOL : BRBRB16	1,189,000.000	1,186,300.97	1,212,943.42
HP ENTERPRISE CO 4.85% 10-15-2031 SEDOL : BS6RQD5	200,000.000	199,816.00	199,586.36
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL : BRSF135	665,000.000	654,467.50	652,843.97

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HP INC FIXED 4.75% DUE 01-15-2028 SEDOL : BMQ7GF5	1,500,000.000	1,469,955.00	1,526,691.03
HP INCORPORATION NT 4% 04-15-2029 SEDOL : BKPHXY0	1,930,000.000	1,925,503.10	1,898,587.94
HUMANA INC 4.8% DUE 03-15-2047 SEDOL : BYZKXY7	100,000.000	122,551.00	90,222.44
HUMANA INC 4.95% DUE 10-01-2044 SEDOL : BQZJCM9	155,000.000	145,078.32	143,879.67
HUMANA INC 5.5% 03-15-2053 SEDOL : BQMS2B8	145,000.000	143,502.20	143,149.18
HUMANA INC 5.75% 04-15-2054 SEDOL : BRC6GS4	2,320,000.000	2,310,649.21	2,374,696.51
HUMANA INC 5.95% 03-15-2034 SEDOL : BN12KQ1	1,640,000.000	1,704,018.25	1,755,116.67
HUNTINGTON BANCSHARES INC 5.709% 02-02-2035 CUSIP : 446150BD5	200,000.000	191,514.00	208,211.16
HUNTINGTON BANCSHARES INC 6.208% 08-21-2029 SEDOL : BPJP4P3	1,415,000.000	1,415,000.00	1,496,926.28
HUNTINGTON NATL BK FLTG RT 5.699% DUE 11-18-2025 SEDOL : BP38XT5	1,170,000.000	1,162,383.30	1,170,084.50
HUNTINGTON NATL BK MD 4.552% DUE 05-17-2028 BEO SEDOL : BM9F2J2	2,180,000.000	2,180,000.00	2,181,631.42
HUNTSMAN INTERNATIONAL L 2.95% 06-15-2031 SEDOL : BL5F9D2	575,000.000	574,597.50	496,915.97
HUNTSMAN INTL LLC 4.5% 05-01-2029 SEDOL : BFY8TQ3	200,000.000	215,414.00	196,338.71
HYATT HOTELS CORP 4.375% 09-15-2028 SEDOL : BYVN652	1,000,000.000	955,620.00	995,760.37
HYUNDAI CAP AMER MEDIUM TERM NTS TRANCHE# TR 00062 6.2% 09-21-2030 SEDOL : BMCMR51	2,055,000.000	2,049,821.40	2,216,307.78
IBM INTERNAT CAPITAL 5.25% 02-05-2044 SEDOL : BQWPXN8	150,000.000	144,625.50	152,741.91
ICON INVTS SIX DESIGNATED ACTIVITY CO 5.849% 05-08-2029 CUSIP : 45115AAB0	1,460,000.000	1,460,000.00	1,534,480.44
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL : BQWPXQ1	1,070,000.000	1,028,494.35	1,083,314.86
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL : BDRM6Q7	285,000.000	238,069.05	226,418.79
IN MICH PWR CO 4.55% DUE 03-15-2046 SEDOL : BYPJ106	980,000.000	1,102,166.80	885,434.38
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL : BKPC2F9	610,000.000	406,837.80	436,722.76
INGERSOLL RAND INC 5.314% 06-15-2031 SEDOL : BSQLD70	581,000.000	580,953.52	607,404.31
INGERSOLL RAND INC 5.4% DUE 08-14-2028 SEDOL : BRF5C02	600,000.000	597,991.00	625,310.14
INGERSOLL RAND INC 5.7% 06-15-2054 SEDOL : BSQLDZ8	553,000.000	550,738.23	589,970.39
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 SEDOL : BHPRH47	150,000.000	149,763.35	138,012.89
INTEL CORP 3.1% DUE 02-15-2060 CUSIP : 458140BK5	170,000.000	102,846.60	103,396.30
INTEL CORP 3.25% DUE 11-15-2049 CUSIP : 458140BJ8	2,070,000.000	1,674,155.48	1,392,394.61
INTEL CORP 3.734% 12-08-2047 BEO SEDOL : BFMFJQ6	3,512,000.000	2,983,947.52	2,585,544.17
INTEL CORP 4.1% DUE 05-19-2046 CUSIP : 458140AV2	180,000.000	141,431.40	143,038.86

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTEL CORP 4.25% DUE 12-15-2042 CUSIP : 458140AP5	70,000.000	60,666.90	58,601.91
INTEL CORP 4.75% DUE 03-25-2050 CUSIP : 458140BM1	4,870,000.000	4,784,758.49	4,220,233.10
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL : BQHM3T0	335,000.000	286,615.95	294,774.61
INTEL CORP 5.15% 02-21-2034 SEDOL : BSNWPL4	738,000.000	735,830.28	745,648.12
INTEL CORP 5.82% 02-10-2053 SEDOL : BMX7HF5	255,000.000	254,235.33	251,219.75
INTEL CORP 6.02% 02-10-2063 CUSIP : 458140CK4	315,000.000	316,168.65	316,188.75
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP : 458140BW9	953,000.000	708,236.01	610,310.89
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP : 458140BX7	85,000.000	86,779.19	52,078.41
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL : BMTQL09	2,325,000.000	1,760,982.29	1,756,944.61
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL : BM9PS38	365,000.000	232,873.65	262,088.25
INTERCONTINENTAL EXCHANGE INC 4.0% 09-15-2027 SEDOL : BMWWKL8	450,000.000	431,703.00	450,762.93
INTERCONTINENTAL EXCHANGE INC 4.35% 06-15-2029 SEDOL : BMTWJB4	1,975,000.000	1,960,249.50	1,990,435.42
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL : BMTWJ58	65,000.000	63,914.54	66,491.62
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL : BMTWJ25	115,000.000	113,401.50	114,711.61
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL : B8J5PR3	1,475,000.000	1,386,768.25	1,298,533.86
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL : BK5CT25	250,000.000	218,517.50	230,275.44
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG CUSIP : 459200KC4	1,825,000.000	1,780,925.20	1,600,397.66
INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034 SEDOL : BP4YGS2	655,000.000	656,992.00	664,908.49
INTERSTATE PWR & LT CO 5.45% 09-30-2054 SEDOL : BP4YH12	220,000.000	222,059.20	227,487.60
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL : BMXWZR8	1,230,000.000	1,027,170.80	920,261.21
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 SEDOL : BMZ81Z4	420,000.000	353,587.58	323,427.83
INTL BUSINESS FIXED 2.95% DUE 05-15-2050 SEDOL : BMZ8217	1,604,000.000	1,513,550.79	1,111,397.52
INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL SEDOL : 2129754	95,000.000	114,394.25	126,776.25
INTL FLAVORS & 5% DUE 09-26-2048 SEDOL : BGPZ5Q2	370,000.000	383,458.75	340,624.41
INTL PAPER CO 4.4% DUE 08-15-2047 SEDOL : BYYGTQ0	230,000.000	183,756.20	202,710.06
INTL PAPER CO 5.15% DUE 05-15-2046 SEDOL : BXT7CG2	210,000.000	217,392.90	203,886.66
INTL PAPER CO 6 DUE 11-15-2041 SEDOL : B6ZWB98	575,000.000	618,217.95	626,343.23
INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL : BD1LVH6	390,000.000	391,107.60	310,345.85
INTUIT INC 1.35% DUE 07-15-2027 SEDOL : BMGGXR3	200,000.000	199,812.00	186,613.77

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTUIT INC 5.5% 09-15-2053 SEDOL : BNNJDM7	340,000.000	337,184.80	365,437.16
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO SEDOL : BL55PQ7	750,000.000	749,032.50	687,126.14
INVITATION HOMES OPER PARTNERSHIP LP 5.45% 08-15-2030 SEDOL : BRV0GL0	1,940,000.000	1,918,000.40	2,021,938.71
INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031 SEDOL : BMWH1M1	1,150,000.000	1,093,190.00	965,193.83
IQVIA INC 6.25% 02-01-2029 SEDOL : BQC4X35	1,620,000.000	1,617,699.60	1,721,930.01
ITC HLDGS CORP 2.95% DUE 05-14-2030 SEDOL : BMDHQ70	1,200,000.000	1,033,560.00	1,107,225.85
ITC HLDGS CORP SR NT 144A 5.4% 06-01-2033 SEDOL : BP4YBW1	500,000.000	487,480.00	517,149.46
J P MORGAN MTG TR 6% DUE 06-25-2054 CUSIP : 46657PAA1	2,583,315.590	2,574,435.44	2,603,902.03
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL : BMGC2X0	1,970,000.000	2,007,461.80	2,101,391.12
JBS USA/FOOD/FINANCE 3.0% 05-15-2032 SEDOL : BLGYSF3	465,000.000	379,384.20	403,238.79
JBS USA/FOOD/FINANCE 5.5% 01-15-2030 SEDOL : BLR6320	1,185,000.000	1,157,038.40	1,200,291.24
JEFFERIES GROUP 6.25% DUE 01-15-2036 SEDOL : B992076	355,000.000	361,506.36	383,904.05
JEFFERIES GROUP 6.5% DUE 01-20-2043 SEDOL : B9CT5D5	2,390,000.000	2,434,598.59	2,626,082.00
JEFFERIES GROUP LLC / JEFFERIES 2.625% 10-15-2031 SEDOL : BMTVQ54	195,000.000	148,959.35	169,140.65
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL : BMGYMV4	490,000.000	462,099.46	356,237.32
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL : BMGYMY7	1,890,000.000	1,873,235.70	1,222,840.55
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL : BFXCN97	2,095,000.000	1,769,670.45	1,880,608.49
JOHNSON & JOHNSON 3.5% 01-15-2048 SEDOL : BFXCNB9	985,000.000	951,529.70	820,188.65
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL : BD31B74	815,000.000	800,221.25	762,544.97
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL : BF01Z57	125,000.000	112,878.75	116,068.81
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL : BD319Y7	2,260,000.000	2,438,224.20	1,972,022.71
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 SEDOL : BF01Z35	735,000.000	684,337.75	638,814.36
JOHNSON & JOHNSON 5.85% DUE 07-15-2038 SEDOL : B3B2Q29	80,000.000	86,285.60	91,679.39
JOHNSON CTLS INTL 3.9% DUE 02-14-2026 SEDOL : BDH2HM0	1,550,000.000	1,506,288.00	1,538,394.86
JOHNSON CTLS INTL 6% DUE 01-15-2036 SEDOL : BDG08S8	264,000.000	283,944.00	289,587.89
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL : BDG0907	1,762,000.000	1,768,006.33	1,648,800.01
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL : BL56D22	720,000.000	720,000.00	730,916.62
JPMORGAN CHASE & 3.625% DUE 12-01-2027 SEDOL : BYMJ596	5,175,000.000	4,943,677.50	5,097,025.79
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL : B6QKFT9	800,000.000	868,190.00	869,326.80
JPMORGAN CHASE & CO 2.301% 10-15-2025 SEDOL : BLPNJP8	2,475,000.000	2,536,974.00	2,471,973.30

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & CO 2.522% 04-22-2031 SEDOL : BMF03Y3	25,000.000	25,583.77	22,707.74
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL : BMF0547	5,828,000.000	4,432,937.87	4,306,003.81
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL : BMF05B4	4,545,000.000	3,876,607.95	3,660,197.63
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL : BKVKPW5	310,000.000	228,230.30	248,686.26
JPMORGAN CHASE & CO 3.882% 07-24-2038 SEDOL : BF348B0	275,000.000	275,000.00	251,235.95
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL : BDRJGF7	1,828,000.000	1,677,715.47	1,561,993.46
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP : 46647PAL0	2,205,000.000	1,917,533.17	1,904,307.72
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP : 46647PAK2	1,050,000.000	964,753.15	916,828.36
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP : 46647PAA4	185,000.000	139,607.20	167,759.38
JPMORGAN CHASE & CO 4.323% 04-26-2028 SEDOL : BMGDC11	12,335,000.000	12,265,400.00	12,359,628.07
JPMORGAN CHASE & CO 4.452% 12-05-2029 SEDOL : BLPNJQ9	4,125,000.000	4,724,293.50	4,144,128.90
JPMORGAN CHASE & CO 4.493% 03-24-2031 SEDOL : BLC8C68	225,000.000	247,749.75	226,206.35
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP : 46647PDC7	2,950,000.000	2,641,813.50	2,950,624.87
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044 SEDOL : BLSP4R8	615,000.000	690,145.22	612,502.77
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL : BN101H3	900,000.000	916,506.00	919,240.96
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL : B7FRRL4	410,000.000	398,592.25	435,458.13
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL : B90J106	3,540,000.000	4,834,511.60	4,173,013.24
JPMORGAN CHASE & CO. 2.739% 10-15-2030 SEDOL : BK5W969	2,625,000.000	2,276,820.00	2,431,818.95
JPMORGAN CHASE & CO. 2.956% 05-13-2031 SEDOL : BMV5T55	1,250,000.000	1,122,652.50	1,149,685.96
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL : BQWR431	5,065,000.000	5,067,689.90	5,294,187.35
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL : BM9BPB3	11,375,000.000	10,552,132.50	10,930,597.41
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL : BNDQ298	1,526,000.000	1,107,480.63	1,125,967.13
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL : BMF8YY4	770,000.000	773,850.73	593,747.91
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL : BMF0DM1	959,000.000	941,729.08	687,664.49
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL : BKS7M84	605,000.000	556,032.94	460,628.11
KELLANOVA 4.5% DUE 04-01-2046 SEDOL : BD31BB8	1,770,000.000	1,863,121.80	1,611,218.50
KELLANOVA SR NT 5.75% 05-16-2054 SEDOL : BQ1JDD1	457,000.000	466,176.96	495,558.26
KENTUCKY UTILS CO 3.3% DUE 10-01-2025 SEDOL : BYTX3H5	40,000.000	38,749.60	39,569.08
KENVUE INC 5.05% 03-22-2053 SEDOL : BMCLF32	1,575,000.000	1,564,634.10	1,618,286.12

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United States - USD			
KENVUE INC 5.2% 03-22-2063 SEDOL : BQS8YG1	1,800,000.000	1,764,635.46	1,847,650.55
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL : BL0MLQ5	570,000.000	530,520.60	460,861.09
KEURIG DR PEPPER INC NT 4.597% 05-25-2028 SEDOL : BK1VSD0	3,765,000.000	3,756,942.90	3,812,275.71
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051 SEDOL : BNC5VR7	1,187,000.000	820,145.52	882,828.94
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 SEDOL : BNTX3Z6	2,085,000.000	2,066,360.10	1,890,486.01
KEYCORP 4.789% DUE 06-01-2033 REG SEDOL : BNHWYC9	300,000.000	264,813.00	293,700.46
KEYCORP MEDIUM TERM SR NTS BOOK 6.401% 03-06-2035 SEDOL : BQBDY96	1,195,000.000	1,214,362.50	1,299,273.72
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY 3.878% DUE 05-23-2025 SEDOL : BNHWYB8	1,425,000.000	1,311,968.75	1,427,251.50
KILROY RLTY L P 6.25% 01-15-2036 SEDOL : BP2TBG2	1,035,000.000	1,023,397.65	1,059,721.50
KIMBERLY-CLARK 3.9% DUE 05-04-2047 SEDOL : BF2YLV2	115,000.000	136,790.20	98,240.09
KIMCO RLTY CORP 3.7% DUE 10-01-2049 SEDOL : BKBNMB2	110,000.000	89,876.60	85,997.40
KIMCO RLTY CORP 4.125% DUE 12-01-2046 SEDOL : BDS6CH1	105,000.000	119,893.20	86,682.75
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP : 494550BW5	175,000.000	150,113.95	169,216.06
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL : BJZXT76	215,000.000	212,201.20	211,429.64
KINDER MORGAN 5.8% DUE 03-15-2035 SEDOL : BG48YC1	25,000.000	23,254.25	26,266.42
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL : B64Q0M7	1,165,000.000	1,271,562.88	1,244,688.41
KINDER MORGAN 6.5% DUE 09-01-2039 SEDOL : B4KRMH9	90,000.000	117,530.10	98,685.20
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL : B3S4PJ8	1,460,000.000	1,574,171.98	1,583,902.34
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL : B1Z54W6	1,233,000.000	1,408,175.43	1,401,324.97
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL : B7W14K7	2,023,000.000	1,887,282.51	1,884,439.27
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL : BGB6GD3	4,000,000.000	3,850,400.00	4,007,098.72
KINDER MORGAN INC 4.3% DUE 06-01-2025 SEDOL : BTN21S0	2,344,000.000	2,311,457.12	2,333,329.41
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL : BW39342	720,000.000	785,243.90	665,398.84
KINDER MORGAN INC 5.2% 03-01-2048 SEDOL : BFXCNC0	300,000.000	297,474.00	280,216.70
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL : BSWG9S2	220,000.000	219,379.60	223,422.56
KINDER MORGAN INC 5.95% 08-01-2054 SEDOL : BNM9JF3	465,000.000	462,870.30	482,563.58
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP : 49456BAT8	235,000.000	162,846.32	169,999.39
KINDER MORGAN INC DEL SR NT 5.1% 08-01-2029 SEDOL : BNM9JH5	410,000.000	409,356.30	420,676.52
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SEDOL : BN2YL29	270,000.000	180,581.78	183,779.55

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KLA CORP 3.3% 03-01-2050 SEDOL : BL1LXW1	309,000.000	243,451.63	233,744.88
KLA CORP 4.95% 07-15-2052 SEDOL : BQ5J5X1	765,000.000	754,754.64	760,138.49
KLA CORP 5% DUE 03-15-2049 CUSIP : 482480AH3	50,000.000	67,492.50	49,700.15
KLA CORP 5.25% 07-15-2062 SEDOL : BQ5J0D6	372,000.000	361,733.38	382,783.61
KLA CORP 5.65% DUE 11-01-2034 SEDOL : BSDRZ19	230,000.000	229,329.40	248,094.70
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP : 50076QAR7	350,000.000	416,425.60	412,679.83
KRAFT HEINZ FOODS 3.75% DUE 04-01-2030 SEDOL : BKSYG27	650,000.000	651,625.00	634,094.62
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP : 50077LAB2	6,155,000.000	5,045,735.30	5,447,423.84
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP : 50077LAM8	165,000.000	157,579.44	162,904.04
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL : BKSYG16	380,000.000	348,514.05	362,350.01
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL : BKSYG05	605,000.000	536,909.35	570,233.49
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL : BNG49V0	365,000.000	356,294.73	375,311.47
KROGER CO 2.65% DUE 10-15-2026 SEDOL : BDCG0L7	105,000.000	98,464.80	101,907.93
KROGER CO 4.45% DUE 02-01-2047 SEDOL : BYND735	170,000.000	193,777.90	149,451.40
KROGER CO 4.7% 08-15-2026 SEDOL : BQXJTY2	840,000.000	839,966.40	845,437.83
KROGER CO 5.358% 09-15-2034 SEDOL : BQXJV91	4,663,000.000	4,665,399.14	4,701,882.84
KROGER CO 5.5% 09-15-2054 SEDOL : BSFVBC2	1,168,000.000	1,165,834.59	1,175,480.19
KROGER CO 5.65% 09-15-2064 SEDOL : BSFVBD3	440,000.000	440,803.60	442,331.23
KROGER CO FIXED 3.95% DUE 01-15-2050 SEDOL : BKDX1S0	365,000.000	370,432.37	294,354.80
L3HARRIS 2.9% DUE 12-15-2029 SEDOL : BL3LYP9	1,075,000.000	938,432.00	1,001,847.10
L3HARRIS TECHNOLOGIES INC 4.4% DUE 06-15-2028 SEDOL : BMBM688	1,335,000.000	1,278,889.95	1,340,592.10
L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034 SEDOL : BRC3QZ2	715,000.000	714,070.50	743,829.64
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL : BNXJJF2	1,875,000.000	1,872,993.75	1,958,526.15
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL : BVJDNV8	205,000.000	221,110.56	188,378.87
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL : BKY6M63	1,170,000.000	1,166,922.90	817,456.24
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP : 512807AT5	552,000.000	554,190.29	539,936.54
LEAR CORP 3.55% 01-15-2052 SEDOL : BP9RJ10	1,850,000.000	1,847,132.50	1,298,849.26
LEAR CORP 3.8% DUE 09-15-2027 SEDOL : BF6Q3F2	416,000.000	409,466.43	408,932.09
LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD SEDOL : BLB2PL7	825,000.000	664,826.25	716,720.09
LEIDOS INC 5.75% 03-15-2033 SEDOL : BQQ7HF0	600,000.000	598,398.00	631,161.86

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United States - USD			
LENNAR CORP FIXED 4.75% DUE 11-29-2027 SEDOL : BFFY830	710,000.000	772,778.20	719,156.97
LILLY ELI & CO 5.1% 02-09-2064 SEDOL : BSHRLG2	1,608,000.000	1,585,894.95	1,642,727.27
LINCOLN NATL CORP 4.35% 03-01-2048 SEDOL : BDDMLG6	1,235,000.000	1,196,904.10	1,011,886.47
LINCOLN NATL CORP 6.3% DUE 10-09-2037 SEDOL : B288RV9	340,000.000	355,303.40	371,570.58
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL : BVYPPC4	3,835,000.000	3,746,802.25	3,303,249.29
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL : BBD6G92	625,000.000	615,061.58	567,005.69
LOCKHEED MARTIN 4.7% DUE 05-15-2046 SEDOL : BDB6944	955,000.000	895,776.00	934,604.53
LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL : BF38WR6	355,000.000	284,404.70	310,052.17
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL : BRJVGH1	275,000.000	272,910.00	284,966.78
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL : BN7T9S1	340,000.000	310,944.25	299,690.93
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL : BLFHQ82	1,365,000.000	1,163,861.05	947,988.14
LOUISVILLE GAS & ELEC CO 5.45% DUE 04-15-2033 SEDOL : BNYD5Q6	1,330,000.000	1,326,967.60	1,402,876.05
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SEDOL : BNNKRH3	85,000.000	76,347.00	62,829.78
LOWES COMPANIES INC 1.7% 09-15-2028 SEDOL : BNG50Q5	1,175,000.000	1,172,379.75	1,070,431.54
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL : BNG50S7	400,000.000	399,576.00	293,702.76
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO SEDOL : BNNPR34	1,146,000.000	1,139,488.28	1,192,835.66
LOWE'S COMPANIES INC 5.75% 07-01-2053 SEDOL : BN7HF21	200,000.000	199,736.00	211,033.56
LOWES COS INC 2.5% DUE 04-15-2026 SEDOL : BYP9PL5	2,350,000.000	2,440,052.50	2,295,396.11
LOWES COS INC 3% DUE 10-15-2050 SEDOL : BN4NTS6	2,780,000.000	1,917,959.87	1,889,826.50
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL : BD0SCD1	3,425,000.000	3,503,124.25	2,724,205.34
LOWES COS INC 4.45% 04-01-2062 SEDOL : BJN46W5	965,000.000	847,391.25	817,572.14
LYB INTL FIN B V 4.875% DUE 03-15-2044 SEDOL : BK3NZG6	675,000.000	666,365.55	627,085.14
LYB INTL FIN B V 5.25% DUE 07-15-2043 SEDOL : BLSP7X5	1,010,000.000	1,146,400.50	983,411.85
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL : BMF74Z2	140,000.000	101,214.40	110,418.50
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL : BMG2XG0	3,460,000.000	2,927,828.79	2,841,203.01
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL : BKTSH36	1,493,000.000	1,433,232.74	1,224,169.89
M & T BANK CORP 7.413% DUE 10-30-2029 SEDOL : BNVR680	1,300,000.000	1,300,000.00	1,423,980.91
M & T BK CORP 6.082% 03-13-2032 SEDOL : BS9CCP1	3,120,000.000	3,098,380.40	3,302,020.83
M&T BANK CORPORATION 5.053% 01-27-2034 SEDOL : BPQFYM3	1,210,000.000	1,210,000.00	1,200,197.38
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL : B59HGR5	245,000.000	246,565.55	257,445.25

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MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL : BL0CVC1	910,000.000	910,000.00	580,577.97
MARATHON OIL CORP 5.2% DUE 06-01-2045 SEDOL : BYZSGJ7	645,000.000	650,693.55	634,458.71
MARATHON OIL CORP 5.7% 04-01-2034 SEDOL : BRS7WV6	610,000.000	591,639.00	654,578.08
MARATHON OIL CORPORATION 5.3% 04-01-2029 SEDOL : BSGZKC6	1,930,000.000	1,926,390.90	2,001,262.01
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL : BQQCCJ4	410,000.000	440,174.10	365,258.50
MARATHON PETE CORP 5% DUE 09-15-2054 SEDOL : BQSC311	110,000.000	84,698.90	97,908.09
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL : BK5CVN0	790,000.000	709,446.15	674,448.72
MARKEL GROUP INC 5% DUE 04-05-2046 SEDOL : BYZCF03	270,000.000	237,896.50	251,329.27
MARRIOTT INTERNATIONAL INC 4.875% 05-15-2029 SEDOL : BLD7587	1,020,000.000	1,007,637.60	1,040,132.86
MARRIOTT INTERNATIONAL INC 5.0% 10-15-2027 SEDOL : BMDQF92	1,075,000.000	1,065,626.00	1,097,003.39
MARRIOTT INTL INC NEW 4.9% 04-15-2029 SEDOL : BRF4MM1	700,000.000	691,124.00	714,329.01
MARRIOTT INTL INC NEW 5.55% 10-15-2028 SEDOL : BS99Y78	2,625,000.000	2,606,491.25	2,746,236.36
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL : BJ2NYF2	230,000.000	200,787.65	220,322.46
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SEDOL : BNKD9Y6	470,000.000	468,433.80	488,713.03
MARSH & MCLENNAN COS INC 2.25% DUE 11-15-2030/05-07-2020 REG SEDOL : BMBKZF2	260,000.000	216,611.20	232,633.55
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP : 571748BD3	355,000.000	292,491.60	308,799.92
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL : BYQ8HY8	655,000.000	646,540.20	582,777.64
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL : BJ2NYM9	125,000.000	146,326.75	123,067.25
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL : BMG7990	335,000.000	223,056.40	225,395.62
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051 SEDOL : BMFBKD4	625,000.000	619,981.25	448,573.71
MARVELL TECHNOLOGY INC 2.95% 04-15-2031 SEDOL : BMW4QC7	706,000.000	603,740.43	637,651.66
MARVELL TECHNOLOGY INC 5.75% 02-15-2029 SEDOL : BN4JMV8	1,205,000.000	1,213,133.75	1,264,257.27
MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033 SEDOL : BN4JMW9	930,000.000	923,936.40	999,428.93
MASCO CORP 1.5% DUE 02-15-2028 BEO SEDOL : BKY7976	450,000.000	449,262.00	409,701.41
MASCO CORP NT 3.125% 02-15-2051 SEDOL : BMV3M72	25,000.000	24,995.50	17,340.90
MASTEC INC 5.9% 06-15-2029 SEDOL : BSLTFY0	812,000.000	811,642.72	847,397.52
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL : BHTBS19	951,000.000	883,205.52	779,647.55
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL : BMH9H80	515,000.000	512,816.40	435,532.80
MASTERCARD INC 4.55% 01-15-2035 SEDOL : BTFJ457	1,140,000.000	1,141,587.35	1,145,200.82
MASTERCARD INC FIXED 4.875% 05-09-2034 SEDOL : BSD3KY5	580,000.000	576,688.20	599,980.05

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MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL : B4T8994	590,000.000	691,866.05	585,605.33
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL : BYWKW98	85,000.000	82,437.25	82,555.02
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL : BMTWYS6	256,000.000	248,299.00	256,166.54
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL : BYVN663	165,000.000	194,539.95	150,079.92
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SEDOL : B6T0R90	235,000.000	243,028.94	197,384.58
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 SEDOL : B2Q1JQ9	90,000.000	98,003.70	102,715.30
MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO SEDOL : BKRCDD65	70,000.000	66,551.10	66,232.15
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL : BLHM7R1	650,000.000	411,261.50	418,897.77
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL : BLHM7Q0	1,200,000.000	822,412.35	811,307.92
MERCK & CO INC 4.9% 05-17-2044 SEDOL : BP487L4	255,000.000	253,477.65	256,459.20
MERCK & CO INC 5.85% DUE 06-30-2039 SEDOL : BG490B5	346,000.000	369,910.68	384,303.78
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL : BMBQJY7	2,645,000.000	2,111,010.81	1,939,100.47
MERCK & CO INC NEW 3.9% 03-07-2039 SEDOL : BJ0KX14	115,000.000	105,658.55	105,178.77
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL : BJ0KX25	195,000.000	228,087.59	169,131.75
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL : BMBQJZ8	955,000.000	584,671.25	613,588.19
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL : BBMT8T6	3,240,000.000	4,603,840.00	4,094,076.21
META PLATFORMS INC 4.65% 08-15-2062 SEDOL : BMGS9S2	680,000.000	654,127.90	633,102.21
META PLATFORMS INC 4.75% 08-15-2034 SEDOL : BT3NFI2	775,000.000	773,527.50	791,038.99
META PLATFORMS INC 5.4% 08-15-2054 SEDOL : BT3NPB4	1,750,000.000	1,744,643.66	1,833,395.18
META PLATFORMS INC 5.55% 08-15-2064 CUSIP : 30303M8W5	3,625,000.000	3,680,652.10	3,871,752.88
META PLATFORMS INC 5.75% 05-15-2063 SEDOL : BQPF885	1,275,000.000	1,269,763.24	1,397,556.59
META PLATFORMS INC FIXED 3.85% DUE 08-15-2032 SEDOL : BMGK052	5,000.000	4,998.75	4,860.55
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL : BMGK096	241,000.000	228,207.95	222,225.05
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG SEDOL : BMXL0J2	200,000.000	184,177.11	136,034.90
METLIFE INC 4.05% DUE 03-01-2045 SEDOL : BW9JZD9	3,160,000.000	3,335,005.98	2,755,758.42
METLIFE INC 4.125% DUE 08-13-2042 SEDOL : B815P82	375,000.000	414,488.85	334,860.76
METLIFE INC 5.875% DUE 02-06-2041 SEDOL : B4Z51H1	675,000.000	760,113.56	735,971.72
METLIFE INC FIXED 10.75% DUE 08-01-2069 SEDOL : B3Q5R19	155,000.000	238,847.01	221,502.91
METLIFE INC SR NT 5.3% 12-15-2034 SEDOL : BRF3SD1	140,000.000	146,455.40	147,067.03

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL : BRF1CN3	1,271,000.000	1,176,352.43	1,205,295.13
MFRS & TRADERS TR CO 4.65% DUE 01-27-2026 SEDOL : BPRCP20	1,325,000.000	1,298,168.75	1,323,938.22
MICRON TECHNOLOGY INC 5.875% 09-15-2033 SEDOL : BN6QCG2	340,000.000	347,701.00	363,640.08
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL : BM9DJ73	8,123,000.000	6,338,878.30	5,575,874.95
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL : BM9GFY1	4,570,000.000	3,434,903.80	3,010,146.40
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL : BMFPJG2	3,920,000.000	3,329,144.44	2,878,025.00
MICROSOFT CORP 3.45% DUE 08-08-2036 CUSIP : 594918BS2	32,000.000	31,490.35	29,836.35
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP : 594918BT0	2,057,000.000	1,810,924.85	1,827,202.76
MICROSOFT CORP 3.75% DUE 02-12-2045 CUSIP : 594918BD5	95,000.000	79,762.85	86,750.03
MICROSOFT CORP 4.45% DUE 11-03-2045 CUSIP : 594918BL7	60,000.000	53,908.20	60,665.47
MICROSOFT CORP 4.5% 06-15-2047 SEDOL : BS4BYQ8	195,000.000	185,523.00	192,333.92
MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP : 594918BM5	360,000.000	320,054.40	369,396.44
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057 SEDOL : BYP2P81	600,000.000	567,300.00	596,544.69
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL : BT3CPZ5	3,330,000.000	3,111,927.19	2,256,293.38
MID-AMERICA APARTMENT 1.7% DUE 02-15-2031 BEO SEDOL : BMD7K34	450,000.000	447,592.50	381,351.38
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL : BNSP5G8	875,000.000	891,917.03	974,495.40
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL : B2374T8	200,000.000	250,664.00	217,866.07
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL : B1FTHZ2	75,000.000	97,407.00	82,842.33
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP : 595620AS4	255,000.000	253,837.20	204,983.31
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL : BJ1STS6	140,000.000	122,463.60	123,711.33
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL : BNRPM13	146,000.000	145,380.96	150,906.85
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL : BG493G1	270,000.000	289,382.10	238,196.85
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL : BMB5VGO	210,000.000	164,045.00	145,419.84
MOLSON COORS 3% DUE 07-15-2026 SEDOL : BYT4Q68	3,250,000.000	3,145,888.00	3,188,628.01
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL : BYT4Q46	1,465,000.000	1,413,627.75	1,263,866.56
MOLSON COORS 5 DUE 05-01-2042 SEDOL : BG49491	1,315,000.000	1,449,558.61	1,287,544.06
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048 SEDOL : BGLBR57	205,000.000	205,000.00	183,418.24
MOODYS CORP 3.1% 11-29-2061 SEDOL : BMZQF89	200,000.000	197,286.00	132,482.85
MOODYS CORP 3.75% 02-25-2052 SEDOL : BNQSGJ9	425,000.000	357,514.15	341,509.42
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL : BR1HR30	1,060,000.000	1,089,181.55	1,077,450.00

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United States - USD			
MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL : BL66ZM5	105,000.000	76,497.75	78,012.53
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP : 615369AQ8	270,000.000	267,769.80	257,935.54
MORGAN STANLEY .864% DUE 10-21-2025 BEO SEDOL : BN6NBH7	5,025,000.000	4,788,638.75	5,011,766.56
MORGAN STANLEY 2.484% 09-16-2036 CUSIP : 61747YEF8	2,435,000.000	2,386,791.70	2,037,482.74
MORGAN STANLEY 2.511% 10-20-2032 SEDOL : BNKDZF9	605,000.000	604,413.15	528,102.55
MORGAN STANLEY 2.802% 01-25-2052 SEDOL : BMZ2XH2	2,260,000.000	1,932,112.30	1,559,989.16
MORGAN STANLEY 3.622% 04-01-2031 SEDOL : BKP3KT2	700,000.000	700,000.00	672,115.84
MORGAN STANLEY 3.625% DUE 01-20-2027 SEDOL : BYM4WS9	975,000.000	1,070,628.00	966,209.08
MORGAN STANLEY 3.772% 01-24-2029 CUSIP : 61744YAP3	3,650,000.000	3,473,084.50	3,589,887.09
MORGAN STANLEY 3.95% DUE 04-23-2027 SEDOL : BWXTWR8	1,875,000.000	1,811,887.50	1,856,337.69
MORGAN STANLEY 3.971% 07-22-2038 SEDOL : BZ9P947	2,445,000.000	2,221,465.64	2,215,816.54
MORGAN STANLEY 4.21% 04-20-2028 CUSIP : 61747YER2	6,990,000.000	6,912,890.05	6,975,792.62
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL : BVRZ811	3,735,000.000	3,744,112.25	3,441,416.93
MORGAN STANLEY 4.35 DUE 09-08-2026 SEDOL : BQSC344	1,800,000.000	1,911,924.00	1,804,318.54
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL : BYM4WR8	1,535,000.000	1,428,852.05	1,417,398.96
MORGAN STANLEY 4.431% 01-23-2030 CUSIP : 6174468G7	675,000.000	788,683.50	676,475.95
MORGAN STANLEY 4.457% 04-22-2039 CUSIP : 61744YAR9	150,000.000	176,976.65	143,784.27
MORGAN STANLEY 4.679% 07-17-2026 SEDOL : BMHCB09	1,290,000.000	1,290,000.00	1,288,180.96
MORGAN STANLEY 5.042% 07-19-2030 CUSIP : 61747YFS9	850,000.000	850,000.00	873,482.56
MORGAN STANLEY 5.05% DUE 01-28-2027 SEDOL : BL0NRS2	226,000.000	226,273.75	228,110.06
MORGAN STANLEY 5.164% 04-20-2029 CUSIP : 61747YFD2	2,170,000.000	2,170,000.00	2,230,457.85
MORGAN STANLEY 5.173% 01-16-2030 SEDOL : BQWR3R8	255,000.000	249,956.10	262,866.22
MORGAN STANLEY 5.25% 04-21-2034 CUSIP : 61747YFE0	860,000.000	860,000.00	888,198.55
MORGAN STANLEY 5.32% 07-19-2035 CUSIP : 61747YFT7	320,000.000	320,000.00	332,295.30
MORGAN STANLEY 5.449% 07-20-2029 SEDOL : BNTDVP2	800,000.000	793,288.00	831,278.54
MORGAN STANLEY 5.466% 01-18-2035 CUSIP : 61747YFL4	3,015,000.000	3,016,649.10	3,152,457.62
MORGAN STANLEY 5.597% 03-24-2051 SEDOL : BL68VG7	900,000.000	899,183.00	985,712.71
MORGAN STANLEY 5.652% 04-13-2028 SEDOL : BLDCKFF9	640,000.000	640,364.80	660,698.96
MORGAN STANLEY 5.656% 04-18-2030 SEDOL : BLDCKK9	710,000.000	710,213.00	746,859.96
MORGAN STANLEY 5.831% 04-19-2035 SEDOL : BLDCHK8	265,000.000	265,829.45	284,648.71

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United States - USD			
MORGAN STANLEY 5.94% 02-07-2039 SEDOL : BPTH7C7	890,000.000	857,030.00	934,457.92
MORGAN STANLEY 5.948% 01-19-2038 SEDOL : BL0NRR1	660,000.000	649,101.45	691,900.07
MORGAN STANLEY 6.342% 10-18-2033 CUSIP : 61747Y7Y7	215,000.000	233,526.55	239,087.54
MORGAN STANLEY 6.407% 11-01-2029 SEDOL : BQ6C2Z0	760,000.000	781,895.60	816,698.17
MORGAN STANLEY BANK NA 5.504% 05-26-2028 SEDOL : BN4L582	3,300,000.000	3,301,992.00	3,404,022.40
MORGAN STANLEY BK N A 4.968% 07-14-2028 SEDOL : BRC1612	690,000.000	690,000.00	704,001.53
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP : 61772BAC7	2,325,000.000	1,987,698.76	1,874,598.91
MORGAN STANLEY MTN 1.512% DUE 07-20-2027 SEDOL : BNZKDG2	7,715,000.000	7,070,951.80	7,336,709.79
MORGAN STANLEY VAR RT 07-22-2028 SEDOL : BZ9P8W8	1,100,000.000	1,207,261.00	1,077,839.41
MPLX LP 1.75% DUE 03-01-2026 SEDOL : BKP8MJ1	1,700,000.000	1,696,345.00	1,637,132.25
MPLX LP 2.65% DUE 08-15-2030 SEDOL : BKP8MY6	690,000.000	580,221.00	621,037.40
MPLX LP 4% 03-15-2028 SEDOL : BYZGJW5	160,000.000	151,470.40	157,795.83
MPLX LP 4.25% DUE 12-01-2027 BEO SEDOL : BMY8XS2	1,185,000.000	1,118,623.95	1,180,596.63
MPLX LP 4.5% 04-15-2038 SEDOL : BYZGJX6	400,000.000	395,244.00	369,740.56
MPLX LP 4.7% 04-15-2048 SEDOL : BYZGJY7	4,310,000.000	4,119,858.00	3,758,800.39
MPLX LP 4.875% DUE 06-01-2025 SEDOL : BYYHPS7	1,650,000.000	1,838,862.50	1,648,503.48
MPLX LP 5.5% 06-01-2034 SEDOL : BPZRN4	720,000.000	720,266.60	739,715.07
MPLX LP 5.65% 03-01-2053 SEDOL : BMVKWX9	160,000.000	159,257.60	159,098.12
MPLX LP FIXED 5.2% 12-01-2047 SEDOL : BMYNVR2	180,000.000	191,090.34	168,767.09
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL : BYXT874	425,000.000	422,042.00	402,921.86
MSCI INC 3.625% DUE 09-01-2030 SEDOL : BL1LX87	1,455,000.000	1,298,951.25	1,367,102.43
MT SINAI HOSP NEW 3.737% DUE 07-01-2049 SEDOL : BKKCVF7	455,000.000	337,602.00	311,677.73
MYLAN INC 5.4 DUE 11-29-2043 SEDOL : BGN8240	1,245,000.000	1,298,364.45	1,148,844.02
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP : 628530BJ5	170,000.000	157,990.65	147,085.10
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP : 62854AAP9	1,795,000.000	1,894,425.05	1,575,686.45
N SHORE LONG IS 6.15% DUE 11-01-2043 SEDOL : BDT7XZ8	350,000.000	445,231.50	381,339.65
NARRAGANSETT ELEC 5.638% DUE 03-15-2040 SEDOL : B4X4G20	265,000.000	261,332.40	275,066.87
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP : 63111XAE1	330,000.000	238,636.20	234,488.03
NASDAQ INC 3.25% DUE 04-28-2050 REG SEDOL : BMYSTG2	200,000.000	196,196.00	144,663.27
NASDAQ INC 5.35% 06-28-2028 SEDOL : BQZDPL1	430,000.000	427,996.20	446,719.50

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NASDAQ INC 6.1% 06-28-2063 SEDOL : BRT75N8	427,000.000	464,271.95	470,222.92
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL : BP961C2	1,075,000.000	851,604.25	864,172.18
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048 SEDOL : BF5HVZ2	100,000.000	98,587.00	90,684.95
NATIONAL RURAL UTILITIES COOP FIN 5.15% 06-15-2029 SEDOL : BSQMN73	320,000.000	319,283.20	332,118.47
NATIONAL RURAL UTILS COOP FIN CORP 1.65%DUE 06-15-2031/02-08-2021 REG SEDOL : BKP9G03	780,000.000	607,588.80	649,940.47
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049 CUSIP : 637432NT8	1,685,000.000	1,685,377.39	1,468,146.30
NATURE CONSERVANCY 3.957% DUE 03-01-2052 SEDOL : BPSJK81	70,000.000	70,457.04	60,731.10
NAVIENT STUDENT LN TR 2020-1 STUD LN BKDNTS CL A-1B 6.0213% 06-25-2069 SEDOL : BMF5Y45	2,870,879.390	2,881,775.09	2,842,779.22
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL : B7W15J3	225,000.000	198,958.50	206,400.63
NESTLE HLDGS INC 4% DUE 09-24-2048 SEDOL : BG0QJT1	80,000.000	65,905.60	69,862.09
NETFLIX INC 5.4% 08-15-2054 SEDOL : BR2NKZ0	305,000.000	304,359.50	322,878.92
NETFLIX INC 5.875% DUE 11-15-2028 SEDOL : BJRDY72	4,020,000.000	4,223,534.50	4,283,986.00
NETFLIX INC FIXED 4.875% DUE 04-15-2028 CUSIP : 64110LAS5	1,750,000.000	1,759,170.00	1,792,983.99
NETFLIX INC FIXED 6.37% 05-15-2029 CUSIP : 64110LAX4	2,625,000.000	2,818,966.50	2,867,727.58
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL : B1G2SS0	200,000.000	266,742.00	226,946.13
NEW YORK & 4.024% DUE 08-01-2045 SEDOL : BWWD066	335,000.000	335,000.00	298,604.48
NEW YORK & 4.763% DUE 08-01-2116 SEDOL : BD8PHR3	265,000.000	306,585.93	243,527.87
NEW YORK & FIXED 2.256% DUE 08-01-2040 SEDOL : BMW4JN9	215,000.000	214,744.05	153,935.60
NEW YORK & FIXED 2.606% DUE 08-01-2060 SEDOL : BMW4JP1	140,000.000	139,772.19	86,310.82
NEWMONT CORP FORMERLY NEWMONT GOLDCORP 2.25% DUE 10-01-2030 REG CUSIP : 651639AY2	725,000.000	749,766.00	649,489.48
NEWMONT CORP/NEWCREST FIN PTY LTD 3.25% 05-13-2030 SEDOL : BMZLBP3	316,000.000	280,345.72	298,761.44
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050 SEDOL : BSNR2V8	150,000.000	149,064.94	133,045.06
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL : BSNR2S5	1,085,000.000	1,123,787.66	1,153,879.80
NEWMONT GOLDCORP 5.45% DUE 06-09-2044 SEDOL : BJYRXM2	2,515,000.000	2,676,504.24	2,595,371.78
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL : BG490N7	472,000.000	538,387.38	535,285.09
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028 SEDOL : BKPC9F8	2,065,000.000	2,063,781.65	1,904,152.15
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL : BN6KV01	2,080,000.000	1,998,496.20	2,084,274.21
NEXTERA ENERGY CAP HLDGS INC 1.875% 01-15-2027 SEDOL : BN91231	3,925,000.000	3,563,453.50	3,727,507.46

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United States - USD			
NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028 SEDOL : BN2S9Y9	1,900,000.000	1,934,580.00	1,941,976.95
NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 SEDOL : BQWPXV6	35,000.000	33,698.70	36,546.39
NEXTERA ENERGY CAPITAL HOLDINGS IN 4.45% 06-20-2025 SEDOL : BLDC9N5	2,325,000.000	2,294,937.75	2,322,182.31
NIKE INC 3.375% DUE 03-27-2050 SEDOL : BKSG5Q0	1,135,000.000	1,131,175.05	895,084.72
NISOURCE FIN CORP 3.49% 05-15-2027 SEDOL : BD20RF2	2,025,000.000	2,212,266.50	1,989,473.74
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL : BD72Q01	570,000.000	454,979.70	467,326.94
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL : BD20RG3	1,240,000.000	1,222,331.57	1,088,272.28
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL : B976296	320,000.000	312,491.64	300,098.19
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL : BFGCNJ4	330,000.000	379,851.60	342,040.78
NISOURCE FIN CORP 5.95% DUE 06-15-2041 SEDOL : B3N5358	125,000.000	145,429.21	132,918.71
NISOURCE INC .95% DUE 08-15-2025 REG SEDOL : BKWHK75	1,100,000.000	1,097,272.00	1,065,169.03
NISOURCE INC 3.6% DUE 05-01-2030 SEDOL : BL0MLT8	225,000.000	224,169.75	216,047.50
NISOURCE INC 6.95% 11-30-2054 SEDOL : BNR1H8	305,000.000	305,381.25	315,076.90
NNN REIT INC 5.5% 06-15-2034 SEDOL : BNNRKF3	150,000.000	148,152.00	156,084.30
NNN REIT INC 5.6% 10-15-2033 SEDOL : BQ2KQQ7	840,000.000	820,478.40	879,016.45
NORDSON CORP SR NT 5.6% 09-15-2028 SEDOL : BQBBGJ4	1,000,000.000	999,780.00	1,044,721.75
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL : BNNXRV6	260,000.000	223,039.00	236,031.33
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL : BL6L2C9	2,199,000.000	2,035,066.71	1,549,025.76
NORFOLK SOUTHN 3.95 DUE 10-01-2042 SEDOL : B8HY550	145,000.000	119,658.35	125,533.58
NORFOLK SOUTHN 4.45% DUE 06-15-2045 SEDOL : BYY5HP2	750,000.000	644,250.20	687,169.26
NORFOLK SOUTHN 4.65% DUE 01-15-2046 SEDOL : BYV2RZ6	150,000.000	171,033.00	140,883.16
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL : B6TW1K5	175,000.000	154,462.00	171,302.43
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL : BN79088	300,000.000	198,886.40	207,849.81
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP : 655844BY3	243,000.000	199,513.05	209,871.21
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL : BMW6YY1	180,000.000	114,706.80	121,250.87
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL : BGDLCQ3	275,000.000	276,938.76	228,762.43
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL : BGDLCQ5	585,000.000	537,274.46	488,212.76
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052 SEDOL : BMXCJ43	235,000.000	234,128.15	171,277.18
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL : BMC8VZ7	120,000.000	113,994.57	78,388.81
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO SEDOL : BMV87C7	345,000.000	340,479.79	316,958.14

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL : BKLSY4	425,000.000	418,416.57	297,194.81
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL : B8KCXG8	795,000.000	770,579.16	649,410.86
NORTHN STS PWR CO 5.35% DUE 11-01-2039 SEDOL : B56HKK9	512,000.000	609,998.12	537,522.91
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL : BF15KF3	450,000.000	502,425.00	437,287.26
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL : BF15KD1	962,000.000	891,850.80	827,639.42
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL : BB9ZSW0	1,155,000.000	1,253,459.81	1,112,105.51
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL : BLGSGS4	685,000.000	828,944.20	695,670.23
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 SEDOL : BVFMJ22	475,000.000	468,904.55	401,540.69
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL : BN6LRM8	325,000.000	302,880.50	317,916.56
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL : BS2G0M3	1,135,000.000	1,130,618.90	1,155,672.81
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL : BMF33S6	1,945,000.000	1,933,466.15	1,986,924.34
NORTHWESTN MEM 2.633% DUE 07-15-2051 SEDOL : BNNS3Z7	190,000.000	190,000.00	129,670.84
NOVANT HEALTH INC 3.168% DUE 11-01-2051 SEDOL : BN7T7H6	566,000.000	511,844.30	408,419.96
NRG ENERGY INC 4.45% DUE 06-15-2029 SEDOL : BJJP149	2,469,000.000	2,702,509.13	2,412,721.34
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052 SEDOL : BN72M25	550,000.000	536,741.90	536,227.53
NUCOR CORP 3.95% 05-23-2025 SEDOL : BK935K4	525,000.000	524,664.00	522,109.29
NUCOR CORP NT 3.85% 04-01-2052 SEDOL : BP96092	2,140,000.000	1,791,154.54	1,738,332.14
NUCOR CORP SR NT 4.3% 05-23-2027 SEDOL : BMBVXC8	1,850,000.000	1,847,040.00	1,863,235.42
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP : 67066GAG9	115,000.000	116,572.05	101,642.22
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP : 67066GAH7	2,719,000.000	2,087,625.29	2,231,688.85
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL : BDBFN16	560,000.000	423,527.20	454,432.89
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL : BYQ27T5	100,000.000	77,720.00	82,987.56
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL : BJCRNM4	410,000.000	405,781.03	425,640.27
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL : BK8VN72	265,000.000	298,703.00	317,850.81
OCCIDENTAL PETE 8.5% DUE 07-15-2027 SEDOL : BMVDNL3	3,868,000.000	4,236,772.37	4,205,730.55
OCCIDENTAL PETE CORP 5.0% 08-01-2027 SEDOL : BPDZXB6	755,000.000	754,577.20	765,390.31
OCCIDENTAL PETE CORP 5.2% 08-01-2029 SEDOL : BPDY4Z6	130,000.000	129,953.20	132,158.13
OCCIDENTAL PETE CORP 5.375% 01-01-2032 SEDOL : BPDY586	85,000.000	84,962.60	86,167.31
OCCIDENTAL PETE CORP 5.55% 10-01-2034 SEDOL : BPDY7T1	835,000.000	831,835.35	847,679.35
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL : BPDY898	240,000.000	238,924.80	243,660.24

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026 SEDOL : BK8VN94	3,200,000.000	3,190,208.00	3,236,416.96
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL : BKVKRK7	70,000.000	69,971.95	75,319.16
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL : BKXCDZ8	148,000.000	165,048.12	171,319.62
OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG SEDOL : BJ9NFP2	134,000.000	120,009.06	126,172.15
OGE ENERGY CORP 5.45% 05-15-202 SEDOL : BS561X8	210,000.000	209,724.90	218,727.94
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL : B677P66	85,000.000	87,275.56	82,507.72
OGLETHORPE PWR 5.375% DUE 11-01-2040 SEDOL : B5M1JL9	158,000.000	177,139.91	156,332.19
OGLETHORPE PWR CORP 3.75% 08-01-2050 SEDOL : BN77TJ6	435,000.000	429,960.29	335,038.57
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL : BJXRH21	1,257,000.000	1,387,872.44	1,190,869.09
OHIO PWR CO 2.6% DUE 04-01-2030 SEDOL : BKT5GS5	710,000.000	664,111.40	645,176.82
OLD REP INTL CORP FIXED 4.875% DUE 10-01-2024 SEDOL : BQH0Y79	215,000.000	213,920.70	215,000.00
ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL : BZ16JQ0	1,300,000.000	1,213,363.94	1,073,404.10
ONCOR ELEC 5.25% DUE 09-30-2040 SEDOL : B3LR312	358,000.000	406,870.12	366,459.88
ONCOR ELEC 5.3 DUE 06-01-2042 SEDOL : B7ZBFD4	197,000.000	234,298.19	201,445.45
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL : BMTTWT4	1,800,000.000	1,798,869.74	1,427,487.51
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049 SEDOL : BL4PTW2	70,000.000	88,032.00	56,903.57
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052 SEDOL : BMCQG90	318,000.000	379,120.62	325,320.97
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL : BP4FTD1	520,000.000	422,084.00	336,582.86
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SEDOL : BPX1TS5	790,000.000	760,094.62	769,686.22
ONEOK INC 5.85% 11-01-2064 SEDOL : BRBVND4	655,000.000	650,022.00	650,021.38
ONEOK INC NEW 3.95% 03-01-2050 SEDOL : BM8JWH3	485,000.000	346,560.50	372,694.46
ONEOK INC NEW 4.25% 09-15-2046 SEDOL : BSNW020	910,000.000	680,953.00	747,617.56
ONEOK INC NEW 4.55% DUE 07-15-2028 SEDOL : BDDR183	3,015,000.000	2,901,937.50	3,030,479.34
ONEOK INC NEW 4.85% 02-01-2049 SEDOL : BSNW064	105,000.000	92,591.10	93,912.29
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL : BF0NYC3	290,000.000	216,482.10	261,832.53
ONEOK INC NEW 5.15% 10-15-2043 SEDOL : BSNW008	265,000.000	250,425.00	252,150.88
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL : BM9KMD1	665,000.000	662,552.80	767,406.80
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL : BDS54B6	1,635,000.000	1,850,124.10	1,716,391.27
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL : BM5M628	2,505,000.000	2,299,638.95	2,084,116.74
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL : BM5JB02	6,965,000.000	6,009,348.56	5,302,470.66

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ORACLE CORP 3.8% 11-15-2037 SEDOL : BF4ZFF5	1,090,000.000	1,046,920.53	964,418.23
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL : BY7RCZ0	325,000.000	313,027.05	293,914.00
ORACLE CORP 3.9% DUE 05-15-2035 SEDOL : BWTM367	50,000.000	49,321.42	46,219.59
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL : BMYLXC5	2,315,000.000	1,687,815.97	1,863,118.90
ORACLE CORP 4% 11-15-2047 SEDOL : BD390R1	767,000.000	610,162.29	629,741.38
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL : BWTM334	4,115,000.000	4,235,932.20	3,490,876.55
ORACLE CORP 4.3% DUE 07-08-2034 SEDOL : BP4W534	425,000.000	442,675.75	411,325.35
ORACLE CORP 4.375% DUE 05-15-2055 SEDOL : BWTM356	2,683,000.000	2,623,095.21	2,289,957.83
ORACLE CORP 4.5% 05-06-2028 SEDOL : BMWS964	875,000.000	873,302.50	885,766.27
ORACLE CORP 4.65% 05-06-2030 SEDOL : BMWS986	2,150,000.000	2,143,163.00	2,192,410.73
ORACLE CORP 4.7% 09-27-2034 SEDOL : BL6JQV0	753,000.000	751,516.59	751,015.56
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL : B7FNML7	300,000.000	351,630.00	306,003.05
ORACLE CORP 5.375% 09-27-2054 SEDOL : BLFBZX2	1,055,000.000	1,054,678.80	1,054,355.63
ORACLE CORP 5.5% 09-27-2064 SEDOL : BLFC9N3	1,550,000.000	1,548,559.10	1,544,043.20
ORACLE CORP 6.25% DUE 11-09-2032/11-09-2022 BEO SEDOL : BQ69745	5,023,000.000	5,014,159.52	5,557,981.40
ORACLE CORP FIXED 2.3% DUE 03-25-2028 SEDOL : BMYLX69	235,000.000	209,171.15	220,692.03
ORACLE CORP FIXED 2.8% DUE 04-01-2027 SEDOL : BM5J9Z3	1,550,000.000	1,488,527.50	1,500,731.64
ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL : BMYLX70	850,000.000	848,682.50	773,280.67
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL : BM5JB13	1,225,000.000	1,047,470.75	1,139,096.15
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL : BMYLXB4	1,370,000.000	1,148,718.55	1,132,646.06
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL : BM5M639	2,105,000.000	1,624,305.60	1,584,550.54
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL : BQ69756	25,000.000	24,984.25	30,134.52
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL : BKP3SZ4	325,000.000	331,065.33	261,202.60
OTIS WORLDWIDE CORP 5.25% 08-16-2028 SEDOL : BQ2L1S7	2,250,000.000	2,247,930.00	2,331,492.84
OWENS CORNING 5.95% 06-15-2054 SEDOL : BNNRNW1	237,000.000	239,292.38	251,535.66
OWENS CORNING NEW 4.3% DUE 07-15-2047 SEDOL : BF1X5B8	95,000.000	110,012.85	80,348.60
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL : BMYXXQ5	1,025,000.000	986,097.75	796,114.05
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL : BMYR011	1,041,000.000	992,640.82	753,875.18
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL : BN93099	460,000.000	445,938.81	388,471.95
PAC GAS & ELEC CO 6.95% 03-15-2034 SEDOL : BLGZDW8	445,000.000	472,719.05	505,759.85

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL : BMYQX42	1,225,000.000	1,222,721.50	1,148,004.96
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 SEDOL : BMT6J1	294,304.000	275,465.61	292,030.52
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL : BMT6G8	1,690,000.000	1,436,888.43	1,536,831.55
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL : BN0WWD3	1,400,000.000	1,393,126.00	1,330,765.72
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG SEDOL : BN93077	600,000.000	519,270.00	546,281.43
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL : BD24YZ3	475,000.000	483,903.85	373,930.51
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SEDOL : BYZKM62	240,000.000	186,432.00	198,061.23
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL : B80L9N4	90,000.000	66,735.90	78,265.35
PACIFIC GAS & ELEC CO 4.5% 12-15-2041 SEDOL : B6XRFT3	300,000.000	213,673.55	257,682.79
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL : BBK3XJ5	390,000.000	299,887.50	344,219.60
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL : BJZ7ZR0	500,000.000	402,294.01	446,236.10
PACIFIC GAS & ELEC CO 5.55% 05-15-2029 SEDOL : BQC4X79	536,000.000	530,050.40	556,761.90
PACIFIC GAS & ELEC CO 5.8% 05-15-2034 SEDOL : BSNW1M7	253,000.000	249,703.86	267,383.16
PACIFIC GAS & ELEC CO 6.1% 01-15-2029 SEDOL : BPYS4T1	1,300,000.000	1,314,339.00	1,372,528.87
PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033 SEDOL : BNNMQX8	520,000.000	522,298.40	558,226.43
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL : BT6SJF8	370,000.000	287,749.00	309,471.76
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL : B7MTCC9	310,000.000	202,148.65	245,164.48
PACIFICORP 2.9% 06-15-2052 USD SEDOL : BL544T0	85,000.000	58,622.80	54,983.96
PACIFICORP 4.125% DUE 01-15-2049 SEDOL : BF2WX10	440,000.000	465,671.98	364,920.14
PACIFICORP 4.15% 02-15-2050 SEDOL : BHXCMN8	2,475,000.000	2,424,791.72	2,053,014.35
PACIFICORP 5.45% 02-15-2034 SEDOL : BRXGPV9	1,515,000.000	1,512,288.15	1,574,639.61
PACIFICORP 5.5% 05-15-2054 SEDOL : BNBXR85	273,000.000	259,843.87	274,351.29
PACIFICORP 5.8% 01-15-2055 SEDOL : BRXGPG4	795,000.000	790,222.05	834,060.22
PACIFICORP 6.25% DUE 10-15-2037 SEDOL : B2853J0	100,000.000	135,811.01	110,681.78
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL : BL96VF7	1,280,000.000	1,271,006.98	903,177.32
PACKAGING CORP FIXED 3.05% DUE 10-01-2051 SEDOL : BP0TWY9	579,000.000	517,702.07	405,536.10
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 SEDOL : BKMKKT6	495,000.000	454,988.60	411,605.50
PARKER-HANNIFIN 3.25% DUE 06-14-2029 SEDOL : BJTDRL2	500,000.000	542,900.00	479,918.74
PAYPAL HLDGS INC 2.85% DUE 10-01-2029 SEDOL : BK71LL3	1,525,000.000	1,601,171.00	1,434,288.58
PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL : BP5H680	375,000.000	373,788.75	374,038.05

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PAYPAL HLDGS INC 5.5% 06-01-2054 SEDOL : BT02B38	1,215,000.000	1,282,261.55	1,278,652.29
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP : 70450YAJ2	50,000.000	49,809.00	37,143.76
PAYPAL HOLDINGS INC 3.9% 06-01-2027 CUSIP : 70450YAK9	1,325,000.000	1,323,317.25	1,325,108.60
PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL : BMXWDH4	312,000.000	245,838.72	220,569.53
PEACEHEALTH 4.787% DUE 11-15-2048 SEDOL : BK0Y670	100,000.000	89,701.00	92,703.23
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SEDOL : BNVTRQ1	256,000.000	196,780.82	181,322.15
PECO ENERGY CO 4.15% DUE 10-01-2044 SEDOL : BQS2NF5	490,000.000	438,358.95	435,297.95
PECO ENERGY CO 5.25% 09-15-2054 SEDOL : BTFK5B3	450,000.000	448,915.50	465,071.01
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL : BYVPKV2	190,000.000	189,283.70	153,174.50
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP : 693304AW7	374,000.000	295,648.71	313,774.93
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 SEDOL : BPBRR70	325,000.000	323,657.75	292,367.13
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL : BD3VCR1	200,000.000	168,539.45	161,448.83
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP : 713448EU8	375,000.000	294,903.75	306,903.72
PEPSICO INC 4.2% DUE 07-18-2052 SEDOL : BP5JXK7	470,000.000	450,801.70	422,299.85
PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP : 713448FF0	497,000.000	385,413.96	371,336.59
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP : 713448FG8	445,000.000	280,826.15	305,453.97
PEPSICO INC SR NT 4 DUE 03-05-2042 SEDOL : B9MTLH1	2,255,000.000	1,938,172.50	2,028,930.18
PEPSICO INC SR NT 4.875 DUE 11-01-2040 SEDOL : B58NF99	380,000.000	343,208.40	383,460.31
PEPSICO SINGAPORE FING 4.7% 02-16-2034 CUSIP : 713466AD2	520,000.000	511,253.60	530,932.11
PERKINELMER INC 3.3% 09-15-2029 SEDOL : BKVJXL7	650,000.000	684,502.00	613,757.54
PFIZER INC 2.55% DUE 05-28-2040 SEDOL : BM9ZYF2	1,145,000.000	1,065,035.57	858,122.35
PFIZER INC 2.7% DUE 05-28-2050 SEDOL : BMXGNZ4	6,400,000.000	6,371,558.20	4,435,166.53
PFIZER INC 4% DUE 12-15-2036 SEDOL : BZ3FFJ0	170,000.000	176,780.90	161,987.53
PFIZER INC 4.3% DUE 06-15-2043 SEDOL : BCLYQM8	65,000.000	63,115.65	60,190.94
PFIZER INC 4.45% 05-19-2028 SEDOL : BQ66T40	3,430,000.000	3,370,259.10	3,480,879.11
PFIZER INC FIXED 3.9% 03-15-2039 SEDOL : BJ1G667	135,000.000	133,077.60	123,170.30
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL : BQ66T84	3,944,000.000	3,894,105.09	4,079,846.19
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL : BQ66TB7	1,415,000.000	1,394,856.66	1,453,577.12
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL : BP6WVN4	190,000.000	194,033.70	201,369.58
PG&E RECOVERY FDG LLC 5.529% 06-01-2049 CUSIP : 71710TAJ7	1,005,000.000	1,012,989.75	1,063,387.83

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL : BMFCDP0	155,000.000	107,844.35	116,418.19
PG&E WILDFIRE 4.263% DUE 06-01-2038 SEDOL : BPX32F9	335,000.000	328,933.82	326,115.63
PG&E WILDFIRE 4.674% DUE 12-01-2053 SEDOL : BPX32J3	830,000.000	781,716.15	788,436.41
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL : BMG3WQ6	1,145,000.000	1,148,272.10	1,194,636.75
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL : BPX32H1	2,815,000.000	2,566,886.20	2,602,051.02
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL : BPK8GX3	500,000.000	516,890.00	506,923.67
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL : BPK8GW2	630,000.000	624,958.50	641,091.87
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL : B90G0K0	3,600,000.000	3,251,696.31	3,047,540.73
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL : BLB7Z89	2,100,000.000	1,744,701.00	1,874,588.12
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL : B6VMZ67	380,000.000	411,832.63	345,811.72
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL : B94Q147	195,000.000	230,569.95	180,112.13
PHILIP MORRIS INTL 6.375% DUE 05-16-2038 SEDOL : BG49220	550,000.000	588,393.01	628,424.13
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL : BGM0MQ9	930,000.000	976,023.68	903,585.79
PHILIP MORRIS INTL INC 4.875% 02-13-2029 SEDOL : BPG5N60	1,600,000.000	1,563,824.00	1,640,449.82
PHILIP MORRIS INTL INC 4.875% 02-15-2028 SEDOL : BN457P5	1,685,000.000	1,657,500.80	1,722,579.34
PHILIP MORRIS INTL INC 5.125% 02-13-2031 SEDOL : BPG5N71	555,000.000	540,336.90	576,866.75
PHILIP MORRIS INTL INC 5.25% 02-13-2034 SEDOL : BPG5N93	582,000.000	561,618.36	604,414.90
PHILLIPS 66 3.3% DUE 03-15-2052 SEDOL : BNM6J09	705,000.000	677,738.15	489,960.19
PHILLIPS 66 CO 4.9% DUE 10-01-2046 SEDOL : BQYLTC5	660,000.000	728,054.53	608,359.16
PHILLIPS 66 CO 5.841% 03-15-2055 SEDOL : BRQPL60	430,000.000	428,232.70	421,607.35
PHILLIPS 66 CO FIXED 3.15% DUE 12-15-2029 SEDOL : BQYLTD6	625,000.000	555,881.25	590,971.66
PHILLIPS 66 COMPANY 5.25% 06-15-2031 SEDOL : BQBCWV1	540,000.000	556,907.40	558,409.24
PHILLIPS EDISON GROCERY 4.95% 01-15-2035 SEDOL : BQXJKP0	615,000.000	605,516.70	604,240.18
PHILLIPS EDISON GROCERY 5.75% 07-15-2034 SEDOL : BMZ0WQ8	190,000.000	187,294.40	198,461.20
PIEDMONT NAT GAS 3.5% DUE 06-01-2029 SEDOL : PIEDMON	300,000.000	335,598.00	290,138.90
PIEDMONT NAT GAS 3.64% DUE 11-01-2046 SEDOL : BD82QD3	45,000.000	46,720.80	34,641.80
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL : BMXYHH8	235,000.000	218,270.35	225,976.89
PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG SEDOL : BMFBJD7	385,000.000	315,907.90	337,540.35

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◆ Assets held for Investment Purposes (1)

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL : BM9PJB3	785,000.000	652,479.90	689,622.85
PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026 SEDOL : BN7B2M2	480,000.000	476,534.40	486,770.53
PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025 SEDOL : BYV3CJ8	485,000.000	484,253.10	484,229.08
PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL : B92Y2L7	250,000.000	249,812.50	211,563.52
PLAINS ALL AMERN 4.7 DUE 06-15-2044 SEDOL : BK7ZSP8	340,000.000	326,929.22	300,678.18
PLAINS ALL AMERN FIXED 3.55% DUE 12-15-2029 SEDOL : BK6V1G9	390,000.000	350,056.20	370,949.09
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 SEDOL : BYM9466	520,000.000	489,941.31	469,309.42
PNC BK N A 4.2 DUE 11-01-2025 SEDOL : BFMV1B9	900,000.000	1,021,203.00	896,429.41
PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG SEDOL : BNHXFV8	385,000.000	328,828.50	351,624.77
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 SEDOL : BPJN8T9	1,870,000.000	1,870,000.00	1,982,418.49
PNC FINL SVCS GROUP INC 6.25% 12-31-2049 SEDOL : BN30MP6	215,000.000	215,000.00	218,330.78
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL : B95XX07	615,000.000	617,097.03	546,097.71
PPL CAP FDG INC 4% DUE 09-15-2047 SEDOL : BD6JXP7	85,000.000	84,728.85	65,478.09
PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030 SEDOL : BM8MMB6	420,000.000	390,440.40	412,912.64
PPL CAPITAL FUNDING INC 5.25% 09-01-2034 SEDOL : BSMRJG3	665,000.000	662,443.50	684,703.54
PPL ELEC UTILS 4.125% DUE 06-15-2044 SEDOL : BN7DSM0	80,000.000	98,494.40	71,029.23
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048 CUSIP : 69351UAV5	435,000.000	361,576.35	380,974.31
PRAXAIR INC NT 2% 08-10-2050 SEDOL : BMF26G2	125,000.000	99,980.00	73,158.95
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL : BMCQ6F6	860,000.000	860,000.00	582,802.21
PRIN FINL GROUP 3.1% DUE 11-15-2026 SEDOL : BYN1J11	125,000.000	118,065.00	122,163.66
PRIN FINL GROUP 3.7% DUE 05-15-2029 SEDOL : BK62TK2	130,000.000	119,724.80	126,904.77
PRIN FINL GROUP 4.3% DUE 11-15-2046 SEDOL : BYN1J33	200,000.000	201,198.00	177,447.71
PRIN FINL GROUP 4.35% DUE 05-15-2043 SEDOL : B92N2H0	125,000.000	126,201.25	113,159.02
PRIN FINL GROUP 4.625% DUE 09-15-2042 SEDOL : B8DRTZ1	70,000.000	73,435.60	65,554.27
PRIN FINL GROUP 6.05% DUE 10-15-2036 SEDOL : B1G0GN5	45,000.000	63,769.50	49,534.16
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL : B5L3ZK7	910,000.000	984,764.53	994,494.64
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL : BDR0683	252,000.000	221,497.54	222,288.57
PROLOGIS INC 4.625% DUE 01-15-2033 SEDOL : BMCZVY7	1,600,000.000	1,594,640.00	1,608,860.46
PROLOGIS L P 1.75% 07-01-2030 SEDOL : BQNKCH9	475,000.000	469,987.62	414,301.71

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP : 74340XBJ9	75,000.000	74,086.50	67,432.07
PROLOGIS L P 5.25% 03-15-2054 SEDOL : BPDYZG4	114,000.000	111,080.97	115,763.82
PROLOGIS L P 5.25% 06-15-2053 SEDOL : BP6V8F2	364,000.000	354,208.18	368,959.49
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL : BMFFQ94	310,000.000	167,214.00	176,900.49
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 SEDOL : BFNNX67	260,000.000	221,436.80	231,399.71
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL : BG0KDC4	516,000.000	491,350.36	428,954.26
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL : BKVJXR3	865,000.000	645,000.00	684,550.51
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL : BFZCSL2	2,809,000.000	2,472,836.06	2,323,088.56
PUB SVC ENTERPRISE .8% DUE 08-15-2025 SEDOL : BKVKF36	725,000.000	723,368.75	701,029.36
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL : BNVTVM5	205,000.000	184,545.10	206,697.31
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL : BDFZC71	390,000.000	361,841.65	310,616.42
PUBLIC SVC CO COLO 3.95% DUE 03-15-2043 SEDOL : B8NVT19	1,090,000.000	1,065,001.07	907,102.88
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL : BFY8V23	2,180,000.000	2,141,967.35	1,804,873.64
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL : BJZD6P3	200,000.000	160,392.00	176,665.49
PUBLIC SVC ENTERPRISE GROUP INC 8.625% DUE 04-15-2031 SEDOL : BN7G7S8	730,000.000	966,921.07	858,611.05
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL : BK6LQH5	385,000.000	426,558.65	277,640.04
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP : 745332CH7	503,000.000	522,407.43	429,921.08
PUGET SOUND ENERGY INC 5.638% DUE 04-15-2041 SEDOL : B55VBD2	580,000.000	574,855.40	606,726.54
PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054 CUSIP : 745332CN4	940,000.000	943,735.60	1,012,511.05
PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028 SEDOL : BFMHWX0	60,000.000	56,886.60	59,550.28
PVPTL NGPL PIPECO LLC 4.875% DUE 08-15-2027 BEO SEDOL : BD0BB66	890,000.000	858,591.90	893,634.91
PVTPL 7-ELEVEN INC .95% DUE 02-10-2026 BEO SEDOL : BNNR8P9	775,000.000	773,155.50	739,634.12
PVTPL 7-ELEVEN INC 1.8% DUE 02-10-2031 BEO SEDOL : BMG4K43	1,175,000.000	929,979.30	990,218.42
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO SEDOL : BMG20L4	160,000.000	148,221.15	102,510.80
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL : BMG20H0	435,000.000	394,107.02	304,912.45
PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO CUSIP : 00139PAA6	117,000.000	135,957.57	132,382.00
PVTPL ALCON FIN CORP 3% DUE 09-23-2029 BEO SEDOL : BJLCQT8	1,325,000.000	1,222,365.50	1,248,995.09
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO SEDOL : BPCPXJ7	300,000.000	299,022.00	322,819.48
PVTPL ALLIANT ENERGY FIN 5.4% 06-06-2027 SEDOL : BR3T9W7	375,000.000	374,786.25	384,691.13

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United States - USD			
PVTPL ALLIANT ENERGY FIN LLC 5.95% 03-30-2029 SEDOL : BLGZ0J4	855,000.000	866,132.10	902,786.97
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL : BQH0Y35	240,000.000	273,119.80	236,951.16
PVTPL ANTERO RESOURCES CORP 5.375% DUE 03-01-2030 BEO SEDOL : BNDYF04	425,000.000	406,406.25	419,895.71
PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 1.45% 01-08-2026 SEDOL : BNQP3Y4	167,000.000	166,951.57	160,473.54
PVTPL BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO CUSIP : 067316AF6	1,300,000.000	1,293,981.00	1,299,103.48
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP : 067316AG4	425,000.000	528,258.00	414,438.54
PVTPL BERRY GLOBAL INC 5.65% 01-15-2034 SEDOL : BRF2076	975,000.000	943,107.75	1,000,959.22
PVTPL BERRY GLOBAL INC 5.8% DUE 06-15-2031 BEO SEDOL : BNRR1F6	760,000.000	760,965.20	790,787.67
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO CUSIP : 05541VAF3	2,135,000.000	2,491,907.95	2,115,194.46
PVTPL BLUE OWL CREDIT INCOME CORP. 5.8% 03-15-2030 SEDOL : BRBQCG5	2,240,000.000	2,216,972.80	2,218,690.61
PVTPL BOEING CO 6.298% 05-01-2029 SEDOL : BQ66FQ4	2,843,000.000	2,843,000.00	2,991,083.65
PVTPL BOEING CO 6.388% 05-01-2031 SEDOL : BQ66FR5	160,000.000	160,000.00	170,133.89
PVTPL BOEING CO 6.528% 05-01-2034 SEDOL : BQ66GR2	4,190,000.000	4,262,498.00	4,496,980.81
PVTPL BOEING CO 6.858% 05-01-2054 SEDOL : BQ66HN5	926,000.000	954,383.55	1,016,386.98
PVTPL BOEING CO 7.008% 05-01-2064 SEDOL : BQ66HK2	710,000.000	713,117.50	782,262.54
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL : BMCGSY9	3,085,000.000	2,309,024.00	2,644,599.59
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL : BMCP6P3	3,811,000.000	3,390,048.10	3,258,920.28
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO SEDOL : BKMQWT8	3,500,000.000	3,189,385.27	3,180,107.64
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL : BKMQWR6	7,188,000.000	6,767,875.05	6,472,764.68
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL : BMCGST4	5,770,000.000	5,380,132.70	4,586,363.15
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL : BMCP6S6	5,095,000.000	4,531,588.91	4,318,203.10
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL : BNDB2F9	637,000.000	635,604.97	618,014.27
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL : BMCGSZ0	1,890,000.000	1,785,131.64	1,554,331.46
PVTPL BX COML MTG TR 2024-XL4 FLTG 02-15-2039 CUSIP : 05611VAA9	2,916,028.250	2,908,737.59	2,916,028.25
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL : BL0HQH6	120,000.000	120,000.00	102,608.14
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL : BPG3X75	170,000.000	169,267.30	154,345.35
PVTPL CMO BX TRUST SER 24-PAT CLA FRN 03-15-2026 CUSIP : 05612FAA3	450,000.000	448,863.30	452,437.65

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United States - USD			
PVTPL CMO CREDIT SUISSE MORTGAGE TR SR 19-UVIL CL A 3.15950% 12-15-2041 CUSIP : 12656DAA1	1,500,000.000	1,322,695.31	1,380,004.80
PVTPL CMO HUDSON YDS 2019-30Y MTG TR 3.228% DUE 06-10-2037 BEO SEDOL : BJK62Z9	2,000,000.000	1,790,160.00	1,849,471.40
PVTPL CMO ONE BRYANT PK TR SER 2019-0BP CL A 2.51641% DUE 09-13-2049 SEDOL : BK0XHR4	1,700,000.000	1,459,937.50	1,512,381.03
PVTPL COLUMBIA PIPELINES OPER CO LLC 5.927% 08-15-2030 SEDOL : BRYQ9H2	305,000.000	306,875.75	323,007.54
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 SEDOL : BRYQ9J4	2,415,000.000	2,417,452.60	2,576,804.27
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043 SEDOL : BRYQ9K5	195,000.000	194,996.10	217,456.60
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL : BRYQ9Q1	215,000.000	214,909.70	242,147.11
PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SEDOL : BM9HL24	825,000.000	771,259.50	781,939.25
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO SEDOL : BMBQ141	1,025,000.000	1,024,190.25	923,433.67
PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030 SEDOL : BM8TGR1	900,000.000	706,671.00	759,188.47
PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027 SEDOL : BF0MBJ6	2,600,000.000	2,447,536.00	2,539,723.39
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO SEDOL : B8YWZN5	620,000.000	584,520.19	534,612.56
PVTPL CRESTWOOD MIDSTREAM PARTNERS 5.625% 05-01-2027 SEDOL : BJV0CV6	2,995,000.000	2,966,277.95	3,005,344.73
PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 6.0% 02-01-2029 SEDOL : BNK9N31	95,000.000	94,334.05	97,313.35
PVTPL DUQUESNE LIGHT CO SR NT 2.532% 10-01-2030 SEDOL : BMZ1QP8	675,000.000	547,148.25	594,658.42
PVTPL EAST OHIO GAS CO 1.3% DUE 06-15-2025/06-16-2020 BEO SEDOL : BM9M1N0	450,000.000	449,545.50	438,419.96
PVTPL ECMC GROUP STUDENT LN TR 2016-1 CLA 144A VAR RT DUE 07-26-2066 BEO SEDOL : BYXVFZ7	1,654,416.180	1,673,545.39	1,662,991.68
PVTPL ENLINK MIDSTREAM LLC 6.5% 09-01-2030 SEDOL : BPCNQX6	620,000.000	627,378.00	668,477.18
PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053 SEDOL : BRJRD23	470,000.000	467,650.00	492,833.45
PVTPL FIRSTENERGY TRANSMISSION LLC 2.866% DUE 09-15-2028 BEO SEDOL : BMFNV04	1,680,000.000	1,506,019.20	1,589,045.19
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SEDOL : BMNDL73	55,000.000	56,115.79	55,659.20
PVTPL FORD CR AUTO OWN TR 2024-REV1 SR 24-1 CLA STEP UP 08-15-2036 CUSIP : 34533BAA8	2,525,000.000	2,524,195.29	2,578,084.84
PVTPL FOUNDRY JV HOLDCO LLC 5.9% 01-25-2030 SEDOL : BNZHS91	585,000.000	584,485.20	605,490.43
PVTPL FOUNDRY JV HOLDCO LLC 6.15% 01-25-2032 SEDOL : BNZHSB3	400,000.000	398,964.00	415,980.89
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL : BP9R1N6	690,000.000	685,349.40	734,169.26

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United States - USD			
PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043 SEDOL : BDGTN13	800,000.000	835,746.90	857,102.64
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.4% 01-08-2031 SEDOL : BQS6YD2	380,000.000	378,643.40	392,799.27
PVTPL HYUNDAI CAPITAL AMERICA 5.3% 06-24-2029 SEDOL : BRSC341	280,000.000	279,512.80	288,291.37
PVTPL HYUNDAI CAPITAL AMERICA 5.35% 03-19-2029 SEDOL : BMTYVS1	1,815,000.000	1,789,825.95	1,869,730.22
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SEDOL : BNNFQF9	565,000.000	466,277.55	495,518.01
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC SR NT 1.832% 10-15-2027 SEDOL : BNNFQD7	725,000.000	724,992.75	671,418.92
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 1.23% DUE 10-01-2025 SEDOL : BNNFQC6	7,150,000.000	7,190,657.00	6,900,711.82
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268% DUE 11-15-2040 SEDOL : BLPK766	1,007,000.000	967,869.65	771,544.78
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO SEDOL : BMDM750	880,000.000	791,216.58	624,609.78
PVTPL ITC HOLDINGS CORP 5.65% 05-09-2034 SEDOL : BSCBQV9	220,000.000	219,718.40	232,034.51
PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 6.75% 03-15-2034 SEDOL : BNSP5K2	1,115,000.000	1,134,267.20	1,235,304.51
PVTPL MARS INC DEL 3.875% 04-01-2039 SEDOL : BHND6D9	90,000.000	79,031.70	80,678.25
PVTPL MARS INC DEL 4.55% DUE 04-20-2028 SEDOL : BJRRMM0	2,225,000.000	2,253,168.50	2,249,681.46
PVTPL MASSACHUSETTS ELEC CO 1.729% 11-24-2030 SEDOL : BMH2NM5	465,000.000	360,784.20	391,221.05
PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054 SEDOL : BSNSBY7	215,000.000	215,769.70	231,532.01
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL : BLB4M78	330,000.000	328,640.40	243,502.31
PVTPL MET LIFE GLOB FUNDING I 4.85% 01-08-2029 SEDOL : BQB5NP1	545,000.000	532,116.20	558,706.21
PVTPL METROPOLITAN LIFE GLOBAL FDG 1.875% 01-11-2027 SEDOL : BMVVM57	3,650,000.000	3,645,839.00	3,479,964.49
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL : BNQQSK8	260,000.000	259,942.80	278,670.26
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL : B5MMVT4	290,000.000	369,614.45	318,215.34
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO SEDOL : BMWT6K0	435,000.000	346,209.75	382,932.54
PVTPL MSCI INC SR NT 144A 3.875% DUE 02-15-2031/05-26-2020 BEO SEDOL : BM9PSB6	2,944,000.000	2,600,942.69	2,785,780.02
PVTPL NATIONWIDE FINL SVCS INC SR NT 144A 5.3% DUE 11-18-2044 BEO SEDOL : BSPL230	1,147,000.000	1,208,754.80	1,138,039.59

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◆ Assets held for Investment Purposes (1)

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO SEDOL : BMF6KC8	1,955,000.000	1,950,444.85	1,583,090.50
PVTPL NESTLE HLDGS INC 3.9% 09-24-2038 SEDOL : BG0QJS0	80,000.000	81,744.08	74,501.84
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL : BKM1GZ7	1,145,000.000	1,132,817.20	1,181,337.99
PVTPL NETFLIX INC FIXED 5.375% 11-15-2029 BEO SEDOL : BK0RZV6	1,390,000.000	1,420,107.40	1,462,461.13
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL : BLGYKF7	760,000.000	755,356.40	609,081.91
PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034 SEDOL : BSWT884	620,000.000	618,462.40	635,090.61
PVTPL NEWS CORP 3.875% DUE 05-15-2029 BEO SEDOL : BMV9PS2	1,700,000.000	1,521,500.00	1,607,897.66
PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.75%03-09-2028 SEDOL : BL656M9	455,000.000	398,156.85	416,628.26
PVTPL NORTHWESTERN MUT GLOBAL FDG 1.75% DUE 01-11-2027 BEO SEDOL : BPG9FL1	2,825,000.000	2,822,711.75	2,688,882.18
PVTPL NRG ENERGY INC 7.0% 03-15-2033 SEDOL : BPH13L2	180,000.000	190,585.80	199,954.80
PVTPL NUVEEN LLC 5.85% 04-15-2034 SEDOL : BSVHWL0	360,000.000	359,510.40	381,248.68
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL : BSY1XL6	1,145,000.000	1,145,026.00	1,218,349.26
PVTPL PENN MUTUAL LIFE INS CO 7.625 DUE 06-15-2040 SEDOL : B3T3Q79	785,000.000	751,873.00	913,829.92
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4% 07-01-2027 SEDOL : BNYGL12	2,950,000.000	2,941,828.50	2,951,061.09
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.25% 07-01-2029 SEDOL : BPLRNB6	1,227,000.000	1,225,478.52	1,263,565.41
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048 SEDOL : BD0RRX3	400,000.000	399,290.16	361,765.07
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 SEDOL : BD0RRY4	950,000.000	971,583.21	897,170.81
PVTPL SILGAN HLDGS INC SR SECD NT 144A 1.4% DUE 04-01-2026/02-10-2021 BEO SEDOL : BMVD766	650,000.000	649,642.50	616,504.82
PVTPL SMITHFIELD FOODS INC 3.0% DUE 10-15-2030 BEO SEDOL : BM8PR43	1,088,000.000	891,039.36	975,164.53
PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO SEDOL : BJVSJ20	250,000.000	237,075.00	250,826.26
PVTPL SOLVENTUM CORP 5.4% 03-01-2029 SEDOL : BPGN836	2,480,000.000	2,477,616.75	2,551,456.49
PVTPL SOLVENTUM CORP 5.45% 03-13-2031 SEDOL : BPGN869	2,170,000.000	2,124,929.60	2,237,020.84
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 SEDOL : BPGN870	4,150,000.000	4,166,116.50	4,297,683.11
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 SEDOL : BQBCWY4	1,009,000.000	998,791.42	1,045,211.56
PVTPL SOLVENTUM CORP 6.0% 05-15-2064 SEDOL : BPVFGY4	450,000.000	438,863.10	464,685.65
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SEDOL : BYZHSJ8	795,000.000	746,622.00	643,141.40
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO SEDOL : BMDTNQ4	280,000.000	279,972.34	280,258.24
PVTPL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029 SEDOL : BJQTHL3	1,225,000.000	1,236,919.25	1,200,576.13

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United States - USD			
PVTPL VISTRA OPERATIONS CO LLC 3.7% 01-30-2027 SEDOL : BKTSLJ0	685,000.000	645,043.95	671,000.31
PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034 SEDOL : BP6L0X4	205,000.000	199,342.00	219,075.71
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE10-15-2033 BEO SEDOL : BNNJDS3	422,000.000	439,356.86	475,761.11
PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054 SEDOL : BQWNV05	103,000.000	102,984.55	107,423.61
QUALCOMM INC 3.25% DUE 05-20-2050 SEDOL : BMV6XQ7	465,000.000	342,821.25	350,496.60
QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL : BF3KVD1	577,000.000	483,187.60	524,991.34
QUALCOMM INC 4.5% 05-20-2052 SEDOL : BNG8GG6	1,640,000.000	1,604,264.40	1,510,132.29
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP : 747525AK9	725,000.000	660,891.35	709,851.13
QUALCOMM INC 6% 05-20-2053 CUSIP : 747525BT9	550,000.000	568,959.26	623,303.24
QUANTA SERVICES INC 5.25% 08-09-2034 SEDOL : BP811R3	650,000.000	646,158.50	664,491.83
QUANTA SVCS INC 4.75% 08-09-2027 SEDOL : BT3NG00	570,000.000	568,962.60	576,040.02
QUEENS HEALTH SYS 4.81% DUE 07-01-2052 SEDOL : BN2TGD0	150,000.000	150,000.00	148,994.97
QUEST DIAGNOSTICS 3.45% DUE 06-01-2026 SEDOL : BYQ6DV1	45,000.000	43,232.85	44,364.83
QUEST DIAGNOSTICS INC 4.6% 12-15-2027 SEDOL : BTCKM48	120,000.000	119,973.60	121,607.11
QUEST DIAGNOSTICS INC 4.625% 12-15-2029 SEDOL : BTCK8R3	360,000.000	359,618.40	364,392.25
QUEST DIAGNOSTICS INC 5.0% 12-15-2034 SEDOL : BTCK8Y0	695,000.000	694,227.85	703,739.24
RAYMOND JAMES FINL INC 3.75% 04-01-2051 SEDOL : BKP32M9	216,000.000	169,134.80	169,606.96
REALTY INCOME CORP 3.4% DUE 01-15-2028 SEDOL : BNKCC11	550,000.000	544,789.40	536,615.66
REALTY INCOME CORP 3.95% DUE 08-15-2027 SEDOL : BMFRBM8	200,000.000	219,158.29	198,776.13
REALTY INCOME CORP 4.0% 07-15-2029 SEDOL : BN7H9F2	1,200,000.000	1,346,116.18	1,181,356.74
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL : BQB3TK2	169,000.000	167,413.61	172,026.83
REGAL REXNORD CORP 6.05% 04-15-2028 SEDOL : BNZHRY9	595,000.000	595,339.15	618,632.32
REGAL REXNORD CORP 6.3% 02-15-2030 SEDOL : BNZHS13	2,745,000.000	2,837,369.25	2,919,527.98
REGENCY CTRS L P 2.95% DUE 09-15-2029 SEDOL : BJQZJV5	1,800,000.000	1,747,935.00	1,683,611.14
REGENCY CTRS L P 4.125% 03-15-2028 SEDOL : BDD1H65	445,000.000	422,825.65	441,740.34
REGENCY CTRS L P 5.1% 01-15-2035 SEDOL : BRXCX35	490,000.000	489,083.70	498,682.51
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP : 75886FAF4	275,000.000	174,832.60	180,982.66
REGIONS FINANCIAL CORP 1.8% 08-12-2028 SEDOL : BM8DC20	1,250,000.000	1,246,812.50	1,128,827.58
REGIONS FINANCIAL CORP 5.722% 06-06-2030 SEDOL : BR4MSF1	2,920,000.000	2,920,000.00	3,024,912.62
REGIONS FINL CORP 7.375% DUE 12-10-2037 SEDOL : B29VJL1	115,000.000	125,935.35	132,338.18

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United States - USD			
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL : B3D5P18	85,000.000	114,003.70	114,687.70
REPUBLIC SERVICES INC 5.0% 12-15-2033 SEDOL : BMB5438	308,000.000	305,922.31	317,458.31
REPUBLIC SERVICES INC 5.0% DUE 04-01-2034 SEDOL : BN7K9J5	145,000.000	144,259.05	149,299.99
RETAIL OPP INV PARTNERSHIP LP 6.75% 10-15-2028 SEDOL : BR53N14	1,868,000.000	1,858,865.48	2,004,354.92
REVVITY INC SR NT 1.9% 09-15-2028 SEDOL : BNBVD91	1,290,000.000	1,112,096.10	1,174,778.64
REVVITY INC SR NT 3.625% 03-15-2051 SEDOL : BN7QJQ0	425,000.000	424,995.75	317,957.55
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL : BZ0W055	1,365,000.000	1,492,291.48	1,422,135.21
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SEDOL : BMTMKJ9	230,000.000	148,925.70	154,113.34
ROPER TECHNOLOGIES 2.95% DUE 09-15-2029 SEDOL : BK4H0F1	555,000.000	489,715.35	520,928.19
ROPER TECHNOLOGIES 3.8% DUE 12-15-2026 SEDOL : BZCD799	5,150,000.000	5,930,276.50	5,119,048.86
ROPER TECHNOLOGIES INC 4.2% 09-15-2028 SEDOL : BGLFKF0	575,000.000	681,898.25	574,646.98
ROPER TECHNOLOGIES INC 4.5% 10-15-2029 SEDOL : BQB3TH9	240,000.000	238,920.00	241,499.48
ROPER TECHNOLOGIES INC 4.75% 02-15-2032 SEDOL : BQB3TM4	130,000.000	129,758.20	131,532.25
ROPER TECHNOLOGIES INC 4.9% 10-15-2034 SEDOL : BQB3TG8	1,355,000.000	1,348,428.25	1,364,493.72
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP : 78081BAL7	355,000.000	269,555.97	274,881.46
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP : 78081BAP8	150,000.000	98,319.00	103,659.70
ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP : 78081BAS2	200,000.000	198,592.00	207,197.33
ROYALTY PHARMA PLC SR NT 1.2% 09-02-2025 CUSIP : 78081BAH6	400,000.000	395,500.00	387,447.54
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP : 78081BAM5	430,000.000	297,263.30	311,587.20
RTX CORP 4.875% 10-15-2040 SEDOL : BNDVXM3	1,000,000.000	995,121.40	978,577.85
RTX CORP 5.75% 11-08-2026 SEDOL : BQHN230	1,500,000.000	1,513,980.00	1,546,394.00
RTX CORP 6.0% 03-15-2031 SEDOL : BQHN1V1	910,000.000	935,398.10	989,722.55
RTX CORPORATION 5.0% 02-27-2026 SEDOL : BQKRGC6	725,000.000	720,135.25	732,019.93
RTX CORPORATION 2.82% 09-01-2051 SEDOL : BP2BTQ4	1,041,000.000	968,347.56	696,377.93
RTX CORPORATION 3.03% 03-15-2052 SEDOL : BMYT813	1,091,000.000	848,976.00	762,413.68
RTX CORPORATION 3.125% 07-01-2050 SEDOL : BLBCYC1	945,000.000	895,748.92	676,947.30
RTX CORPORATION 3.75% 11-01-2046 SEDOL : BZ1JMC6	1,590,000.000	1,523,818.05	1,298,886.69
RTX CORPORATION 3.95% 08-16-2025 SEDOL : BYVN9D1	1,680,000.000	1,916,964.00	1,671,037.18
RTX CORPORATION 4.05% 05-04-2047 SEDOL : BD8Z3T7	420,000.000	389,407.90	356,878.85
RTX CORPORATION 4.125% 11-16-2028 SEDOL : BYVN9F3	4,150,000.000	4,158,628.75	4,139,559.47

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RTX CORPORATION 4.15% 05-15-2045 SEDOL : BWTZ6W3	4,590,000.000	4,903,074.81	4,011,831.71
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL : BMQ9JS5	456,000.000	435,586.95	404,867.91
RTX CORPORATION 4.45% 11-16-2038 SEDOL : BYVN9N1	850,000.000	826,387.51	809,565.42
RTX CORPORATION 4.5% 06-01-2042 SEDOL : B8J6DZ0	1,648,000.000	1,694,641.57	1,532,958.46
RTX CORPORATION 4.7% DUE 12-15-2041 SEDOL : BN7GF51	275,000.000	246,793.25	260,782.65
RTX CORPORATION 4.8% DUE 12-15-2043 SEDOL : BM8NVQ7	95,000.000	97,633.64	90,447.47
RTX CORPORATION 5.375% 02-27-2053 SEDOL : BQS6QG9	1,530,000.000	1,527,276.60	1,572,370.15
RTX CORPORATION 6.1% 03-15-2034 SEDOL : BQHN1W2	3,505,000.000	3,547,430.00	3,869,442.89
RTX CORPORATION 6.4% 03-15-2054 SEDOL : BQHP8M7	603,000.000	628,736.70	711,966.95
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL : BKM1DP6	626,000.000	467,622.97	475,294.13
S&P GLOBAL INC 3.7% 03-01-2052 SEDOL : BQZC712	125,000.000	122,997.50	102,010.24
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL : BF43YT6	187,000.000	182,654.12	186,013.24
SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027 SEDOL : BZ4FB57	1,300,000.000	1,325,142.00	1,316,873.70
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL : BN466T5	1,450,000.000	1,417,985.79	1,096,562.51
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL : BN466W8	570,000.000	530,832.86	397,799.10
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO SEDOL : BN466Y0	405,000.000	327,389.52	272,197.43
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP : 797440BW3	2,425,000.000	2,522,754.24	2,074,999.75
SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028 SEDOL : BQH60Q8	430,000.000	424,207.90	441,841.88
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SEDOL : BNZJ110	380,000.000	376,002.40	390,049.99
SCHWAB CHARLES CORP NEW 5.643% 05-19-2029 CUSIP : 808513CD5	2,550,000.000	2,554,284.00	2,662,418.76
SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049 SEDOL : BMDWQR5	875,000.000	835,140.00	873,533.15
SEMPRA 4% DUE 02-01-2048 SEDOL : BFWJFR1	727,000.000	638,698.01	589,744.64
SEMPRA 6% DUE 10-15-2039 SEDOL : B4T9B57	285,000.000	280,987.20	303,854.12
SEMPRA 6.875% 10-01-2054 CUSIP : 816851BS7	290,000.000	287,227.60	300,599.21
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL : BFWJJY6	690,000.000	665,597.55	601,821.64
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL : BG0WKN8	290,000.000	193,740.30	210,009.87
SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL : BD5NF87	4,419,000.000	4,407,996.96	3,624,836.59
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL : BDB2XM8	1,225,000.000	1,257,278.72	1,047,493.92
SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040 SEDOL : B4XNLW2	1,880,000.000	2,122,231.52	1,997,980.88
SHERWIN WILLIAMS CO 4 DUE 12-15-2042 SEDOL : B93L8Z3	75,000.000	73,297.98	63,954.08

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SHERWIN-WILLIAMS 3.45% DUE 06-01-2027 SEDOL : BDGKST9	3,050,000.000	3,106,179.00	2,999,305.58
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL : BDGKT18	75,000.000	74,573.25	68,425.86
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL : BYY8XV9	135,000.000	154,490.25	122,567.49
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050 SEDOL : BJN50M6	100,000.000	110,314.00	73,566.46
SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL : BRZWWS1	335,000.000	337,949.90	366,971.28
SIMON PPTY GROUP L 4.25% DUE 11-30-2046 SEDOL : BDBGH95	90,000.000	98,039.66	78,466.64
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053 SEDOL : BMGP77	597,000.000	583,442.59	641,380.65
SKYWORKS SOLUTIONS INC 1.8% DUE 06-01-2026 BEO SEDOL : BMCF891	525,000.000	524,748.00	501,553.71
SMUCKER J M CO 5.9% 11-15-2028 SEDOL : BMTQVF4	1,215,000.000	1,214,465.40	1,293,886.65
SMUCKER J M CO 6.5% 11-15-2053 SEDOL : BMTQVJ8	652,000.000	651,120.92	754,863.84
SMUCKER J M CO FIXED 3.55% DUE 03-15-2050 SEDOL : BLGBMH4	50,000.000	49,807.50	37,375.35
SNAP ON INC FIXED 3.1% DUE 05-01-2050 SEDOL : BMDWQG4	1,165,000.000	1,151,742.30	838,870.27
SONOCO PRODS CO 4.6% 09-01-2029 SEDOL : BSRJBQ8	545,000.000	544,678.45	542,239.74
SONOCO PRODS CO 5.0% 09-01-2034 SEDOL : BP5JMD3	345,000.000	343,140.45	340,186.14
SONOCO PRODUCTS CO 4.45% 09-01-2026 SEDOL : BSRJBM4	190,000.000	189,863.20	190,033.89
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL : BVDPXD2	2,735,000.000	2,731,515.45	2,157,183.59
SOUTHERN CAL EDISON 5.2% 06-01-2034 SEDOL : BPQX405	620,000.000	593,978.60	642,637.30
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL : BJVNJQ9	234,000.000	188,544.25	182,182.55
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL : BFMZDC0	700,000.000	647,586.03	591,183.29
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL : BF6DYS3	50,000.000	54,592.00	46,653.87
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL : BRRFJ32	895,000.000	893,084.70	970,697.90
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL : BP4ZDL7	170,000.000	169,428.80	126,497.01
SOUTHERN CALIF GAS CO 5.6% 04-01-2054 SEDOL : BP9QFS6	680,000.000	675,580.00	720,830.63
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL : BP4Y3T2	1,490,000.000	1,477,914.00	1,589,383.25
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022F 5.85% 11-01-2027 SEDOL : BP2TQ67	780,000.000	789,555.00	819,282.90
SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO SEDOL : BJVNK33	145,000.000	124,160.60	132,844.31
SOUTHERN CO 2.7% 08-01-2027 SEDOL : BKLNNY2	1,550,000.000	1,530,594.00	1,585,869.59
SOUTHERN CO 3.25% DUE 07-01-2026 SEDOL : BYT1506	1,975,000.000	2,125,969.50	1,940,803.74
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL : BYT1517	425,000.000	446,815.25	403,188.42

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SOUTHERN CO 4.85% 06-15-2028 SEDOL : BNBXR74	775,000.000	757,609.00	793,563.48
SOUTHERN CO GAS CAP 4.95% 09-15-2034 SEDOL : BTFK4P0	555,000.000	553,085.25	560,795.28
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL : BMFS897	1,450,000.000	1,361,187.50	1,403,368.15
SOUTHERN PWR CO 5.15% DUE 09-15-2041 SEDOL : B6ST6C4	1,815,000.000	1,848,187.38	1,791,766.64
SOUTHERN PWR CO SR NT SER 2021A .9% 01-15-2026 SEDOL : BN7QLJ7	3,300,000.000	3,300,528.00	3,156,871.71
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL : BD9BPH6	695,000.000	677,485.59	580,932.36
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL : B7RDY97	400,000.000	436,630.00	345,384.06
SOUTHN CAL EDISON 5.95% DUE 02-01-2038 SEDOL : B2NSPS7	435,000.000	586,219.05	475,664.89
SOUTHN CAL EDISON 6% DUE 01-15-2034 SEDOL : 2317894	280,000.000	289,220.40	307,479.21
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL : BD30007	90,000.000	90,370.80	74,161.33
SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031 SEDOL : BMXRPR3	625,000.000	496,875.00	530,122.39
SOUTHWEST GAS CORP 3.18% DUE 08-15-2051 BEO SEDOL : BNDMLS8	1,665,000.000	1,664,683.65	1,118,726.72
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP : 845437BT8	185,000.000	178,406.60	128,049.80
SOUTHWESTERN PUB SVC CO SR NT 6% DUE 10-01-2036/10-06-2006 SEDOL : B1FS7F9	200,000.000	244,526.00	211,246.93
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL : BD93QB3	90,000.000	84,312.90	71,245.30
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050 SEDOL : BMDHPS4	2,160,000.000	1,842,422.33	1,509,112.21
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SEDOL : BJQZ0B2	335,000.000	382,030.65	262,910.14
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 SEDOL : BD1DDS7	295,000.000	305,305.25	229,632.20
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL : BWGCKS1	235,000.000	242,390.32	188,031.26
SOUTHWESTN ELEC 6.2% DUE 03-15-2040 SEDOL : B618D27	1,580,000.000	2,011,071.40	1,728,587.51
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 SEDOL : BDGL8V4	255,000.000	197,621.85	188,803.97
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL : BGYKMF6	250,000.000	299,892.01	214,259.75
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL : B2NJ7Z1	160,000.000	165,430.40	175,349.27
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL : BWC4XS2	180,000.000	131,236.20	156,875.05
STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL : BMYC3C8	1,035,000.000	1,035,000.00	686,584.07
STANFORD UNIV CAL 3.647% DUE 05-01-2048 SEDOL : BDRXFL8	365,000.000	312,465.55	310,715.63
STANLEY BLACK & DECKER INC 2.75% 11-15-2050 SEDOL : BMHX630	275,000.000	266,406.25	173,433.32
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP : 855244BA6	4,335,000.000	3,818,396.90	3,303,938.46
STARBUCKS CORP 4.5% DUE 11-15-2048 SEDOL : BFXV4P7	176,000.000	169,328.79	158,733.11

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP : 855244AX7	480,000.000	325,326.20	353,036.03
STARBUCKS CORP FIXED 4.45% 08-15-2049 CUSIP : 855244AU3	806,000.000	700,891.92	715,379.32
STATE STR CORP 2.354% DUE 11-01-2025 SEDOL : BKVF4K1	220,000.000	215,857.40	219,432.84
STATE STR CORP DEP SHS REPSTG 1/100TH PERP 6.7% 12-31-2049 SEDOL : BRC34T2	320,000.000	323,715.20	331,296.64
STATE STR CORP FLTG RT 4.53% DUE 02-20-2029 SEDOL : BSLT3G8	255,000.000	255,000.00	257,590.43
STATE STREET CORP 5.104% 05-18-2026 SEDOL : BNBXRF2	3,000,000.000	2,984,880.00	3,007,926.63
STEEL DYNAMICS INC 1.65% DUE 10-15-2027 SEDOL : BL68NB6	625,000.000	620,643.75	578,013.40
STEEL DYNAMICS INC 2.4% DUE 06-15-2025 CUSIP : 858119BL3	190,000.000	189,276.10	186,924.24
STEEL DYNAMICS INC 3.25% DUE 10-15-2050 SEDOL : BL68N83	380,000.000	366,065.40	267,197.53
STERIS PLC 2.7% DUE 03-15-2031 BEO SEDOL : BN486G8	667,000.000	632,457.39	594,081.03
STERIS PLC FIXED 3.75% DUE 03-15-2051 SEDOL : BN486F7	250,000.000	248,800.00	191,823.70
STRYKER CORP 4.85% 12-08-2028 SEDOL : BMWC9W2	1,480,000.000	1,478,564.40	1,518,222.33
STRYKER CORP FIXED 1.15% DUE 06-15-2025 SEDOL : BMWJ0Z3	875,000.000	872,952.50	854,308.06
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL : B8BHLQ8	463,000.000	440,987.94	424,904.40
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL : BL9FKB3	140,000.000	136,212.74	133,889.96
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL : BSN4Q84	3,835,000.000	3,754,137.66	3,653,455.02
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL : BD35XM5	175,000.000	177,813.35	166,643.21
SUNTRUST BANK 3.3% DUE 04-15-2026 BEO SEDOL : BDGLCV2	1,575,000.000	1,505,621.25	1,546,482.44
SUTTER HEALTH 2.294% DUE 08-15-2030 SEDOL : BNG3S76	525,000.000	535,668.00	470,157.42
SUTTER HEALTH 4.091% DUE 08-15-2048 SEDOL : BFMNXF7	96,000.000	95,178.24	83,322.18
SUTTER HEALTH 5.164% DUE 08-15-2033 SEDOL : BQB9ZY6	165,000.000	165,000.00	170,869.48
SUTTER HEALTH 5.547% DUE 08-15-2053 SEDOL : BQB9ZT1	165,000.000	165,000.00	178,970.45
SYNCHRONY FINANCIAL 2.875% 10-28-2031 SEDOL : BNVW1Y6	675,000.000	672,057.00	573,021.41
SYSCO CORP 3.3% DUE 02-15-2050 SEDOL : BLM1PN5	467,000.000	329,678.65	342,526.33
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL : BYQ4R13	170,000.000	180,962.21	151,312.86
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL : BZ974R1	540,000.000	525,180.15	509,912.07
SYSCO CORP 5.375% DUE 09-21-2035 SEDOL : B0LCXQ1	125,000.000	124,180.00	130,841.08
SYSCO CORP 5.95% DUE 04-01-2030 SEDOL : BM5M5P4	995,000.000	1,078,024.13	1,068,310.26
SYSCO CORP 6.6% DUE 04-01-2040 SEDOL : BM5M5S7	210,000.000	212,683.20	237,975.06
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL : BF28W66	25,000.000	29,363.25	22,059.83

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL : BM5M5Q5	1,795,000.000	1,959,881.25	2,104,175.80
TAKE TWO INTERACTIVE SOFTWARE INC 5.4% 06-12-2029 SEDOL : BS558Q7	120,000.000	119,797.20	124,345.35
TAKE-TWO INTERACTIVE SOF 5.6% 06-12-2034 SEDOL : BS558R8	495,000.000	502,146.96	519,361.66
TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023 SEDOL : BNLZNY9	600,000.000	587,964.00	612,096.88
TAMPA ELEC CO 4.1% DUE 06-15-2042 SEDOL : B8G1GS2	275,000.000	239,153.75	241,785.67
TAMPA ELEC CO 5% DUE 07-15-2052 SEDOL : BP9RBG9	70,000.000	59,198.30	68,057.74
TAMPA ELEC CO NT 3.45% 03-15-2051 SEDOL : BLF7T16	820,000.000	818,171.40	614,732.66
TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL : BYZQN45	110,000.000	138,825.50	93,361.05
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL : BMQ57B2	90,000.000	61,757.10	65,838.89
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL : BF19248	325,000.000	323,960.00	282,454.22
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL : BMF1H11	105,000.000	104,989.19	107,089.82
TEXAS INSTRS INC 4.15% DUE 05-15-2048 CUSIP : 882508BD5	915,000.000	810,520.75	815,680.72
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL : BPSQRF8	130,000.000	128,960.00	133,568.93
TEXAS INSTRS INC FIXED 5% 03-14-2053 SEDOL : BMF9DQ2	340,000.000	332,204.12	342,664.57
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL : BMCJZD6	461,000.000	444,550.01	462,590.14
THERMO FISHER 2.6% DUE 10-01-2029 SEDOL : BKTRRQ6	2,300,000.000	2,389,608.00	2,147,876.16
THERMO FISHER SCIENTIFIC 1.75% 10-15-2028 SEDOL : BPCHCZ2	1,425,000.000	1,408,703.50	1,307,817.15
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL : BPCHD15	850,000.000	821,841.29	648,853.42
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL : BMDYXZ8	560,000.000	444,807.55	431,445.01
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL : B8N2417	225,000.000	203,128.37	172,410.55
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL : B441BS1	1,420,000.000	1,413,808.75	1,231,235.43
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL : B66BW80	4,885,000.000	5,482,903.10	4,429,878.42
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL : BBNBG20	615,000.000	816,278.61	608,731.04
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL : B62X8Y8	400,000.000	501,862.57	400,581.60
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL : B3B14R7	100,000.000	144,785.40	105,051.66
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL : 2727266	200,000.000	262,664.67	230,181.89
T-MOBILE US INC 5.5% 01-15-2055 SEDOL : BR876T2	210,000.000	209,781.60	217,537.19
T-MOBILE USA INC 2.05% DUE 02-15-2028 SEDOL : BM8GZS6	1,950,000.000	1,975,040.07	1,816,555.73
T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP : 87264ABS3	730,000.000	642,816.10	679,996.31

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL : BN0ZLS0	965,000.000	909,112.03	741,117.31
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO SEDOL : BKP78R8	2,910,000.000	2,644,714.65	2,792,899.57
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP : 87264ACT0	885,000.000	654,227.74	647,806.73
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL : BMW1BM3	734,000.000	733,831.18	728,764.80
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP : 87264ABY0	300,000.000	279,022.33	218,086.16
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP : 87264ABF1	10,590,000.000	10,744,483.82	10,298,464.08
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP : 87264AAZ8	475,000.000	472,981.25	422,489.66
T-MOBILE USA INC 4.75% 02-01-2028 CUSIP : 87264AAV7	300,000.000	293,586.00	300,298.89
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP : 87264ACY9	875,000.000	853,335.00	896,868.88
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL : BQPG7D6	2,355,000.000	2,349,842.55	2,343,350.80
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL : BQBCJR6	1,990,000.000	1,989,018.90	2,115,293.20
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL : BN4P5S4	895,000.000	910,017.34	986,097.68
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP : 87264ABD6	5,066,000.000	4,929,943.92	5,005,120.21
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP : 87264AAX3	575,000.000	617,398.71	530,220.18
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL : BN72M69	660,000.000	659,134.00	693,951.21
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL : BN72M47	730,000.000	727,929.75	774,555.59
T-MOBILE USA INC SR SECD NT 1.5% 02-15-2026 SEDOL : BN0ZP55	3,925,000.000	3,980,584.00	3,774,426.05
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP : 87264ABN4	4,830,000.000	4,550,683.65	3,506,321.44
TN GAS PIPELN CO 7% DUE 03-15-2027 SEDOL : 2689667	451,000.000	497,108.07	476,614.92
TOLL BROS FIN CORP 4.35% DUE 02-15-2028 SEDOL : BFMTXH7	825,000.000	785,779.50	820,684.13
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-C CL A3 5.16% DUE 04-17-2028 CUSIP : 89231FAD2	9,100,000.000	9,066,941.43	9,210,872.58
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 24-B CL A3 5.33% 01-16-2029 CUSIP : 89237NAD9	3,306,000.000	3,306,645.70	3,380,342.35
TOYOTA MTR CR CORP 4.55% 08-09-2029 SEDOL : BSMRJY1	993,000.000	990,984.21	1,008,949.73
TRACTOR SUPPLY CO 5.25% 05-15-2033 SEDOL : BQPF7P5	895,000.000	891,053.05	931,359.16
TRANSCANADA 5.6% DUE 03-31-2034 SEDOL : B00K203	150,000.000	148,210.50	157,218.12
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL : BRJVGK4	699,000.000	714,452.51	746,687.06
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 SEDOL : BRBD998	680,000.000	680,000.00	722,899.27
TRUIST FINANCIAL CORPORATION 5.9% 10-28-2026 SEDOL : BLB00K5	3,305,000.000	3,334,183.15	3,347,490.86
TRUIST FINL CORP 5.711% 01-24-2035 SEDOL : BMGC3Z9	5,365,000.000	5,369,873.00	5,651,956.68

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United States - USD			
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SEDOL : BPX1Z87	595,000.000	572,834.52	601,537.39
TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SEDOL : BRBD909	920,000.000	920,000.00	944,050.41
TRUSTEES OF 2.516% DUE 07-01-2050 SEDOL : BMHN027	666,000.000	463,976.85	465,379.26
TUCSON ELEC PWR CO 4% DUE 06-15-2050 SEDOL : BLH4L64	860,000.000	852,586.80	695,284.42
TUSCON ELECTRIC POWER 3.25% DUE 05-01-2051 BEO SEDOL : BLCW7M1	2,205,000.000	2,186,213.40	1,570,891.86
TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL : BF0P399	1,055,000.000	1,007,415.60	920,737.20
TYSON FOODS INC 5.1% 09-28-2048 SEDOL : BFYKL18	185,000.000	162,520.55	175,152.62
TYSON FOODS INC 5.15% DUE 08-15-2044 SEDOL : BQ0Q9V3	1,295,000.000	1,413,537.30	1,241,470.55
U S BANCORP 5.775% 06-12-2029 SEDOL : BRXDC97	1,645,000.000	1,645,000.00	1,724,017.33
U S BANCORP 5.836% 06-12-2034 CUSIP : 91159HJN1	65,000.000	65,000.00	69,402.19
U S BANCORP 5.85% 10-21-2033 SEDOL : BM9WJ58	2,230,000.000	2,230,000.00	2,378,662.95
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP : 91159HJL5	800,000.000	800,000.00	799,437.36
UBER TECHNOLOGIES INC 4.8% 09-15-2034 SEDOL : BP4YGX7	200,000.000	199,856.00	199,722.97
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL : BP4YH45	241,000.000	240,532.46	239,023.62
UBER TECHNOLOGIES INC SR NT 4.3% 01-15-2030 SEDOL : BP4YGZ9	820,000.000	820,018.40	817,089.75
UDR INC 4.4% DUE 01-26-2029 SEDOL : BF1BCP5	1,105,000.000	1,049,197.50	1,100,686.83
UDR INC 5.125% 09-01-2034 SEDOL : BSWT754	270,000.000	268,545.10	272,750.06
UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL : BMFX870	300,000.000	306,053.25	299,959.01
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL : B759FZ0	1,155,000.000	1,162,320.00	989,353.65
UNION PAC CORP 3.2% DUE 05-20-2041 SEDOL : BNKG3R6	235,000.000	240,052.91	190,399.91
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL : BKDMLD2	1,253,000.000	1,220,650.25	945,680.11
UNION PAC CORP 3.35% DUE 08-15-2046 SEDOL : BDG22S2	125,000.000	126,161.25	97,334.11
UNION PAC CORP 3.5% 02-14-2053 SEDOL : BNYF3J1	365,000.000	350,376.06	284,375.29
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL : BNHS0H4	290,000.000	289,699.05	214,786.96
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL : BKPHQ85	195,000.000	196,612.65	170,288.36
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL : BDCWS88	50,000.000	46,812.85	41,218.47
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL : BLF0CQ1	1,687,000.000	1,396,639.26	1,347,897.90
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL : BK91MW9	390,000.000	445,820.43	318,757.36
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL : BD31BG3	1,570,000.000	1,660,413.80	1,366,261.71
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL : BYQGY41	180,000.000	206,888.40	157,220.04

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNION PAC CORP 4.3% 03-01-2049 SEDOL : BGLC062	25,000.000	29,146.00	22,293.59
UNION PAC CORP 4.5% 09-10-2048 SEDOL : BYZGKF5	275,000.000	274,722.25	253,790.69
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL : BMBMCQ8	1,190,000.000	917,042.72	768,833.11
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL : BMCFPF6	795,000.000	662,320.25	611,846.32
UNION PAC CORP FIXED 4% DUE 04-15-2047 SEDOL : BYSSD48	195,000.000	211,309.55	167,459.21
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL : BNYF3F7	165,000.000	164,785.50	135,424.29
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL : BYWJV98	854,000.000	799,312.60	766,337.59
UNITED AIRLS 2024-1 PASS THRU TR PASSTHRU CTF CLA 5.875% 08-15-2038 SEDOL : BNM9JC0	660,000.000	660,000.00	679,095.71
UNITED PARCEL SERVICE 5.3% 04-01-2050 SEDOL : BMGJVN4	1,305,000.000	1,297,404.90	1,357,035.71
UNITED PARCEL SVC INC 5.05% 03-03-2053 SEDOL : BQMRXX4	1,770,000.000	1,760,760.60	1,771,606.91
UNITED PARCEL SVC INC 5.5% 05-22-2054 SEDOL : BT03SY1	449,000.000	453,323.40	478,904.02
UNITED PARCEL SVC INC 5.6% 05-22-2064 SEDOL : BT02B05	205,000.000	205,213.20	219,656.78
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL : BHKDKY1	500,000.000	533,550.22	430,988.96
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL : BYZLN95	605,000.000	574,872.74	496,561.00
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 SEDOL : BZ0X5W0	475,000.000	443,040.90	420,530.90
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035 SEDOL : BYTRVR3	55,000.000	67,764.95	55,599.72
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL : BYTRVP1	2,535,000.000	2,763,069.23	2,457,754.55
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SEDOL : B55H840	75,000.000	91,060.50	80,555.84
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL : BPDY809	1,465,000.000	1,477,446.95	1,581,477.07
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL : BG49576	112,000.000	142,035.45	123,477.43
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL : BLBRZR8	1,278,000.000	1,330,226.58	1,414,674.34
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL : BLBRZS9	430,000.000	424,926.00	486,827.41
UNITEDHEALTH GROUP FIXED 2.95% DUE 10-15-2027 SEDOL : BD492J6	775,000.000	721,261.50	754,431.38
UNITEDHEALTH GROUP FIXED 5.3% DUE 02-15-2030 SEDOL : BLBRZH8	7,575,000.000	7,563,864.75	7,987,831.67
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL : BM95BC8	910,000.000	884,860.42	696,540.62
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL : BM95BD9	3,800,000.000	3,555,202.36	2,661,741.04
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL : BLPK6R0	1,335,000.000	1,146,166.21	1,053,871.55
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL : BLPK6S1	450,000.000	388,314.44	333,338.68
UNITEDHEALTH GROUP INC 4.0% 05-15-2029 SEDOL : BNKBTY0	2,725,000.000	2,715,162.75	2,718,359.72

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL : BHSSQ40	1,090,000.000	1,120,280.45	991,155.96
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL : BNKBV00	1,011,000.000	960,330.20	964,094.30
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL : BNKBV11	410,000.000	405,982.00	396,573.81
UNITEDHEALTH GROUP INC 5.0% 04-15-2034 SEDOL : BQB5GK7	1,250,000.000	1,225,585.85	1,290,648.01
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL : BN7K9M8	1,408,000.000	1,367,631.60	1,397,684.44
UNITEDHEALTH GROUP INC 5.15% 07-15-2034 SEDOL : BPDY843	2,023,000.000	2,022,878.62	2,111,383.15
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL : BQB5GF2	1,220,000.000	1,267,278.00	1,268,264.22
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 SEDOL : BQB5GH4	1,405,000.000	1,420,648.65	1,469,102.25
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL : BPDY7Z7	677,000.000	683,532.97	726,286.63
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL : BKS7BH6	650,000.000	563,329.63	462,581.11
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 SEDOL : BL739C3	75,000.000	56,223.75	59,730.25
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL : BMGW9Z1	155,000.000	155,290.40	133,617.65
US BANCORP 5.678% 01-23-2035 SEDOL : BRBCTL7	2,145,000.000	2,145,000.00	2,273,696.18
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL : BLKH1C6	1,035,000.000	874,150.36	639,686.59
VA ELEC & PWR CO 3.5% DUE 03-15-2027 SEDOL : BF2NLX1	2,425,000.000	2,547,656.25	2,395,322.61
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL : BZ0WZD8	120,000.000	98,286.00	97,470.14
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL : B3FD1W3	240,000.000	312,153.60	331,335.48
VALERO ENERGY CORP 4.9% DUE 03-15-2045 SEDOL : BWBY7W5	630,000.000	639,292.50	589,608.76
VALERO ENERGY CORP 6.625% DUE 06-15-2037 SEDOL : B1YLTG4	1,335,000.000	1,598,308.97	1,496,646.56
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL : BLGTT55	555,000.000	412,101.88	404,691.52
VENTAS RLTY LTD 3.25% DUE 10-15-2026 SEDOL : BDHDQ15	155,000.000	145,861.20	151,388.85
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026 SEDOL : BYMPWN7	5,000.000	4,857.00	4,975.89
VENTAS RLTY LTD FIXED 4.75% DUE 11-15-2030 SEDOL : BM7SXV2	145,000.000	136,679.90	146,329.62
VENTAS RLTY LTD PARTNERSHIP 3.0% 01-15-2030 REG SEDOL : BKFV9M2	922,000.000	807,859.65	853,975.54
VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028 SEDOL : BYWJDB4	105,000.000	98,711.55	103,587.67
VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029 SEDOL : BYW5464	205,000.000	193,647.10	204,396.26
VENTAS RLTY LTD PARTNERSHIP 5.625% 07-01-2034 SEDOL : BM8JC84	620,000.000	612,250.00	652,460.61
VERALTO CORP 5.35% 09-18-2028 SEDOL : BQB69X4	4,955,000.000	4,949,026.45	5,160,110.14
VERALTO CORP 5.45% 09-18-2033 SEDOL : BPLP882	555,000.000	546,186.60	582,294.00
VERIZON 2.65% DUE 11-20-2040 SEDOL : BMWBBK1	2,180,000.000	1,845,328.73	1,606,249.55

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON 3.85% DUE 11-01-2042 SEDOL : B8HCRP8	155,000.000	120,529.55	132,430.05
VERIZON 4% DUE 03-22-2050 SEDOL : BLNP354	2,080,000.000	2,240,917.90	1,733,308.35
VERIZON 4.125% DUE 08-15-2046 SEDOL : BY7RR99	270,000.000	274,390.40	232,618.29
VERIZON 4.272% DUE 01-15-2036 SEDOL : BYRLRK2	2,527,000.000	2,266,329.91	2,414,954.29
VERIZON 4.812% DUE 03-15-2039 SEDOL : BDFLJN4	95,000.000	85,357.76	93,533.15
VERIZON 4.862% DUE 08-21-2046 SEDOL : BXVMD62	1,762,000.000	2,270,109.33	1,717,267.87
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL : BKY5H21	1,539,000.000	1,367,311.59	1,256,882.26
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL : BKY5H09	4,570,000.000	4,373,404.70	3,538,896.81
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL : BKY5GZ7	820,000.000	909,954.00	620,577.35
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL : BF320B8	145,000.000	161,619.90	170,083.61
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL : BMG8DB3	1,045,000.000	948,952.35	785,946.69
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL : BMWBBL2	5,070,000.000	4,034,243.80	3,438,356.07
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL : BMXT869	4,102,000.000	2,953,829.49	2,690,574.28
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL : BMWBMM3	770,000.000	474,658.80	496,958.26
VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL : BLNNZ29	3,275,000.000	3,524,945.75	3,086,169.98
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL : BGDQ891	864,000.000	884,718.20	868,684.64
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL : BMV8VC5	9,312,000.000	8,493,498.18	8,022,671.47
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL : BKY5H43	250,000.000	209,290.00	223,229.24
VERIZON FIXED 4.016% DUE 12-03-2029 SEDOL : BJ84802	625,000.000	593,100.00	615,885.31
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL : BCHWWF1	570,000.000	490,123.18	421,723.27
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP : 92553PAU6	380,000.000	412,858.57	331,404.14
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050 SEDOL : BMF32K1	2,655,000.000	2,521,904.85	2,032,991.80
VIATRIS INC 4.0% 06-22-2050 SEDOL : BL5BGY0	1,340,000.000	1,118,354.73	960,937.27
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL : BL5BZB0	330,000.000	312,084.55	257,031.65
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL : BP5JTP4	40,000.000	39,751.60	39,138.18
VIRGINIA ELEC & PWR CO 3.75% 05-15-2027 SEDOL : BP5H602	800,000.000	764,368.00	793,831.62
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL : BP5H5X8	165,000.000	149,636.70	151,042.25
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 SEDOL : BD1NQR7	120,000.000	102,046.80	113,046.19
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL : BSMRJZ2	550,000.000	554,195.00	578,095.78
VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034 SEDOL : BSMRJT6	235,000.000	241,316.80	241,235.08

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VISA INC 2.7% DUE 04-15-2040 SEDOL : BM6JP54	355,000.000	324,777.00	279,243.35
VISA INC 3.65% 09-15-2047 SEDOL : BD5WHT9	75,000.000	61,095.75	62,619.32
VISA INC 4.3% DUE 12-14-2045 SEDOL : BYPHFN1	2,947,000.000	2,874,674.33	2,745,759.07
VMWARE INC 4.65% DUE 05-15-2027 SEDOL : BKQNBLO	3,825,000.000	3,730,733.50	3,851,872.31
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL : BKQNBMI	640,000.000	608,390.40	644,790.99
VMWARE INC SR NT 1.8% 08-15-2028 SEDOL : BM8BNP4	525,000.000	522,275.25	477,515.56
VOYA FINL INC 3.65% DUE 06-15-2026 SEDOL : BZBZ075	625,000.000	692,531.25	617,043.31
W P CAREY INC 4.25% DUE 10-01-2026 SEDOL : BD3RRV8	905,000.000	1,023,763.15	901,439.51
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL : B1PB082	525,000.000	630,990.25	566,607.70
WACHOVIA CORP NEW 5.5% DUE 08-01-2035 SEDOL : BG496M8	175,000.000	199,498.80	182,256.75
WALGREENS BOOTS ALLIANCE INC 3.2% DUE 04-15-2030 REG CUSIP : 931427AS7	1,725,000.000	1,726,652.77	1,399,465.94
WALMART INC 2.5% DUE 09-22-2041 BEO SEDOL : BMDP801	1,246,000.000	1,198,872.39	933,783.97
WALMART INC 3.95% DUE 06-28-2038 SEDOL : BGLQSV5	175,000.000	157,675.00	168,197.91
WALMART INC 4.05% DUE 06-29-2048 REG SEDOL : BG08Q52	85,000.000	76,655.55	76,352.59
WALMART INC 5% DUE 10-25-2040 SEDOL : BG49725	120,000.000	123,667.20	125,039.52
WALMART INC NT 2.65% 09-22-2051 SEDOL : BMDP812	4,100,000.000	3,451,466.00	2,818,352.51
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP : 55903VBE2	3,255,000.000	2,573,703.93	2,510,498.89
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL : BNQQBC1	10,545,000.000	10,469,307.30	10,196,462.75
WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029 SEDOL : BN6V4H2	1,505,000.000	1,383,528.05	1,425,739.42
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP : 55903VBC6	1,284,000.000	1,120,656.27	1,140,618.51
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL : BNQQCY0	1,755,000.000	1,486,632.22	1,344,929.12
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL : BQPF8K7	2,068,000.000	1,918,188.80	1,688,134.64
WARNERMEDIA HOLDINGS INC. 6.412% 03-15-2026 SEDOL : BNHN5W9	1,415,000.000	1,415,000.00	1,415,836.07
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL : BP4CPX4	495,000.000	383,511.15	398,162.13
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL : BMFTGB8	950,000.000	959,106.36	816,577.44
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL : BMWPC0	610,000.000	549,124.94	418,918.20
WASTE MGMT INC DEL 4.875% 02-15-2034 SEDOL : BNXJJN0	598,000.000	588,354.26	616,774.88
WB COML MTG TR 6.134383% DUE 03-15-2040 SEDOL : BSLJM27	125,000.000	124,021.21	126,494.63
WELLPOINT INC 4.85% DUE 08-15-2054 CUSIP : 94973VBL0	65,000.000	61,371.05	58,704.72

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United States - USD			
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL : BG496S4	765,000.000	798,797.70	867,472.66
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL : BMGDBG9	7,225,000.000	6,650,844.75	6,869,652.61
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL : BK8ZYZ9	2,750,000.000	2,322,815.00	2,497,193.90
WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL : BYQ74R7	1,325,000.000	1,407,706.50	1,295,000.00
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL : BL6FQ18	4,100,000.000	3,375,992.05	3,233,389.68
WELLS FARGO & CO 3.196% 06-17-2027 SEDOL : BJ84B25	3,075,000.000	2,939,484.75	3,015,855.63
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL : BX2H0V0	2,330,000.000	2,160,044.66	1,993,924.67
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL : BJ60RD8	1,825,000.000	2,105,266.75	1,819,537.56
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL : BD39X50	4,240,000.000	4,192,354.88	3,711,911.69
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL : BP6P605	365,000.000	365,000.00	337,363.61
WELLS FARGO & CO 4.808% 07-25-2028 CUSIP : 95000U3A9	1,510,000.000	1,488,769.40	1,527,634.04
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL : BG48MR2	195,000.000	195,820.95	196,602.16
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL : BJTGH7	185,000.000	190,220.70	191,169.40
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP : 95000U2M4	600,000.000	757,669.75	588,290.53
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL : BMYML35	1,100,000.000	1,100,000.00	1,082,089.43
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028 CUSIP : 95000U2V4	2,190,000.000	2,089,029.90	2,148,530.33
WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO SEDOL : BL96P55	60,000.000	59,402.40	63,109.58
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL : BS9FPF1	335,000.000	331,201.75	306,069.76
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP : 95000U3B7	3,717,000.000	3,662,294.94	3,759,608.16
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP : 95000U3D3	440,000.000	424,991.60	456,365.74
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL : BQWR464	595,000.000	578,851.70	623,732.09
WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL : BNFZXP6	1,265,000.000	1,257,688.30	1,316,111.82
WELLS FARGO & COMPANY 5.707% 04-22-2028 SEDOL : BQKVR25	1,500,000.000	1,503,630.00	1,548,885.12
WELLS FARGO & COMPANY 6.303% 10-23-2029 SEDOL : BLB0XW8	455,000.000	465,483.20	486,829.52
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL : B1CL665	700,000.000	857,570.00	762,364.10
WELLS FARGO CO 3.9% 12-31-2049 CUSIP : 949746TD3	370,000.000	348,244.00	359,605.15
WELLTOWER INC 2.05% DUE 01-15-2029 BEO SEDOL : BMB6390	580,000.000	496,323.40	529,248.97
WELLTOWER INC 4.125% DUE 03-15-2029 SEDOL : BJBC331	335,000.000	314,387.45	332,498.72
WESTLAKE CHEM CORP 3.125% 08-15-2051 SEDOL : BL66ZN6	1,155,000.000	1,123,364.55	780,816.72
WESTLAKE CHEM CORP 5% DUE 08-15-2046 SEDOL : BDFZV41	50,000.000	49,362.43	47,280.72

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United States - USD			
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SEDOL : BKP5407	70,000.000	47,118.40	50,809.35
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL : BKP4ZQ7	395,000.000	286,830.05	260,959.83
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL : 2337461	335,000.000	399,415.75	380,253.41
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL : BB0RG32	142,000.000	126,202.50	164,359.30
WEYERHAEUSER CO SR NT 3.375% 03-09-2033 SEDOL : BLD7GT5	675,000.000	671,375.25	617,053.99
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL : BLD7GY0	1,695,000.000	1,665,738.75	1,377,986.07
WHIRLPOOL CORP 4.5% DUE 06-01-2046 SEDOL : BD0QRL8	2,040,000.000	2,108,920.10	1,729,958.88
WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050 SEDOL : BL56MC5	360,000.000	354,805.20	301,497.77
WI PUB SVC CORP 3.671% DUE 12-01-2042 SEDOL : B90MCR9	135,000.000	132,888.60	112,918.66
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL : BM5W5Z4	1,035,000.000	1,033,685.55	798,794.94
WILLIAMS COMPANIES INC 4.8% 11-15-2029 SEDOL : BMZBFZ1	360,000.000	359,316.00	365,277.20
WILLIAMS COMPANIES INC 5.15% 03-15-2034 SEDOL : BPCR93	200,000.000	198,074.00	202,180.09
WILLIAMS COS INC 3.5% DUE 11-15-2030 SEDOL : BMF6PH8	1,650,000.000	1,467,130.50	1,559,909.67
WILLIAMS COS INC 5.65% 03-15-2033 SEDOL : BQMS2Q3	875,000.000	874,046.25	915,724.99
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL : BNJZZV2	85,000.000	76,952.20	87,452.77
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL : BMYDW35	885,000.000	883,088.40	914,836.87
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL : BNKVH91	325,000.000	302,922.75	300,746.14
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL : BW3SWW0	3,370,000.000	3,346,697.17	3,208,417.77
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL : BG0SQL8	60,000.000	66,627.15	61,607.80
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SEDOL : B3RZKK8	500,000.000	550,743.95	545,157.89
WILLIS N AMER INC 3.875% DUE 09-15-2049 SEDOL : BKLSMW2	416,000.000	399,429.60	326,627.60
WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029 SEDOL : BKLSMSH7	375,000.000	384,997.50	347,925.07
WORKDAY INC 3.7% 04-01-2029 SEDOL : BPP2F00	1,000,000.000	999,940.00	976,454.91
WORKDAY INC SR NT 3.5% 04-01-2027 SEDOL : BPP2F22	975,000.000	974,424.75	959,274.25
WORKDAY INC SR NT 3.8% 04-01-2032 SEDOL : BPP2DY0	1,025,000.000	1,022,737.00	972,973.22
WP CAREY INC 2.45% 02-01-2032 SEDOL : BMHF5H3	950,000.000	940,956.00	809,712.83
WYETH 6% DUE 02-15-2036 SEDOL : BG491R8	140,000.000	163,392.60	156,657.60
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL : B91ZLT2	110,000.000	139,404.58	121,848.53
XCEL ENERGY INC 1.75% 03-15-2027 SEDOL : BPCJNQ6	2,775,000.000	2,506,879.50	2,614,927.04
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP : 98389BAX8	755,000.000	655,486.25	556,881.29

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
XCEL ENERGY INC 5.5% 03-15-2034 SEDOL : BQBDYT6	984,000.000	973,581.16	1,023,414.97
XCEL ENERGY INC 6.5 DUE 07-01-2036 BEO SEDOL : B16NJB3	172,000.000	185,058.24	190,323.07
XILINX INC 2.375% 06-01-2030 SEDOL : BMFH5K4	210,000.000	179,008.20	190,677.92
XYLEM INC 4.375% DUE 11-01-2046 SEDOL : BYQ3L18	75,000.000	76,852.50	67,365.87
YALE UNIV 2.402% DUE 04-15-2050 SEDOL : BMB1CC1	263,000.000	195,175.50	174,869.55
ZIMMER BIOMET HLDGS INC 5.2% 09-15-2034 SEDOL : BP813G6	830,000.000	829,950.20	845,183.17
ZOETIS INC 4.7 02-01-2043 SEDOL : BG0R585	150,000.000	194,580.00	142,888.54
ZOETIS INC 3.0% DUE 09-12-2027 SEDOL : BF58H80	1,275,000.000	1,368,789.00	1,236,311.90
ZOETIS INC FIXED 3.9% DUE 08-20-2028 SEDOL : BF8QNX8	825,000.000	780,549.00	818,577.67
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL : BDTYMK7	425,000.000	399,800.00	385,155.86
ZOETIS INC FIXED 5.4% DUE 11-14-2025 SEDOL : BP4XYL8	610,000.000	608,346.90	615,754.85
Total United States - USD		2,319,487,634.63	2,223,758,818.19
Total Corporate Debt Instruments - Other		2,762,716,576.92	2,660,145,379.64
<i>Corporate Stock - Common</i>			
United States - USD			
PAPEREXCHANGE COM INC COM CUSIP : 698828100	309,196.000	3,011,067.00	0.00
PVTPL DAWN HOLDINGS INC COM STK CUSIP : 239990625	2.100	0.00	0.00
TRUE RELIGION APPAREL CLASS D WARRANTS CUSIP : 16R999J83	132.000	67,290.20	6.60
Total United States - USD		3,078,357.20	6.60
Total Corporate Stock - Common		3,078,357.20	6.60
<i>Partnership/Joint Venture Interests</i>			
Europe Region - EUR			
EURO CHOICE SECONDARY LP CUSIP : 991VH4999	1,031,806.680	1,163,375.53	2,942,569.69
Total Europe Region - EUR		1,163,375.53	2,942,569.69
Global Region - EUR			
UNIGESTION SECONDARY V SCS-SICAV-RAIF - EUROPE CUSIP : 993TB7991	29,149,465.960	31,817,300.40	40,264,035.07

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
Total Global Region - EUR		31,817,300.40	40,264,035.07
Greenland - USD			
FORTRESS CREDIT OPPORTUNITIES FUND IV (B) CUSIP : 991WPF993	1,999,945.310	1,999,945.31	4,275,422.00
Total Greenland - USD		1,999,945.31	4,275,422.00
United States - USD			
BLACKSTONE REAL ESTATE PARTNERS VI TE2, LP CUSIP : 000516484	3,335,158.830	3,335,158.83	14,443.00
CERBERUS INSTITUTIONAL REAL ESTATE PARTNERS III LP CUSIP : 991JZR995	1.000	1.00	3,917,526.00
CROSSLINK VENTURES VI CUSIP : 9917ES992	10,775,550.250	10,775,550.25	8,872,894.00
CROSSLINK VENTURES VII LP CUSIP : 991SG2991	8,852,455.750	8,852,455.75	81,417,797.00
DOVER STREET VII CAYMAN FUND, LP CUSIP : 000592295	4,414,087.370	4,414,087.37	22,272.00
DOVER STREET VIII CAYMAN FUND LP CUSIP : 991HZ8991	1,302,271.490	1,302,271.49	605,237.00
FORTRESS CREDIT OPPORTUNITIES FUND III (B) CUSIP : 991AAH993	468,896.350	468,896.35	572,642.00
FORTRESS CREDIT OPPORTUNITIES FUND III (C) CUSIP : 991AAL994	691,026.760	691,026.76	926,463.00
GLOBAL INFRASTRUCTURE PARTNERS-B, LP CUSIP : 000565077	5,740,747.080	5,740,747.08	27,581.00
HARBOURVEST PARTNERS VIII - CAYMAN BUYOUT FUND LP CUSIP : 9935JG995	1,467,464.000	1,467,464.00	80,163.00
HARBOURVEST PARTNERS VIII - CAYMAN VENTURE FUND LP CUSIP : 9935JD992	622,161.000	622,161.00	418,086.00
HARBOURVEST PTRS VI - PSHP FD CUSIP : 9935JJ999	578,860.000	578,860.00	30.00
HARBOURVEST PTRS VIII - CAYMAN MEZZANINEAND DISTRESSED DEBT FD CUSIP : 9935JE990	233,090.000	233,090.00	13,977.00
J.H. WHITNEY VII CUSIP : 9917A8990	7,889,729.000	7,889,729.00	2,871,486.00
LCP VIII (AIV I) LP CUSIP : 991VTL998	21,080,225.220	21,080,225.22	20,193,264.00
MONTAUK TRIGUARD FUND IX LP (ID- 4) CUSIP : 994N26995	11,171,598.760	11,171,598.76	12,412,309.00
MONTAUK TRIGUARD FUND VI LP CUSIP : 991RG5996	238,615.050	238,615.05	6,260,601.00
MONTAUK TRIGUARD FUND VIII LP CUSIP : 993BPZ993	15,739,683.300	15,739,683.30	21,574,548.00
NORTHGATE PRIVATE EQUITY PARTNERS III CUSIP : 9935JC994	7,069,454.600	7,069,454.60	793,651.00
OAKTREE REAL ESTATE OPPORTUNITIES FUND VI LP CUSIP : 991JLQ992	1,407,388.000	1,407,388.00	3,115,309.00
OAKTREE REAL ESTATE OPPORTUNITIES FUND VLP CUSIP : 991979998	2,625,668.420	2,625,668.42	122,961.00
PRIVATE CREDIT MANAGERS III OFFSHORE LP CUSIP : 993LGA996	40,648,437.210	40,648,437.21	39,095,606.00
PRIVATE CREDIT MANAGERS IV OFFSHORE LP CUSIP : 994LM1998	22,022,663.300	22,022,663.30	21,975,995.00
SWEETWATER PRIVATE EQUITY III LP CUSIP : 9947C0992	42,589,555.000	42,589,555.00	56,484,264.00

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
SWEETWATER SECONDARIES FUND II LP CUSIP : 993PGA997	17,504,200.000	17,504,200.00	29,733,685.00
VINTAGE V OFFSHORE LP CUSIP : 000601419	4,121,017.410	4,121,017.41	268,124.00
VINTAGE VI MGR LP CUSIP : 991REK995	4,172,307.250	4,172,307.25	1,467,145.00
WALTON ST REAL ESTATE FD VI CUSIP : 991F78996	1,503,004.950	1,503,004.95	3,821,389.00
WALTON ST REAL ESTATE FD V CUSIP : 991F77998	7,295,670.880	7,295,670.88	294,050.00
WARBURG PINCUS (CALLISTO) PRIVATE EQUITYXI (CAYMAN) CUSIP : 991QRJ996	1.000	1.00	273,489.00
WARBURG PINCUS PRIVATE EQUITY (E&P) XI-B, LP CUSIP : 991JUR990	1,390,229.520	1,390,229.52	364,586.00
WARBURG PINCUS PRIVATE EQUITY X, LP CUSIP : 000543058	3,008,967.140	3,008,967.14	1,156,526.00
WARBURG PINCUS PRIVATE EQUITY XI, LP CUSIP : 991JUQ992	1.000	1.00	1,802,855.00
Total United States - USD		249,960,186.89	320,970,954.00
Total Partnership/Joint Venture Interests		284,940,808.13	368,452,980.76
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF EMERGING MKT FND OF THE GENESIS GRP TRST EMP 1L0000040SP SIDE PKT CUSIP : 00999BV13	660.560	0.00	0.66
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	209,843,789.480	209,843,789.48	209,843,789.48
Total United States - USD		209,843,789.48	209,843,790.14
Total Value of Interest in Common/Collective Trusts		209,843,789.48	209,843,790.14
<i>Value of Interest in Registered Investment Companies</i>			
Global Region - USD			
MFO GOLDMAN SACHS MM GL EQ-INST 4613 SEDOL : BYMWKB2	10,791,818.350	106,252,424.84	129,501,820.20
MFO GOLDMAN SACHS MM NON-CORE-IS 2469 SEDOL : BVV2CH2	21,137,474.430	159,125,019.43	164,449,551.07
Total Global Region - USD		265,377,444.27	293,951,371.27
United States - USD			
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETAFD INSTL SHS SEDOL : BVV2CG1	23,367,354.870	316,784,198.33	390,001,152.78
Total United States - USD		316,784,198.33	390,001,152.78

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*Generated by Northern Trust from periodic data on 04 Nov 24 C0710

◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Total Value of Interest in Registered Investment Companies		582,161,642.60	683,952,524.05
<i>Other</i>			
Canada - USD			
B.C PROV CDA 7.25 BD DUE 09-01-2036 BEO SEDOL : 2108258	100,000.000	162,816.00	125,895.54
Total Canada - USD		162,816.00	125,895.54
Chile - USD			
CHILE REP 3.25% 09-21-2071 CUSIP : 168863DU9	200,000.000	183,500.00	133,366.45
CHILE REP 4.95% 01-05-2036 CUSIP : 168863DZ8	818,000.000	782,191.84	828,229.87
CHILE(REPUBLIC OF) TBOND 3.5% 01-31-2034 CUSIP : 168863DV7	50,000.000	43,875.00	45,938.98
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP : 168863DW5	580,000.000	574,490.00	478,763.64
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376 SEDOL : 9M6VLMML	-3,050,000.000	0.00	0.00
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376 SEDOL : 9M6VLMU	3,050,000.000	68,874.96	69,006.86
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376 SEDOL : 9M6VKPL	-1,400,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376 SEDOL : 9M6VKPU	1,400,000.000	30,603.91	31,675.28
PVTPL CODELCO INC 6.44% 01-26-2036 CUSIP : 21987BBK3	900,000.000	899,955.00	979,880.04
REPUBLIC OF CHILE 3.625% 10-30-2042 CUSIP : 168863BP2	55,000.000	55,137.50	45,406.90
REPUBLIC OF CHILE 3.24% 02-06-2028 CUSIP : 168863CF3	1,030,000.000	1,154,630.00	996,671.65
REPUBLIC OF CHILE 4.85% 01-22-2029 SEDOL : BPJM937	1,760,000.000	1,758,292.80	1,796,701.28
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG CUSIP : 168863CE6	850,000.000	665,781.50	700,309.17
Total Chile - USD		6,217,332.51	6,105,950.12
Colombia - USD			
COLOMBIA REP TBOND 4.5% 03-15-2029 CUSIP : 195325DP7	850,000.000	764,073.50	804,911.28
REPUBLIC OF COLOMBIA 3.125% DUE 04-15-2031 REG CUSIP : 195325DS1	3,150,000.000	2,434,950.00	2,598,748.71
REPUBLIC OF COLOMBIA 3.25% 04-22-2032 CUSIP : 195325DZ5	1,125,000.000	856,125.00	906,372.73
Total Colombia - USD		4,055,148.50	4,310,032.72
France - USD			
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 CUSIP : 28504DAD5	160,000.000	170,139.20	185,752.46

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP : 268317BB9	1,025,000.000	976,272.70	1,040,293.10
Total France - USD		1,146,411.90	1,226,045.56
Hungary - USD			
HUNGARY (REPUBLIC 6.75% 25/09/2052 SEDOL : BPXYFD1	200,000.000	225,750.00	225,510.00
HUNGARY REP 5.5% 03-26-2036 CUSIP : 445545AU0	260,000.000	254,495.80	261,822.86
HUNGARY REP OF 6.125% 22/05/2028 SEDOL : BNNT8Q6	930,000.000	938,639.70	969,525.00
PVTPL HUNGARY 5.5% 06-16-2034 CUSIP : 445545AQ9	235,000.000	230,593.75	239,700.00
PVTPL HUNGARY REP 3.125% DUE 09-21-2051 BEO CUSIP : 445545AN6	200,000.000	127,900.00	133,300.00
Total Hungary - USD		1,777,379.25	1,829,857.86
Indonesia - USD			
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378 SEDOL : 9M6VLKL	-1,680,000.000	0.00	0.00
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378 SEDOL : 9M6VLKU	1,680,000.000	20,658.75	27,163.08
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378 SEDOL : 9M6VKML	-1,430,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378 SEDOL : 9M6VKMU	1,430,000.000	18,187.94	23,120.96
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP : 455780CN4	130,000.000	137,004.40	107,086.98
INDONESIA(REPUBLIC OF) 2.15% BDS 07-28-31 USD CUSIP : 455780CY0	1,680,000.000	1,550,640.00	1,456,299.60
REPUBLIC OF INDONESIA 10/09/2034 4.75% 09-10-2034 CUSIP : 455780DX1	1,610,000.000	1,609,613.60	1,624,241.29
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP : 455780CE4	143,000.000	162,553.82	131,917.50
Total Indonesia - USD		3,498,658.51	3,369,829.41
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP : 46513JXN6	1,935,000.000	1,414,312.25	1,313,381.25
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP : 46514BRM1	1,795,000.000	1,732,873.52	1,706,793.70
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP : 46513YJJ8	170,000.000	144,062.50	132,345.00
Total Israel - USD		3,291,248.27	3,152,519.95
Japan - JPY			

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Japan - JPY			
FUT DEC 24 OSE TOPIX CUSIP : 999599GH0	22.000	3,916,687.97	4,071,937.92
FUT DEC 24 OSE TOPIX CUSIP : 999599GH0	-22.000	-3,916,687.97	-4,071,937.92
Total Japan - JPY		0.00	0.00
Korea, Republic of - USD			
EXPORT IMPORT BK KOREA 5.125% DUE 01-11-2033 REG CUSIP : 302154DW6	640,000.000	637,376.00	670,480.00
PVTPL KOREA HYDRO & NUCLEAR 4.25% DUE 07-27-2027 BEO CUSIP : 50064YAQ6	1,380,000.000	1,373,852.10	1,382,268.72
Total Korea, Republic of - USD		2,011,228.10	2,052,748.72
Mexico - USD			
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP : 91086QAZ1	766,000.000	645,252.00	664,570.19
MEXICO(UNITED MEXICAN STATES) 5.75% 12/10/2110 CUSIP : 91086QAZ1	602,000.000	597,642.86	522,286.23
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP : 91087BAL4	1,425,000.000	1,205,452.78	1,200,799.08
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP : 91087BAQ3	2,596,000.000	2,115,289.14	2,118,188.75
UNITED MEXICAN STATES 4.5% DUE 01-31-2050 REG CUSIP : 91087BAG5	1,140,000.000	1,162,800.00	905,337.63
UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP : 91087BAZ3	505,000.000	491,112.50	514,287.54
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP : 91087BAX8	1,220,000.000	1,196,511.54	1,211,435.81
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP : 91087BBA7	2,185,000.000	2,174,033.80	2,185,810.64
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP : 91086QBF4	6,995,000.000	6,533,495.23	5,695,172.38
UNITED MEXICAN STS 5.55 01-21-2045 CUSIP : 91086QBE7	1,535,000.000	1,792,112.50	1,462,300.05
UNITED MEXICAN STS GLOBAL NT 3.25% DUE 04-16-2030 REG CUSIP : 91087BAH3	580,000.000	553,610.00	531,820.89
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP : 91087BAN0	560,000.000	353,902.04	365,206.86
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP : 91087BAS9	812,000.000	808,800.72	623,230.46
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP : 91087BAD2	1,330,000.000	1,087,232.00	1,070,346.84
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023 CUSIP : 91087BAV2	400,000.000	398,528.00	419,185.89
UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040 SEDOL : B5VXTJ4	168,000.000	167,196.83	169,694.47
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP : 91086QBB3	3,490,000.000	2,887,984.27	2,951,767.45
UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP : 91087BAB6	560,000.000	476,700.00	439,973.37
Total Mexico - USD		24,647,656.21	23,051,414.53

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Multi-National Agencies Region - USD			
PVTPL AFRICAN EXPT-IMPORT BK NT 2.634% 05-17-2026 CUSIP : 00831TAB7	500,000.000	500,000.00	477,440.00
PVTPL AFRICAN EXPT-IMPORT BK NT 3.798% 05-17-2031 CUSIP : 00831TAC5	670,000.000	670,000.00	596,199.50
Total Multi-National Agencies Region - USD		1,170,000.00	1,073,639.50
Panama - USD			
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP : 698299BH6	1,675,000.000	1,153,151.09	1,229,115.87
PANAMA REP 6.875% 01-31-2036 CUSIP : 698299BW3	740,000.000	713,810.59	775,588.24
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP : 698299BL7	790,000.000	803,562.78	496,672.58
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP : 698299BM5	450,000.000	356,771.11	323,253.81
Total Panama - USD		3,027,295.57	2,824,630.50
Peru - USD			
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377 SEDOL : 9M6VZQL	-3,080,000.000	0.00	0.00
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377 SEDOL : 9M6VZQU	3,080,000.000	46,234.66	42,301.03
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377 SEDOL : 9M6VWFL	-1,410,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377 SEDOL : 9M6VWFU	1,410,000.000	23,556.48	19,365.08
PERU REP 2.78% 12-01-2060 CUSIP : 715638DQ2	1,015,000.000	573,475.00	610,923.18
PERU REP 3.23% 07-28-2121 CUSIP : 715638DR0	220,000.000	202,180.00	131,233.49
PERU REP GLOBAL BD 3.55% 03-10-2051 CUSIP : 715638DT6	720,000.000	511,740.00	543,855.73
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP : 715638EC2	2,115,000.000	2,129,472.80	2,216,946.32
Total Peru - USD		3,486,658.94	3,564,624.83
Philippines - USD			
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367 SEDOL : 9M6RP2U	3,070,000.000	51,999.02	63,158.19
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367 SEDOL : 9M6RP2L	-3,070,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367 SEDOL : 9M6RPOU	1,420,000.000	26,212.76	29,213.23

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Philippines - USD			
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367 SEDOL : 9M6RPOL	-1,420,000.000	0.00	0.00
PHILIPPINES REP 3.2% 07-06-2046 CUSIP : 718286CP0	1,850,000.000	1,762,608.00	1,405,914.90
PHILIPPINES REP 5.95% DUE 10-13-2047 REG CUSIP : 718286CU9	160,000.000	156,940.80	180,037.12
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045 CUSIP : 718286CH8	200,000.000	200,333.18	147,445.60
PHILIPPINES REP GLOBAL BD 4.75% 03-05-2035 CUSIP : 718286DC8	1,305,000.000	1,311,569.90	1,318,044.39
PHILIPPINES REP GLOBAL BD 5.6% 05-14-2049 CUSIP : 718286DB0	1,880,000.000	1,881,338.44	2,030,400.00
PHILIPPINES(REPUBLIC OF) 5.175% 09-05-2049 CUSIP : 718286DD6	560,000.000	558,600.00	570,270.95
PHILIPPINES(REPUBLIC OF) 5.25% 05-14-2034 CUSIP : 718286DA2	1,600,000.000	1,598,400.00	1,674,720.00
Total Philippines - USD		7,548,002.10	7,419,204.38
Poland - USD			
REPUBLIC OF POLAND 4.625% 03-18-2029 CUSIP : 731011AX0	3,390,000.000	3,364,337.70	3,464,613.90
REPUBLIC OF POLAND 5.125% 09-18-2034 CUSIP : 731011AY8	195,000.000	190,593.00	200,383.95
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP : 731011AZ5	2,730,000.000	2,681,754.80	2,788,189.95
Total Poland - USD		6,236,685.50	6,453,187.80
Romania - USD			
PVTPL ROMANIA 3.0% 02-27-2027 CUSIP : 77586RAK6	50,000.000	49,695.50	47,963.00
PVTPL ROMANIA 5.75% 03-24-2035 CUSIP : 77586RAV2	658,000.000	653,347.94	653,723.00
ROMANIA(REPUBLIC OF) 3.0% 14/02/2031 SEDOL : BMVYVM5	2,652,000.000	2,791,727.00	2,313,031.97
Total Romania - USD		3,494,770.44	3,014,717.97
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP : 80413TBH1	1,655,000.000	1,605,322.12	1,686,039.53
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP : 80413TBE8	1,690,000.000	1,522,591.06	1,567,170.80
PVTPL SAUDI ARABIAN OIL CO 5.25% 07-17-2034 CUSIP : 80414L2N4	1,430,000.000	1,426,425.00	1,470,477.58
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP : 80414L2P9	200,000.000	197,040.00	202,504.00
Total Saudi Arabia - USD		4,751,378.18	4,926,191.91
United Arab Emirates - USD			

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<i>Other</i>			
United Arab Emirates - USD			
DP WORLD LIMITED 4.7% 30/09/2049 SEDOL : BJLBK60	200,000.000	178,600.00	175,886.00
Total United Arab Emirates - USD		178,600.00	175,886.00
United States - USD			
&&& THUNDERBIRD RESOURCES EQUITY INC CUSIP : 000939058	1.000	256,364.32	1.00
&&&AETNA GA 2171 CUSIP : 000197897	1.000	0.00	1.00
&&&CNA(GP 304) VAR RT 12/31/2002 CUSIP : 000197921	1.000	0.00	1.00
&&&JOHN HANCOCK GAC 195 CUSIP : 000197913	1.000	1.00	1.00
&&&MASS MUTUAL GA/28 CUSIP : 000197905	1.000	0.00	1.00
AMERICAN MUN PWR OHIO INC REV 7.499% 02-15-2050 BEO TAXABLE SEDOL : B4VLBH3	105,000.000	107,434.57	130,913.02
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL : B52FJL1	250,000.000	250,000.00	341,008.60
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL : B523F62	1,400,000.000	1,938,272.00	1,594,445.16
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL : B574M81	505,000.000	736,260.13	619,692.47
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL : B3YX4F8	300,000.000	428,170.10	370,089.06
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL : B54BZ20	175,000.000	203,885.67	210,687.42
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL : B3Y5CW7	900,000.000	1,192,658.86	1,146,330.81
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL : B52J623	670,000.000	816,828.09	838,391.30
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL : B5BGSJ6	4,080,000.000	5,638,580.16	4,935,051.72
CALIFORNIA ST UNIV REV 2.897% 11-01-2051BEO TAXABLE SEDOL : BMHPL42	1,320,000.000	1,320,000.00	995,461.37
CALIFORNIA ST UNIV REV 3.899% 11-01-2047BEO TAXABLE SEDOL : BDZTSV9	115,000.000	91,646.95	102,753.54
CALIFORNIA ST UNIV REV 6.484% 11-01-2041BEO TAXABLE SEDOL : BF1HZN2	200,000.000	200,000.00	222,927.66
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL : B41WHL2	2,995,000.000	4,029,814.14	3,764,388.24
CASH HELD AT COPPER ROCK CAPITAL CUSIP : 993671759	8,760.650	8,760.65	8,760.65
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL : B3CDB04	708,317.650	757,982.53	809,652.76
CITY OF NEW YORK 5.517 DUE 10-01-2037 SEDOL : B4TB7N3	55,000.000	60,883.90	57,901.49
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 SEDOL : BP6L8J6	255,000.000	254,768.20	228,829.48
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL : BNM6HY9	310,000.000	310,000.00	223,430.49

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<i>Other</i>			
United States - USD			
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL : B5ZNLZ0	130,000.000	141,268.40	141,306.78
FLORIDA ST BRD ADMIN FIN CORP REV 2.154%07-01-2030 SEDOL : BMW397	375,000.000	377,445.00	333,092.66
FLORIDA ST BRD ADMIN FIN CORP REV 5.526%07-01-2034 BEO TAXABLE SEDOL : BRRG5N7	2,610,000.000	2,610,000.00	2,752,105.89
FUT DEC 24 10 YR T-NOTES CUSIP : 999599GH0	-899.000	-102,963,595.91	-102,738,843.75
FUT DEC 24 10 YR T-NOTES CUSIP : 999599GH0	899.000	102,963,595.91	102,738,843.75
FUT DEC 24 CBT 5Y T-NOTE CUSIP : 999599GH0	-1,214.000	-133,321,328.76	-133,397,734.38
FUT DEC 24 CBT 5Y T-NOTE CUSIP : 999599GH0	1,214.000	133,321,328.76	133,397,734.38
FUT DEC 24 CBT UL T-BONDS CUSIP : 999599GH0	-3,117.000	-418,212,191.78	-414,853,218.75
FUT DEC 24 CBT UL T-BONDS CUSIP : 999599GH0	3,117.000	418,212,191.78	414,853,218.75
FUT DEC 24 CBT ULT TNOTE CUSIP : 999599GH0	-3,567.000	-422,179,227.71	-421,964,953.12
FUT DEC 24 CBT ULT TNOTE CUSIP : 999599GH0	3,567.000	422,179,227.71	421,964,953.12
FUT DEC 24 CME EMINITECH CUSIP : 999599GH0	-6.000	-1,348,357.89	-1,379,700.00
FUT DEC 24 CME EMINITECH CUSIP : 999599GH0	6.000	1,348,357.89	1,379,700.00
FUT DEC 24 EMINI S&P 500 CUSIP : 999599GH0	14.000	3,983,430.00	4,069,975.00
FUT DEC 24 EMINI S&P 500 CUSIP : 999599GH0	-14.000	-3,983,430.00	-4,069,975.00
FUT DEC 24 U.S. T-BONDS CUSIP : 999599GH0	1,678.000	208,800,838.75	208,386,625.00
FUT DEC 24 U.S. T-BONDS CUSIP : 999599GH0	-1,678.000	-208,800,838.75	-208,386,625.00
FUT DEC 24 US 2YR T-NOTE CUSIP : 999599GH0	-1,458.000	-302,911,289.79	-303,617,109.23
FUT DEC 24 US 2YR T-NOTE CUSIP : 999599GH0	1,458.000	302,911,289.79	303,617,109.23
GIC AETBA CONTRACT # CF AETNA FIXED INCOME- REGULAR ACCOUNT FUND RATE 00.0**INC CUSIP : 999501TN9	2,891,040.520	2,891,039.65	2,891,040.52
GIC AETBA CONTRACT # CF DISBURSEMENT PAYMENT ACCOUNT- SEPARATE ACCOUNT 174**INC CUSIP : 999501TP4	89,773.710	89,773.71	89,773.71
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SEDOL : BNG9S30	775,000.000	778,184.80	677,342.48
ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 6. CS006064 SEDOL : 9KZ757L	-3,150,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 6. CS006064 SEDOL : 9KZ757U	3,150,000.000	49,303.07	48,522.29
ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135 SEDOL : 9L7VKBL	-1,125,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135 SEDOL : 9L7VKBU	1,125,000.000	4,182.90	20,461.16
ICE_CD_X BARCUS31 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6565L	-110,550,000.000	0.00	0.00
ICE_CD_X BARCUS31 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6565U	110,550,000.000	864,239.86	2,126,429.25
ICE_CD_X BARCUS31 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JQU	166,694,889.000	3,757,910.10	3,806,661.15
ICE_CD_X BARCUS31 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JQL	-166,694,889.000	0.00	0.00
ICE_CD_X BARCUS31 12/20/2026 SELL CDX.NA.IG.37 CX003066 SEDOL : 9L2CTSU	17,500,000.000	386,133.01	290,708.25
ICE_CD_X BARCUS31 12/20/2026 SELL CDX.NA.IG.37 CX003066 SEDOL : 9L2CTSL	-17,500,000.000	0.00	0.00
ICE_CD_X BARCUS31 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNNVL	-18,650,000.000	0.00	0.00
ICE_CD_X BARCUS31 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNVU	18,650,000.000	423,299.37	423,036.09
ICE_CD_X BARCUS31 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL : 9MX9V8L	-49,700,000.000	-329,365.05	-275,690.87
ICE_CD_X BARCUS31 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL : 9MX9V8U	49,700,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036 SEDOL : 9KXJVGU	46,325,000.000	1,192,539.23	646,863.77
ICE_CD_X BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036 SEDOL : 9KXJVGL	-46,325,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6569U	5,725,000.000	48,398.80	110,120.38
ICE_CD_X BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6569L	-5,725,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 CX003113 SEDOL : 9LZAMEU	15,634,314.000	191,248.72	353,193.22
ICE_CD_X BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 CX003113 SEDOL : 9LZAMEL	-15,634,314.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JSU	50,857,807.000	1,138,341.21	1,161,393.97
ICE_CD_X BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JSL	-50,857,807.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNXL	-2,800,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNXU	2,800,000.000	63,551.65	63,512.12
ICE_CD_X BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL : 9MX9V4U	7,250,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL : 9MX9V4L	-7,250,000.000	-48,046.21	-40,216.48
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP : 452151LF8	5,576,470.590	5,366,407.93	5,664,002.22
ILLINOIS ST SALES TAX REV 4.62% 06-15-2038 BEO TAXABLE SEDOL : BKWB8T5	396,666.670	421,323.47	392,290.29
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL : B6257Y7	435,769.290	460,884.81	466,634.79
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL : BLNNG04	190,000.000	190,000.00	147,517.90
KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE SEDOL : BP6K7Y1	500,000.000	500,000.00	366,209.35

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<i>Other</i>			
United States - USD			
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL : BNHP707	795,000.000	795,000.00	783,823.49
LCH_OIS BARCUS31 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL : 9M74KJU	4,860,000.000	1,509.93	0.00
LCH_OIS BARCUS31 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL : 9M74KJL	-4,860,000.000	-28,834.43	-70,892.33
LCH_OIS BARCUS31 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL : 9M74KFU	14,860,000.000	75,834.52	202,228.25
LCH_OIS BARCUS31 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL : 9M74KFL	-14,860,000.000	0.00	0.00
LCH_OIS BARCUS31 05/10/2038 USD P 1DSOFR / R 3.391% IR222495 SEDOL : 9LZWM4L	-3,700,000.000	-68,100.54	-29,335.82
LCH_OIS BARCUS31 05/10/2038 USD P 1DSOFR / R 3.391% IR222495 SEDOL : 9LZWM4U	3,700,000.000	0.00	0.00
LCH_OIS BARCUS31 05/11/2053 USD P 2.564% / R 1DSOFR IR222496 SEDOL : 9LZWM7U	3,580,000.000	91,472.26	72,715.89
LCH_OIS BARCUS31 05/11/2053 USD P 2.564% / R 1DSOFR IR222496 SEDOL : 9LZWM7L	-3,580,000.000	0.00	0.00
LCH_OIS BARCUS31 05/20/2054 USD P 3.344% / R 1DSOFR IR227779 SEDOL : 9M7SYDL	-7,010,000.000	-39,370.81	-87,517.05
LCH_OIS BARCUS31 05/20/2054 USD P 3.344% / R 1DSOFR IR227779 SEDOL : 9M7SYDU	7,010,000.000	9,316.14	0.00
LCH_OIS BARCUS31 05/21/2034 USD P 1DSOFR / R 3.79% IR227780 SEDOL : 9M7SXRL	-11,140,000.000	-5,868.98	0.00
LCH_OIS BARCUS31 05/21/2034 USD P 1DSOFR / R 3.79% IR227780 SEDOL : 9M7SXRU	11,140,000.000	70,088.12	175,802.57
LCH_OIS BARCUS31 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RN9U	5,510,000.000	26,554.09	0.00
LCH_OIS BARCUS31 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RN9L	-5,510,000.000	-89,971.77	-166,122.09
LCH_OIS BARCUS31 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP2U	5,700,000.000	183,445.78	364,012.26
LCH_OIS BARCUS31 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP2L	-5,700,000.000	-57,758.15	0.00
LCH_OIS BOFAGB2U 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL : 9M74KAL	-710,000.000	-4,905.03	-10,356.70
LCH_OIS BOFAGB2U 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL : 9M74KAU	710,000.000	0.00	0.00
LCH_OIS BOFAGB2U 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL : 9M74KKL	-2,170,000.000	0.00	0.00
LCH_OIS BOFAGB2U 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL : 9M74KKU	2,170,000.000	12,736.76	29,531.31
LCH_OIS BOFAGB2U 05/10/2038 USD P 1DSOFR / R 3.391% IR222495 SEDOL : 9LZWM0U	540,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/10/2038 USD P 1DSOFR / R 3.391% IR222495 SEDOL : 9LZWM0L	-540,000.000	-9,938.95	-4,281.44
LCH_OIS BOFAGB2U 05/11/2053 USD P 2.564% / R 1DSOFR IR222496 SEDOL : 9LZWN1U	520,000.000	13,290.54	10,562.08
LCH_OIS BOFAGB2U 05/11/2053 USD P 2.564% / R 1DSOFR IR222496 SEDOL : 9LZWN1L	-520,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/20/2054 USD P 3.344% / R 1DSOFR IR227779 SEDOL : 9M7SXWL	-1,060,000.000	-7,394.91	-13,233.68
LCH_OIS BOFAGB2U 05/20/2054 USD P 3.344% / R 1DSOFR IR227779 SEDOL : 9M7SXWU	1,060,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/21/2034 USD P 1DSOFR / R 3.79% IR227780 SEDOL : 9M7SXTL	-1,710,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/21/2034 USD P 1DSOFR / R 3.79% IR227780 SEDOL : 9M7SXTU	1,710,000.000	13,510.34	26,985.85

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<i>Other</i>			
United States - USD			
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RP9L	-920,000.000	-14,256.65	-27,737.26
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RP9U	920,000.000	716.11	0.00
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP6U	900,000.000	33,694.77	57,475.62
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP6L	-900,000.000	0.00	0.00
LCH_RPI BARCUS31 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RP0U	18,005,000.000	119,323.19	165,779.24
LCH_RPI BARCUS31 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RP0L	-18,005,000.000	-18,724.69	0.00
LCH_RPI BARCUS31 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RP5U	18,330,000.000	44,114.95	0.00
LCH_RPI BARCUS31 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RP5L	-18,330,000.000	-222,302.01	-355,068.60
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RM8L	-2,930,000.000	-6,266.01	0.00
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RM8U	2,930,000.000	17,045.54	26,977.68
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RQ1L	-2,840,000.000	-32,175.82	-55,013.36
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RQ1U	2,840,000.000	2,258.38	0.00
LOS A CNTY CAL MET TRANSN AUTH SALES TX REV 5.735 06-01-2039 BEO TAXABLE SEDOL : B5V5365	225,000.000	237,899.25	236,706.12
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE SEDOL : BN946L6	95,000.000	95,000.00	86,003.65
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL : B4LSB85	1,835,000.000	2,706,340.45	2,203,329.46
LOS ANGELES CALIF DEPT WTR & PWR REV 6.603% 07-01-2050 BEO TAXABLE SEDOL : B3YT8R6	185,000.000	261,601.10	218,923.67
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SEDOL : BNHWYS5	685,000.000	685,000.00	674,306.81
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039 SEDOL : BN7KCF2	1,905,000.000	1,924,446.00	1,993,061.68
LOUISIANA ST GAS & FUELS TAX REV 2.952% 05-01-2041 BEO TAXABLE SEDOL : BNNWHY6	85,000.000	85,000.00	68,464.22
MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039 SEDOL : B5326D2	210,000.000	216,287.40	224,964.60
MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE CUSIP : 574205JJ0	335,000.000	341,391.90	348,397.29
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE SEDOL : BMXB984	105,000.000	82,005.00	82,998.41

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SEDOL : BMX8Z10	255,000.000	255,000.00	187,980.65
MASSACHUSETTS EDL FING AUTH ED LN REV 6.069% 07-01-2033 BEO TAXABLE CUSIP : 57563RTW9	580,000.000	580,000.00	608,952.79
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE SEDOL : B53D1R4	120,000.000	117,600.00	127,056.91
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE SEDOL : B669YV1	500,000.000	718,655.00	567,848.65
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE SEDOL : B431XP3	340,000.000	413,171.30	431,254.71
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL : BKP1V2	300,000.000	312,777.00	253,878.18
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE SEDOL : BDGNRD5	235,000.000	236,050.10	201,803.38
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL : B65K4T3	258,000.000	373,758.33	294,592.27
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL : B669JY9	798,000.000	948,855.70	913,006.08
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL : B4WN3T4	505,000.000	652,687.32	599,747.19
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL : B3YD6H4	605,000.000	851,600.70	736,148.33
NEW JERSEY ST TRANSN TR FD AUTH 5.754% 12-15-2028 BEO TAXABLE SEDOL : B57L765	500,000.000	602,500.00	511,932.75
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE SEDOL : B5P3Y06	220,000.000	269,145.80	250,239.29
NEW YORK N Y 5.846% 06-01-2040 BEO TAXABLE SEDOL : B5ZQM23	205,000.000	257,779.30	218,260.26
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.75% 06-15-2041 BEO TAXABLE SEDOL : B57JZR6	200,000.000	200,000.00	213,041.66
NEW YORK N Y TAXABLE-FISCAL 2024-SUBSER B-1 5.828% DUE 10-01-2053 REG TAXABLE SEDOL : BS3F245	285,000.000	303,682.20	327,689.92
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL : B40VJC5	855,000.000	924,541.97	886,662.36
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL : B3XNKQ2	440,000.000	747,690.60	521,747.38
NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE SEDOL : B4NQPM9	140,000.000	153,915.30	152,646.45
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL : BJ7N929	1,970,000.000	2,308,226.25	1,981,999.66
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE SEDOL : BPMPT88	210,000.000	210,000.00	210,305.53
OKLAHOMA DEV FIN AUTH REV 4.851% 02-01-2045 BEO TAXABLE SEDOL : BNM7FV5	175,000.000	175,000.00	178,939.20
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE SEDOL : BNM40F5	230,000.000	226,568.40	239,170.79
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG SEDOL : BMY9CF5	290,000.000	289,093.35	283,816.24

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0 SEDOL : 9A32HKU	530,000.000	530,000.00	530,000.00
PENNSYLVANIA ST TPK COMMN TPK REV 5.511%12-01-2045 BEO TAXABLE SEDOL : B7M0SM4	155,000.000	182,752.75	161,749.27
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL : BK97YK9	240,000.000	220,258.25	170,056.92
PORT AUTH N Y & N J 4.031% 09-01-2048 BEO TAXABLE SEDOL : BD5DMN1	550,000.000	524,634.00	485,545.45
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL : B8FPQ52	1,440,000.000	1,632,729.60	1,330,114.32
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL : BJ10175	520,000.000	606,574.95	510,635.58
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL : BSS6JF3	1,500,000.000	1,751,730.00	1,520,438.10
PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE SEDOL : BHHB7W5	260,000.000	254,053.80	260,000.81
PREMIER HLDG LTD COM STK CUSIP : 000745950	1.000	1.00	1.00
RUTGERS ST UNIV N J 3.27% DUE 05-01-2043REG SEDOL : BKDM6D7	250,000.000	211,730.00	211,530.93
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE SEDOL : BG13YT6	640,000.000	681,037.50	542,867.71
SALES TAX SECURITIZATION CORP ILL 4.637%01-01-2040 BEO TAXABLE CUSIP : 79467BCM5	540,000.000	547,344.00	532,839.87
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 5.808 02-01-41 SEDOL : B58KFF6	75,000.000	78,412.50	80,853.30
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SEDOL : B3VRMC6	240,000.000	275,559.89	262,343.52
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SEDOL : B5V2QH8	435,000.000	451,911.00	473,522.25
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SEDOL : B585KY5	85,000.000	126,110.25	102,028.26
TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE SEDOL : BNNML22	190,000.000	148,059.40	164,776.38
TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 04-01-2035 SEDOL : BN7KRL3	3,943,213.310	3,936,194.58	4,078,403.62
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL : B78JF35	1,255,000.000	1,496,795.10	1,346,829.86
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL : BN7BQ75	2,400,000.000	2,422,774.36	2,528,009.04
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL : BMGMNY8	140,000.000	141,584.80	132,456.94
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL : B8N3JB5	1,995,000.000	2,620,866.60	2,291,565.13
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL : BYSZTY1	2,905,000.000	3,095,037.40	2,672,682.21
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL : B7MQN72	215,000.000	212,506.94	201,179.54

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL : BPJHST1	1,395,000.000	1,321,373.55	1,227,894.76
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL : B3XQ2J8	585,000.000	678,174.71	655,513.68
Total United States - USD		83,985,895.02	79,863,082.03
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP : 760942BG6	1,185,000.000	1,176,918.30	1,185,290.53
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP : 760942BA9	1,000,000.000	1,028,500.00	998,049.22
Total Uruguay - USD		2,205,418.30	2,183,339.75
CAD - Canadian dollar	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		162,892,583.30	156,722,799.08
<i>Other Liabilities</i>			
United States - USD			
BROKER SWAP CASH COLLATERAL PAYABLE LEHMAN	-67,765.000	-67,765.00	-67,765.00
OTC DERIVATIVE CASH COLLATERAL	-510,000.000	-510,000.00	-510,000.00
PAYABLE TO LEHMAN LSI - PIMCO	-96,139.690	-96,139.69	0.00
Total United States - USD		-673,904.69	-577,765.00
Pending foreign exchange sales: Euro	0.000	-3,907,823.40	-3,929,518.98
Total - all currencies		-3,907,823.40	-3,929,518.98
Pending trade purchases: United States dollar	0.000	-13,544,023.94	-13,544,023.94

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other Liabilities</i>			
Total - all currencies		-13,544,023.94	-13,544,023.94
Other Payables: United States dollar	0.000	-743,023.93	-743,023.93
Total - all currencies		-743,023.93	-743,023.93
Total Other Liabilities		-18,868,775.96	-18,794,331.85
Total		4,324,421,158.99	4,382,805,156.90

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

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value

Non-Interest Bearing Cash - USD

AUD - Australian dollar	13,040.740	13,040.74	13,040.74
GBP - British pound sterling	121,832.750	121,832.75	121,832.75
CAD - Canadian dollar	70,500.830	70,500.83	70,500.83
EUR - Euro	1,288,940.930	1,288,940.93	1,288,940.93
HKD - Hong Kong dollar	-6,671.820	-6,671.82	-6,671.82
JPY - Japanese yen	85,808.040	85,808.04	85,808.04
MXN - Mexican peso	91.950	91.95	91.95
SGD - Singapore dollar	2,491.650	2,491.65	2,491.65
SEK - Swedish krona	9,168.840	9,168.84	9,168.84
CHF - Swiss franc	26,006.240	26,006.24	26,006.24
USD - United States dollar	1,339,324.300	1,339,324.30	1,339,324.30
Total - all currencies		2,950,534.45	2,950,534.45
Total Non-Interest Bearing Cash - USD		2,950,534.45	2,950,534.45

Receivables - Other - USD

Pending foreign exchange purchases: United States dollar	0.000	3,907,823.40	3,907,823.40
Total - all currencies		3,907,823.40	3,907,823.40
Pending trade sales: United States dollar	0.000	20,721,760.29	20,721,760.29
Total - all currencies		20,721,760.29	20,721,760.29
Total Receivables - Other - USD		24,629,583.69	24,629,583.69

*U.S. Government Securities***United States - USD**

FNMA POOL #MA4654 3.5% 07-01-2052 BEO SEDOL : BRJ8QV6	4,970,274.550	4,303,170.51	4,628,509.53
FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	6,847,761.540	6,150,145.84	6,579,874.71
TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG SEDOL : B4NTYJ8	990,000.000	1,131,665.97	1,077,509.41

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value

U.S. Government Securities

United States - USD

UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039 SEDOL : BYQLTZ2	9,950,000.000	13,232,900.53	10,286,978.54
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL : BSLSLK5	1,027,000.000	1,027,853.03	1,018,976.56
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL : BS2G1C0	17,645,000.000	16,913,351.12	17,981,357.81
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL : BPG5RX5	290,000.000	293,307.81	302,596.88
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL : BRT3QG6	25,350,000.000	24,804,570.11	25,553,988.41
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SEDOL : BS2G1B9	18,800,000.000	18,085,062.50	19,123,125.00
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 SEDOL : BQV12R4	755,000.000	737,708.13	772,134.96
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL : BQSB5K1	2,500,000.000	2,579,394.53	2,618,359.38
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG SEDOL : BYQ76J3	16,340,000.000	7,238,381.67	6,530,666.30
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG SEDOL : BD0CMD3	34,780,000.000	41,029,670.37	36,641,273.26
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL : BPBMD5	910,000.000	686,568.75	669,063.29
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL : BQSB5H8	9,761,000.000	10,719,341.78	10,587,634.69
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL : BQXS7C3	8,410,000.000	7,432,371.14	8,183,324.26
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL : BLDBLR0	12,780,000.000	11,696,699.42	9,061,319.56
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG SEDOL : BMHCRF6	2,450,000.000	2,065,474.64	2,080,585.94
UNITED STS TREAS BILLS 0% T-BILL 12-05-2024 SEDOL : BNNRNL0	399,000.000	394,945.42	395,742.36
US TREAS SEC 4.5 DUE 08-15-2039 REG SEDOL : BYQLV34	44,020,000.000	42,990,176.86	46,692,151.34
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG SEDOL : B7LNMS8	15,620,000.000	10,034,518.48	7,799,394.80
US TREASURY N/B 3.875% 08-15-2034 SEDOL : BR2NN62	7,370,000.000	7,406,311.46	7,421,820.31
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048 SEDOL : BF165M8	7,400,000.000	4,094,772.34	2,731,129.32

Total United States - USD		235,048,362.41	228,737,516.62

Total U.S. Government Securities		235,048,362.41	228,737,516.62

Corporate Debt Instruments - Preferred

Switzerland - USD

NOVARTIS CAP CORP 3.7% DUE 09-21-2042 SEDOL : B8DX0S9	140,000.000	167,063.40	122,000.97

Total Switzerland - USD		167,063.40	122,000.97

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*Generated by Northern Trust from periodic data on 04 Nov 24 C0710

◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ACE INA HLDGS INC 6.7% DUE 05-15-2036 SEDOL : B14VKK5	190,000.000	225,193.70	223,573.17
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL : BJYDFQ8	2,130,000.000	1,812,783.00	1,638,746.92
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL : BYZ5H95	675,000.000	615,073.73	561,879.69
ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL : B905R28	2,085,000.000	2,167,691.10	1,789,063.21
ALABAMA PWR CO 4.3% 07-15-2048 SEDOL : BD2Z1R7	295,000.000	240,159.50	261,821.57
ALABAMA PWR CO 6% DUE 03-01-2039 SEDOL : B4QV918	145,000.000	178,840.25	160,878.81
ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO SEDOL : BMYX9K1	115,000.000	74,354.40	83,447.32
ALLEGHANY CORP DEL 4.9% DUE 09-15-2044 SEDOL : BQQCCP0	125,000.000	127,547.50	122,271.52
AMEREN ILL CO 4.5% 03-15-2049 SEDOL : BF5M0D8	332,000.000	330,705.06	305,337.17
AMEREN ILL CO FIXED 5.9% DUE 12-01-2052 SEDOL : BP8JTN9	260,000.000	259,196.60	289,588.07
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL : BKMJWW0	359,000.000	306,507.50	263,016.06
ARCHER DANIELS 4.535 DUE 03-26-2042 SEDOL : B7F2JD5	70,000.000	69,715.80	66,041.64
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL : B95NZC3	65,000.000	70,818.80	56,703.34
ARCHER-DANIELS 4.5% DUE 03-15-2049 SEDOL : BH31WX5	1,434,000.000	1,275,042.82	1,310,258.39
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 SEDOL : BK70MM8	130,000.000	126,418.91	93,703.30
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042 SEDOL : B630666	1,675,000.000	1,756,361.74	1,643,262.44
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040 SEDOL : B5M4JQ3	960,000.000	998,766.63	1,091,633.12
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL : BD04819	250,000.000	298,846.55	239,738.97
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL : B787QZ8	110,000.000	142,219.00	103,074.68
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL : B3N60C7	517,000.000	607,383.99	524,811.01
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL : B7YGHX4	375,000.000	422,220.00	352,428.89
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL : B61QXW1	1,855,000.000	2,063,560.99	1,855,478.76
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL : BQ26P46	545,000.000	626,028.49	514,579.72
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL : B88N0G2	510,000.000	519,964.98	448,699.94
CENTERPOINT ENERGY 3.95% 03-01-2048 SEDOL : BFYS3F0	115,000.000	119,387.25	95,079.56
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SEDOL : BLNKQ72	715,000.000	606,675.63	555,280.60
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL : B87C800	420,000.000	463,226.40	492,278.36
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL : BHQ3TB5	640,000.000	640,668.29	534,346.53
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL : B8DXN80	445,000.000	480,430.03	377,200.89

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
CONSUMERS ENERGY 3.5% DUE 08-01-2051 SEDOL : BLR95V2	1,355,000.000	1,352,142.74	1,092,167.53
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO SEDOL : B98D0N6	218,000.000	219,160.18	188,965.57
CUMMINS INC 4.875% DUE 10-01-2043 SEDOL : BF262M6	695,000.000	834,722.80	681,371.15
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL : BLP53Z2	264,000.000	178,350.56	186,164.56
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL : BF08MX5	165,000.000	127,147.35	134,211.04
DTE ELEC CO 4.3% DUE 07-01-2044 SEDOL : BNZC562	265,000.000	319,634.95	240,428.01
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL : BKVD2T0	175,000.000	121,348.50	130,142.59
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL : BD8G594	195,000.000	227,110.65	156,913.48
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL : BYV3C76	440,000.000	420,308.95	363,521.63
DUKE ENERGY 4 DUE 09-30-2042 SEDOL : B8GF9H4	452,000.000	434,344.76	394,924.53
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL : BSPCBB4	811,000.000	778,368.94	711,525.58
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL : BJZD6S6	125,000.000	113,708.75	113,261.20
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL : B432721	115,000.000	115,493.35	119,750.58
DUKE ENERGY 6% DUE 01-15-2038 SEDOL : B87JR82	235,000.000	231,211.80	260,037.53
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SEDOL : BKP32L8	155,000.000	110,803.30	117,155.97
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL : BYQHNW5	75,000.000	50,879.25	57,875.09
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL : BP8KQ42	925,000.000	919,727.50	641,260.55
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL : BYQHP07	55,000.000	63,572.85	44,524.90
DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL : B5490M9	160,000.000	179,480.00	140,017.45
DUKE ENERGY IND 4.9 DUE 07-15-2043 SEDOL : BBWX683	1,225,000.000	1,445,414.28	1,191,077.08
DUKE ENERGY IND 6.35% DUE 08-15-2038 SEDOL : B4M4CP6	520,000.000	678,515.73	594,746.22
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL : BKDP7D3	455,000.000	427,964.76	332,524.01
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL : BYQHNY7	110,000.000	129,033.30	87,607.72
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL : BHZRWQ4	360,000.000	429,813.02	311,424.75
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL : BM8DBZ6	520,000.000	330,964.40	353,842.58
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SEDOL : BF58H68	553,000.000	515,706.26	435,840.96
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL : BNG44B5	730,000.000	725,459.40	535,332.25
ENTERGY ARK INC 3.5% DUE 04-01-2026 SEDOL : BYQ0FS4	105,000.000	101,491.95	103,992.46
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL : BM99P28	155,000.000	152,821.66	99,166.97
ENTERGY ARKANSAS LLC 4.2% 04-01-2049 SEDOL : BJDRF72	125,000.000	101,086.25	106,997.05

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ENTERGY LA LLC 1.6% DUE 12-15-2030 SEDOL : BMX50N8	440,000.000	344,352.80	374,174.31
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL : BJKGSC8	1,630,000.000	1,618,475.90	1,381,760.39
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL : BNNKRL7	465,000.000	462,042.60	355,852.74
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL : BFZJ0C8	250,000.000	255,652.80	214,609.69
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL : BJYNX64	422,000.000	383,150.22	338,045.70
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL : BKTPNZ1	1,305,000.000	1,436,573.28	991,709.30
ENTERGY TEX INC 4.5% 03-30-2039 SEDOL : BJ2NY41	265,000.000	265,156.35	251,477.97
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL : BW9RTS6	450,000.000	348,048.00	372,974.11
FL PWR & LT CO 3.7% 12-01-2047 SEDOL : BF3RG04	510,000.000	451,588.36	416,898.32
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL : BQQCCK5	1,725,000.000	1,831,061.16	1,526,807.90
FL PWR & LT CO 4.95% DUE 06-01-2035 SEDOL : B0B0N65	560,000.000	635,103.30	577,390.42
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL : B4V3Q52	275,000.000	330,746.42	282,257.24
FLORIDA PWR CORP 6.35% DUE 09-15-2037 SEDOL : B27YHL2	1,155,000.000	1,485,292.01	1,306,565.74
HERSHEY CO 3.375% DUE 08-15-2046 SEDOL : BYYGSH4	215,000.000	162,200.30	169,779.60
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL : B9N1J94	260,000.000	275,212.61	237,514.83
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL : BR30BC4	320,000.000	281,027.60	298,032.70
KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO SEDOL : BJY5HF7	75,000.000	74,590.50	63,138.30
KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041 SEDOL : B7GNW50	385,000.000	370,951.90	390,750.29
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SEDOL : BMGDH50	785,000.000	781,145.65	575,207.98
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL : BYTX3J7	484,000.000	513,429.86	431,969.69
KIMBERLY-CLARK 5.3% DUE 03-01-2041 SEDOL : B63ZC30	135,000.000	139,295.70	141,465.35
KS CY PWR & LT CO 4.2% DUE 06-15-2047 SEDOL : BDT5NR4	390,000.000	356,960.10	333,319.84
KY UTILS CO 4.65 DUE 11-14-2043 SEDOL : BFZBBB0	145,000.000	158,329.02	132,369.33
LILLY ELI & CO 3.7% DUE 03-01-2045 SEDOL : BW0XTH2	265,000.000	215,206.50	226,879.73
LILLY ELI & CO 3.95% 03-15-2049 SEDOL : BJJDP30	220,000.000	182,694.60	191,495.88
LILLY ELI & CO 4.15% 03-15-2059 SEDOL : BJJDP41	115,000.000	101,290.85	100,897.80
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SEDOL : BJH0CV0	295,000.000	275,235.20	252,025.32
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL : BYMLDL0	400,000.000	411,709.67	384,143.70
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL : BVG7BV9	2,360,000.000	2,465,551.82	1,991,278.70
MERCK & CO INC NEW 6.55% DUE 09-15-2037 SEDOL : BG5GXT4	100,000.000	134,683.80	118,123.55

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL : BL9FK80	150,000.000	154,587.60	136,728.54
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL : BDWGKX7	155,000.000	185,973.55	149,973.98
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL : BN76669	185,000.000	183,688.35	121,746.12
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL : BDFFSG2	934,000.000	937,026.34	791,310.07
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL : BZ4C9B0	85,000.000	106,420.00	75,058.05
NEVADA PWR CO 5.375% DUE 09-15-2040 SEDOL : B64G771	125,000.000	155,631.25	126,660.59
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 SEDOL : BR03SC5	450,000.000	455,449.40	487,969.05
NV PWR CO 5.45 DUE 05-15-2041 SEDOL : B68QYC1	175,000.000	203,329.00	181,043.44
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO SEDOL : B1Z7WW8	1,520,000.000	2,101,869.09	1,773,940.94
PACIFICORP 6.35% DUE 07-15-2038 SEDOL : B3BQMW3	1,157,000.000	1,225,043.17	1,281,013.89
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL : BKLSL1	165,000.000	119,603.55	116,961.41
PEPSICO INC 3.6% DUE 08-13-2042 SEDOL : B7Y6VD2	550,000.000	411,609.00	467,212.97
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL : B8MJDB2	200,000.000	303,952.00	250,122.40
POTOMAC ELEC PWR 6.5% DUE 11-15-2037 SEDOL : B3D2YJ0	165,000.000	212,572.41	190,512.45
PRECISION 3.9% DUE 01-15-2043 SEDOL : B97H103	258,000.000	215,543.13	224,335.48
PROGRESSIVE CORP 3.7% DUE 01-26-2045 SEDOL : BVJFCF1	685,000.000	542,300.80	566,170.97
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL : BG0T5R0	235,000.000	288,632.13	208,474.27
PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG SEDOL : BMNQZ70	485,000.000	474,042.30	458,393.68
PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040 SEDOL : B64X2G6	820,000.000	862,545.97	941,657.20
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL : BD1DFD6	175,000.000	177,170.00	140,163.55
PUB SVC ELEC GAS 3.8% DUE 03-01-2046 SEDOL : BYYD0H9	375,000.000	381,828.22	313,231.34
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL : BJXS069	291,000.000	283,401.14	242,276.85
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL : BMVX324	1,105,000.000	1,100,491.60	743,615.43
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL : BK5HXM8	763,000.000	566,451.21	566,965.36
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042 SEDOL : B80G7N5	120,000.000	95,773.20	100,307.75
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL : BBHV6D7	545,000.000	563,522.56	505,649.81
SAN DIEGO GAS & 4.5% DUE 08-15-2040 SEDOL : B65CRM3	1,135,000.000	1,186,839.41	1,087,540.83
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL : BXQ9DY6	1,585,000.000	1,459,529.15	1,440,036.17
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL : BCZQWS8	1,365,000.000	1,423,912.92	1,286,690.15
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL : B7C01S1	395,000.000	347,470.60	330,980.21

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value

Corporate Debt Instruments - Preferred

United States - USD

SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG SEDOL : BKR3G25	165,000.000	184,503.21	150,144.64
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL : BJQLGX4	249,000.000	208,230.42	203,369.24
SOUTHN CAL GAS CO 5.125% DUE 11-15-2040 SEDOL : B67TMY9	40,000.000	50,043.60	40,353.11
TARGET CORP 6.5% DUE 10-15-2037 SEDOL : BFZDDV0	220,000.000	336,785.00	258,121.38
TRANSATLANTIC 8% DUE 11-30-2039 SEDOL : BMTSQY4	250,000.000	383,605.00	328,498.36
TRAVELERS COS INC 3.75% DUE 05-15-2046 SEDOL : BD8BSC3	120,000.000	138,493.29	99,597.02
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL : BDS6RM1	1,850,000.000	1,839,248.50	1,601,532.27
TRAVELERS COS INC 4.3% 08-25-2045 SEDOL : BYXMWX7	110,000.000	125,890.18	99,515.11
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL : BMDWQN1	210,000.000	208,385.10	136,376.29
UNION ELEC CO 3.25% DUE 10-01-2049 SEDOL : BKPGX14	150,000.000	132,530.01	111,142.59
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL : BFY3BS4	616,000.000	525,064.78	520,316.57
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL : BYV3C43	2,175,000.000	2,234,948.85	1,751,114.49
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL : B97GZH5	65,000.000	60,720.40	60,211.70
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL : BD9GGT0	65,000.000	56,655.30	57,513.93
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL : BG08PD3	635,000.000	653,811.78	562,086.60
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SEDOL : B6Y3NC9	120,000.000	133,951.20	100,250.16
UTD PARCEL SVC INC 4.875% DUE 11-15-2040 SEDOL : B5VT583	1,045,000.000	1,020,186.70	1,045,879.70
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL : BCSCZN9	2,555,000.000	2,882,149.13	2,525,421.61
WELLPOINT INC 5.85% DUE 01-15-2036 SEDOL : BFNyBT9	65,000.000	63,486.15	70,335.35
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL : B08X3G7	110,000.000	124,515.60	120,213.98
WESTAR ENERGY INC 4.1% DUE 04-01-2043 SEDOL : B95XFC3	190,000.000	169,145.60	164,141.99
WESTAR ENERGY INC 4.25% DUE 12-01-2045 SEDOL : BYP8YX7	365,000.000	393,738.81	319,582.65

Total United States - USD		74,860,633.37	66,042,372.75

Total Corporate Debt Instruments - Preferred		75,027,696.77	66,164,373.72

Corporate Debt Instruments - Other

Australia - USD

BARRICK PD 5.95% DUE 10-15-2039 SEDOL : BG48MX8	560,000.000	671,813.55	603,223.78
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL : BFD3PF0	75,000.000	87,088.50	75,222.59

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
BHP BILLITON FIN USA LTD 4.875% 02-27-2026 SEDOL : BQQ7HB6	815,000.000	807,795.40	822,931.96
BHP BILLITON FIN USA LTD 5.1% DUE 09-08-2028 SEDOL : BRJRL96	495,000.000	492,688.35	511,914.94
CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027 CUSIP : 12661PAA7	575,000.000	574,430.75	568,412.56
GLENCORE FDG LLC GTD NT FLTG RATE 144A 5.901859% 04-04-2027 SEDOL : BSFT4M7	1,090,000.000	1,091,809.40	1,094,770.21
MACQUARIE BK LTD SUB NT SER C 144A 3.052% 03-03-2036 CUSIP : 556079AD3	1,250,000.000	1,250,000.00	1,092,967.15
MACQUARIE GROUP LTD SR MEDIUM TERM 1.34%01-12-2027 CUSIP : 55608JAR9	1,125,000.000	1,125,000.00	1,079,043.55
PVTPL AUSTRALIA & NEW ZEALAND BKG GROUP LTD FLTG RT 07-16-2027 CUSIP : 05252ADL2	1,075,000.000	1,075,000.00	1,077,249.43
PVTPL GLENCORE FDG LLC 1.625% DUE 09-01-2025/08-01-2025 BEO SEDOL : BMFSGK4	1,425,000.000	1,417,860.75	1,387,140.71
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO CUSIP : 378272BC1	200,000.000	199,930.00	154,499.23
PVTPL GLENCORE FDG LLC 5.634% 04-04-2034 SEDOL : BRS7WC7	625,000.000	606,643.75	652,260.64
PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO SEDOL : BLPKF28	1,100,000.000	1,098,845.00	1,055,552.20
PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031 SEDOL : BPBJLG3	1,925,000.000	1,920,630.25	1,686,537.89
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL : BPBJK11	2,035,000.000	2,005,166.69	1,436,585.76
PVTPL MACQUARIE GROUP LTD 1.201% DUE 10-14-2025 BEO CUSIP : 55608JBA5	2,375,000.000	2,375,000.00	2,371,531.69
PVTPL NATIONAL AUSTRALIA BANK 3.347% DUE01-12-2037 BEO CUSIP : 632525BB6	620,000.000	513,632.80	552,562.08
PVTPL NBN CO LTD 2.625% DUE 05-05-2031 BEO CUSIP : 62878U2B7	210,000.000	175,973.70	186,921.53
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP : 803014AA7	415,000.000	352,949.20	377,042.52
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP : 803014AB5	120,000.000	123,318.00	132,030.12
RIO TINTO FIN USA 4.125 DUE 08-21-2042 SEDOL : B8NWTL2	200,000.000	222,562.29	179,982.64
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL : BNKDB17	445,000.000	444,702.46	452,430.61
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL : BNRLYY8	305,000.000	301,672.45	206,537.00
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG SEDOL : B757MN1	1,470,000.000	1,635,181.45	1,442,216.88
WESTPAC BANKING CORPORATION 3.133% 11-18-2041 CUSIP : 961214EY5	300,000.000	300,000.00	229,524.22
WESTPAC BKG CORP 2.65% DUE 01-16-2030 SEDOL : BKX9PJ7	260,000.000	227,585.80	241,630.32
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039 CUSIP : 961214EG4	200,000.000	200,000.00	189,348.51
Total Australia - USD		21,297,280.54	19,860,070.72
Belgium - USD			
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG SEDOL : BJMZ1V3	710,000.000	810,145.50	679,962.52
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL : BJ555S5	765,000.000	765,349.75	818,924.79

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Belgium - USD			
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL : BF7MH35	1,915,000.000	1,947,531.25	1,772,274.42
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL : BDZ7GD1	169,000.000	154,655.28	163,001.53
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL : BYMLCL3	595,000.000	593,031.41	597,396.20
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL : BYMLGZ5	1,035,000.000	891,401.70	1,017,835.83
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL : BDCMR69	4,385,000.000	4,848,033.73	4,384,311.68
ANHEUSER-BUSCH 5.875% DUE 06-15-2035 SEDOL : BDCMR47	60,000.000	80,335.35	66,283.77
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL : BK5XW52	6,134,000.000	6,627,631.48	6,158,703.02
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL : BJXS2M9	3,626,000.000	3,990,015.63	3,571,044.63
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL : BM8GDK4	300,000.000	263,319.72	283,320.23
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL : B46LC31	580,000.000	801,964.65	780,059.21
PVTPL SOLVAY FIN AMER LLC 5.85% 06-04-2034 SEDOL : BSWYND9	455,000.000	454,317.50	477,507.85
Total Belgium - USD		22,227,732.95	20,770,625.68
Bermuda - USD			
BACARDI LTD 4.45% DUE 05-15-2025 CUSIP : 067316AE9	600,000.000	635,046.00	597,326.63
Total Bermuda - USD		635,046.00	597,326.63
Brazil - USD			
ULTRAPAR INTL S A 5.25% DUE 10-06-2026 CUSIP : 90401CAA7	950,000.000	928,625.00	945,955.73
VALE OVERSEAS LTD 6.125% DUE 06-12-2033 SEDOL : BPLW4X0	221,000.000	219,383.59	234,044.75
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL : BNZHZ45	170,000.000	169,372.20	179,082.59
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL : B5B54D9	407,000.000	473,992.20	453,851.40
Total Brazil - USD		1,791,372.99	1,812,934.47
Canada - USD			
BANK NOVA SCOTIA B C SR MED TERM NT 5.45% 08-01-2029 SEDOL : BR3YR95	1,002,000.000	1,000,638.22	1,048,407.85
BANK OF MONTREAL 4.64% DTD 09-10-2024 DUE 09-10-2030 CUSIP : 06368L8L3	520,000.000	520,000.00	525,391.92
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL : B4TYCN7	1,530,000.000	1,732,177.56	1,613,959.33
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL : BCRWZ96	150,000.000	181,028.95	159,402.31
BELL CANADA 4.464% 04-01-2048 CUSIP : 0778FPAA7	660,000.000	660,000.00	585,321.52
BELL CANADA 5.55% 02-15-2054 SEDOL : BPGLSL8	1,890,000.000	1,846,353.60	1,974,225.56

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
BELL CDA FIXED 4.3% 07-29-2049 CUSIP : 0778FPAB5	555,000.000	594,152.64	480,085.82
CANADIAN IMPERIAL BANK 5.26% 04-08-2029 CUSIP : 13608JAA5	955,000.000	949,364.45	992,376.38
CANADIAN IMPERIAL BANK OF COMMERCE 4.631% 09-11-2030 CUSIP : 13607PHS6	985,000.000	985,000.00	991,300.84
CANADIAN IMPERIAL BANK OF COMMERCE 5.001% DUE 04-28-2028 CUSIP : 13607LNG4	670,000.000	658,087.40	686,309.62
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP : 136375CP5	242,000.000	189,785.43	199,679.03
CANADIAN PAC RY CO 4.2% 11-15-2069 CUSIP : 13648TAH0	80,000.000	63,065.92	64,643.28
CANADIAN PAC RY CO 4.7% 05-01-2048 CUSIP : 13648TAF4	95,000.000	85,563.65	89,083.58
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL : BP8KQ20	3,130,000.000	2,841,122.33	2,234,366.68
CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030 SEDOL : BLK24D3	175,000.000	174,653.50	156,629.84
CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050 CUSIP : 13648TAG2	180,000.000	129,803.40	140,028.36
CDN NAT RES LTD 2.05% DUE 07-15-2025 SEDOL : BMBQJJ2	825,000.000	823,614.00	807,215.18
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL : B04SDS8	250,000.000	274,093.79	261,090.54
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL : B7YB643	900,000.000	1,051,263.00	966,966.39
CDN NAT RES LTD 6.75% DUE 02-01-2039 SEDOL : B2NNGB2	455,000.000	596,994.90	509,046.18
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL : BF47XX5	860,000.000	859,329.20	790,110.93
CDN NATL RY CO 2.45% DUE 05-01-2050 SEDOL : BL6KR43	1,215,000.000	1,189,132.65	783,171.99
CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL : BFN6J5	72,000.000	88,765.60	69,711.45
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL : BNTFNT6	1,840,000.000	1,332,732.64	1,353,788.71
EMERA US FIN LP 3.55% DUE 06-15-2026 SEDOL : BDRHY79	1,090,000.000	1,038,868.10	1,069,115.98
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL : BYMVD32	25,000.000	26,801.75	22,265.95
EMERA US FIN LP FIXED 2.639% DUE 06-15-2031 SEDOL : BMG4F71	915,000.000	755,384.66	795,163.47
ENBRIDGE INC 2.5% DUE 08-01-2033 BEO SEDOL : BLR8KZ8	400,000.000	398,336.00	335,909.18
ENBRIDGE INC 5.3% 04-05-2029 SEDOL : BQZCJB6	100,000.000	99,037.00	103,543.26
ENBRIDGE INC 5.7% 03-08-2033 CUSIP : 29250NBR5	1,270,000.000	1,268,374.40	1,338,515.53
ENBRIDGE INC 5.95% 04-05-2054 SEDOL : BQZCJF0	265,000.000	264,705.85	280,269.90
ENBRIDGE INC 6.2% 11-15-2030 SEDOL : BN12KM7	1,350,000.000	1,347,705.00	1,469,856.00
ENBRIDGE INC 6.7% 11-15-2053 SEDOL : BN12KN8	160,000.000	159,792.00	185,266.98
ENBRIDGE INC FIXED 8.25% DUE 01-15-2084 CUSIP : 29250NBS3	690,000.000	703,731.00	730,905.27
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP : 303901BR2	835,000.000	833,720.50	0.00
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP : 303901BQ4	285,000.000	283,817.25	296,763.78

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
GREAT-WEST LIFECO 4.581% DUE 05-17-2048 CUSIP : 39138QAC9	250,000.000	250,000.00	225,048.97
NUTRIEN LTD 5.95% DUE 11-07-2025 BEO SEDOL : BQ697K1	750,000.000	753,990.00	761,703.65
NUTRIEN LTD FIXED 4.9% DUE 06-01-2043 SEDOL : BDRJWF9	2,345,000.000	2,493,811.92	2,209,635.56
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL : B2RJ2C9	565,000.000	742,100.01	646,004.18
PVTP 6297782 LLC 5.026% 10-01-2029 SEDOL : BSMNPK7	720,000.000	720,807.64	721,879.50
PVTP ALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054 CUSIP : 01626PAV8	190,000.000	190,000.00	194,881.05
PVTP CONSTELLATION SOFTWARE INC 5.158% 02-16-2029 CUSIP : 21037XAC4	2,167,000.000	2,174,956.00	2,233,782.37
PVTP CONSTELLATION SOFTWARE INC 5.461% 02-16-2034 CUSIP : 21037XAD2	310,000.000	309,928.70	324,049.27
PVTP FEDERATION DES CAISSES DESJARDINS DU QUE 5.25% 04-26-2029 CUSIP : 31429KAL7	620,000.000	608,244.80	638,999.52
PVTP XSTRATA FIN CDA LTD GTD NT 5.3 DUE 10-25-2042 BEO CUSIP : 98417EAR1	665,000.000	694,225.05	665,305.88
ROGERS COMMUNICATIONS INC 3.2% 03-15-2027 CUSIP : 775109CG4	1,090,000.000	1,028,480.40	1,061,188.22
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG SEDOL : BJYSCK6	225,000.000	224,250.75	190,084.96
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP : 775109CJ8	275,000.000	272,241.75	247,084.09
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP : 775109CK5	245,000.000	197,335.25	212,154.49
ROGERS COMMUNICATIONS INC 5.0% 02-15-2029 SEDOL : BPGSS5	725,000.000	706,570.50	739,863.73
ROGERS COMMUNICATIONS INC SR NT 2.95% 03-15-2025 CUSIP : 775109CF6	1,900,000.000	1,898,746.00	1,882,407.58
ROYAL BANK OF CANADA 4.969% 08-02-2030 CUSIP : 78016HZZ6	725,000.000	725,000.00	743,652.65
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTS FLTG 07-23-2027 CUSIP : 78016HZY9	930,000.000	930,000.00	931,367.10
SUNCOR ENERGY INC 4% DUE 11-15-2047 SEDOL : BD5W818	2,000,000.000	1,757,517.40	1,591,754.72
SUNCOR ENERGY INC 5.95 DUE 12-01-2034 BEO SEDOL : B01YRG5	55,000.000	55,715.00	59,305.60
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 SEDOL : BBVJ660	275,000.000	361,076.05	308,155.16
SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051 SEDOL : BMC9P14	2,360,000.000	2,314,152.70	1,782,000.29
TELUS CORP FIXED 4.3% 06-15-2049 SEDOL : BK1XB82	195,000.000	150,994.35	162,762.56
TORONTO DOMINION BANK 5.156% 01-10-2028 CUSIP : 89115A2M3	730,000.000	723,736.60	751,886.78
TORONTO DOMINION BANK 5.523% 07-17-2028 CUSIP : 89115A2U5	805,000.000	807,938.25	842,123.02
TORONTO DOMINION BK 4.456% 06-08-2032 CUSIP : 89115A2E1	2,375,000.000	2,375,000.00	2,359,547.80
TORONTO DOMINION BK 4.994% 04-05-2029 CUSIP : 89115A2Y7	830,000.000	813,566.00	855,264.94
TORONTO DOMINION BK SR MEDIUM TERM BK NTFLTGT RT 07-17-2026 CUSIP : 89115A2T8	1,440,000.000	1,454,299.20	1,452,607.42
TORONTO-DOMINION BANK 4.693% 09-15-2027 CUSIP : 89115A2H4	2,005,000.000	2,005,000.00	2,036,814.52

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
TRANSCANADA 4.75% DUE 05-15-2038 SEDOL : BD366Y1	298,000.000	298,185.63	287,353.08
TRANSCANADA 5% DUE 10-16-2043 SEDOL : BFF3376	1,680,000.000	1,766,305.85	1,608,226.45
TRANSCANADA 5.85% DUE 03-15-2036 SEDOL : B11K5C2	155,000.000	166,974.55	164,574.49
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL : B287YY8	235,000.000	285,861.05	257,886.01
TRANSCANADA 7.625% DUE 01-15-2039 SEDOL : B3KV7R9	1,165,000.000	1,504,550.18	1,435,548.00
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077 CUSIP : 89356BAC2	2,910,000.000	2,702,662.50	2,856,818.00
TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079 CUSIP : 89356BAE8	3,000,000.000	2,722,500.00	2,897,037.30
Total Canada - USD		63,193,720.42	60,448,647.50
Chile - USD			
PVTPL EMPRESA NACIONAL DE TELECOMUNICACIONES S 4.75 DUE 08-01-2026 CUSIP : 29245VAB1	1,600,000.000	1,635,200.00	1,597,804.96
Total Chile - USD		1,635,200.00	1,597,804.96
China - USD			
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL : BYVHXG4	440,000.000	509,900.70	389,338.72
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL : BLH23L7	160,000.000	90,128.00	114,559.95
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037 SEDOL : BF5BK80	360,000.000	404,824.25	332,755.59
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP : 62954HAL2	90,000.000	89,017.20	67,519.34
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP : 62954HAU2	370,000.000	367,035.45	288,759.55
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP : 62954HAN8	75,000.000	74,077.50	52,777.88
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.4% 05-01-2030 CUSIP : 62954HAY4	525,000.000	523,677.00	495,933.87
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP : 62954HAV0	995,000.000	942,464.00	989,996.11
NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO CUSIP : 62954HBE7	675,000.000	673,960.50	676,901.68
NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033 CUSIP : 62954HBB3	3,188,000.000	3,029,247.26	3,226,081.27
NXP B V/NXP FUNDING LLC/NXP USA INC 2.5%DUE 05-11-2031 CUSIP : 62954HBA5	1,875,000.000	1,868,568.75	1,643,055.17
PROSUS N V NT 144A 3.061% 07-13-2031 CUSIP : 74365PAF5	5,500,000.000	4,482,500.00	4,854,523.08
PROSUS N.V. CORP 3.68%01-21-2030 CUSIP : N7163RAA1	490,000.000	523,215.00	462,123.63
PVTPL PROSUS N V 3.257% DUE 01-19-2027/01-19-2022 BEO CUSIP : 74365PAG3	2,850,000.000	2,744,410.00	2,749,813.98
Total China - USD		16,323,025.61	16,344,139.82

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Denmark - USD			
DANSKE BK A/S 1.621% DUE 09-11-2026 CUSIP : 23636AAZ4	600,000.000	564,378.00	581,988.22
PVTPL DANSKE BANK A/S 4.613% 10-02-2030 CUSIP : 23636ABJ9	305,000.000	305,000.00	304,650.94
PVTPL DANSKE BANK A/S 5.427% 03-01-2028 CUSIP : 23636ABG5	870,000.000	862,004.70	891,853.68
PVTPL DANSKE BANK A/S 5.705% 03-01-2030 CUSIP : 23636ABH3	280,000.000	276,561.60	291,827.77
Total Denmark - USD		2,007,944.30	2,070,320.61
France - USD			
BNP PARIBAS FIXED 4.25% DUE 10-15-2024 CUSIP : 05579T5G7	300,000.000	327,558.00	299,764.31
BPCE SR NON PFD VAR RT 5.975% DUE 01-18-2027 CUSIP : 05583JAN2	1,260,000.000	1,263,453.10	1,278,875.76
CR AGRICOLE S A FLTG RT 1.907% DUE 06-16-2026 CUSIP : 22535WAG2	625,000.000	625,000.00	611,658.56
EDF S A 4.95% DUE 10-13-2045 CUSIP : 268317AQ7	175,000.000	157,617.25	164,885.68
ORANGE S A 5.5% DUE 02-06-2044 SEDOL : BLSP7Y6	125,000.000	146,767.50	129,611.57
PVTPL BNP PARIBAS 1.323% 01-13-2027 CUSIP : 09659W2N3	4,850,000.000	4,569,612.50	4,646,400.54
PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP : 09659W2L7	825,000.000	825,000.00	809,140.31
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG CUSIP : 09659T2C4	350,000.000	345,210.54	256,131.70
PVTPL BNP PARIBAS 3.052% 01-13-2031 CUSIP : 09659W2K9	625,000.000	650,225.00	576,683.80
PVTPL BNP PARIBAS 3.375% 01-09-2025 CUSIP : 09659W2D5	825,000.000	879,359.25	820,579.11
PVTPL BNP PARIBAS 4.375% 09-28-2025 CUSIP : 05581KAA9	1,550,000.000	1,522,828.50	1,538,446.24
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO CUSIP : 05565AM34	520,000.000	517,452.00	547,789.32
PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% 06-12-2029 CUSIP : 05581KAF8	1,265,000.000	1,258,715.75	1,305,742.22
PVTPL BNP PARIBAS SUB NT 144A 4.375% DUE05-12-2026 BEO SEDOL : BD8ZS03	4,900,000.000	4,753,539.00	4,867,166.77
PVTPL BPCE SA 3.116% 10-19-2032 CUSIP : 05578QAF0	3,400,000.000	3,411,130.00	2,929,300.53
PVTPL BPCE SA 5.716% 01-18-2030 CUSIP : 05571AAV7	650,000.000	673,636.34	671,320.32
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP : 05571AAS4	800,000.000	844,464.00	895,818.78
PVTPL BPCE SR 5.748% 07-19-2033 CUSIP : 05583JAM4	2,265,000.000	2,265,000.00	2,340,787.22
PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035 CUSIP : 225313AQ8	365,000.000	361,240.50	389,551.40
PVTPL CREDIT AGRICOLE S A FLTG RT 09-11-2028 CUSIP : 22535WAM9	985,000.000	985,000.00	989,402.95
PVTPL CREDIT AGRICOLE S A LONDON BRH 1.247% 01-26-2027 CUSIP : 22535WAH0	1,350,000.000	1,246,252.50	1,290,366.21
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028 CUSIP : 22535WAL1	660,000.000	660,000.00	662,925.88
PVTPL CREDIT AGRICOLE SA 6.7% 12-31-2049 CUSIP : 225313AR6	500,000.000	500,000.00	499,145.18

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
PVTPL ENGIE S A 5.25% 04-10-2029 CUSIP : 29286DAA3	550,000.000	543,405.50	568,264.74
PVTPL ENGIE SA 5.625% 04-10-2034 CUSIP : 29286DAB1	525,000.000	521,265.50	551,822.25
PVTPL PERIOD RICARD S A NT 144A 3.25% DUE 06-08-2026/06-08-2016 BEO CUSIP : 714264AM0	1,595,000.000	1,614,905.60	1,570,106.44
PVTPL SOCIETE GENERALE 1.792% 06-09-2027 CUSIP : 83368RBC5	1,040,000.000	949,426.40	988,022.97
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP : 83368RBY7	460,000.000	461,035.40	468,733.79
PVTPL SOCIETE GENERALE 7.367% 01-10-2053 CUSIP : 83368RBT8	258,000.000	256,317.84	269,559.95
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026 CUSIP : 83368RAZ5	1,300,000.000	1,205,763.00	1,245,178.10
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP : 89153VAX7	570,000.000	573,503.73	441,813.46
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL : BMYC5X3	870,000.000	833,602.52	630,010.93
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL : BQYKPN5	580,000.000	595,938.40	583,730.21
TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034 SEDOL : BPW6WK4	495,000.000	488,297.70	514,838.28
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL : BPW6WP9	380,000.000	380,000.00	396,241.49
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL : BPW6WH1	2,413,000.000	2,410,911.21	2,493,699.33
Total France - USD		39,623,434.53	39,243,516.30
Germany - USD			
BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP : 07274NAL7	3,905,000.000	3,638,451.40	3,853,922.05
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL : BD103H7	305,000.000	243,427.10	264,400.23
DEUTSCHE BK AG N Y BRANCH 4.999% 09-11-2030 SEDOL : BP4YNX6	505,000.000	505,000.00	507,725.19
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL : BP4YNS1	390,000.000	390,000.00	392,516.52
DEUTSCHE BK AG N Y BRH 7.146% 07-13-2027 CUSIP : 25160PAN7	1,205,000.000	1,229,883.25	1,254,272.63
DEUTSCHE BK AG N Y FLTG RT 2.129% DUE 11-24-2026 CUSIP : 251526CE7	5,040,000.000	4,771,275.30	4,880,659.24
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 SEDOL : B1S7195	615,000.000	709,679.25	742,642.19
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL : BYZMHJ6	260,000.000	213,244.20	236,363.38
PVTPL ALLIANZ SE 5.6% 09-03-2054 CUSIP : 018820AD2	400,000.000	400,700.00	412,504.80
PVTPL BAYER US FIN II LLC 4.25% 12-15-2025 CUSIP : 07274NAJ2	2,300,000.000	2,238,438.00	2,283,368.47
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL : BLFDKP5	1,150,000.000	1,176,624.10	1,288,758.29
PVTPL BMW US CAP LLC SR NT 5.05% 08-11-2028 SEDOL : BQVWM33	750,000.000	744,840.00	768,054.31
PVTPL BMW US CAPITAL LLC 4.65% 08-13-2029 SEDOL : BP812R0	800,000.000	798,728.00	805,886.86

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Germany - USD			
PVTPL RWE FINANCE US LLC 5.875% 04-16-2034 SEDOL : BPBSCB2	190,000.000	187,144.30	198,648.99
PVTPL RWE FINANCE US LLC 6.25% 04-16-2054 SEDOL : BPBSCD4	355,000.000	354,474.60	372,328.54
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047 CUSIP : 82620KAT0	1,870,000.000	1,877,982.75	1,687,264.37
PVTPL VOLKSWAGEN GROUP AMER FIN LLC 4.95%08-15-2029 SEDOL : BP812Y7	415,000.000	414,219.80	415,420.64
Total Germany - USD		19,894,112.05	20,364,736.70
India - USD			
PVTPL RELIANCE INDS LTD SR NT CORP 6.25% 10-19-2040 CUSIP : 759470BA4	785,000.000	910,286.00	867,319.28
RELIANCE IND 3.75% DUE 01-12-2062 CUSIP : Y72570AT4	250,000.000	188,722.50	186,736.29
Total India - USD		1,099,008.50	1,054,055.57
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL : BNVW1T1	1,700,000.000	1,696,906.00	1,605,882.41
AERCAP IRELAND CAP 4.625% 09-10-2029 SEDOL : BTFJ220	310,000.000	308,183.40	310,153.56
AERCAP IRELAND CAP 5.75% DUE 06-06-2028 SEDOL : BRBKK52	150,000.000	149,838.00	156,335.94
AERCAP IRELAND CAP DESIGNATED 1.75% 01-30-2026 SEDOL : BNK9N53	310,000.000	288,836.30	298,578.61
AERCAP IRELAND CAP DESIGNATED 6.95%03-10-2055 SEDOL : BS6VK80	170,000.000	170,000.00	176,253.85
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027 SEDOL : BR82H83	940,000.000	947,661.00	973,331.24
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.5% DUE 07-15-2025 REG SEDOL : BMBT2D6	1,961,000.000	2,064,288.19	1,981,035.87
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL : BNVW1S0	4,060,000.000	4,020,697.75	3,898,809.63
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO SEDOL : BNVW1X5	852,000.000	767,252.82	712,422.09
AERCAP IRELAND CAP/GLOBA 5.1% 01-19-2029 SEDOL : BRJDFZ8	935,000.000	923,957.65	955,477.39
AERCAP IRELAND CAPITAL DAC GTD SR NT 5.3% 01-19-2034 SEDOL : BRXGPX1	525,000.000	513,077.25	537,431.78
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP : 05401AAL5	725,000.000	724,818.75	717,501.09
PVTPL AIB GROUP PLC 5.871% 03-28-2035 CUSIP : 00135TAE4	200,000.000	194,278.00	210,861.65
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP : 05401AAR2	480,000.000	423,091.20	448,226.51
PVTPL AVOLON HLDGS FDG LTD 6.375% DUE 05-04-2028 CUSIP : 05401AAS0	770,000.000	775,320.70	804,922.11
PVTPL AVOLON HLDGS FDG LTD SR NT 144A 3.25% DUE 02-15-2027/01-14-2020 BEO CUSIP : 05401AAJ0	740,000.000	726,279.00	713,883.89
PVTPL AVOLON HOLDINGS FNDG LTD 5.75% 11-15-2029 CUSIP : 05401AAV3	675,000.000	669,552.75	696,679.47

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Ireland - USD			
PVTPL BANK IRELAND GROUP PLC 5.601% 03-20-2030 CUSIP : 06279JAD1	610,000.000	598,318.50	632,820.22
PVTPL SMBC AVIATION CAP FIN 5.55% 04-03-2034 CUSIP : 78448TAM4	440,000.000	422,008.40	453,679.82
PVTPL SMURFIT KAPPA TREASURY 5.2% 01-15-2030 CUSIP : 83272GAA9	1,410,000.000	1,403,616.00	1,456,622.41
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP : 83272GAB7	200,000.000	200,000.00	214,106.41
Total Ireland - USD		17,987,981.66	17,955,015.95
Italy - USD			
ENEL FIN INTL N V STEP CPN 2.25% DUE 07-12-2031 CUSIP : 29278GAP3	352,000.000	278,417.92	306,102.44
INTESA SANPAOLO S 6.625% DUE 06-20-2033 CUSIP : 46115HBZ9	1,300,000.000	1,307,579.00	1,420,962.91
PVTPL ENEL FIN INTL N V 5.5% 06-26-2034 CUSIP : 29278GBE7	441,000.000	433,851.39	458,222.78
PVTPL ENEL FIN INTL N V 5.5% 06-15-2052 CUSIP : 29278GAY4	1,900,000.000	1,684,996.00	1,889,920.65
PVTPL ENEL FINANCE INTERNATIONAL N.V 5.125% 06-26-2029 CUSIP : 29278GBD9	610,000.000	603,155.80	624,811.70
PVTPL ENEL FINANCE INTL NV 2.125% 07-12-2028 CUSIP : 29278GAN8	1,925,000.000	1,668,754.50	1,767,415.25
PVTPL UNICREDIT SPA RCPT CL X 3.127% 06-03-2032 CUSIP : 904678AY5	656,000.000	554,728.51	581,826.96
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP : 904678AQ2	2,250,000.000	2,266,020.00	2,398,146.37
Total Italy - USD		8,797,503.12	9,447,409.06
Japan - USD			
MITSUBISHI UFJ 1.538% DUE 07-20-2027 CUSIP : 606822BY9	2,080,000.000	1,902,700.80	1,980,108.35
MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035 CUSIP : 606822DF8	945,000.000	945,000.00	993,452.77
MIZUHO FINL GROUP 1.234% DUE 05-22-2027 CUSIP : 60687YBP3	1,315,000.000	1,202,567.50	1,249,325.64
MIZUHO FINL GROUP 2.839% DUE 09-13-2026 SEDOL : BD5NFD2	1,250,000.000	1,314,237.50	1,219,034.73
MIZUHO FINL GROUP 5.382% 07-10-2030 CUSIP : 60687YDF3	770,000.000	770,000.00	798,390.39
NOMURA HLDGS INC 5.594% DUE 07-02-2027 CUSIP : 65535HBR9	340,000.000	340,000.00	350,257.89
NTT FIN CORP 1.162% 04-03-2026 CUSIP : 62954WAC9	450,000.000	450,000.00	429,787.33
SUMITOMO MITSUI .948% DUE 01-12-2026 SEDOL : BMCPK95	575,000.000	575,000.00	550,804.85
SUMITOMO MITSUI 2.632% DUE 07-14-2026 SEDOL : BD0R6N6	1,350,000.000	1,397,790.00	1,313,240.78
SUMITOMO MITSUI 5.316% DUE 07-09-2029 SEDOL : BS6Z6S4	780,000.000	780,000.00	811,665.46
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 SEDOL : BS6Z6Y0	2,640,000.000	2,696,759.00	2,844,891.03
SUMITOMO MITSUI TR BK LTD SR NT FLTG RATE 144A 5.957427% 09-10-2027 CUSIP : 86563VBW8	1,265,000.000	1,265,000.00	1,272,299.05

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<i>Corporate Debt Instruments - Other</i>			
Japan - USD			
SUNTORY HLDGS LTD SR NT 144A 5.124% 06-11-2029 CUSIP : 86803UAE1	1,365,000.000	1,365,000.00	1,414,080.27
TAKEDA PHARMACEUTICAL 5.3% 07-05-2034 SEDOL : BN11QX7	612,000.000	610,310.88	638,698.66
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP : 874060AY2	660,000.000	506,600.53	513,152.37
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP : 874060AZ9	827,000.000	678,280.83	593,730.78
Total Japan - USD		16,799,247.04	16,972,920.35
Korea, Republic of - USD			
POSCO 5.75% 01-17-2028 CUSIP : 73730EAD5	330,000.000	328,376.40	342,898.90
PVTPL HYUNDAI CAP SVCS INC GLOBAL NT 5.125% 02-05-2029 CUSIP : 44920UAV0	395,000.000	383,947.90	403,450.17
Total Korea, Republic of - USD		712,324.30	746,349.07
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP : 46653KAC2	265,000.000	192,779.55	211,938.06
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 BEO CUSIP : 46653KAA6	500,000.000	498,440.00	427,974.73
PVTPL JAB HLDGS B V JAB 3.75% 144A 05-28-2051 CUSIP : 46653KAB4	325,000.000	323,202.75	225,351.85
Total Luxembourg - USD		1,014,422.30	865,264.64
Mexico - USD			
AMER MOVIL SAB DE 3.625% DUE 04-22-2029 SEDOL : BK7K1Y3	640,000.000	723,353.60	620,211.58
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL : B8C3GC6	1,295,000.000	1,568,040.66	1,409,045.97
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG SEDOL : BBM3LH7	220,000.000	316,098.50	246,714.35
GRUPO TELEvisa S A 5% DUE 05-13-2045 SEDOL : BMJ71M4	360,000.000	306,846.00	292,274.61
GRUPO TELEvisa S A 6.625% DUE 01-15-2040 SEDOL : BG494S0	195,000.000	191,745.45	193,307.10
GRUPO TELEvisa S A 6.625% DUE 03-18-2025 SEDOL : B2PPSH6	527,000.000	529,108.00	529,184.36
MEXICO CITY AIRPORT TRUST 5.5% 07-31-2047 CUSIP : P6629MAD4	540,000.000	525,394.00	466,499.47
MEXICO CY ARPT TR FIXED 3.875% DUE 04-30-2028 CUSIP : P6629MAC6	2,040,000.000	2,126,700.00	1,965,697.90
PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047 CUSIP : 59284MAD6	472,000.000	469,158.56	407,755.09
PVTPL ALFA S.A 6.875 DUE 03-25-2044 BEO CUSIP : 015398AC4	1,025,000.000	1,090,343.75	1,145,657.88
PVTPL BIMBO BAKERIES USA INC 5.375% 01-09-2036 SEDOL : BRXGPY2	805,000.000	772,397.50	828,371.57
PVTPL BIMBO BAKERIES USA INC 6.05% DUE 01-15-2029 SEDOL : BQ6C3F7	1,510,000.000	1,562,832.00	1,595,576.23
PVTPL CEMEX S A B DE C V 5.2% DUE 09-17-2030 BEO CUSIP : 151290BX0	1,400,000.000	1,334,200.00	1,404,068.40

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Total Mexico - USD		11,516,218.02	11,104,364.51
Netherlands - USD			
ABN AMRO BK N V 6.339% DUE 09-18-2027 CUSIP : 00084DBA7	400,000.000	403,932.00	414,085.26
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO CUSIP : 21684AAD8	950,000.000	993,431.00	979,609.17
DELHAIZE GROUP SA 5.7 DUE 10-01-2040 SEDOL : B5T60J2	353,000.000	411,029.67	367,286.17
ING GROEP N V 4.017% 03-28-2028 CUSIP : 456837BB8	1,125,000.000	1,125,000.00	1,116,766.60
JDE PEETS NV NT 144A 1.375% 01-15-2027 CUSIP : 47216QAB9	2,665,000.000	2,377,982.10	2,488,137.94
JDE PEETS NV NT 144A 2.25% 09-24-2031 CUSIP : 47216QAC7	400,000.000	398,364.00	335,154.85
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL : B3C8RK1	178,000.000	207,544.44	205,715.88
KONINKLIJKE NT 5 DUE 03-15-2042 SEDOL : B6XB078	200,000.000	180,498.00	194,973.05
PVTPL COOPERATIVE RABOBANK U A 1.004% DUE 09-24-2026/09-24-2025 BEO CUSIP : 74977RDJ0	2,300,000.000	2,140,955.00	2,221,192.80
PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042 CUSIP : 25156PAR4	400,000.000	437,336.00	383,315.05
PVTPL ING GROEP N V 1.4% DUE 07-01-2026 CUSIP : 456837AU7	1,325,000.000	1,324,112.25	1,291,930.65
PVTPL RABOBANK NEDERLAND GLOBAL 1.106% 02-24-2027 CUSIP : 74977RDK7	1,150,000.000	1,150,000.00	1,096,926.99
Total Netherlands - USD		11,150,184.46	11,095,094.41
New Zealand - USD			
ANZ NEW ZEALAND VAR RT 5.691875% DUE 02-18-2025 CUSIP : 00182EBQ1	1,400,000.000	1,400,790.00	1,401,348.40
PVPTL ASB BK LTD SR MEDIUM TERM NTS BOOK ENTRY 1.625% 10-22-2026 CUSIP : 00216LAD5	1,625,000.000	1,618,565.00	1,543,345.25
Total New Zealand - USD		3,019,355.00	2,944,693.65
Norway - USD			
EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL : BJV9CD5	289,000.000	204,712.53	217,229.58
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL : BM8MM72	2,155,000.000	1,870,284.95	1,749,150.76
PVTPL AKER BP ASA 3.75% DUE 01-15-2030 BEO CUSIP : 00973RAF0	675,000.000	606,447.00	643,681.77
PVTPL AKER BP ASA 5.125% 10-01-2034 CUSIP : 00973RAN3	440,000.000	436,224.30	434,775.79
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP : 00973RAP8	1,140,000.000	1,136,277.85	1,123,109.09
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL : BLSP5D1	485,000.000	512,503.12	424,336.62
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL : B522X65	2,235,000.000	2,547,185.55	2,289,164.84
Total Norway - USD		7,313,635.30	6,881,448.45

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Peru - USD			
PVTPL TRANSPORTADORA DE GAS DEL PERU S ASR NT 4.25% DUE 04-30-2028 BEO SEDOL : B8CHNW7	1,896,000.000	1,967,898.00	1,864,037.42
SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025 SEDOL : BWXV3K4	680,000.000	729,912.00	674,844.38
SOUTHN COPPER 6.75% DUE 04-16-2040 SEDOL : B806KL4	105,000.000	115,237.50	120,010.17
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL : B8FM8R9	100,000.000	86,905.00	97,645.05
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL : B8Q7066	290,000.000	387,250.11	345,000.82
Total Peru - USD		3,287,202.61	3,101,537.84
South Africa - USD			
ANGLO AMERN CAP 4% DUE 09-11-2027 CUSIP : 034863AT7	880,000.000	832,902.40	866,386.16
PVTPL PROSUS N V 3.68% DUE 01-21-2030 CUSIP : 74365PAA6	200,000.000	200,000.00	188,621.89
Total South Africa - USD		1,032,902.40	1,055,008.05
Spain - USD			
BANCO BILBAO VIZCAYA ARGENTARIA S A 5.381% 03-13-2029 SEDOL : BSLM0C2	800,000.000	792,880.00	831,623.74
BANCO SANTANDER S 3.306% DUE 06-27-2029 SEDOL : BJQ2JP0	1,200,000.000	1,312,308.00	1,148,266.33
BANCO SANTANDER S A 2.749% DUE 12-03-2030 SEDOL : BM8GQM7	400,000.000	400,000.00	353,425.24
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL : BLB6SQ5	1,000,000.000	1,000,000.00	984,632.42
BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025 SEDOL : BF4TFS0	600,000.000	600,000.00	600,797.53
BANCO SANTANDER SA 5.439% 07-15-2031 SEDOL : BS6VKD5	400,000.000	400,000.00	418,257.56
BANCO SANTANDER SA 5.552% 03-14-2028 SEDOL : BS9CCR3	1,400,000.000	1,383,116.00	1,430,418.04
BANCO SANTANDER SA 6.607% 11-07-2028 SEDOL : BRJX5Y7	800,000.000	829,456.00	868,003.62
BANCO SANTANDER SA FIXED 4.25% DUE 04-11-2027 SEDOL : BDRXQT3	600,000.000	674,574.00	597,358.49
BANCO SANTANDER SA FLTG RT 07-15-2028 SEDOL : BS6VKN5	1,000,000.000	1,000,000.00	1,023,540.21
PVTPL CAIXABANK S A 6.684% 09-13-2027 CUSIP : 12803RAB0	1,155,000.000	1,171,416.45	1,201,254.15
PVTPL CAIXABANK S A 6.84% 09-13-2034 CUSIP : 12803RAC8	200,000.000	207,542.00	223,161.70
PVTPL CAIXABANK SA 6.037% 06-15-2035 CUSIP : 12803RAH7	1,175,000.000	1,164,371.20	1,248,772.31
TELEFONICA 7.045% DUE 06-20-2036 SEDOL : B170DG6	400,000.000	501,107.29	460,855.23
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SEDOL : BDF0CD2	70,000.000	74,389.63	63,632.72
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL : BYWMQF8	340,000.000	369,024.68	322,523.24
Total Spain - USD		11,880,185.25	11,776,522.53

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Sweden - USD			
PVTPL LUNDIN ENERGY AB 2.0% DUE 06-15-2026 BEO CUSIP : 55037AAA6	925,000.000	923,399.75	885,717.32
PVTPL SVENSKA HANDELSBANKEN AB 5.5% DUE 06-15-2028 REG CUSIP : 86959LAP8	680,000.000	675,423.60	703,407.91
Total Sweden - USD		1,598,823.35	1,589,125.23
Switzerland - USD			
CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL : BKPG0N5	400,000.000	399,316.00	396,027.64
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER5.0% DUE 07-09-2027 SEDOL : BPSLKH6	520,000.000	508,268.80	531,404.60
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL : BL69K85	820,000.000	868,929.40	900,678.65
LAFARGEHOLCIM FIN 3.5% DUE 09-22-2026 SEDOL : BYND5J7	3,200,000.000	3,057,024.00	3,140,933.63
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL : BD3S5K6	1,705,000.000	1,821,266.11	1,528,659.16
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL : BK1PN26	1,232,000.000	1,270,853.64	1,172,546.83
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL : BMZLFV7	705,000.000	708,821.10	689,941.27
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL : BLDBF01	304,000.000	256,971.21	201,201.78
PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP : 902613AH1	1,325,000.000	1,325,000.00	1,252,111.02
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP : 225401AP3	750,000.000	750,000.00	732,498.47
PVTPL UBS GROUP AG 4.282% 01-09-2017 CUSIP : 225401AC2	4,394,000.000	4,766,459.06	4,361,643.16
PVTPL UBS GROUP AG 4.751% DUE 05-12-2028BEO CUSIP : 902613AP3	1,360,000.000	1,360,000.00	1,368,686.84
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP : 902613BM9	360,000.000	360,000.00	368,283.58
PVTPL UBS GROUP AG 5.428% 02-08-2030 CUSIP : 902613BJ6	250,000.000	245,750.00	258,455.25
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP : 902613BH0	805,000.000	804,935.60	849,743.28
PVTPL UBS GROUP AG 6.246% 09-22-2029 SEDOL : BKPJSQ3	6,632,000.000	6,820,350.72	7,040,809.68
PVTPL UBS GROUP AG 6.327% 12-22-2027 SEDOL : BKPLVP9	1,600,000.000	1,620,752.00	1,665,381.20
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP : 902613BE7	580,000.000	580,000.00	684,013.72
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP : 225401AU2	335,000.000	335,000.00	302,087.35
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP : 902674A26	465,000.000	511,073.50	442,986.56
UBS GROUP AG 4.55% 04-15-2026 CUSIP : 902613BB3	925,000.000	1,054,481.50	927,326.25
UBS GROUP AG 4.875% 05-15-2045 CUSIP : 902613AY4	400,000.000	416,623.56	391,041.48
UBS GROUP AG FLTGT RT 1.364% DUE 01-30-2027 CUSIP : 902613AC2	1,575,000.000	1,575,000.00	1,507,724.62
UBS GROUP AG FLTGT RT 5.617% DUE 09-13-2030 CUSIP : 902613BL1	460,000.000	481,739.60	480,652.65

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Total Switzerland - USD		31,898,615.80	31,194,838.67
United Arab Emirates - USD			
GALAXY PIPELINE ASSETS BIDCO LTD SR SECDBD CL D 144A 2.16% 03-31-2034 SEDOL : BM8MRZ5	1,509,865.500	1,509,865.50	1,338,141.43
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.625% DUE 03-31-2036 CUSIP : 36321PAB6	200,000.000	200,000.00	170,691.09
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040 CUSIP : 36321PAE0	485,859.600	485,859.60	408,433.69
Total United Arab Emirates - USD		2,195,725.10	1,917,266.21
United Kingdom - USD			
AON PLC 4.45% DUE 05-24-2043 SEDOL : B9ZT6F1	175,000.000	180,126.29	152,953.36
AON PLC 4.6% DUE 06-14-2044 SEDOL : BN40JL0	480,000.000	424,177.20	439,367.52
ASTRAZENECA FIN LLC 5.0% 02-26-2034 SEDOL : BMG7M46	1,149,000.000	1,151,504.82	1,199,910.83
ASTRAZENECA PLC 4% DUE 09-18-2042 SEDOL : B8C0348	490,000.000	522,798.76	439,996.67
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL : BDTYM18	1,724,000.000	1,625,153.54	1,605,700.31
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL : BYQNQH9	350,000.000	364,361.18	327,421.40
B A T CAP CORP 2.259% DUE 03-25-2028 SEDOL : BM9DV55	1,600,000.000	1,480,970.00	1,488,643.73
B A T CAP CORP 2.726% DUE 03-25-2031 SEDOL : BM9F076	3,250,000.000	2,692,690.00	2,906,338.60
B A T CAP CORP 4.39% 08-15-2037 SEDOL : BLR99P4	5,580,000.000	5,193,713.08	5,075,521.13
B A T CAP CORP 4.54% 08-15-2047 SEDOL : BLR9BY7	777,000.000	618,802.10	656,304.57
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL : BJSFMZ8	375,000.000	309,157.05	323,608.00
B A T CAP CORP 4.906% DUE 04-02-2030 REG SEDOL : BM61FC7	300,000.000	350,550.00	304,374.26
B A T CAP CORP 5.282% DUE 04-02-2050 SEDOL : BM63653	405,000.000	405,000.00	379,246.48
B A T CAP CORP 6% DUE 02-20-2034 SEDOL : BSNYFK9	5,170,000.000	5,181,428.80	5,525,667.82
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL : BLR99M1	615,000.000	577,411.20	602,424.84
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL : BM9MPG1	672,000.000	649,830.82	534,511.02
BARCLAYS PLC 2.852% 05-07-2026 SEDOL : BKY6M29	850,000.000	850,000.00	838,820.03
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO SEDOL : BP6NKL8	200,000.000	162,128.00	175,409.48
BARCLAYS PLC 4.836% 05-09-2028 SEDOL : BDGKSN3	1,600,000.000	1,545,243.50	1,601,550.67
BARCLAYS PLC 4.942% 09-10-2030 SEDOL : BN14QZ8	2,395,000.000	2,399,480.00	2,414,793.79
BARCLAYS PLC 4.95% DUE 01-10-2047 SEDOL : BD72S38	1,570,000.000	1,557,237.51	1,516,794.24
BARCLAYS PLC 5.088% 06-20-2030 SEDOL : BHWTW96	4,000,000.000	3,787,120.00	4,012,825.40

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*Generated by Northern Trust from periodic data on 04 Nov 24 C0710

◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
BARCLAYS PLC 5.25% DUE 08-17-2045 SEDOL : BYWR2D3	525,000.000	587,133.75	532,103.06
BARCLAYS PLC 5.67% 03-12-2028 SEDOL : BQWQ3F3	1,320,000.000	1,310,205.60	1,356,161.60
BARCLAYS PLC 5.746% DUE 08-09-2033 SEDOL : BQC4F17	200,000.000	200,000.00	209,160.72
BARCLAYS PLC 6.036% 03-12-2055 SEDOL : BPBMPF9	1,879,000.000	1,956,917.40	2,056,294.51
BARCLAYS PLC 6.496% DUE 09-13-2027 SEDOL : BP6KC13	1,920,000.000	1,943,404.80	1,988,774.09
BARCLAYS PLC 6.692% 09-13-2034 SEDOL : BRCF971	4,200,000.000	4,483,164.00	4,670,631.08
BARCLAYS PLC 7.325% DUE 11-02-2026 BEO SEDOL : BQPF9J3	1,975,000.000	1,975,000.00	2,026,558.54
BARCLAYS PLC FIXED 5.829% 05-09-2027 SEDOL : BQYLT92	2,235,000.000	2,239,504.60	2,277,502.73
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042 SEDOL : BP6NKN0	2,070,000.000	1,547,428.50	1,595,917.50
BAT CAP CORP 5.834% 02-20-2031 SEDOL : BSNWT12	680,000.000	678,000.80	721,294.67
BAT CAPITAL CORP FIXED 3.215% 09-06-2026 SEDOL : BJSFMY7	1,090,000.000	1,031,314.40	1,066,840.34
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL : BRJ50F9	846,000.000	847,639.13	969,463.65
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL : BRJ50G0	654,000.000	699,896.80	758,968.13
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL : B88GFC2	2,738,000.000	3,464,206.97	3,184,658.10
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL : BDFW2K5	1,935,000.000	1,829,110.15	1,908,258.30
HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL : BMH1TT1	665,000.000	665,000.00	584,605.40
HSBC HLDGS PLC 4.25% DUE 08-18-2025 SEDOL : BYYK0L4	2,450,000.000	2,397,717.00	2,437,505.44
HSBC HLDGS PLC 5.21% DUE 08-11-2028 SEDOL : BP4ZF99	3,000,000.000	2,955,750.00	3,061,014.93
HSBC HLDGS PLC 5.597% 05-17-2028 SEDOL : BSQLF74	1,590,000.000	1,590,000.00	1,634,624.62
HSBC HLDGS PLC 7.399% 11-13-2034 SEDOL : BQHN2P2	700,000.000	747,201.00	803,747.58
HSBC HLDGS PLC FLTG RT 1.645% DUE 04-18-2026 SEDOL : BMH1V06	1,100,000.000	1,100,000.00	1,079,665.28
HSBC HLDGS PLC FLTG RT 5.887% DUE 08-14-2027 SEDOL : BLGYS97	2,800,000.000	2,803,192.00	2,875,985.76
HSBC HLDGS PLC SUB NT 6.5% 05-02-2036 SEDOL : BPLQ067	1,842,000.000	2,293,920.75	1,999,892.36
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037 SEDOL : BMGB9S1	100,000.000	125,115.58	109,812.95
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL : BPH14Q4	1,620,000.000	1,663,362.35	1,829,906.66
LLOYDS BANKING GROUP PLC 5.721% 06-05-2030 SEDOL : BRK1TH1	1,400,000.000	1,400,000.00	1,467,044.24
LLOYDS BKG GROUP 2.438% DUE 02-05-2026 SEDOL : BKDHP24	200,000.000	194,430.00	198,082.77
LLOYDS BKG GROUP 3.75% DUE 01-11-2027 SEDOL : BDDXTF4	320,000.000	305,286.40	316,465.15
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL : BD84H70	375,000.000	404,523.75	371,365.76
LLOYDS BKG GROUP PLC 4.716% DUE 08-11-2026 BEO SEDOL : BN4J2P2	4,625,000.000	4,557,937.50	4,619,288.13

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
NATWEST GROUP PLC 1.642% 06-14-2027 SEDOL : BNHV1G9	200,000.000	183,182.00	190,641.19
NATWEST GROUP PLC 4.892% 05-18-2029 SEDOL : BG4R9B2	1,550,000.000	1,765,809.00	1,566,139.39
NATWEST GROUP PLC 4.964% DUE 08-15-2030 SEDOL : BQXJPC2	1,760,000.000	1,784,912.96	1,787,273.40
NATWEST GROUP PLC 5.516% DUE 09-30-2028 SEDOL : BR04L41	3,450,000.000	3,418,702.50	3,560,013.88
NATWEST GROUP PLC 6% DUE 12-31-2049 REG CUSIP : 780097BQ3	290,000.000	280,343.00	289,849.66
NATWEST GROUP PLC 8.125% 12-31-2049 CUSIP : 639057AQ1	220,000.000	220,000.00	240,005.04
NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026 SEDOL : BP4TLQ0	2,075,000.000	2,125,379.25	2,136,101.55
NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029 SEDOL : BKVF4F6	1,000,000.000	1,014,303.50	998,473.29
NATWEST MKTS PLC SR NT FLTG 144A 5.991875% 05-17-2027 CUSIP : 63906YAK4	600,000.000	600,000.00	601,026.00
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL : BF4BJR3	220,000.000	233,818.20	175,916.39
PVTPL ASHTEAD CAPITAL 2.45% 08-12-2031 SEDOL : BMWVNY9	650,000.000	648,342.50	554,930.84
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026 SEDOL : BMWT6F5	450,000.000	448,834.50	425,178.35
PVTPL CK HUTCHISON INTL 20 LTD GTD NT 144A 2.5% DUE 05-08-2030/02-08-2030 BEO CUSIP : 12564HAA3	230,000.000	231,200.60	207,775.94
PVTPL IMPERIAL BRANDS FIN PLC 5.5% 02-01-2030 CUSIP : 45262BAG8	1,915,000.000	1,909,044.35	1,976,913.64
PVTPL IMPERIAL BRANDS FIN PLC 5.875% 07-01-2034 CUSIP : 45262BAH6	1,075,000.000	1,075,364.90	1,117,598.03
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP : 45262BAF0	5,200,000.000	5,256,472.00	5,408,902.30
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% 07-18-2030 CUSIP : 63861VAE7	400,000.000	443,548.00	388,952.41
PVTPL NATIONWIDE BLDG SOC SR NON-PFD MEDIUM TE 5.127% 07-29-2029 CUSIP : 63861VAK3	625,000.000	625,000.00	643,667.76
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 6.557% 10-18-2027 CUSIP : 63861VAJ6	3,600,000.000	3,709,260.00	3,748,197.10
PVTPL NATWEST MARKETS PLC 5.416% 05-17-2027 CUSIP : 63906YAH1	500,000.000	500,000.00	513,185.33
PVTPL STANDARD CHARTERED PLC 7.018% 02-08-2030 CUSIP : 853254CX6	300,000.000	312,393.00	326,263.35
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL : BG492J7	135,000.000	147,869.80	155,809.68
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL : BD6GVS7	120,000.000	158,274.27	146,387.02
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 SEDOL : BZ0PJX5	500,000.000	552,780.00	498,489.71
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL : BZ0HGQ3	985,000.000	1,045,806.66	985,457.84
SANTANDER UK GROUP FLTG RT 4.858% DUE 09-11-2030 SEDOL : BP4YZ29	760,000.000	760,000.00	766,036.42
SANTANDER UK GROUP HLDGS PLC 1.53% 08-21-2026 SEDOL : BN15XD8	1,560,000.000	1,468,038.00	1,513,863.16
SANTANDER UK GROUP HLDGS PLC 6.833% 11-21-2026 SEDOL : BP399P6	930,000.000	940,239.30	949,454.40

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL : BMZQF90	595,000.000	526,598.65	454,176.02
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL : BMZQFB2	230,000.000	183,692.73	160,432.49
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL : BJLV8X3	2,080,000.000	2,033,886.40	1,543,590.65
STD CHARTERED PLC 4.05% DUE 04-12-2026 CUSIP : 853254AZ3	2,595,000.000	2,634,444.80	2,575,777.77
UNILEVER CAPITAL CORP 4.625% 08-12-2034 SEDOL : BT3NPG9	260,000.000	257,457.20	263,770.18
VODAFONE GROUP PLC 4.125% DUE 06-04-2081 CUSIP : 92857WBW9	700,000.000	583,625.00	634,531.45
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP : 92857WBU3	2,920,000.000	2,875,559.89	2,436,293.33
VODAFONE GROUP PLC 5.625% DUE 02-10-2053 SEDOL : BNHTNS9	365,000.000	363,477.95	371,533.24
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL : BNZHZ78	740,000.000	711,643.20	763,233.47
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL : BJWZHR1	1,200,000.000	1,242,187.50	1,265,904.00
Total United Kingdom - USD		123,296,738.69	123,575,523.87
United States - USD			
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 SEDOL : BMCBVH8	1,140,000.000	1,044,052.90	888,877.60
1ST HORIZON NATL FIXED 4% DUE 05-26-2025 SEDOL : BMH5Q47	750,000.000	747,142.50	743,287.62
3M CO 3.25% DUE 08-26-2049 SEDOL : BK4H0D9	489,000.000	395,290.35	365,764.58
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL : BKSG5C6	365,000.000	363,744.40	296,326.04
3M CO FIXED 3.625% 10-15-2047 SEDOL : BD6NK92	120,000.000	140,377.20	95,782.83
ABBOTT LABS 4.75% 04-15-2043 SEDOL : BD6NWW9	145,000.000	144,669.87	146,810.87
ABBOTT LABS 6.15% DUE 11-30-2037 SEDOL : B922PX4	145,000.000	161,493.15	167,706.58
ABBVIE INC 3.2% 11-21-2029 CUSIP : 00287YBX6	8,102,000.000	8,200,029.63	7,747,959.21
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL : BJDRSG2	2,852,000.000	2,893,908.87	2,634,432.10
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL : BJDRSH3	4,536,000.000	4,812,460.46	4,062,990.01
ABBVIE INC 4.3% DUE 05-14-2036 SEDOL : BYP8MR7	290,000.000	291,365.68	282,392.17
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL : BYP8MQ6	3,880,000.000	3,881,442.18	3,623,247.36
ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL : BL69TS8	70,000.000	64,562.40	67,257.36
ABBVIE INC 4.75% 03-15-2045 SEDOL : BLKFQT2	270,000.000	290,066.20	262,648.86
ABBVIE INC 4.8% 03-15-2029 SEDOL : BSNSFH8	1,880,000.000	1,870,569.10	1,934,813.78
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL : BMW97K7	265,000.000	271,934.23	261,897.40
ABBVIE INC 4.875% DUE 11-14-2048 SEDOL : BGQW2K5	435,000.000	574,043.40	428,136.12

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ABBVIE INC 4.95% 03-15-2031 SEDOL : BSNSFK1	1,405,000.000	1,404,878.60	1,460,905.89
ABBVIE INC 5.5% 03-15-2064 SEDOL : BSNTZ60	1,180,000.000	1,196,028.58	1,259,942.01
ABBVIE INC FIXED 2.95% DUE 11-21-2026 SEDOL : BMCF750	1,900,000.000	1,835,305.85	1,859,982.29
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL : BXDZFY1	85,000.000	101,704.20	84,727.85
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL : BXDZFZ2	1,740,000.000	1,667,813.38	1,683,759.41
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052 CUSIP : 007903BG1	100,000.000	99,918.00	93,088.21
ADVENTIST HEALTH SYS/WEST 5.757% 12-01-2034 SEDOL : BSNV2W1	2,960,000.000	2,963,470.00	3,084,860.82
AEP TEX INC 3.45% DUE 01-15-2050 SEDOL : BKBFWN0	230,000.000	259,757.88	166,673.61
AEP TEX INC 4.15% DUE 05-01-2049 SEDOL : BKBTGX0	1,085,000.000	1,263,107.43	891,140.40
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL : BK7CR74	175,000.000	175,026.25	126,143.00
AEP TRANSM CO LLC 5.15% DUE 04-01-2034 SEDOL : BSB7641	1,180,000.000	1,179,221.20	1,222,927.73
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL : BM5JB68	1,815,000.000	1,522,088.01	1,432,406.93
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL : BM9STY5	180,000.000	111,652.20	118,847.30
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 SEDOL : BNYD481	190,000.000	188,993.00	196,843.98
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 SEDOL : BPQCM64	100,000.000	97,537.93	90,227.64
AES CORP 5.45% 06-01-2028 SEDOL : BNRQY76	1,755,000.000	1,723,690.80	1,806,575.15
AETNA INC 4.125% DUE 11-15-2042 SEDOL : B82CZV5	755,000.000	640,633.00	627,297.62
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL : BDF0M43	1,475,000.000	1,094,851.30	1,151,900.23
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL : BK1KRP2	440,000.000	462,226.75	395,743.96
AETNA INC NEW 6.75% DUE 12-15-2037 SEDOL : BBJNFJ0	342,000.000	454,457.16	386,776.08
AFLAC INC 4% DUE 10-15-2046 SEDOL : BZCNMN8	419,000.000	341,822.08	354,005.71
AFLAC INC 4.75% DUE 01-15-2049 SEDOL : BGYTGT5	195,000.000	184,727.40	183,255.91
AGREE LTD 2.9% DUE 10-01-2030 SEDOL : BKSGR42	300,000.000	299,781.00	272,226.33
AGREE LTD PARTNERSHIP 4.8% 10-01-2032 SEDOL : BM9Z0Q5	390,000.000	386,766.90	386,707.22
AGREE LTD PARTNERSHIP 5.625% 06-15-2034 SEDOL : BS560S6	1,025,000.000	1,012,976.75	1,072,282.98
AIR LEASE CORP 2.3% DUE 02-01-2025 REG SEDOL : BKV24V3	1,675,000.000	1,679,338.25	1,658,399.96
AIR LEASE CORP 2.1% DUE 09-01-2028 REG SEDOL : BN6SDW1	2,040,000.000	1,770,720.00	1,866,597.16
AIR LEASE CORP 3.25% DUE 03-01-2025 SEDOL : BF5RD67	2,550,000.000	2,499,744.50	2,529,184.78
AIR LEASE CORP 3.375% DUE 07-01-2025 REG SEDOL : BL57W28	500,000.000	494,875.00	494,133.58
AIR LEASE CORP 3.625% DUE 04-01-2027 SEDOL : BF081M7	130,000.000	122,846.10	127,392.27

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AIR LEASE CORP MED 2.2% DUE 01-15-2027 SEDOL : BPH2J95	1,125,000.000	1,111,500.00	1,071,294.93
AIR LEASE CORP MED 2.875% DUE 01-15-2026 SEDOL : BKPTQC5	900,000.000	912,213.00	881,520.03
AIR LEASE CORP MED 3.75% DUE 06-01-2026 SEDOL : BK20386	725,000.000	779,389.50	716,910.21
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040 SEDOL : BKX8JV4	215,000.000	215,631.03	164,909.03
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG SEDOL : BKX8JW5	290,000.000	288,944.40	200,531.71
AIR PRODS & CHEMS INC 4.85% 02-08-2034 SEDOL : BRBYMJ2	490,000.000	488,657.40	505,277.02
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL : BMV9VD9	1,440,000.000	1,437,465.60	1,011,212.55
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL : BJQV463	525,000.000	588,997.50	488,924.23
ALEXANDRIA REAL 4% DUE 02-01-2050 SEDOL : BJQV474	300,000.000	307,375.60	239,412.64
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL : BJML8W1	175,000.000	174,910.75	159,934.63
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL : BP2TQZ6	1,400,000.000	1,264,635.58	1,026,628.08
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 SEDOL : BN452W7	735,000.000	698,936.14	703,149.10
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 SEDOL : BPGLSJ6	135,000.000	134,923.05	138,272.35
ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051 SEDOL : BK7Y026	55,000.000	55,982.85	37,423.40
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL : BBG7S30	135,000.000	143,434.52	124,399.17
ALLSTATE CORP 5.95% DUE 04-01-2036 SEDOL : BG48NF7	200,000.000	210,132.00	220,270.25
ALLY FINL INC 2.2% 11-02-2028 SEDOL : BL5C7K6	1,450,000.000	1,430,309.00	1,304,510.68
ALLY FINL INC 7.1% DUE 11-15-2027 SEDOL : BP95FX8	1,450,000.000	1,435,471.00	1,537,179.80
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP : 02079KAE7	825,000.000	646,099.02	589,154.14
ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL : BKPSXV0	2,250,000.000	1,775,626.50	1,920,308.38
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL : BKPSXY3	3,970,000.000	2,830,141.60	3,094,842.48
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL : BKPSY06	1,915,000.000	1,900,924.75	1,413,236.39
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL : BD91617	770,000.000	726,851.97	601,315.35
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP : 02209SBK8	645,000.000	639,827.10	540,447.60
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL : B7ZKNH1	1,395,000.000	1,324,167.21	1,233,864.68
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL : BFZ5800	450,000.000	448,749.00	472,203.88
ALTRIA GROUP INC 6.875% DUE 11-01-2033 SEDOL : BRJX0Q4	470,000.000	497,607.80	530,848.85
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP : 023135BT2	1,675,000.000	1,485,836.22	1,106,581.65
AMAZON COM INC 4.05% 08-22-2047 CUSIP : 023135BJ4	190,000.000	215,960.04	171,004.89
AMAZON COM INC 4.8% DUE 12-05-2034 CUSIP : 023135AP1	395,000.000	417,439.95	413,160.48

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP : 023135AQ9	2,565,000.000	2,793,463.50	2,664,388.85
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP : 023135BF2	2,995,000.000	2,993,298.34	2,816,576.29
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL : BNW2Q84	680,000.000	596,155.20	541,360.98
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP : 023135CB0	610,000.000	527,520.76	453,147.92
AMAZON.COM INC 3.95% 04-13-2052 SEDOL : BLPP103	2,520,000.000	2,509,466.40	2,190,404.49
AMEREN CORP 3.5% DUE 01-15-2031 REG SEDOL : BM6KDF3	1,600,000.000	1,816,944.00	1,513,813.23
AMEREN ILL CO 3.7% 12-01-2047 CUSIP : 02361DAR1	355,000.000	355,844.74	289,286.05
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL : BSY2290	1,080,000.000	1,079,362.80	1,161,865.36
AMERICAN ELEC PWR 5.699% 08-15-2025 SEDOL : BPYS4C4	2,250,000.000	2,247,772.50	2,267,821.15
AMERICAN ELEC PWR CO INC 2.3% DUE 03-01-2030/03-05-2020 REG SEDOL : BLH0SD8	300,000.000	299,868.00	269,563.13
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG SEDOL : BLH0M14	225,000.000	224,615.25	159,197.43
AMERICAN ELEC PWR CO INC 5.2% 01-15-2029 SEDOL : BMW9VK5	1,550,000.000	1,524,967.50	1,599,548.62
AMERICAN EXPRESS CO 5.043% 07-26-2028 SEDOL : BPDY865	605,000.000	605,000.00	618,146.03
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST SER 23-2 CL A 4.8% DUE 05-15-2030 CUSIP : 02582JKB5	9,000,000.000	8,874,492.19	9,235,809.00
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL : BNKJ1R1	215,000.000	210,618.30	151,319.54
AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031 SEDOL : BNKJ1L5	300,000.000	295,539.00	257,662.43
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG SEDOL : BXSSDV8	343,000.000	321,570.58	327,669.55
AMERICAN TOWER CORP 5.2% 02-15-2029 SEDOL : BQ5J3Y8	540,000.000	530,766.00	557,692.39
AMERISOURCEBERGEN 3.45% 12-15-2027 SEDOL : BD1DCZ7	575,000.000	536,981.00	562,304.02
AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031 SEDOL : BMTR845	1,775,000.000	1,501,047.69	1,594,899.04
AMERN EXPRESS CO 4.05% DUE 12-03-2042 SEDOL : B968SP1	465,000.000	391,770.60	423,920.43
AMERN EXPRESS CO 5.519% DUE 07-26-2035 SEDOL : BNM9JD1	1,650,000.000	1,670,031.00	1,717,989.90
AMERN INTL GROUP 3.4% DUE 06-30-2030 SEDOL : BMCTLZ0	400,000.000	420,237.52	378,122.04
AMERN INTL GROUP 4.375% DUE 01-15-2055 SEDOL : BVCJNG8	75,000.000	63,891.75	62,494.13
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL : BMCTM02	200,000.000	198,988.00	179,279.45
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL : BP8G1N4	196,000.000	216,824.19	179,334.18
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL : BFXCMM3	1,145,000.000	1,131,711.53	1,085,355.16
AMERN INTL GROUP 6.25% DUE 05-01-2036 SEDOL : B1CYG08	325,000.000	396,536.68	361,982.82
AMERN TOWER CORP 2.4% DUE 03-15-2025 SEDOL : BL9BW26	2,175,000.000	2,236,530.75	2,148,942.20

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL : BDGNML8	1,681,000.000	1,570,440.63	1,651,854.54
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL : BK21TM5	230,000.000	208,681.70	178,172.90
AMGEN INC 2.77% 09-01-2053 SEDOL : BN0THC8	525,000.000	344,179.10	341,143.25
AMGEN INC 3.375% 02-21-2050 CUSIP : 031162CS7	6,665,000.000	6,404,301.67	5,078,233.46
AMGEN INC 4.4% 05-01-2045 CUSIP : 031162BZ2	2,835,000.000	2,593,044.48	2,544,739.34
AMGEN INC 4.563% DUE 06-15-2048 SEDOL : BDR5CM4	425,000.000	417,482.25	385,117.32
AMGEN INC 4.663% DUE 06-15-2051 SEDOL : BDRVZ12	805,000.000	701,604.10	737,292.35
AMGEN INC 4.875% 03-01-2053 CUSIP : 031162DK3	867,000.000	780,707.22	815,225.49
AMGEN INC 4.95% DUE 10-01-2041 CUSIP : 031162BE9	705,000.000	846,075.89	688,763.81
AMGEN INC 5.15% DUE 11-15-2041 SEDOL : B76M525	178,000.000	200,831.06	178,395.98
AMGEN INC 5.25% 03-02-2030 SEDOL : BMTY697	3,413,000.000	3,405,115.97	3,561,157.14
AMGEN INC 5.25% DUE 03-01-2033 SEDOL : BMTY608	1,536,000.000	1,531,161.60	1,599,091.77
AMGEN INC 5.6% DUE 03-01-2043 SEDOL : BMTY5V2	625,000.000	621,506.25	656,617.22
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP : 031162CR9	921,000.000	933,351.55	734,985.61
AMGEN INC FIXED 5.15% 03-02-2028 CUSIP : 031162DP2	8,855,000.000	8,845,862.30	9,118,087.72
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL : BN7KZX1	2,400,000.000	2,137,290.95	2,043,057.36
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL : BPBK6K5	745,000.000	687,176.26	564,498.44
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL : BPBK6M7	505,000.000	500,823.65	356,468.99
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL : B3D2230	85,000.000	90,086.40	97,986.23
ANTHEM INC 3.125% DUE 05-15-2050 SEDOL : BMBLB46	790,000.000	817,355.29	560,299.89
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL : BLF8T19	475,000.000	521,469.25	366,302.75
ANTHEM INC 3.65% 12-01-2027 SEDOL : BFXCMS9	2,400,000.000	2,272,944.00	2,366,392.01
ANTHEM INC 4.375% 12-01-2047 SEDOL : BGB6FT2	135,000.000	160,810.95	119,521.69
ANTHEM INC 4.55% 03-01-2048 SEDOL : BGB6FS1	297,000.000	263,952.27	267,862.30
ANTHEM INC 4.55% 05-15-2052 SEDOL : BP4C341	305,000.000	255,288.55	272,144.82
ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL : BK6V1D6	165,000.000	129,925.95	130,112.55
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL : B87XCP6	2,490,000.000	2,784,895.80	2,333,125.84
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL : BNR46Q3	3,800,000.000	3,545,257.30	3,039,229.55
AON PLC 3.875% DUE 12-15-2025 SEDOL : BYZ7348	65,000.000	63,311.95	64,752.57
APACHE CORP 5.25% DUE 02-01-2042 SEDOL : B434WV1	130,000.000	106,627.30	116,550.72

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
APACHE CORP 5.35% DUE 07-01-2049 SEDOL : BK1M286	470,000.000	387,765.44	407,405.40
APPALACHIAN PWR CO 4.4% DUE 05-15-2044 SEDOL : BMJ71T1	538,000.000	508,178.68	469,174.64
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL : BXPB5R0	420,000.000	400,652.86	364,883.21
APPALACHIAN PWR CO 7% DUE 04-01-2038 SEDOL : B2QH9T0	100,000.000	139,722.00	118,349.91
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050 SEDOL : BMF6PM3	2,055,000.000	1,771,112.15	1,554,399.27
APPALACHIAN PWR CO SR NT SER AA 2.7% 04-01-2031 SEDOL : BK7Z7Z1	545,000.000	449,314.35	486,419.12
APPLE INC 2.375% DUE 02-08-2041 SEDOL : BNNRD54	2,475,000.000	1,905,995.43	1,857,521.33
APPLE INC 2.65% 02-08-2051 SEDOL : BKP9GX6	2,315,000.000	2,299,790.45	1,591,894.19
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP : 037833DW7	1,083,000.000	867,515.49	747,523.64
APPLE INC 3.45% DUE 02-09-2045 CUSIP : 037833BA7	1,525,000.000	1,471,042.26	1,280,782.72
APPLE INC 3.75% DUE 09-12-2047 SEDOL : BF58H35	975,000.000	971,756.73	840,084.14
APPLE INC 3.85% DUE 05-04-2043 CUSIP : 037833AL4	530,000.000	556,574.79	477,677.25
APPLE INC 3.85% DUE 08-04-2046 CUSIP : 037833CD0	820,000.000	760,038.26	721,548.54
APPLE INC 4.375% DUE 05-13-2045 SEDOL : BXC5WP2	870,000.000	838,165.04	835,724.35
APPLE INC 4.65% DUE 02-23-2046 CUSIP : 037833BX7	2,455,000.000	2,572,972.75	2,437,122.40
APPLE INC FIXED 3.75% 11-13-2047 CUSIP : 037833DG2	2,740,000.000	2,616,463.15	2,364,998.78
APPLE INC NT 2.4% 08-20-2050 SEDOL : BLN8PN5	750,000.000	747,930.00	496,603.23
APPLIED MATLS INC 5.1% DUE 10-01-2035 CUSIP : 038222AK1	1,575,000.000	1,604,444.85	1,671,182.04
APPLIED MATLS INC 5.85% DUE 06-15-2041 SEDOL : B450GW6	250,000.000	323,216.65	281,072.05
APTIV PLC SR NT 3.1% 12-01-2051 SEDOL : BLR5N72	545,000.000	354,373.65	346,482.56
APTIV PLC/APTIV CORP 4.15% 05-01-2052 SEDOL : BNYF3L3	665,000.000	485,230.65	515,582.47
AQUAAMER INC FIXED 4.276% 05-01-2049 SEDOL : BK1WFG5	70,000.000	60,591.30	59,738.43
ARCH CAP FIN LLC 4.011% DUE 12-15-2026 SEDOL : BDDW8L0	1,450,000.000	1,659,626.50	1,440,481.21
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL : BD3HC13	409,000.000	429,388.13	392,848.62
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL : BH6Y3Z0	1,475,000.000	1,360,110.40	1,435,967.03
ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 SEDOL : BN767X3	455,000.000	267,385.30	285,829.57
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL : BYZJJZ7	400,000.000	280,604.00	316,677.60
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 SEDOL : BYZR531	460,000.000	374,177.80	399,506.20
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL : BJK0G71	1,305,000.000	1,298,879.55	953,427.73
ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034 SEDOL : BS5WL25	1,130,000.000	1,128,697.80	1,192,972.85

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United States - USD			
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL : BRJX6P5	335,000.000	338,450.67	394,312.62
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL : BQQ6RB3	425,000.000	420,459.36	443,984.96
AT&T INC 1.65% DUE 02-01-2028 SEDOL : BMDFW9	175,000.000	174,779.50	161,324.58
AT&T INC 1.7% DUE 03-25-2026 BEO SEDOL : BMW32G0	1,140,000.000	1,062,115.20	1,097,327.98
AT&T INC 2.25% DUE 02-01-2032 SEDOL : BMDFY1	2,200,000.000	1,752,081.00	1,888,354.94
AT&T INC 2.3% DUE 06-01-2027 SEDOL : BMHWTQ1	9,555,000.000	9,273,516.90	9,124,419.21
AT&T INC 2.55% DUE 12-01-2033 CUSIP : 00206RMM1	1,563,000.000	1,470,442.38	1,317,433.17
AT&T INC 2.75% DUE 06-01-2031 SEDOL : BMHWTS3	2,150,000.000	1,848,809.00	1,943,890.51
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0	16,394,000.000	12,977,702.50	12,044,243.42
AT&T INC 3.55% DUE 09-15-2055 SEDOL : BNSLT2	7,132,000.000	5,835,005.69	5,216,591.50
AT&T INC 3.65% DUE 06-01-2051 SEDOL : BMHWV76	825,000.000	627,074.25	632,634.05
AT&T INC 3.65% DUE 09-15-2059 CUSIP : 00206RLV2	11,954,000.000	9,054,406.59	8,673,298.58
AT&T INC 4.35% DUE 03-01-2029 SEDOL : BGKCWJ0	725,000.000	827,486.00	729,385.49
AT&T INC 4.35% DUE 06-15-2045 SEDOL : BBNC4H4	943,000.000	892,169.07	832,959.49
AT&T INC 4.5% DUE 05-15-2035 SEDOL : BX2KBF0	400,000.000	381,284.00	389,509.35
AT&T INC 4.75% DUE 05-15-2046 SEDOL : BX2H2X6	308,000.000	266,176.68	288,199.77
AT&T INC 5.35% DUE 09-01-2040 SEDOL : B4WPQV3	85,000.000	83,933.25	86,189.94
AT&T INC 5.4% 02-15-2034 SEDOL : BQ0MLH1	315,000.000	308,863.80	330,520.83
AT&T INC 6.3% DUE 01-15-2038 SEDOL : BFPC4D6	105,000.000	107,062.20	117,820.57
ATLASSIAN CORP 5.5% DUE 05-15-2034 SEDOL : BSQLCG2	273,000.000	271,138.14	285,682.87
AUTONATION INC 2.4% 08-01-2031 SEDOL : BMHR1X7	1,150,000.000	1,146,952.50	974,614.36
AUTONATION INC 4.5% DUE 10-01-2025 SEDOL : BYSW8H8	936,000.000	922,500.00	932,211.50
AUTONATION INC FIXED 4.75% DUE 06-01-2030 SEDOL : BMG4PG0	450,000.000	447,655.50	447,877.69
AUTOZONE INC 5.1% 07-15-2029 SEDOL : BPLRHM5	810,000.000	809,117.10	834,386.07
AVANGRID INC 3.2% DUE 04-15-2025 REG SEDOL : BL6C4R1	625,000.000	624,193.75	618,622.04
AVIATION CAP GROUP 1.95% DUE 01-30-2026 SEDOL : BMHYFQ9	5,250,000.000	5,002,309.50	5,057,824.38
AVISTA CORP 4.35% DUE 06-01-2048 SEDOL : BD21LG4	426,000.000	349,856.17	373,583.09
AXA EQUITABLE HLDGS INC SR NT 144A 4.572% 02-15-2029 SEDOL : BPLGQ47	369,000.000	344,996.55	367,584.44
BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043 CUSIP : 05635JAC4	818,000.000	820,279.99	841,931.55
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL : BQB7F28	970,000.000	969,059.10	1,005,125.45

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK AMER CORP 1.898% DUE 07-23-2031 CUSIP : 06051GJF7	675,000.000	539,399.25	585,632.32
BANK AMER CORP 2.482% 09-21-2036 SEDOL : BN4J4R8	907,000.000	879,307.59	765,327.46
BANK AMER CORP 2.496% 02-13-2031 SEDOL : BLPLD49	2,550,000.000	2,168,030.25	2,311,699.62
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL : BMGDBJ2	7,625,000.000	6,291,082.50	6,685,867.26
BANK AMER CORP 2.831% 10-24-2051 SEDOL : BN6NBF5	100,000.000	66,278.00	69,132.60
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP : 06051GKB4	245,000.000	157,796.75	173,888.10
BANK AMER CORP 3.194% 07-23-2030 CUSIP : 06051GHV4	420,000.000	372,464.40	397,527.37
BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL : BD5FYQ4	6,600,000.000	6,384,328.50	6,450,977.21
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP : 06051GJW0	3,391,000.000	3,245,899.02	2,753,764.98
BANK AMER CORP 3.559% 04-23-2027 SEDOL : BK1LZT5	205,000.000	196,660.60	202,445.69
BANK AMER CORP 3.593% 07-21-2028 SEDOL : BF8F0V2	700,000.000	765,877.00	687,106.83
BANK AMER CORP 3.705% BNDS 04-24-2028 SEDOL : BYWC0Y5	1,700,000.000	1,608,761.00	1,675,386.81
BANK AMER CORP 3.824% 01-20-2028 SEDOL : BYM4WN4	2,440,000.000	2,550,389.30	2,413,600.03
BANK AMER CORP 3.946% 01-23-2049 SEDOL : BD49X71	420,000.000	339,238.20	358,861.76
BANK AMER CORP 3.974% 02-07-2030 CUSIP : 06051GHQ5	1,100,000.000	1,020,063.00	1,080,844.61
BANK AMER CORP 4.083% 03-20-2051 CUSIP : 06051GJA8	303,000.000	311,660.20	263,225.46
BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL : BZ013F3	1,300,000.000	1,445,392.00	1,297,367.70
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL : BYYD0K2	9,750,000.000	11,130,652.50	9,763,380.90
BANK AMER CORP 4.875% DUE 04-01-2044 SEDOL : BLBP4H5	230,000.000	209,385.10	229,820.13
BANK AMER CORP 5% DUE 01-21-2044 SEDOL : BJ7B592	3,185,000.000	3,487,804.80	3,240,301.63
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP : 06051GKY4	99,000.000	97,951.59	101,568.84
BANK AMER CORP 5.819% 09-15-2029 SEDOL : BNNJDQ1	1,200,000.000	1,206,924.00	1,262,860.75
BANK AMER CORP FIXED 4.827% DUE 07-22-2026 SEDOL : BPQW9L8	4,625,000.000	4,567,881.25	4,627,469.01
BANK NEW YORK MELLON CORP DEPOS SHS REPSTG 1/100TH 4.7% 12-31-2049 SEDOL : BMF32J0	1,560,000.000	1,534,650.00	1,547,836.27
BANK OF AMERICA CORP 1.734% 07-22-2027 SEDOL : BMGDBT2	2,130,000.000	1,972,289.75	2,033,486.17
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL : BLR8X26	4,600,000.000	4,559,474.00	3,963,544.97
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL : BLPLD72	1,000,000.000	866,960.00	928,741.75
BANK OF AMERICA CORP 4.271% 07-23-2029 CUSIP : 06051GHM4	975,000.000	1,124,643.00	972,430.93
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL : BM92KT9	4,665,000.000	4,378,941.25	4,642,593.12

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK OF AMERICA CORP 4.948% 07-22-2028 SEDOL : BNDK8X6	2,145,000.000	2,126,402.85	2,182,698.50
BANK OF AMERICA CORPORATION 2.651% 03-11-2032 SEDOL : BN6J9S2	540,000.000	416,880.00	481,987.77
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL : BMYXT8	5,284,000.000	4,645,370.97	3,972,922.30
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP : 06051GHU6	725,000.000	640,117.00	663,039.65
BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL : BYMX8C2	2,945,000.000	3,026,138.40	2,719,569.71
BANK OF AMERICA CORPORATION 5.202% 04-25-2029 CUSIP : 06051GLG2	1,690,000.000	1,690,000.00	1,737,670.10
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP : 06051GLH0	545,000.000	545,000.00	566,624.31
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 SEDOL : BRBCSG5	873,000.000	871,954.29	918,050.38
BANK OF NY MELLON CORP FLTG RT 07-21-2028 SEDOL : BPBM140	1,240,000.000	1,240,000.00	1,241,289.60
BAXTER INTERNATIONAL INC 2.272% 12-01-2028 BEO SEDOL : BQFMQG0	650,000.000	562,250.00	598,251.58
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO SEDOL : BPNTJ90	840,000.000	674,562.00	728,533.03
BAXTER INTL INC 1.73% 04-01-2031 SEDOL : BNNTRJ2	323,000.000	252,825.02	271,773.82
BAXTER INTL INC 3.95% 04-01-2030 SEDOL : BNDQK50	100,000.000	93,131.00	97,739.41
BAXTER INTL INC FIXED 1.915% DUE 02-01-2027 SEDOL : BMH24Z5	648,000.000	631,983.24	613,626.35
BBCMS MTG TR 5.419% DUE 02-15-2057 CUSIP : 07336VAU5	1,100,000.000	1,132,935.21	1,165,040.91
BBCMS MTG TR 5.829% DUE 05-15-2057 CUSIP : 05555AAD7	300,000.000	308,982.90	327,066.96
BECTON DICKINSON & 2.823% DUE 05-20-2030 SEDOL : BMDFM43	925,000.000	925,000.00	853,393.78
BECTON DICKINSON & 3.7% DUE 06-06-2027 SEDOL : BD3VQC4	2,975,000.000	3,136,491.00	2,937,697.37
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL : BF2KB43	25,000.000	26,584.13	23,238.90
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL : BTDF52	124,000.000	121,009.66	115,889.98
BECTON DICKINSON & CO 5.081% 06-07-2029 SEDOL : BP08688	2,100,000.000	2,100,000.00	2,170,442.55
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL : BMDFM32	400,000.000	325,432.00	323,830.49
BERKSHIRE HATHAWAY 3.25% DUE 04-15-2028 SEDOL : BDFLNQ5	4,300,000.000	4,251,076.00	4,187,262.00
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043 SEDOL : B819DG8	715,000.000	753,316.77	711,785.35
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL : BG0JBZ0	275,000.000	268,961.13	218,647.57
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL : BN6JKB2	435,000.000	432,629.25	371,545.16
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL : BNC3DJ7	975,000.000	946,638.60	878,714.32
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL : BN0XP59	3,375,000.000	2,338,035.81	2,371,981.08
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL : BYW5431	519,000.000	453,177.14	477,290.45

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL : BKP9NP7	3,190,000.000	2,975,924.22	2,691,374.64
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP : 084659AR2	3,190,000.000	3,195,347.50	2,832,037.60
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL : BMHSQ68	3,350,000.000	3,374,542.50	3,223,601.35
BERRY GLOBAL INC 1.65% DUE 01-15-2027 SEDOL : BNT8T20	1,600,000.000	1,598,464.00	1,502,040.14
BIOGEN INC 2.25% DUE 05-01-2030 SEDOL : BMDWPJ0	1,300,000.000	1,075,802.00	1,160,977.06
BIOGEN INC CORP 3.15% 05-01-2050 CUSIP : 09062XAG8	285,000.000	280,281.75	197,026.61
BK NEW YORK MELLON 4.596% DUE 07-26-2030 SEDOL : BPGLC94	770,000.000	770,000.00	781,203.55
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 SEDOL : BM9WJ81	1,350,000.000	1,350,000.00	1,462,270.00
BK NEW YORK MELLON FLTGT RT 5.802% DUE 10-25-2028 SEDOL : BM9WJ70	1,500,000.000	1,523,025.00	1,572,313.79
BLACK HILLS CORP 3.875% DUE 10-15-2049 SEDOL : BJV1DQ1	100,000.000	102,141.80	77,975.41
BLACK HILLS CORP 6% 01-15-2035 SEDOL : BQ1JBF9	415,000.000	414,719.95	441,900.24
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL : BPBJYZ3	1,669,000.000	1,669,576.79	1,729,387.37
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL : BRC16H8	605,000.000	606,010.35	636,878.45
BLP COML MTG 2024-IND2 6.14611% 03-15-2041 CUSIP : 05625AAA9	1,500,000.000	1,496,250.00	1,495,312.50
BOEING CO 2.7% DUE 02-01-2027 SEDOL : BKPHQK7	650,000.000	658,567.00	616,565.56
BOEING CO 2.95% DUE 02-01-2030 SEDOL : BJGV2G9	735,000.000	619,582.95	656,995.48
BOEING CO 3.25% DUE 02-01-2028 SEDOL : BMHXM2	950,000.000	995,980.00	900,127.62
BOEING CO 3.25% DUE 02-01-2035 SEDOL : BKPHQH4	225,000.000	220,626.00	183,156.79
BOEING CO 3.375% DUE 06-15-2046 SEDOL : BD72429	89,000.000	79,341.72	60,430.13
BOEING CO 3.6% 05-01-2034 SEDOL : BK1WFH6	695,000.000	697,043.33	592,259.73
BOEING CO 3.625% DUE 02-01-2031 SEDOL : BMHXMZ4	175,000.000	150,340.75	160,318.38
BOEING CO 3.75% DUE 02-01-2050 SEDOL : BJGV2H0	520,000.000	359,869.55	365,569.98
BOEING CO 3.85% DUE 11-01-2048 SEDOL : BGYTGR3	550,000.000	513,798.25	390,580.25
BOEING CO 3.9% 05-01-2049 SEDOL : BK1WFJ8	185,000.000	159,302.54	134,021.33
BOEING CO 5.93% DUE 05-01-2060 SEDOL : BM8R6Q4	460,000.000	509,895.66	440,619.10
BOEING CO 6.875% DUE 03-15-2039 SEDOL : BC7H609	300,000.000	448,464.00	324,525.35
BOEING CO FIXED 3.5% DUE 03-01-2039 SEDOL : BJBC2K1	120,000.000	117,430.80	91,378.46
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP : 097023BY0	855,000.000	825,640.25	663,325.57
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP : 097023BZ7	1,320,000.000	1,190,217.55	909,944.51

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United States - USD			
BOEING CO FIXED 3.825% 03-01-2059 SEDOL : BJBC2L2	195,000.000	125,663.85	132,187.53
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL : BKPHQD0	2,685,000.000	2,385,714.05	1,836,216.64
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL : BM8XFR6	7,915,000.000	8,463,936.40	7,934,014.28
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL : BM8R6R5	9,798,000.000	10,961,909.29	9,466,029.95
BOEING CO SR NT 5.875 DUE 02-15-2040 SEDOL : BG48P39	175,000.000	226,623.95	174,223.24
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL : BMF3XC0	1,150,000.000	1,091,640.29	756,438.56
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL : BM9GT05	235,000.000	149,878.30	159,732.38
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL : BLGM4V5	1,125,000.000	913,442.00	779,059.88
BP CAP MKTS AMER INC 4.812% DUE 02-13-2033 SEDOL : BMZMHX6	500,000.000	500,000.00	506,686.94
BP CAP MKTS AMER INC 4.893% 09-11-2033 SEDOL : BMCJWJ1	270,000.000	269,994.60	274,725.55
BP CAP MKTS AMER INC 5.227% 11-17-2034 SEDOL : BPZRNN4	230,000.000	229,767.70	239,461.34
BP CAP MKTS P L C 3.723% DUE 11-28-2028 SEDOL : BZ6CXN8	175,000.000	188,923.00	172,010.32
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL : BMXF715	709,000.000	497,317.76	451,649.14
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL : BMW2G98	265,000.000	217,321.20	232,691.25
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL : BMXWR94	6,516,000.000	5,945,915.92	5,833,411.27
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL : BMYBXL4	358,000.000	350,509.97	330,020.12
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL : BMCWH17	330,000.000	272,369.30	236,098.70
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL : BPK6XT2	1,478,000.000	1,473,585.82	1,565,770.48
BRISTOL MYERS SQUIBB CO 5.7% DUE 10-15-2040 BEO SEDOL : BQS70Y8	80,000.000	86,302.40	85,387.22
BRISTOL MYERS SQUIBB CO 5.75% 02-01-2031 SEDOL : BNDSCY9	630,000.000	645,882.30	682,312.68
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL : BNDSD35	125,000.000	132,441.67	147,023.33
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL : BMWV9B8	786,000.000	775,541.21	750,357.14
BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032 SEDOL : BP96177	1,050,000.000	1,046,188.50	957,109.14
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042 SEDOL : BP96188	2,090,000.000	1,743,353.25	1,750,960.74
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL : BP96199	3,865,000.000	3,727,492.96	3,070,690.86
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL : BP961B1	125,000.000	92,762.13	99,108.70
BRISTOL-MYERS SQUIBB CO 4.9% 02-22-2029 SEDOL : BPK6XN6	6,236,000.000	6,219,175.44	6,446,068.95
BRISTOL-MYERS SQUIBB CO 5.1% 02-22-2031 SEDOL : BPK6XP8	460,000.000	453,840.60	481,672.00
BRISTOL-MYERS SQUIBB CO 5.2% 02-22-2034 SEDOL : BPK6XR0	1,051,000.000	1,038,017.51	1,108,353.43
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL : BNDSD24	745,000.000	815,059.50	862,994.39

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United States - USD			
BRIXMOR OPER 4.125% DUE 05-15-2029 SEDOL : BJCX1Y0	235,000.000	217,024.85	230,016.18
BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028 SEDOL : BM9ZRT7	20,000.000	17,478.00	18,440.89
BROADCOM INC 4.641% 02-15-2030 SEDOL : BRSF3M8	640,000.000	638,873.60	638,752.60
BROADCOM INC 4.8% 10-15-2034 SEDOL : BRSF3Y0	2,165,000.000	2,162,497.95	2,163,202.23
BROADCOM INC 5.05% 07-12-2029 SEDOL : BS6VJN8	970,000.000	968,729.30	999,180.29
BROWN FORMAN CORP 4% DUE 04-15-2038 SEDOL : BFY0DG7	1,310,000.000	1,280,648.74	1,209,216.00
BROWN FORMAN CORP 4.5% DUE 07-15-2045 SEDOL : BYX0316	145,000.000	155,464.65	138,118.59
BSTN PPTYS LTD 2.75% DUE 10-01-2026 SEDOL : BYXYJW1	2,050,000.000	1,900,452.50	1,976,112.75
BSTN PPTYS LTD 3.25% DUE 01-30-2031 SEDOL : BM9KMK8	900,000.000	747,990.00	810,649.25
BSTN PPTYS LTD 3.4% DUE 06-21-2029 SEDOL : BK6WVQ2	1,275,000.000	1,113,572.25	1,192,255.70
BSTN SCIENTIFIC 4.7% DUE 03-01-2049 SEDOL : BP0V900	22,000.000	28,790.30	20,949.59
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL : B52PWD4	128,000.000	160,192.00	158,669.84
BUNGE LTD FINANCE CORP 4.2% 09-17-2029 SEDOL : BRBTGQ2	2,954,000.000	2,950,691.52	2,946,462.84
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL : BD04808	675,000.000	706,483.90	602,761.87
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL : B8NWWK5	5,870,000.000	6,496,395.10	5,476,348.00
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 SEDOL : BG7PB06	295,000.000	339,070.09	259,857.03
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL : BR3XVJ0	410,000.000	420,147.50	442,229.12
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL : BD00GW4	259,000.000	313,550.72	267,715.21
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL : BNW2JM9	1,495,000.000	1,436,114.55	1,030,826.58
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL : BN7GF39	270,000.000	213,642.70	204,242.81
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO SEDOL : BN7L4K4	175,000.000	174,032.25	162,164.13
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL : BKH0LR6	85,000.000	79,087.40	84,377.52
BX COML MTG TR 2024-MDHS COML MTG PASSTHRU CTF CLA 6.44526% 05-15-2041 CUSIP : 12433BAA5	118,244.490	117,949.24	118,392.30
BX COML MTG TR 2024-XL5 6.19561% 03-15-2041 CUSIP : 05612GAA1	1,594,879.010	1,590,891.49	1,594,974.54
BX TR 2024-BIO MTG PASSTHRU CTF CLA 144A 6.44596% 02-15-2041 CUSIP : 05612AAAA	2,825,000.000	2,817,937.50	2,810,875.00
CABOT CORP FIXED 5% DUE 06-30-2032 SEDOL : BPQCN05	1,185,000.000	1,177,060.50	1,201,299.88
CADENCE DESIGN SYS 4.3% DUE 09-10-2029 SEDOL : BP4YGB5	1,140,000.000	1,138,381.20	1,144,470.45
CADENCE DESIGN SYS 4.7% 09-10-2034 SEDOL : BP4YG93	255,000.000	257,159.70	256,590.19
CAMDEN PPTY TR 3.35% DUE 11-01-2049 SEDOL : BKPGWY0	475,000.000	476,171.89	349,554.72

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United States - USD			
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL : BLFFMG6	1,865,000.000	1,859,945.85	1,313,318.02
CAMPBELL SOUP CO 4.75% 03-23-2035 SEDOL : BP5WWT8	1,376,000.000	1,370,853.76	1,363,060.10
CAMPBELL SOUP CO 5.25% 10-13-2054 SEDOL : BP5WWW1	89,000.000	88,345.85	89,067.46
CAP 1 FINL CORP 7.149% DUE 10-29-2027 SEDOL : BPNZ6R5	3,575,000.000	3,714,639.50	3,768,173.55
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 CUSIP : 14040HCZ6	2,950,000.000	2,978,969.00	3,107,368.52
CAPITAL ONE FINL CORP 2.618% 11-02-2032 CUSIP : 14040HCJ2	400,000.000	399,720.00	341,802.42
CAPITAL ONE FINL CORP 2.636% 03-03-2026 CUSIP : 14040HCM5	4,275,000.000	4,204,250.00	4,227,543.02
CAPITAL ONE FINL CORP 7.624% 10-30-2031 SEDOL : BPNZ6Q4	435,000.000	482,167.50	494,391.58
CAPITAL ONE FINL CORP SR NT FIXED / FLTG4.927% 05-10-2028 SEDOL : BPX31X0	2,185,000.000	2,185,000.00	2,211,117.87
CARDINAL HEALTH INC 5.125% 02-15-2029 SEDOL : BSBGTH2	1,802,000.000	1,788,402.66	1,853,513.33
CARDINAL HLTH INC 3.41% DUE 06-15-2027 SEDOL : BZ4DM92	1,092,000.000	1,033,879.28	1,070,087.60
CARDINAL HLTH INC 4.368% DUE 06-15-2047 SEDOL : BZ4DMG9	107,000.000	95,389.43	92,918.33
CARDINAL HLTH INC 4.9% DUE 09-15-2045 SEDOL : BYNQPM9	290,000.000	350,546.20	271,576.92
CARRIER GLOBAL CORP 2.493% 02-15-2027 SEDOL : BMYT051	4,450,000.000	4,437,818.00	4,300,179.75
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL : BMT6MR3	215,000.000	217,799.57	177,611.81
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL : BNG21Z2	178,000.000	177,992.88	140,322.92
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL : BPVFWH9	346,000.000	358,693.34	399,513.83
CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL : BMF1BK8	525,000.000	526,598.54	543,062.31
CATERPILLAR INC 3.25% DUE 04-09-2050 REG SEDOL : BLGYRQ7	510,000.000	507,965.10	390,545.88
CATERPILLAR INS 3.803% DUE 08-15-2042 SEDOL : B95BMR1	1,845,000.000	1,877,623.90	1,620,325.66
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL : B8BB1R1	335,000.000	283,390.05	299,555.52
CBRE SVCS INC 5.5% 04-01-2029 SEDOL : BLD5MC4	600,000.000	599,022.00	625,700.42
CBRE SVCS INC 5.95% 08-15-2034 SEDOL : BRV2JQ2	1,250,000.000	1,227,175.00	1,342,462.78
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL : BD5JWW8	80,000.000	89,062.40	59,043.32
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL : BMBVFS8	2,900,000.000	2,251,125.00	2,507,494.63
CELANESE US HLDGS 6.165% DUE 07-15-2027 SEDOL : BP9RBF8	465,000.000	468,403.80	481,835.82
CELANESE US HLDGS LLC 6.35% 11-15-2028 SEDOL : BMZ6BF8	1,260,000.000	1,265,819.70	1,330,343.01
CELANESE US HLDGS LLC 6.55% 11-15-2030 SEDOL : BMZ6BG9	1,650,000.000	1,644,466.50	1,778,515.76
CELANESE US HLDGS LLC 6.7% 11-15-2033 SEDOL : BRBDWD3	300,000.000	315,468.00	328,219.89
CENCORA INC 5.125% 02-15-2034 SEDOL : BR1W9R3	488,000.000	487,350.96	502,434.58

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL : BKP8G66	2,775,000.000	2,235,096.00	2,385,197.42
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL : BMVQRX2	700,000.000	651,735.00	685,007.36
CENTERPOINT ENERGY 3.55% DUE 08-01-2042 SEDOL : B8N24M8	220,000.000	211,136.20	180,025.95
CENTERPOINT ENERGY 3.7% DUE 09-01-2049 SEDOL : BKPT368	115,000.000	122,845.30	88,296.76
CENTERPOINT ENERGY INC 4.25% 11-01-2028 SEDOL : BGQR0H3	148,000.000	169,671.64	146,261.08
CENTERPOINT ENERGY INC 5.4% 06-01-2029 SEDOL : BM8JCS4	146,000.000	145,693.40	151,586.91
CHARTER 4.908% DUE 07-23-2025 SEDOL : BZ06JV6	3,142,000.000	3,356,402.29	3,136,860.73
CHARTER 5.375% 05-01-2047 SEDOL : BFF9P78	1,985,000.000	1,822,867.89	1,666,661.62
CHARTER 5.375% DUE 04-01-2038 CUSIP : 161175BM5	600,000.000	593,076.00	547,387.21
CHARTER 6.384% DUE 10-23-2035 SEDOL : BZ06JT4	970,000.000	1,050,926.11	990,491.37
CHARTER 6.484% DUE 10-23-2045 SEDOL : BYQ7R23	471,000.000	445,284.18	454,370.93
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP : 161175CA0	2,175,000.000	1,912,405.25	1,426,026.66
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL : BH420W2	2,325,000.000	2,203,501.75	2,312,848.13
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP : 161175CG7	1,275,000.000	766,625.54	787,339.84
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL : BPCTJS0	120,000.000	119,160.00	98,058.14
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL : BPCTJF7	1,490,000.000	1,207,674.80	1,214,064.99
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL : BMBP1C6	1,065,000.000	763,507.05	724,433.47
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 SEDOL : BM8JMG2	225,000.000	224,448.75	234,038.91
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034 SEDOL : BLDB8R9	1,590,000.000	1,581,571.40	1,664,149.28
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL : BMCJ8Q0	3,365,000.000	3,043,489.10	2,148,174.51
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL : BFFFV2	1,750,000.000	1,624,682.50	1,701,436.84
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP : 161175BY9	480,000.000	291,829.63	294,400.92
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP : 161175BN3	1,125,000.000	1,095,112.19	982,439.81
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL : BMBTPN7	470,000.000	427,690.60	451,861.25
CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL : BNMB2S3	910,000.000	869,313.90	904,060.68
CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL : BMZ3RL7	1,100,000.000	915,618.00	983,638.15
CHENIERE ENERGY FIXED 4.5% DUE 10-01-2029 SEDOL : BMVQHT8	725,000.000	681,974.85	715,086.64

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL : BSLJM38	1,140,000.000	1,137,423.60	1,206,286.44
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL : BLB4PD5	2,287,000.000	1,734,463.27	1,674,613.99
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL : BPKC1G3	115,000.000	70,513.40	71,832.97
CHOICE HOTELS INTL FIXED 3.7% DUE 01-15-2031 SEDOL : BN2SL65	202,000.000	175,859.18	186,840.22
CHUBB CORP 6% DUE 05-11-2037 SEDOL : B1XD1V0	1,210,000.000	1,334,106.70	1,350,662.23
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL : BM8K6Y1	1,760,000.000	1,763,361.60	1,827,694.84
CHUBB INA HOLDINGS INC 3.35% 05-03-2026 SEDOL : BYRZVC4	700,000.000	706,972.00	691,761.41
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 SEDOL : BQ0JV50	1,585,000.000	1,584,223.35	1,554,723.63
CIGNA CORP NEW 2.4% DUE 03-15-2030 SEDOL : BLGBML8	782,000.000	789,789.23	708,140.83
CIGNA CORP NEW 3.05% DUE 10-15-2027 BEO SEDOL : BLCB784	4,550,000.000	5,067,277.25	4,412,419.97
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL : BMCC9V1	235,000.000	233,690.02	189,793.83
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL : BMCRL0	3,280,000.000	3,278,654.30	3,071,195.53
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO SEDOL : BMYJ501	155,000.000	170,016.40	170,733.28
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL : BKPHS12	3,225,000.000	3,088,550.25	3,237,531.35
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL : BKPHS23	283,000.000	292,774.54	275,728.89
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL : BKPHS34	757,000.000	753,046.00	712,922.79
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL : BL6BBD3	1,930,000.000	1,830,346.87	1,524,630.43
CIGNA GROUP 5.6% 02-15-2054 SEDOL : BNNK0Z2	2,450,000.000	2,395,639.44	2,529,951.98
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP : 17275RAF9	1,590,000.000	1,898,978.40	1,720,207.87
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP : 17275RAD4	283,000.000	350,062.99	318,871.48
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL : BMG9FF4	934,000.000	942,598.54	991,833.09
CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032 SEDOL : BPCTMM5	3,500,000.000	3,194,415.00	3,527,874.35
CITIBANK N A 5.57% 04-30-2034 SEDOL : BRJNSN7	250,000.000	255,287.50	266,700.80
CITIBANK N A 5.803% 09-29-2028 SEDOL : BRRD6Y6	825,000.000	840,147.00	873,320.76
CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP : 172967NA5	10,825,000.000	10,088,950.75	10,313,326.61
CITIGROUP INC 2.904% 11-03-2042 SEDOL : BNHX0S0	1,010,000.000	891,123.40	761,076.79
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP : 172967MQ1	2,295,000.000	2,234,480.85	2,272,381.17
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL : BYP7GJ4	4,332,000.000	4,202,061.42	4,243,083.14
CITIGROUP INC 3.52% 10-27-2028 SEDOL : BYWG4Z6	725,000.000	787,893.75	707,748.16
CITIGROUP INC 3.887% 01-10-2028 SEDOL : BLPNJS1	2,850,000.000	2,798,500.50	2,821,366.73

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC 4.075% 04-23-2029 SEDOL : BLPNK77	775,000.000	730,662.25	767,397.13
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL : BSPCB69	800,000.000	871,069.50	799,188.21
CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL : BMH3V24	3,445,000.000	3,209,334.70	3,421,090.53
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL : BY7RB31	7,325,000.000	7,834,241.25	7,335,202.19
CITIGROUP INC 4.542% 09-19-2030 SEDOL : BS6RJ81	2,520,000.000	2,524,879.20	2,522,922.42
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL : BD366H4	4,865,000.000	5,438,261.90	4,589,297.97
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL : BDGLCL2	4,470,000.000	4,506,995.92	4,194,162.56
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL : BMH4H85	135,000.000	136,722.60	137,346.46
CITIGROUP INC 5.449% 06-11-2035 CUSIP : 172967PL9	3,145,000.000	3,152,470.50	3,280,282.64
CITIGROUP INC 5.827% 02-13-2035 SEDOL : BRBYMP8	3,455,000.000	3,420,048.00	3,608,217.22
CITIGROUP INC 5.875 DUE 01-30-2042 SEDOL : B8WTN90	325,000.000	327,613.00	356,986.23
CITIGROUP INC 6.174% DUE 05-25-2034 SEDOL : BMJ0DB6	325,000.000	325,000.00	346,773.19
CITIGROUP INC 6.27% 11-17-2033 SEDOL : BJN59J6	5,000.000	4,975.55	5,492.58
CITIGROUP INC 6.875% DUE 02-15-2098 SEDOL : 2312093	75,000.000	100,246.90	91,317.37
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL : B8G0DX3	265,000.000	339,928.75	351,618.91
CITIGROUP INC FIXED .776% DUE 10-30-2024 SEDOL : BKP8X32	6,375,000.000	6,397,467.50	6,377,966.67
CITIGROUP INC FIXED 2.666% DUE 01-29-2031 SEDOL : BKMH5R0	1,700,000.000	1,438,387.00	1,548,821.53
CITIGROUP INC NEW 2.976% 11-05-2030 CUSIP : 17308CC53	225,000.000	237,093.75	209,387.68
CITY OF HOPE 4.378% DUE 08-15-2048 CUSIP : 17858PAB7	475,000.000	475,000.00	409,090.33
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL : BCGD4C6	1,280,000.000	1,526,592.00	1,311,256.67
CLAREMONT MCKENNA 3.775% DUE 01-01-2122 SEDOL : BN95W66	175,000.000	156,793.00	126,657.49
CLECO SECURITIZATION I LLC 4.64% DUE 09-01-2042 SEDOL : BPMP1M6	190,000.000	189,973.80	190,077.20
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL : BYT8J72	770,000.000	770,000.00	724,782.28
CLEV ELEC ILLUM CO 4.55% DUE 11-15-2030 SEDOL : BKBX3C0	455,000.000	420,142.45	456,740.18
CME GROUP INC 5.3 09-15-2043 SEDOL : BDDY861	95,000.000	95,347.70	102,122.93
CMO BENCHMARK 2021-B30 MTG TR SR 2021-B30 CL A5 2.576% 11-15-2054 SEDOL : BMZP393	300,000.000	248,894.53	263,888.25
CMS ENERGY CORP 2.95% DUE 02-15-2027 SEDOL : BDH7167	60,000.000	55,759.80	58,061.71
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL : BLB7Z23	1,735,000.000	1,702,577.55	1,175,258.41
COCA COLA CO 5.4% 05-13-2064 SEDOL : BS56224	1,950,000.000	1,988,695.23	2,087,078.84

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COCA-COLA CO/THE 3.0% DUE 03-05-2051 SEDOL : BMXN0G5	2,095,000.000	2,055,970.15	1,537,580.69
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL : BRXJJY9	510,000.000	525,590.70	535,090.27
COLGATE-PALMOLIVE CO 4% DUE 08-15-2045 SEDOL : BYRKBQ3	950,000.000	957,048.35	862,451.40
COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL : BD723V1	215,000.000	233,529.40	221,715.83
COMCAST CORP 4.7% 10-15-2048 SEDOL : BGV15K8	125,000.000	139,470.46	118,277.50
COMCAST CORP 5.35% 05-15-2053 SEDOL : BQPF818	365,000.000	346,340.98	373,331.72
COMCAST CORP NEW 2.65% DUE 02-01-2030 CUSIP : 20030NDA6	1,000,000.000	867,650.00	925,393.75
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL : BL6D441	1,915,000.000	1,202,475.25	1,270,621.29
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL : BQ7XHB3	3,027,000.000	2,280,791.46	2,034,047.50
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL : BQB4RF6	3,745,000.000	2,935,916.18	2,375,536.98
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP : 20030NCY5	1,625,000.000	1,694,564.37	1,329,152.99
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4	1,922,000.000	1,833,833.65	1,487,316.18
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP : 20030NDH1	400,000.000	415,276.00	346,271.80
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL : BFY1N04	265,000.000	236,215.70	239,187.55
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL : BFY1YN4	855,000.000	739,540.30	716,422.63
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL : BF22PR0	255,000.000	206,715.75	214,529.89
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL : BFWQ3S9	101,000.000	110,126.58	83,957.58
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP : 20030NCT6	3,950,000.000	4,108,961.00	3,956,154.89
COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP : 20030NBM2	8,275,000.000	8,942,493.95	8,017,069.08
COMCAST CORP NEW 4.6% DUE 08-15-2045 CUSIP : 20030NBQ3	325,000.000	355,155.27	302,443.01
COMCAST CORP NEW 4.75% DUE 03-01-2044 CUSIP : 20030NBK6	100,000.000	132,764.00	95,003.59
COMCAST CORP NEW 5.1% 06-01-2029 SEDOL : BT029V2	1,140,000.000	1,139,179.20	1,187,241.36
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL : BS3FND1	472,000.000	469,894.88	504,062.83
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP : 20030NDP3	167,000.000	94,182.99	101,863.65
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL : BQ7XJ28	3,946,000.000	2,889,388.67	2,578,923.26
COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027 CUSIP : 20030NDK4	325,000.000	324,132.25	319,747.38
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP : 20030NDG3	75,000.000	74,867.25	71,952.25
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL : BFWQ3V2	1,241,000.000	1,199,566.41	1,036,928.95
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL : BFW31L9	2,932,000.000	3,007,035.77	2,448,850.67
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL : BN4LSK5	325,000.000	326,049.75	295,669.48

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United States - USD			
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029 SEDOL : BKLCY46	500,000.000	538,335.00	476,365.41
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL : BLN7JS5	1,056,000.000	1,035,579.16	849,506.76
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL : BKMD3V8	2,907,000.000	2,352,148.35	2,475,407.88
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL : BMBZ728	768,000.000	624,654.78	547,322.40
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL : BJVBFZ4	90,000.000	89,911.80	64,863.86
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL : BDT5L92	445,000.000	448,533.30	361,561.97
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL : BPQG0Y0	285,000.000	219,663.75	231,772.27
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL : BS5WKX9	210,000.000	209,118.00	225,783.35
COMWLTH EDISON CO 2.55% DUE 06-15-2026 SEDOL : BYQHP41	500,000.000	526,320.00	487,512.32
COMWLTH EDISON CO 2.75% DUE 09-01-2051 SEDOL : BKP4ZT0	230,000.000	130,242.10	151,781.19
COMWLTH EDISON CO 3.65% DUE 06-15-2046 SEDOL : BYQHP74	440,000.000	447,515.20	357,860.92
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL : BYQ6HF3	756,000.000	797,712.30	680,034.36
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL : BKMGBX5	680,000.000	681,351.95	475,127.46
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL : BF2SVM5	630,000.000	681,479.96	632,500.44
CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO SEDOL : BMH3RH1	140,000.000	119,876.40	136,002.12
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL : BMTYC44	415,000.000	403,709.12	419,406.54
CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036 SEDOL : BL3DYB1	300,000.000	303,090.00	328,760.51
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL : BPLD6W6	275,000.000	242,418.60	220,514.64
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL : BNHT969	345,000.000	420,982.13	306,674.37
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL : BQD1VB9	715,000.000	713,176.75	747,522.87
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL : BQD1VC0	852,000.000	849,533.29	908,687.44
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042 SEDOL : BPTH589	265,000.000	260,448.51	225,246.72
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL : BPG4CH1	3,846,000.000	3,534,301.10	3,099,776.39
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL : B4T4431	160,000.000	208,767.35	184,792.78
CONS EDISON CO N Y 3% DUE 12-01-2060 SEDOL : BMX50J4	1,507,000.000	909,142.96	970,110.08
CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL : BN4QFZ4	2,361,000.000	2,239,798.33	1,683,845.48
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL : BD03ZS2	145,000.000	158,509.65	119,416.55
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL : BF4SNR2	255,000.000	276,392.70	209,151.70
CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL : B8MJ1K7	325,000.000	323,047.60	278,607.09
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL : BD60YD5	2,835,000.000	3,194,275.05	2,592,478.56

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL : BGPVD33	521,000.000	579,368.61	480,968.73
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL : BJZD6Q4	325,000.000	365,472.25	298,307.79
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL : BKTGB50	389,000.000	304,061.82	297,383.29
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 SEDOL : BKP3KX6	705,000.000	769,288.95	603,506.63
CONSTELLATION 4.1% 02-15-2048 CUSIP : 21036PAZ1	925,000.000	870,144.44	782,536.50
CONSTELLATION 4.4% DUE 11-15-2025 SEDOL : BGHWB52	2,100,000.000	2,378,019.00	2,097,476.72
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL : BDGKT74	235,000.000	224,562.18	212,174.18
CONSTELLATION 4.75% DUE 12-01-2025 SEDOL : BYTY1G3	1,625,000.000	1,644,581.25	1,630,614.36
CONSTELLATION 5.25% DUE 11-15-2048 SEDOL : BGHWB74	100,000.000	99,592.00	99,837.04
CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO SEDOL : BK96N10	1,450,000.000	1,345,571.00	1,375,670.74
CONSTELLATION BRANDS INC 4.8% 01-15-2029 SEDOL : BRJDG22	1,560,000.000	1,559,017.80	1,588,366.74
CONSTELLATION ENERGY GENERATION LLC 6.125% 01-15-2034 SEDOL : BRRD754	390,000.000	400,869.30	428,614.40
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 SEDOL : BPYS2Y2	335,000.000	329,854.12	286,754.38
CORNING INC 3.9% DUE 11-15-2049 SEDOL : BJXCLV3	90,000.000	71,396.10	73,295.62
CORNING INC 5.45% DUE 11-15-2079 SEDOL : BJXCLS0	370,000.000	380,056.64	366,502.40
CORPORATE OFFICE PTYS L P 2.0% 01-15-2027 SEDOL : BM8NHY7	65,000.000	54,152.15	57,745.34
COUSINS PTYS LP 5.875% 10-01-2034 SEDOL : BTCK914	1,941,000.000	1,948,907.84	1,992,769.46
COX COMMUNICATIONS INC NEW 5.7% 06-15-2033 SEDOL : BRRH8P3	675,000.000	691,551.00	696,138.45
CRH SMW FIN DESIGNATED ACTIVITY CO 5.2% 05-21-2029 SEDOL : BPJK629	1,525,000.000	1,524,130.75	1,577,799.83
CROWN CASTLE INC 5.0% 01-11-2028 SEDOL : BQ3PVZ5	1,285,000.000	1,253,067.75	1,307,519.23
CROWN CASTLE INC 5.2% 09-01-2029 SEDOL : BSMRJK7	745,000.000	743,033.20	757,248.22
CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027 SEDOL : BP7ML44	800,000.000	742,048.00	773,936.78
CROWN CASTLE INTL 3.65% DUE 09-01-2027 SEDOL : BF28NQ3	1,550,000.000	1,553,983.75	1,519,443.64
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL : BK9Z6Q3	350,000.000	348,799.50	282,814.23
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL : BKPR157	3,100,000.000	2,994,804.60	2,297,954.24
CROWN CASTLE INTL CORP NEW 3.3% DUE 07-01-2030 REG SEDOL : BM6QS90	1,075,000.000	1,155,840.49	1,005,212.16
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL : BM6QSB2	310,000.000	306,590.00	256,851.59
CSX CORP 2.5% DUE 05-15-2051 SEDOL : BKYSRH6	185,000.000	162,011.90	118,642.77
CSX CORP 3.35% 09-15-2049 CUSIP : 126408HR7	710,000.000	503,404.20	540,799.45
CSX CORP 3.8% DUE 04-15-2050 CUSIP : 126408HS5	75,000.000	74,652.00	61,748.47

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◆ Assets held for Investment Purposes (1)

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CSX CORP 3.8% DUE 11-01-2046 SEDOL : BYMPHS7	185,000.000	181,644.78	154,853.62
CSX CORP 4.1 DUE 03-15-2044 SEDOL : B8MZYR3	465,000.000	400,293.75	413,738.87
CSX CORP 4.25% DUE 11-01-2066 SEDOL : BD9NGT1	372,000.000	324,823.75	314,813.34
CSX CORP 4.5% DUE 08-01-2054 SEDOL : BR30B13	2,935,000.000	3,111,102.25	2,701,716.37
CSX CORP 4.75% DUE 05-30-2042 SEDOL : B56PH80	475,000.000	551,199.83	460,682.38
CSX CORP 6.15% DUE 05-01-2037 SEDOL : B92WJC1	480,000.000	655,787.60	541,676.63
CSX CORP 6.22 DUE 04-30-2040 SEDOL : B3LFCL9	150,000.000	187,255.50	170,401.83
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP : 126408HK2	475,000.000	473,192.33	426,334.62
CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP : 126408HL0	445,000.000	432,356.50	407,412.33
CUBESMART L P SR NT 2.5% 02-15-2032 SEDOL : BLF9BY9	530,000.000	525,860.70	459,157.76
CVS HEALTH CORP 1.875% DUE 02-28-2031 SEDOL : BMTSF69	650,000.000	537,569.50	547,520.92
CVS HEALTH CORP 2.7% DUE 08-21-2040 SEDOL : BMXRPP1	750,000.000	710,725.24	532,573.21
CVS HEALTH CORP 3.75% DUE 04-01-2030 SEDOL : BK8TZ92	2,600,000.000	2,366,468.00	2,491,490.07
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL : BYPFB82	1,275,000.000	1,389,992.25	1,265,841.80
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL : BM6CF53	500,000.000	438,510.83	428,260.58
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL : BKP3KR0	2,075,000.000	1,808,689.25	1,674,840.94
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL : BF4JK96	6,440,000.000	6,341,903.69	6,076,208.20
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL : BF4JKH4	6,402,000.000	6,003,748.91	5,843,294.71
CVS HEALTH CORP 5.125% 02-21-2030 SEDOL : BNHV2S8	360,000.000	369,838.80	369,152.47
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL : BYPFC45	1,685,000.000	1,651,254.43	1,569,904.78
CVS HEALTH CORP 5.4% 06-01-2029 SEDOL : BSQLCF1	1,250,000.000	1,248,787.50	1,296,669.10
CVS HEALTH CORP 5.55% 06-01-2031 SEDOL : BSD39P9	5,200,000.000	5,202,136.00	5,424,332.68
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL : BSD3QH0	1,620,000.000	1,597,504.10	1,674,395.78
CVS HEALTH CORP 6.125% DUE 09-15-2039 SEDOL : B9B9X32	165,000.000	166,339.80	173,977.18
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL : BQ0MLF9	368,000.000	366,693.01	375,120.62
CVS HEALTH CORPORATION 5.7% 06-01-2034 SEDOL : BSD3KV2	207,000.000	206,846.82	215,947.74
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL : BSCC010	390,000.000	387,465.00	406,882.72
DANAHER CORP 2.6% DUE 10-01-2050 SEDOL : BLGYGD7	134,000.000	118,888.82	88,963.81
DANAHER CORP 4.375% DUE 09-15-2045 SEDOL : BDGMHF4	210,000.000	266,729.40	195,043.44
DANAHER CORP SR NT 2.8% 12-10-2051 SEDOL : BP83MD2	1,180,000.000	1,176,278.55	808,938.18

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DEERE & CO 2.875% DUE 09-07-2049 SEDOL : BKLSMK0	95,000.000	90,157.85	68,774.44
DEERE & CO FIXED 3.75% DUE 04-15-2050 SEDOL : BMQ5M40	125,000.000	126,143.80	106,471.92
DEERE JOHN CAPITAL CORP 4.85% 06-11-2029 SEDOL : BT3D6G6	1,020,000.000	1,018,347.60	1,053,506.43
DEFAULTED PVTPLE PREMIER CRUISES LTD SR NT 11 03-15-2008 IN DEFAULT SEDOL : 2205115	250,000.000	241,952.23	0.00
DELL INTL L L C / EMC CORP FIRST LIEN NT5.3% 10-01-2029 SEDOL : BL59DD2	275,000.000	281,284.00	286,432.26
DELL INTL L L C / EMC CORP FIRST LIEN NT6.2% 07-15-2030 SEDOL : BL979J0	1,125,000.000	1,432,649.25	1,223,296.92
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL : BRBVT70	550,000.000	548,174.00	431,985.21
DELL INTL L L C/EMC CORP 5.4% 04-15-2034 SEDOL : BM8K6N0	446,000.000	453,399.14	465,403.65
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP : 24703TAD8	2,356,000.000	2,596,721.35	2,412,545.30
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL : BL98216	846,000.000	931,788.28	1,053,764.05
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL : BL59DF4	338,000.000	371,921.08	457,068.15
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL : BFN08Q3	3,775,000.000	3,545,880.06	3,342,018.60
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL : B3Q7W10	145,000.000	155,308.66	142,129.18
DH EUROPE FIN II S 3.4% DUE 11-15-2049 SEDOL : BG0WNG4	235,000.000	235,622.51	183,269.68
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL : BG0WND1	885,000.000	799,956.02	746,638.56
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO SEDOL : BQ1KVT6	162,000.000	119,099.97	131,324.18
DIAMONDBACK ENERGY INC 5.4% 04-18-2034 SEDOL : BMDPVS0	1,365,000.000	1,356,530.55	1,393,458.40
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL : BMDPVW4	270,000.000	269,883.90	272,071.23
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL : BMDPVL3	895,000.000	852,406.95	902,108.23
DIAMONDBACK ENERGY INC 6.25% 03-15-2033 SEDOL : BQWR7X2	1,050,000.000	1,103,663.60	1,132,390.61
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP : 25278XQAQ2	211,000.000	197,427.96	175,081.39
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL : BP2CXW1	785,000.000	610,096.45	599,849.02
DISCOVERY 3.625% DUE 05-15-2030 CUSIP : 25470DBJ7	155,000.000	134,964.70	139,647.95
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017 CUSIP : 25470DAS8	75,000.000	62,942.25	65,085.98
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL : BJJTBT4	1,850,000.000	1,754,752.41	1,259,610.39
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL : BMFKW68	980,000.000	883,238.89	834,560.26
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL : BMDHPZ1	1,206,000.000	991,958.11	963,894.57
DISNEY WALT CO 4.125 DUE 12-01-2041 SEDOL : B795V01	475,000.000	405,113.25	427,260.42
DISNEY WALT CO 4.7% DUE 03-23-2050 SEDOL : BMF33Q4	305,000.000	302,913.80	295,971.85

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DISNEY WALT CO NEW 4.125 DUE 06-01-2044 SEDOL : BN459D7	1,330,000.000	1,115,271.50	1,174,963.39
DISNEY WALT CO NEW 4.375% DUE 08-16-2041 SEDOL : B4PCG66	1,126,000.000	987,366.88	1,042,225.89
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042 SEDOL : B90NR11	230,000.000	183,252.50	193,896.47
DISNEY WALT CO SR NT 4.75% 09-15-2044 SEDOL : BJQX533	2,830,000.000	3,076,129.25	2,725,978.00
DISNEY WALT CO SR NT 4.75% 11-15-2046 SEDOL : BJQY8R1	70,000.000	56,801.50	67,049.23
DISNEY WALT CO SR NT 4.95% 10-15-2045 SEDOL : BJQX566	405,000.000	521,746.30	398,683.90
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL : BJQX544	3,121,000.000	3,635,800.80	3,275,116.60
DISNEY WALT CO SR NT 7.75% 12-01-2045 SEDOL : BK24PV5	45,000.000	60,747.30	60,037.80
DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG SEDOL : BMCBVG7	737,000.000	696,509.22	693,754.67
DOLP TR 2021-NYC 2.956% DUE 05-10-2041 CUSIP : 23345LAA7	2,425,000.000	2,055,483.40	2,158,986.96
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL : BPQXMZ6	275,000.000	271,447.00	254,667.50
DOMINION ENERGY INC 3.3% DUE 04-15-2041 SEDOL : BMGQVR9	875,000.000	886,055.23	677,571.46
DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG SEDOL : BM6KKK7	2,550,000.000	2,267,562.00	2,416,824.69
DOMINION ENERGY INC 4.35% DUE 12-31-2049/01-09-2022 BEO SEDOL : BP6NM01	500,000.000	473,250.00	486,975.10
DOMINION ENERGY INC 7.0% 06-01-2054 SEDOL : BS60QC3	175,000.000	190,750.00	191,069.73
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL : BRX92H3	505,000.000	542,590.05	588,658.94
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL : B8QB5D0	6,735,000.000	6,615,481.64	5,600,914.84
DOMINION RESOURCES INC 4.9% 08-01-2041 SEDOL : B4XHFS8	50,000.000	55,914.00	47,199.22
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL : BG48TR1	601,000.000	809,096.25	837,625.47
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL : BFZDDH6	570,000.000	563,491.88	502,494.55
DOW CHEMICAL CO 4.8% DUE 11-30-2028 SEDOL : BKPH481	1,800,000.000	1,763,196.00	1,837,001.21
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO SEDOL : BQ72LX0	1,250,000.000	1,411,296.55	1,498,818.95
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SEDOL : BKBZC30	1,950,000.000	1,971,268.40	1,971,215.33
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP : 260543CV3	400,000.000	358,360.00	365,007.81
DOWDUPONT INC 4.493% DUE 11-15-2025 SEDOL : BGL9DK8	400,000.000	452,588.00	399,293.58
DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL : BGL9DP3	308,000.000	313,468.42	335,398.91
DOWDUPONT INC 5.419% DUE 11-15-2048 SEDOL : BGL9DS6	420,000.000	440,520.03	464,517.26
DR PEPPER SNAPPLE 4.42% DUE 12-15-2046 SEDOL : BYPL1N5	135,000.000	134,964.94	121,125.03
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 SEDOL : BY7RHT9	425,000.000	415,599.85	388,005.44
DTE ELEC CO 5.4% DUE 04-01-2053 SEDOL : BPYT0D0	550,000.000	548,988.00	577,500.49

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United States - USD			
DTE ELEC CO 4.05% 05-15-2048 SEDOL : BG0DD90	262,000.000	217,068.84	227,025.60
DTE ENERGY CO 4.875% 06-01-2028 SEDOL : BMWGRX1	2,875,000.000	2,873,505.00	2,935,333.69
DUKE ENERGY 3.95% 03-15-2048 SEDOL : BFYS3G1	175,000.000	174,172.25	145,731.53
DUKE ENERGY 6.05% DUE 04-15-2038 SEDOL : B2QWHG8	965,000.000	1,146,865.92	1,074,285.70
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SEDOL : BM928K6	995,000.000	939,986.40	766,489.49
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL : BPW7P75	360,000.000	366,788.67	374,531.55
DUKE ENERGY CORP 2.65% DUE 09-01-2026 SEDOL : BDGM1J6	1,400,000.000	1,463,376.00	1,361,328.05
DUKE ENERGY CORP 3.15% DUE 08-15-2027 SEDOL : BF46Z58	3,215,000.000	3,241,874.30	3,123,575.88
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL : BD381P3	3,805,000.000	3,403,334.70	3,022,871.52
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL : BF46ZJ2	2,585,000.000	2,943,650.75	2,098,686.87
DUKE ENERGY CORP 4.2% DUE 06-15-2049 SEDOL : BJN4JZ9	730,000.000	607,316.77	611,438.34
DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL : BDB6BJ3	152,000.000	169,137.99	140,836.35
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL : BSLTPH3	430,000.000	427,570.50	453,919.44
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 SEDOL : BNR5LG1	255,000.000	255,008.11	200,841.72
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL : BNR5LJ4	1,675,000.000	1,659,114.22	1,236,955.01
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP : 26444HAF8	515,000.000	570,266.25	442,234.54
DUKE ENERGY FLA FIXED 1.75% DUE 06-15-2030 SEDOL : BMBZTJ9	520,000.000	421,699.20	454,281.80
DUKE ENERGY FLA FIXED 2.4% DUE 12-15-2031 SEDOL : BP0PQF6	440,000.000	364,698.40	385,460.09
DUKE ENERGY IND 6.45% DUE 04-01-2039 SEDOL : B4NTXW4	285,000.000	349,899.55	326,779.28
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL : BL6BZT7	255,000.000	250,472.61	167,453.73
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL : BRRFZJ0	380,000.000	357,775.00	391,054.77
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL : BMF9RC6	355,000.000	362,266.65	375,807.42
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL : BNKD9L3	115,000.000	108,883.15	118,987.35
DUKE UNIV 2.832% 10-01-2055 SEDOL : BMZN0W9	625,000.000	423,112.50	437,322.40
EASTMAN CHEM CO 4.65% DUE 10-15-2044 SEDOL : BMNQYY0	255,000.000	304,515.90	230,981.13
EASTMAN CHEM CO 5.0% 08-01-2029 SEDOL : BRJQ3V9	1,000,000.000	997,490.00	1,023,761.08
EASTMAN CHEM CO SR NT 5.625% 02-20-2034 SEDOL : BSBGTP0	215,000.000	214,593.65	224,486.28
EATON CORP OHIO 4.7% 08-23-2052 SEDOL : BPBRR47	1,220,000.000	1,213,387.60	1,179,040.34
EBAY INC 4 DUE 07-15-2042 CUSIP : 278642AF0	1,595,000.000	1,438,117.10	1,360,317.73
EBAY INC FIXED 3.65% DUE 05-10-2051 SEDOL : BMFR6L2	525,000.000	524,522.25	403,640.14

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ECOLAB INC 1.65% 02-01-2027 SEDOL : BPKC1J6	1,175,000.000	1,174,647.50	1,116,888.46
ECOLAB INC 2.75% 08-18-2055 BEO SEDOL : BN912T7	515,000.000	462,903.35	342,999.06
EDISON INTL 5.45% 06-15-2029 SEDOL : BQD3LP9	115,000.000	114,918.35	119,434.72
EDISON INTL 5.75% DUE 06-15-2027 SEDOL : BKC1V30	885,000.000	886,194.75	913,305.60
EIDP INC 4.5% 05-15-2026 SEDOL : BMCJYR3	975,000.000	957,274.50	981,052.38
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL : B82B6J7	1,010,000.000	922,677.74	900,358.01
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL : B3V36S8	70,000.000	99,710.10	82,869.59
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL : BQB3QT0	125,000.000	123,227.50	122,654.90
ELEVANCE HEALTH INC 5.15% 06-15-2029 SEDOL : BSWYK05	750,000.000	750,832.50	778,177.41
ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL : BSWYK61	330,000.000	328,333.50	348,251.94
ELI LILLY & CO 5.2% 08-14-2064 SEDOL : BSLSJZ6	610,000.000	612,860.90	629,571.23
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL : BQMR08	1,019,000.000	1,025,280.88	1,020,155.06
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL : BSHRLF1	2,645,000.000	2,581,284.16	2,689,090.01
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO SEDOL : BLDBF90	3,435,000.000	3,427,374.30	2,361,756.17
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SEDOL : BDDVYR5	95,000.000	104,500.00	87,015.01
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL : B3N4NM2	360,000.000	361,091.60	361,886.37
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL : BZ2ZMT0	305,000.000	362,567.33	370,089.85
ENCANA CORP 6.5% DUE 02-01-2038 SEDOL : B29R1C4	29,000.000	36,511.58	31,076.12
ENCANA CORP 6.625% DUE 08-15-2037 SEDOL : B23Y0M4	132,000.000	145,768.92	141,629.03
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL : BNR46T6	850,000.000	825,180.00	864,487.35
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL : B8H38T2	410,000.000	378,436.87	384,442.48
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL : BDWGWZ3	1,605,000.000	1,666,763.20	1,634,448.35
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL : BFXCN75	410,000.000	377,482.44	419,766.15
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL : BG48VF3	770,000.000	886,628.82	918,967.68
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL : BDHTRM1	2,283,000.000	2,169,465.55	2,151,288.84
ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027 SEDOL : BHHMZ02	375,000.000	443,977.50	384,589.14
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL : BYQ24Q1	1,465,000.000	1,489,770.15	1,528,916.20
ENERGY TRANSFER L P 5.6% 09-01-2034 SEDOL : BT3CQ63	280,000.000	291,505.20	290,897.60
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL : BR3TGZ9	2,305,000.000	2,302,372.30	2,544,749.97
ENERGY TRANSFER LP 5.25% 07-01-2029 SEDOL : BT3CQ18	240,000.000	239,512.80	247,184.16

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL : BQHNMV8	335,000.000	340,048.45	346,863.02
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL : BL3BQC0	555,000.000	472,718.85	501,398.36
ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045 SEDOL : BSM8V15	765,000.000	614,088.45	688,046.81
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL : BMFYH09	2,020,000.000	2,069,943.21	1,544,302.36
ENTERGY CORP NEW 7.125% 12-01-2054 SEDOL : BT02B50	430,000.000	430,500.00	445,840.77
ENTERGY LA LLC 5.15% 09-15-2034 SEDOL : BSMRK04	640,000.000	637,561.60	659,336.35
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL : BJN50H1	335,000.000	305,837.30	223,601.26
ENTERGY MISS LLC 5.85% 06-01-2054 SEDOL : BNSN2M7	205,000.000	204,943.50	222,096.11
ENTERGY TEX INC FIXED 5% DUE 09-15-2052 SEDOL : BP6MJ63	280,000.000	278,392.80	270,844.46
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL : BKB02C4	1,545,000.000	1,655,745.60	1,318,103.57
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL : BJT1608	150,000.000	161,844.74	147,777.66
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL : B56MMZ3	575,000.000	659,489.45	604,529.33
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL : B3P4VB5	2,355,000.000	2,766,065.25	2,546,293.14
ENTERPRISE PRODS 6.45% DUE 09-01-2040 SEDOL : B4NSDP4	405,000.000	524,532.72	457,730.64
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL : B57FW28	357,000.000	470,605.38	442,414.36
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL : BLD57S5	374,000.000	272,442.53	265,167.35
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL : BYZ5J66	70,000.000	62,866.30	66,922.13
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL : BFY1ZL9	631,000.000	692,191.42	545,334.83
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL : BF39VN8	2,542,000.000	2,486,623.15	2,374,466.49
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL : BT8P849	240,000.000	239,191.20	247,922.68
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL : B5LM203	270,000.000	282,678.32	258,672.68
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL : BMHBC36	1,995,000.000	1,734,797.75	1,426,412.89
ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035 SEDOL : BSWT873	455,000.000	452,270.00	462,063.35
EOG RES INC 4.95% DUE 04-15-2050 SEDOL : BLB9JH2	335,000.000	312,822.40	323,037.30
EOG RES INC 5.1% DUE 01-15-2036 SEDOL : BYVNB5	90,000.000	104,169.21	90,914.04
ERAC USA FIN LLC 4.5% DUE 02-15-2045 SEDOL : BW4QF35	2,860,000.000	2,988,547.41	2,635,976.86
ERP OPER LTD 3.375% DUE 06-01-2025 SEDOL : BXQ9S63	775,000.000	757,105.25	768,204.30
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL : BNH7PZ4	145,000.000	184,639.16	133,390.97
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SEDOL : BF4G280	75,000.000	70,768.50	62,554.29
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL : BLF9912	750,000.000	757,582.00	547,093.87

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United States - USD			
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052 SEDOL : BMBVXG2	1,135,000.000	1,024,485.05	1,127,448.20
ESSEX PORTFOLIO L FIXED 1.7% DUE 03-01-2028 SEDOL : BMF2NC7	480,000.000	414,897.60	439,702.37
ESSEX PORTFOLIO L P 5.5% 04-01-2034 SEDOL : BQKW085	165,000.000	159,927.90	171,522.03
ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 SEDOL : BKT4KF7	15,000.000	10,250.70	10,911.88
EVEREST REINSURANCE HOLDINGS INC 3.5%10-15-2050 SEDOL : BN0XP93	383,000.000	270,103.59	278,050.11
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052 SEDOL : BM9XD71	108,000.000	96,052.77	72,256.96
EXELON CORP 3.95% DUE 06-15-2025 SEDOL : BYT16N6	1,150,000.000	1,128,242.00	1,143,761.23
EXELON CORP 4.05% DUE 04-15-2030 SEDOL : BM5M651	850,000.000	848,249.00	837,012.39
EXELON CORP 4.45% DUE 04-15-2046 SEDOL : BD073T1	535,000.000	517,177.85	476,150.43
EXELON CORP 4.7% DUE 04-15-2050 CUSIP : 30161NAY7	880,000.000	846,449.49	807,251.58
EXELON CORP 4.95% DUE 06-15-2035 SEDOL : BD978H5	465,000.000	493,938.58	465,315.45
EXELON CORP 5.1% DUE 06-15-2045 SEDOL : BYVF9K4	895,000.000	970,963.30	875,441.76
EXELON CORP 5.15% 03-15-2028 SEDOL : BN45Q03	2,450,000.000	2,419,081.00	2,517,558.73
EXELON CORP 5.6% DUE 03-15-2053 SEDOL : BN45Q25	1,435,000.000	1,427,853.70	1,493,409.34
EXELON CORP SR NT 2.75% 03-15-2027 SEDOL : BKPVVQ0	1,269,000.000	1,177,129.75	1,228,016.55
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL : B715FY1	1,645,000.000	1,678,744.85	1,701,706.52
EXELON GENERATION 5.75% DUE 10-01-2041 SEDOL : B4LTXL5	890,000.000	972,571.06	938,925.32
EXELON GENERATION SR NT 6.25 DUE 10-01-2039 SEDOL : B4LVKD2	380,000.000	379,557.61	425,387.69
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL : BLTZ2F1	125,000.000	108,388.14	117,872.22
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031 CUSIP : 30212PBH7	236,000.000	233,831.16	214,731.24
EXPEDIA GROUP INC SR NT 4.625% 08-01-2027 CUSIP : 30212PBK0	130,000.000	129,996.10	131,016.94
EXPEDIA INC DEL 5% DUE 02-15-2026 SEDOL : BYWJ6Z9	1,405,000.000	1,522,584.75	1,412,534.21
EXPEDIA INC FIXED 3.8% DUE 02-15-2028 SEDOL : BFFJZR8	410,000.000	397,471.90	402,316.72
EXTRA SPACE STORAGE INC 5.35% 01-15-2035 SEDOL : BT3NP70	170,000.000	169,954.10	173,710.53
EXTRA SPACE STORAGE L P 5.9% 01-15-2031 SEDOL : BQRGK35	275,000.000	276,647.25	291,705.90
EXTRA SPACE STORAGE L P SR NT 2.2% 10-15-2030 SEDOL : BR55HX0	410,000.000	330,988.90	359,211.64
EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030 SEDOL : BRRH961	780,000.000	770,905.20	815,384.71
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL : BK81HN6	460,000.000	464,299.20	377,821.57
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL : BJP4010	305,000.000	299,165.35	223,945.83
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL : BMDSC31	2,856,000.000	2,500,350.67	2,213,075.33

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United States - USD			
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL : BYYD0G8	3,415,000.000	3,581,799.50	3,043,351.49
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL : BL68H58	430,000.000	400,158.00	402,563.98
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL : BL68H70	845,000.000	824,350.05	765,349.93
FACTSET RESH SYS INC SR NT 2.9% 03-01-2027 SEDOL : BMVXV53	1,150,000.000	1,148,033.50	1,112,176.09
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL : B8DMKV9	315,000.000	296,057.70	262,858.38
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL : BF42ZD4	1,206,000.000	1,002,634.16	995,984.47
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL : BV9HFG9	135,000.000	121,361.59	113,585.35
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL : B8HKM13	65,000.000	53,876.55	55,613.77
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL : BYYPSG0	274,000.000	223,775.38	239,230.66
FEDEX CORP 4.5% DUE 02-01-2065 SEDOL : BV91N12	435,000.000	432,155.10	364,904.46
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL : BD9Y0B4	225,000.000	246,021.75	200,651.37
FEDEX CORP 4.95% 10-17-2048 SEDOL : BGK3JZ8	396,000.000	372,549.73	372,436.55
FEDEX CORP 5.25% DUE 05-15-2050 SEDOL : BKQNBH6	175,000.000	239,112.53	172,625.30
FEDEX CORP NT 3.25% 05-15-2041 SEDOL : BMWPTY3	742,000.000	645,106.01	577,975.08
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048 CUSIP : 31620MAZ9	45,000.000	54,867.60	40,094.64
FIFTH 3RD BANCORP FIXED 4.772% DUE 07-28-2030 SEDOL : BMWF2M2	2,703,000.000	2,685,208.85	2,723,872.59
FIFTH 3RD BANCORP FLTG RT 4.895% DUE 09-06-2030 SEDOL : BTFK4S3	1,395,000.000	1,395,000.00	1,412,701.38
FIFTH THIRD BANCORP 4.337% 04-25-2033 SEDOL : BQ6C3H9	240,000.000	212,181.60	230,566.65
FIFTH THIRD BANCORP 5.631% 01-29-2032 SEDOL : BMGBZR2	405,000.000	399,409.95	423,029.90
FIFTH THIRD BANK 2.25% DUE 02-01-2027 SEDOL : BKDMLJ8	1,900,000.000	1,952,375.75	1,814,804.87
FIRSTENERGY CORP 2.65% DUE 03-01-2030 SEDOL : BKMGC2	265,000.000	223,273.10	241,798.09
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL : BL5H0D5	390,000.000	269,743.50	285,799.61
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL : BDC3P80	130,000.000	109,157.10	119,138.51
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 SEDOL : BH3W5T5	235,000.000	214,558.55	211,371.22
FISERV INC 3.2% DUE 07-01-2026 SEDOL : BKF0BV2	5,175,000.000	5,683,315.50	5,079,812.71
FISERV INC 4.4% DUE 07-01-2049 SEDOL : BGBN0F4	765,000.000	753,176.04	676,236.15
FISERV INC 5.15% 08-12-2034 SEDOL : BSWT7G5	455,000.000	454,153.70	466,548.46
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 SEDOL : B8T1786	264,000.000	283,587.28	292,695.16
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL : BKTC8V3	1,144,000.000	1,065,170.43	840,263.95
FL PWR & LT CO 3.95% 03-01-2048 SEDOL : BG1V081	550,000.000	444,270.20	472,524.77

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FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL : B8C07L3	625,000.000	650,245.31	557,393.81
FL PWR & LT CO 5.625% DUE 04-01-2034 SEDOL : 2579467	75,000.000	78,240.00	81,539.91
FL PWR & LT CO 5.95% DUE 02-01-2038 SEDOL : B2Q0F35	90,000.000	115,000.86	99,502.66
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL : BQKMPC4	450,000.000	444,699.00	490,740.19
FLORIDA PWR & LT CO 5.15% 06-15-2029 SEDOL : BN4L5H1	1,050,000.000	1,048,225.50	1,095,250.24
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL : B8HN579	210,000.000	218,043.00	178,212.16
FMC CORP 4.5% DUE 10-01-2049 SEDOL : BJYGNS5	1,400,000.000	1,221,725.25	1,156,317.24
FMC CORP 6.375% 05-18-2053 SEDOL : BNDT811	1,155,000.000	1,152,239.55	1,237,071.62
FORD CR AUTO OWNER 4.07% DUE 07-15-2029 CUSIP : 34532UAD1	809,000.000	808,994.50	808,490.25
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL : BN31P16	115,000.000	115,000.00	73,262.32
FORD MOTOR CREDIT CO LLC 5.85% 05-17-2027 SEDOL : BPJK481	1,073,000.000	1,071,723.13	1,092,365.71
FORD MOTOR CREDIT CO LLC 6.798% DUE 11-07-2028 SEDOL : BQHPH42	780,000.000	797,581.20	823,529.66
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL : B94Q0Z1	3,000,000.000	2,370,720.00	2,485,983.39
FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO SEDOL : BMWS436	450,000.000	433,039.50	441,408.03
FORD MTR CR CO LLC 4.542% DUE 08-01-2026 SEDOL : BK5ZB84	3,200,000.000	3,092,128.00	3,172,783.62
FORD MTR CR CO LLC 4.95% 05-28-2027 SEDOL : BMYXY00	2,860,000.000	2,764,166.00	2,852,995.06
FORD MTR CR CO LLC FIXED 7.35% DUE 03-06-2030 SEDOL : BQ0N1L8	635,000.000	661,282.65	687,678.27
FOX CORP 5.576% DUE 01-25-2049 SEDOL : BM63802	985,000.000	1,082,049.81	970,674.84
FRED HUTCHINSON 4.966% DUE 01-01-2052 SEDOL : BMWK1B9	140,000.000	139,566.00	140,555.28
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP : 363576AB5	196,000.000	133,289.80	144,691.64
GATX CORP 3.1% DUE 06-01-2051 SEDOL : BLH1J61	100,000.000	97,615.00	68,199.88
GATX CORP 6.05% 03-15-2034 SEDOL : BRQP591	290,000.000	297,371.80	312,439.05
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL : BYNWXZ6	415,000.000	370,337.70	405,958.10
GE HEALTHCARE HLDG LLC GTD SR NT 5.65% 11-15-2027 CUSIP : 36267VAF0	5,780,000.000	5,780,914.20	6,013,744.12
GE HEALTHCARE HLDG LLC GTD SR NT 5.857% 03-15-2030 SEDOL : BQLPVB3	2,254,000.000	2,281,211.18	2,412,569.60
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL : BQLPVD5	175,000.000	179,836.36	204,627.69
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL : B7XW2Z0	1,733,000.000	2,037,453.44	2,084,198.95
GEN MOTORS FINL CO 4.3% DUE 04-06-2029 SEDOL : BNNMP31	2,100,000.000	2,096,241.00	2,055,752.35
GEN MTRS FINL CO FIXED 4.3% DUE 07-13-2025 SEDOL : BYZ5N31	2,410,000.000	2,511,802.85	2,400,222.97

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GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL : BMFFN04	315,000.000	310,369.50	284,531.19
GENERAL MLS INC 4.2% DUE 04-17-2028 SEDOL : BGB6G88	700,000.000	675,941.00	700,773.99
GENERAL MOTORS CO 5.0% 04-09-2027 SEDOL : BMH9QY9	2,050,000.000	2,047,704.00	2,072,659.20
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO SEDOL : BQHM3Y5	835,000.000	832,770.55	861,315.17
GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034 SEDOL : BPRBTV4	170,000.000	168,208.30	175,938.62
GENERAL MOTORS FINANCIAL CO INC 2.35% 02-26-2027 SEDOL : BP6H968	1,750,000.000	1,748,285.00	1,665,914.06
GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034 SEDOL : BTFK513	80,000.000	79,720.00	79,752.34
GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 SEDOL : BS4CSD6	200,000.000	198,332.00	208,298.58
GENERAL MTRS CO 5% DUE 04-01-2035 SEDOL : BTN21T1	125,000.000	117,126.25	121,123.50
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL : BD93QC4	150,000.000	179,641.50	143,800.33
GENERAL MTRS CO 5.2% DUE 04-01-2045 SEDOL : BV54K36	740,000.000	643,541.00	678,268.14
GENERAL MTRS CO 5.4% 04-01-2048 SEDOL : BD93Q91	220,000.000	196,497.40	202,215.19
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL : BP8Y7Q3	235,000.000	301,711.58	241,155.99
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL : BYXXG0	3,095,000.000	3,676,398.05	3,348,855.64
GENERAL MTRS FINL CO INC 1.25% DUE 01-08-2026 REG SEDOL : BLB39H4	5,375,000.000	5,364,626.25	5,157,424.03
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO SEDOL : BNR5LK5	2,000,000.000	1,996,360.00	1,902,412.60
GENERAL MTRS FINL CO INC 2.35% DUE 01-08-2031 REG SEDOL : BLB3SM2	155,000.000	124,576.60	132,675.76
GENERAL MTRS FINL CO INC 5.75% 02-08-2031 SEDOL : BRRGMK3	100,000.000	98,552.00	103,394.06
GENUINE PARTS CO 1.75% 02-01-2025 SEDOL : BNDQFR7	875,000.000	872,558.75	865,539.16
GENUINE PARTS CO 4.95% 08-15-2029 SEDOL : BP93RS1	630,000.000	628,084.80	640,807.57
GEORGIA PWR CO 2.65% DUE 09-15-2029 SEDOL : BK4W603	900,000.000	787,878.00	840,121.79
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL : BL2FJY6	705,000.000	653,766.70	560,176.13
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL : BLR77M1	250,000.000	172,611.00	184,405.60
GILEAD SCIENCES 1.65% DUE 10-01-2030 CUSIP : 375558BY8	260,000.000	209,138.80	224,481.74
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP : 375558BJ1	415,000.000	429,788.00	390,150.94
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP : 375558BK8	870,000.000	721,786.10	762,265.48
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL : BSNBJW0	5,310,000.000	5,585,928.24	4,917,008.92
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP : 375558BD4	635,000.000	642,832.72	607,704.80
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL : BKHDRD3	871,000.000	858,081.75	841,381.99
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL : B6S0304	110,000.000	159,002.80	118,069.19

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SEDOL : BMDWCG6	285,000.000	275,552.03	213,309.00
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL : BMDWBN6	250,000.000	169,007.61	170,025.07
GILEAD SCIENCES INC 5.25% 10-15-2033 SEDOL : BQBBGP0	700,000.000	693,728.00	738,295.82
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL : BP6L0G7	255,000.000	254,152.40	263,210.38
GLOBAL PMTS INC 1.2% DUE 03-01-2026 SEDOL : BMXM0Z1	600,000.000	599,448.00	573,422.14
GLOBAL PMTS INC 2.65% DUE 02-15-2025 SEDOL : BJXV2Y0	2,175,000.000	2,257,759.50	2,154,587.52
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL : BK0WRZ9	1,755,000.000	1,548,015.30	1,644,202.55
GLP CAPITAL LP/FIN II 6.75% 12-01-2033 SEDOL : BP0VMS9	595,000.000	584,266.20	654,502.98
GRAND MET INVT 7.45% DUE 04-15-2035 SEDOL : 2395997	240,000.000	291,088.80	292,680.48
GXO LOGISTICS INC 6.5% 05-06-2034 SEDOL : BRS9QH6	1,908,000.000	1,891,183.80	2,029,834.39
HALEON US CAPITAL LLC 3.375% 03-24-2027 SEDOL : BP0SW46	2,400,000.000	2,284,976.00	2,357,512.51
HALLIBURTON CO 4.5 DUE 11-15-2041 SEDOL : B5TFVQ3	185,000.000	154,741.40	170,071.27
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL : BCR5XW4	225,000.000	240,071.25	209,839.00
HARTFORD FINL SVCS 6.1% DUE 10-01-2041 SEDOL : BFN0JK4	55,000.000	67,964.66	60,060.21
HASBRO INC 3.5% DUE 09-15-2027 SEDOL : BF0P0H6	390,000.000	389,508.60	379,804.06
HASBRO INC 6.05% 05-14-2034 SEDOL : BSQLDF8	350,000.000	349,013.00	368,370.84
HASBRO INC 6.35% DUE 03-15-2040 SEDOL : B66F4L9	1,495,000.000	1,574,406.96	1,602,879.80
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL : BND8HZ5	1,520,000.000	1,070,350.50	1,095,237.93
HCA INC 3.5% DUE 09-01-2030 SEDOL : BLF2KK7	1,875,000.000	1,629,131.25	1,766,953.93
HCA INC 4.375% 03-15-2042 SEDOL : BQV4M28	1,002,000.000	890,905.16	878,167.24
HCA INC 5.2% 06-01-2028 SEDOL : BQPF7Z5	1,700,000.000	1,673,599.00	1,744,411.31
HCA INC 5.25% DUE 06-15-2026 SEDOL : BZ57YX1	310,000.000	306,893.80	312,282.20
HCA INC 5.25% DUE 06-15-2049 SEDOL : BJJD6M6	1,440,000.000	1,403,278.00	1,367,288.21
HCA INC 5.45% 09-15-2034 SEDOL : BQ1PKK5	150,000.000	149,781.00	154,340.88
HCA INC 5.45% 04-01-2031 SEDOL : BLD74K2	455,000.000	463,481.20	474,065.65
HCA INC 5.5% DUE 06-01-2033 SEDOL : BQPF7W2	1,960,000.000	1,833,972.00	2,035,320.55
HCA INC 5.6% 04-01-2034 SEDOL : BLD74G8	445,000.000	435,436.95	463,711.31
HCA INC 5.625% DUE 09-01-2028 SEDOL : BYZLW98	1,685,000.000	1,670,732.75	1,749,430.22
HCA INC 5.875% DUE 02-15-2026 SEDOL : BYQ2966	1,300,000.000	1,301,924.00	1,313,639.82
HCA INC 5.9% 06-01-2053 SEDOL : BQPF7Y4	175,000.000	169,256.50	182,552.96

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HCA INC 5.95% 09-15-2054 SEDOL : BQ1PKQ1	1,220,000.000	1,221,013.95	1,281,620.52
HCA INC 6.0% 04-01-2054 SEDOL : BLD74J1	1,651,000.000	1,642,015.02	1,744,444.52
HCA INC 6.1% 04-01-2064 SEDOL : BLD74Y6	200,000.000	211,128.00	210,681.66
HCA INC SR SECD NT 3.125% 03-15-2027 SEDOL : BRBDT54	5,500,000.000	5,281,364.00	5,345,788.09
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL : BPLJR21	175,000.000	143,561.25	151,886.45
HEALTHCARE TRAMER FIXED 2.05% DUE 03-15-2031 SEDOL : BNNHGV1	400,000.000	396,267.47	328,979.97
HESS CORP 5.6% DUE 02-15-2041 SEDOL : B4TV238	420,000.000	425,233.05	436,992.73
HESS CORP 5.8% DUE 04-01-2047 SEDOL : BD7XTT4	1,270,000.000	1,539,196.27	1,339,011.32
HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2025 12-30-2016 SEDOL : BD3GB57	3,900,000.000	4,448,145.00	3,903,288.71
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL : BDCT8F6	2,775,000.000	2,683,987.28	3,047,143.20
HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034 SEDOL : BR05230	1,535,000.000	1,514,615.20	1,764,731.00
HLTH CARE REIT INC 6.5% DUE 03-15-2041 SEDOL : BB0RD53	460,000.000	477,420.81	522,667.89
HOME DEPOT INC 2.375% 03-15-2051 SEDOL : BNRQN46	511,000.000	304,625.54	320,769.14
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL : BKDX1Q8	1,525,000.000	1,304,389.64	1,125,965.67
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL : BK8TZG9	2,335,000.000	2,421,820.79	1,794,737.97
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL : BDGLXQ4	1,070,000.000	1,076,762.72	913,885.88
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL : BYQF318	850,000.000	733,167.50	773,031.07
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL : BHQFF46	140,000.000	171,698.50	130,927.30
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL : BDD8L53	2,885,000.000	3,454,336.95	2,868,906.69
HOME DEPOT INC 5.875% DUE 12-16-2036 SEDOL : B8D60P5	130,000.000	182,234.59	145,356.42
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL : BP0TWX8	4,980,000.000	4,175,099.90	3,366,632.19
HONEYWELL INTERNATIONAL 4.7% 02-01-2030 SEDOL : BP091C0	555,000.000	554,522.70	570,338.67
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SEDOL : BQC5S77	1,000,000.000	1,002,650.00	1,040,909.06
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL : BKPG1M1	320,000.000	234,553.60	228,684.26
HOST HOTELS & RESORTS L P 2.9% 12-15-2031 SEDOL : BPLQRN3	700,000.000	689,696.00	615,548.03
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL : BSCC054	105,000.000	103,233.90	108,415.23
HOWMET AEROSPACE INC 4.85% 10-15-2031 SEDOL : BRBRB16	1,189,000.000	1,186,300.97	1,212,943.42
HP ENTERPRISE CO 4.85% 10-15-2031 SEDOL : BS6RQD5	200,000.000	199,816.00	199,586.36
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL : BRSF135	665,000.000	654,467.50	652,843.97

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HP INC FIXED 4.75% DUE 01-15-2028 SEDOL : BMQ7GF5	1,500,000.000	1,469,955.00	1,526,691.03
HP INCORPORATION NT 4% 04-15-2029 SEDOL : BKPHXY0	1,930,000.000	1,925,503.10	1,898,587.94
HUMANA INC 4.8% DUE 03-15-2047 SEDOL : BYZKXY7	100,000.000	122,551.00	90,222.44
HUMANA INC 4.95% DUE 10-01-2044 SEDOL : BQZJCM9	155,000.000	145,078.32	143,879.67
HUMANA INC 5.5% 03-15-2053 SEDOL : BQMS2B8	145,000.000	143,502.20	143,149.18
HUMANA INC 5.75% 04-15-2054 SEDOL : BRC6GS4	2,320,000.000	2,310,649.21	2,374,696.51
HUMANA INC 5.95% 03-15-2034 SEDOL : BN12KQ1	1,640,000.000	1,704,018.25	1,755,116.67
HUNTINGTON BANCSHARES INC 5.709% 02-02-2035 CUSIP : 446150BD5	200,000.000	191,514.00	208,211.16
HUNTINGTON BANCSHARES INC 6.208% 08-21-2029 SEDOL : BPJP4P3	1,415,000.000	1,415,000.00	1,496,926.28
HUNTINGTON NATL BK FLTG RT 5.699% DUE 11-18-2025 SEDOL : BP38XT5	1,170,000.000	1,162,383.30	1,170,084.50
HUNTINGTON NATL BK MD 4.552% DUE 05-17-2028 BEO SEDOL : BM9F2J2	2,180,000.000	2,180,000.00	2,181,631.42
HUNTSMAN INTERNATIONAL L 2.95% 06-15-2031 SEDOL : BL5F9D2	575,000.000	574,597.50	496,915.97
HUNTSMAN INTL LLC 4.5% 05-01-2029 SEDOL : BFY8TQ3	200,000.000	215,414.00	196,338.71
HYATT HOTELS CORP 4.375% 09-15-2028 SEDOL : BYVN652	1,000,000.000	955,620.00	995,760.37
HYUNDAI CAP AMER MEDIUM TERM NTS TRANCHE# TR 00062 6.2% 09-21-2030 SEDOL : BMCMR51	2,055,000.000	2,049,821.40	2,216,307.78
IBM INTERNAT CAPITAL 5.25% 02-05-2044 SEDOL : BQWPXN8	150,000.000	144,625.50	152,741.91
ICON INVTS SIX DESIGNATED ACTIVITY CO 5.849% 05-08-2029 CUSIP : 45115AAB0	1,460,000.000	1,460,000.00	1,534,480.44
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL : BQWPXQ1	1,070,000.000	1,028,494.35	1,083,314.86
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL : BDRM6Q7	285,000.000	238,069.05	226,418.79
IN MICH PWR CO 4.55% DUE 03-15-2046 SEDOL : BYPJ106	980,000.000	1,102,166.80	885,434.38
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL : BKPC2F9	610,000.000	406,837.80	436,722.76
INGERSOLL RAND INC 5.314% 06-15-2031 SEDOL : BSQLD70	581,000.000	580,953.52	607,404.31
INGERSOLL RAND INC 5.4% DUE 08-14-2028 SEDOL : BRF5C02	600,000.000	597,991.00	625,310.14
INGERSOLL RAND INC 5.7% 06-15-2054 SEDOL : BSQLDZ8	553,000.000	550,738.23	589,970.39
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 SEDOL : BHPRH47	150,000.000	149,763.35	138,012.89
INTEL CORP 3.1% DUE 02-15-2060 CUSIP : 458140BK5	170,000.000	102,846.60	103,396.30
INTEL CORP 3.25% DUE 11-15-2049 CUSIP : 458140BJ8	2,070,000.000	1,674,155.48	1,392,394.61
INTEL CORP 3.734% 12-08-2047 BEO SEDOL : BFMFJQ6	3,512,000.000	2,983,947.52	2,585,544.17
INTEL CORP 4.1% DUE 05-19-2046 CUSIP : 458140AV2	180,000.000	141,431.40	143,038.86

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTEL CORP 4.25% DUE 12-15-2042 CUSIP : 458140AP5	70,000.000	60,666.90	58,601.91
INTEL CORP 4.75% DUE 03-25-2050 CUSIP : 458140BM1	4,870,000.000	4,784,758.49	4,220,233.10
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL : BQHM3T0	335,000.000	286,615.95	294,774.61
INTEL CORP 5.15% 02-21-2034 SEDOL : BSNWPL4	738,000.000	735,830.28	745,648.12
INTEL CORP 5.82% 02-10-2053 SEDOL : BMX7HF5	255,000.000	254,235.33	251,219.75
INTEL CORP 6.02% 02-10-2063 CUSIP : 458140CK4	315,000.000	316,168.65	316,188.75
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP : 458140BW9	953,000.000	708,236.01	610,310.89
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP : 458140BX7	85,000.000	86,779.19	52,078.41
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL : BMTQL09	2,325,000.000	1,760,982.29	1,756,944.61
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL : BM9PS38	365,000.000	232,873.65	262,088.25
INTERCONTINENTAL EXCHANGE INC 4.0% 09-15-2027 SEDOL : BMWWKL8	450,000.000	431,703.00	450,762.93
INTERCONTINENTAL EXCHANGE INC 4.35% 06-15-2029 SEDOL : BMTWJB4	1,975,000.000	1,960,249.50	1,990,435.42
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL : BMTWJ58	65,000.000	63,914.54	66,491.62
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL : BMTWJ25	115,000.000	113,401.50	114,711.61
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL : B8J5PR3	1,475,000.000	1,386,768.25	1,298,533.86
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL : BK5CT25	250,000.000	218,517.50	230,275.44
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG CUSIP : 459200KC4	1,825,000.000	1,780,925.20	1,600,397.66
INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034 SEDOL : BP4YGS2	655,000.000	656,992.00	664,908.49
INTERSTATE PWR & LT CO 5.45% 09-30-2054 SEDOL : BP4YH12	220,000.000	222,059.20	227,487.60
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL : BMXWZR8	1,230,000.000	1,027,170.80	920,261.21
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 SEDOL : BMZ81Z4	420,000.000	353,587.58	323,427.83
INTL BUSINESS FIXED 2.95% DUE 05-15-2050 SEDOL : BMZ8217	1,604,000.000	1,513,550.79	1,111,397.52
INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL SEDOL : 2129754	95,000.000	114,394.25	126,776.25
INTL FLAVORS & 5% DUE 09-26-2048 SEDOL : BGPZ5Q2	370,000.000	383,458.75	340,624.41
INTL PAPER CO 4.4% DUE 08-15-2047 SEDOL : BYYGTQ0	230,000.000	183,756.20	202,710.06
INTL PAPER CO 5.15% DUE 05-15-2046 SEDOL : BXT7CG2	210,000.000	217,392.90	203,886.66
INTL PAPER CO 6 DUE 11-15-2041 SEDOL : B6ZWB98	575,000.000	618,217.95	626,343.23
INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL : BD1LVH6	390,000.000	391,107.60	310,345.85
INTUIT INC 1.35% DUE 07-15-2027 SEDOL : BMGGXR3	200,000.000	199,812.00	186,613.77

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTUIT INC 5.5% 09-15-2053 SEDOL : BNNJDM7	340,000.000	337,184.80	365,437.16
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO SEDOL : BL55PQ7	750,000.000	749,032.50	687,126.14
INVITATION HOMES OPER PARTNERSHIP LP 5.45% 08-15-2030 SEDOL : BRV0GL0	1,940,000.000	1,918,000.40	2,021,938.71
INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031 SEDOL : BMWH1M1	1,150,000.000	1,093,190.00	965,193.83
IQVIA INC 6.25% 02-01-2029 SEDOL : BQC4X35	1,620,000.000	1,617,699.60	1,721,930.01
ITC HLDGS CORP 2.95% DUE 05-14-2030 SEDOL : BMDHQ70	1,200,000.000	1,033,560.00	1,107,225.85
ITC HLDGS CORP SR NT 144A 5.4% 06-01-2033 SEDOL : BP4YBW1	500,000.000	487,480.00	517,149.46
J P MORGAN MTG TR 6% DUE 06-25-2054 CUSIP : 46657PAA1	2,583,315.590	2,574,435.44	2,603,902.03
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL : BMGC2X0	1,970,000.000	2,007,461.80	2,101,391.12
JBS USA/FOOD/FINANCE 3.0% 05-15-2032 SEDOL : BLGYSF3	465,000.000	379,384.20	403,238.79
JBS USA/FOOD/FINANCE 5.5% 01-15-2030 SEDOL : BLR6320	1,185,000.000	1,157,038.40	1,200,291.24
JEFFERIES GROUP 6.25% DUE 01-15-2036 SEDOL : B992076	355,000.000	361,506.36	383,904.05
JEFFERIES GROUP 6.5% DUE 01-20-2043 SEDOL : B9CT5D5	2,390,000.000	2,434,598.59	2,626,082.00
JEFFERIES GROUP LLC / JEFFERIES 2.625% 10-15-2031 SEDOL : BMTVQ54	195,000.000	148,959.35	169,140.65
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL : BMGYMV4	490,000.000	462,099.46	356,237.32
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL : BMGYMY7	1,890,000.000	1,873,235.70	1,222,840.55
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL : BFXCN97	2,095,000.000	1,769,670.45	1,880,608.49
JOHNSON & JOHNSON 3.5% 01-15-2048 SEDOL : BFXCNB9	985,000.000	951,529.70	820,188.65
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL : BD31B74	815,000.000	800,221.25	762,544.97
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL : BF01Z57	125,000.000	112,878.75	116,068.81
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL : BD319Y7	2,260,000.000	2,438,224.20	1,972,022.71
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 SEDOL : BF01Z35	735,000.000	684,337.75	638,814.36
JOHNSON & JOHNSON 5.85% DUE 07-15-2038 SEDOL : B3B2Q29	80,000.000	86,285.60	91,679.39
JOHNSON CTLS INTL 3.9% DUE 02-14-2026 SEDOL : BDH2HM0	1,550,000.000	1,506,288.00	1,538,394.86
JOHNSON CTLS INTL 6% DUE 01-15-2036 SEDOL : BDG08S8	264,000.000	283,944.00	289,587.89
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL : BDG0907	1,762,000.000	1,768,006.33	1,648,800.01
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL : BL56D22	720,000.000	720,000.00	730,916.62
JPMORGAN CHASE & 3.625% DUE 12-01-2027 SEDOL : BYMJ596	5,175,000.000	4,943,677.50	5,097,025.79
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL : B6QKFT9	800,000.000	868,190.00	869,326.80
JPMORGAN CHASE & CO 2.301% 10-15-2025 SEDOL : BLPNJ8	2,475,000.000	2,536,974.00	2,471,973.30

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & CO 2.522% 04-22-2031 SEDOL : BMF03Y3	25,000.000	25,583.77	22,707.74
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL : BMF0547	5,828,000.000	4,432,937.87	4,306,003.81
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL : BMF05B4	4,545,000.000	3,876,607.95	3,660,197.63
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL : BKVKPW5	310,000.000	228,230.30	248,686.26
JPMORGAN CHASE & CO 3.882% 07-24-2038 SEDOL : BF348B0	275,000.000	275,000.00	251,235.95
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL : BDRJGF7	1,828,000.000	1,677,715.47	1,561,993.46
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP : 46647PAL0	2,205,000.000	1,917,533.17	1,904,307.72
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP : 46647PAK2	1,050,000.000	964,753.15	916,828.36
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP : 46647PAA4	185,000.000	139,607.20	167,759.38
JPMORGAN CHASE & CO 4.323% 04-26-2028 SEDOL : BMGDC11	12,335,000.000	12,265,400.00	12,359,628.07
JPMORGAN CHASE & CO 4.452% 12-05-2029 SEDOL : BLPNJQ9	4,125,000.000	4,724,293.50	4,144,128.90
JPMORGAN CHASE & CO 4.493% 03-24-2031 SEDOL : BLC8C68	225,000.000	247,749.75	226,206.35
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP : 46647PDC7	2,950,000.000	2,641,813.50	2,950,624.87
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044 SEDOL : BLSP4R8	615,000.000	690,145.22	612,502.77
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL : BN101H3	900,000.000	916,506.00	919,240.96
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL : B7FRRL4	410,000.000	398,592.25	435,458.13
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL : B90J106	3,540,000.000	4,834,511.60	4,173,013.24
JPMORGAN CHASE & CO. 2.739% 10-15-2030 SEDOL : BK5W969	2,625,000.000	2,276,820.00	2,431,818.95
JPMORGAN CHASE & CO. 2.956% 05-13-2031 SEDOL : BMV5T55	1,250,000.000	1,122,652.50	1,149,685.96
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL : BQWR431	5,065,000.000	5,067,689.90	5,294,187.35
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL : BM9BPB3	11,375,000.000	10,552,132.50	10,930,597.41
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL : BNDQ298	1,526,000.000	1,107,480.63	1,125,967.13
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL : BMF8YY4	770,000.000	773,850.73	593,747.91
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL : BMF0DM1	959,000.000	941,729.08	687,664.49
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL : BKS7M84	605,000.000	556,032.94	460,628.11
KELLANOVA 4.5% DUE 04-01-2046 SEDOL : BD31BB8	1,770,000.000	1,863,121.80	1,611,218.50
KELLANOVA SR NT 5.75% 05-16-2054 SEDOL : BQ1JDD1	457,000.000	466,176.96	495,558.26
KENTUCKY UTILS CO 3.3% DUE 10-01-2025 SEDOL : BYTX3H5	40,000.000	38,749.60	39,569.08
KENVUE INC 5.05% 03-22-2053 SEDOL : BMCLF32	1,575,000.000	1,564,634.10	1,618,286.12

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KENVUE INC 5.2% 03-22-2063 SEDOL : BQS8YG1	1,800,000.000	1,764,635.46	1,847,650.55
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL : BL0MLQ5	570,000.000	530,520.60	460,861.09
KEURIG DR PEPPER INC NT 4.597% 05-25-2028 SEDOL : BK1VSD0	3,765,000.000	3,756,942.90	3,812,275.71
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051 SEDOL : BNC5VR7	1,187,000.000	820,145.52	882,828.94
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 SEDOL : BNTX3Z6	2,085,000.000	2,066,360.10	1,890,486.01
KEYCORP 4.789% DUE 06-01-2033 REG SEDOL : BNHWYC9	300,000.000	264,813.00	293,700.46
KEYCORP MEDIUM TERM SR NTS BOOK 6.401% 03-06-2035 SEDOL : BQBDY96	1,195,000.000	1,214,362.50	1,299,273.72
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY 3.878% DUE 05-23-2025 SEDOL : BNHWYB8	1,425,000.000	1,311,968.75	1,427,251.50
KILROY RLTY L P 6.25% 01-15-2036 SEDOL : BP2TBG2	1,035,000.000	1,023,397.65	1,059,721.50
KIMBERLY-CLARK 3.9% DUE 05-04-2047 SEDOL : BF2YLV2	115,000.000	136,790.20	98,240.09
KIMCO RLTY CORP 3.7% DUE 10-01-2049 SEDOL : BKBNMB2	110,000.000	89,876.60	85,997.40
KIMCO RLTY CORP 4.125% DUE 12-01-2046 SEDOL : BDS6CH1	105,000.000	119,893.20	86,682.75
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP : 494550BW5	175,000.000	150,113.95	169,216.06
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL : BJZXT76	215,000.000	212,201.20	211,429.64
KINDER MORGAN 5.8% DUE 03-15-2035 SEDOL : BG48YC1	25,000.000	23,254.25	26,266.42
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL : B64Q0M7	1,165,000.000	1,271,562.88	1,244,688.41
KINDER MORGAN 6.5% DUE 09-01-2039 SEDOL : B4KRMH9	90,000.000	117,530.10	98,685.20
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL : B3S4PJ8	1,460,000.000	1,574,171.98	1,583,902.34
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL : B1Z54W6	1,233,000.000	1,408,175.43	1,401,324.97
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL : B7W14K7	2,023,000.000	1,887,282.51	1,884,439.27
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL : BGB6GD3	4,000,000.000	3,850,400.00	4,007,098.72
KINDER MORGAN INC 4.3% DUE 06-01-2025 SEDOL : BTN21S0	2,344,000.000	2,311,457.12	2,333,329.41
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL : BW39342	720,000.000	785,243.90	665,398.84
KINDER MORGAN INC 5.2% 03-01-2048 SEDOL : BFXCNC0	300,000.000	297,474.00	280,216.70
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL : BSWG9S2	220,000.000	219,379.60	223,422.56
KINDER MORGAN INC 5.95% 08-01-2054 SEDOL : BNM9JF3	465,000.000	462,870.30	482,563.58
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP : 49456BAT8	235,000.000	162,846.32	169,999.39
KINDER MORGAN INC DEL SR NT 5.1% 08-01-2029 SEDOL : BNM9JH5	410,000.000	409,356.30	420,676.52
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SEDOL : BN2YL29	270,000.000	180,581.78	183,779.55

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KLA CORP 3.3% 03-01-2050 SEDOL : BL1LXW1	309,000.000	243,451.63	233,744.88
KLA CORP 4.95% 07-15-2052 SEDOL : BQ5J5X1	765,000.000	754,754.64	760,138.49
KLA CORP 5% DUE 03-15-2049 CUSIP : 482480AH3	50,000.000	67,492.50	49,700.15
KLA CORP 5.25% 07-15-2062 SEDOL : BQ5J0D6	372,000.000	361,733.38	382,783.61
KLA CORP 5.65% DUE 11-01-2034 SEDOL : BSDRZ19	230,000.000	229,329.40	248,094.70
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP : 50076QAR7	350,000.000	416,425.60	412,679.83
KRAFT HEINZ FOODS 3.75% DUE 04-01-2030 SEDOL : BKSYG27	650,000.000	651,625.00	634,094.62
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP : 50077LAB2	6,155,000.000	5,045,735.30	5,447,423.84
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP : 50077LAM8	165,000.000	157,579.44	162,904.04
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL : BKSYG16	380,000.000	348,514.05	362,350.01
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL : BKSYG05	605,000.000	536,909.35	570,233.49
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL : BNG49V0	365,000.000	356,294.73	375,311.47
KROGER CO 2.65% DUE 10-15-2026 SEDOL : BDCG0L7	105,000.000	98,464.80	101,907.93
KROGER CO 4.45% DUE 02-01-2047 SEDOL : BYND735	170,000.000	193,777.90	149,451.40
KROGER CO 4.7% 08-15-2026 SEDOL : BQXJTY2	840,000.000	839,966.40	845,437.83
KROGER CO 5.358% 09-15-2034 SEDOL : BQXJV91	4,663,000.000	4,665,399.14	4,701,882.84
KROGER CO 5.5% 09-15-2054 SEDOL : BSFVBC2	1,168,000.000	1,165,834.59	1,175,480.19
KROGER CO 5.65% 09-15-2064 SEDOL : BSFVBD3	440,000.000	440,803.60	442,331.23
KROGER CO FIXED 3.95% DUE 01-15-2050 SEDOL : BKDX1S0	365,000.000	370,432.37	294,354.80
L3HARRIS 2.9% DUE 12-15-2029 SEDOL : BL3LYP9	1,075,000.000	938,432.00	1,001,847.10
L3HARRIS TECHNOLOGIES INC 4.4% DUE 06-15-2028 SEDOL : BMBM688	1,335,000.000	1,278,889.95	1,340,592.10
L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034 SEDOL : BRC3QZ2	715,000.000	714,070.50	743,829.64
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL : BNXJJF2	1,875,000.000	1,872,993.75	1,958,526.15
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL : BVJDNV8	205,000.000	221,110.56	188,378.87
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL : BKY6M63	1,170,000.000	1,166,922.90	817,456.24
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP : 512807AT5	552,000.000	554,190.29	539,936.54
LEAR CORP 3.55% 01-15-2052 SEDOL : BP9RJ10	1,850,000.000	1,847,132.50	1,298,849.26
LEAR CORP 3.8% DUE 09-15-2027 SEDOL : BF6Q3F2	416,000.000	409,466.43	408,932.09
LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD SEDOL : BLB2PL7	825,000.000	664,826.25	716,720.09
LEIDOS INC 5.75% 03-15-2033 SEDOL : BQQ7HF0	600,000.000	598,398.00	631,161.86

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LENNAR CORP FIXED 4.75% DUE 11-29-2027 SEDOL : BFFY830	710,000.000	772,778.20	719,156.97
LILLY ELI & CO 5.1% 02-09-2064 SEDOL : BSHRLG2	1,608,000.000	1,585,894.95	1,642,727.27
LINCOLN NATL CORP 4.35% 03-01-2048 SEDOL : BDDMLG6	1,235,000.000	1,196,904.10	1,011,886.47
LINCOLN NATL CORP 6.3% DUE 10-09-2037 SEDOL : B288RV9	340,000.000	355,303.40	371,570.58
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL : BVYPPC4	3,835,000.000	3,746,802.25	3,303,249.29
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL : BBD6G92	625,000.000	615,061.58	567,005.69
LOCKHEED MARTIN 4.7% DUE 05-15-2046 SEDOL : BDB6944	955,000.000	895,776.00	934,604.53
LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL : BF38WR6	355,000.000	284,404.70	310,052.17
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL : BRJVGH1	275,000.000	272,910.00	284,966.78
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL : BN7T9S1	340,000.000	310,944.25	299,690.93
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL : BLFHQ82	1,365,000.000	1,163,861.05	947,988.14
LOUISVILLE GAS & ELEC CO 5.45% DUE 04-15-2033 SEDOL : BNYD5Q6	1,330,000.000	1,326,967.60	1,402,876.05
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SEDOL : BNNKRH3	85,000.000	76,347.00	62,829.78
LOWES COMPANIES INC 1.7% 09-15-2028 SEDOL : BNG50Q5	1,175,000.000	1,172,379.75	1,070,431.54
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL : BNG50S7	400,000.000	399,576.00	293,702.76
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO SEDOL : BNNPR34	1,146,000.000	1,139,488.28	1,192,835.66
LOWE'S COMPANIES INC 5.75% 07-01-2053 SEDOL : BN7HF21	200,000.000	199,736.00	211,033.56
LOWES COS INC 2.5% DUE 04-15-2026 SEDOL : BYP9PL5	2,350,000.000	2,440,052.50	2,295,396.11
LOWES COS INC 3% DUE 10-15-2050 SEDOL : BN4NTS6	2,780,000.000	1,917,959.87	1,889,826.50
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL : BD0SCD1	3,425,000.000	3,503,124.25	2,724,205.34
LOWES COS INC 4.45% 04-01-2062 SEDOL : BJN46W5	965,000.000	847,391.25	817,572.14
LYB INTL FIN B V 4.875% DUE 03-15-2044 SEDOL : BK3NZG6	675,000.000	666,365.55	627,085.14
LYB INTL FIN B V 5.25% DUE 07-15-2043 SEDOL : BLSP7X5	1,010,000.000	1,146,400.50	983,411.85
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL : BMF74Z2	140,000.000	101,214.40	110,418.50
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL : BMG2XG0	3,460,000.000	2,927,828.79	2,841,203.01
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL : BKTSH36	1,493,000.000	1,433,232.74	1,224,169.89
M & T BANK CORP 7.413% DUE 10-30-2029 SEDOL : BNVR680	1,300,000.000	1,300,000.00	1,423,980.91
M & T BK CORP 6.082% 03-13-2032 SEDOL : BS9CCP1	3,120,000.000	3,098,380.40	3,302,020.83
M&T BANK CORPORATION 5.053% 01-27-2034 SEDOL : BPQFYM3	1,210,000.000	1,210,000.00	1,200,197.38
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL : B59HGR5	245,000.000	246,565.55	257,445.25

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United States - USD			
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL : BL0CVC1	910,000.000	910,000.00	580,577.97
MARATHON OIL CORP 5.2% DUE 06-01-2045 SEDOL : BYZSGJ7	645,000.000	650,693.55	634,458.71
MARATHON OIL CORP 5.7% 04-01-2034 SEDOL : BRS7WV6	610,000.000	591,639.00	654,578.08
MARATHON OIL CORPORATION 5.3% 04-01-2029 SEDOL : BSGZKC6	1,930,000.000	1,926,390.90	2,001,262.01
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL : BQQCCJ4	410,000.000	440,174.10	365,258.50
MARATHON PETE CORP 5% DUE 09-15-2054 SEDOL : BQSC311	110,000.000	84,698.90	97,908.09
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL : BK5CVN0	790,000.000	709,446.15	674,448.72
MARKEL GROUP INC 5% DUE 04-05-2046 SEDOL : BYZCF03	270,000.000	237,896.50	251,329.27
MARRIOTT INTERNATIONAL INC 4.875% 05-15-2029 SEDOL : BLD7587	1,020,000.000	1,007,637.60	1,040,132.86
MARRIOTT INTERNATIONAL INC 5.0% 10-15-2027 SEDOL : BMDQF92	1,075,000.000	1,065,626.00	1,097,003.39
MARRIOTT INTL INC NEW 4.9% 04-15-2029 SEDOL : BRF4MM1	700,000.000	691,124.00	714,329.01
MARRIOTT INTL INC NEW 5.55% 10-15-2028 SEDOL : BS99Y78	2,625,000.000	2,606,491.25	2,746,236.36
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL : BJ2NYF2	230,000.000	200,787.65	220,322.46
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SEDOL : BNKD9Y6	470,000.000	468,433.80	488,713.03
MARSH & MCLENNAN COS INC 2.25% DUE 11-15-2030/05-07-2020 REG SEDOL : BMBKZF2	260,000.000	216,611.20	232,633.55
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP : 571748BD3	355,000.000	292,491.60	308,799.92
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL : BYQ8HY8	655,000.000	646,540.20	582,777.64
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL : BJ2NYM9	125,000.000	146,326.75	123,067.25
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL : BMG7990	335,000.000	223,056.40	225,395.62
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051 SEDOL : BMFBKD4	625,000.000	619,981.25	448,573.71
MARVELL TECHNOLOGY INC 2.95% 04-15-2031 SEDOL : BMW4QC7	706,000.000	603,740.43	637,651.66
MARVELL TECHNOLOGY INC 5.75% 02-15-2029 SEDOL : BN4JMV8	1,205,000.000	1,213,133.75	1,264,257.27
MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033 SEDOL : BN4JMW9	930,000.000	923,936.40	999,428.93
MASCO CORP 1.5% DUE 02-15-2028 BEO SEDOL : BKY7976	450,000.000	449,262.00	409,701.41
MASCO CORP NT 3.125% 02-15-2051 SEDOL : BMV3M72	25,000.000	24,995.50	17,340.90
MASTEC INC 5.9% 06-15-2029 SEDOL : BSLTFY0	812,000.000	811,642.72	847,397.52
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL : BHTBS19	951,000.000	883,205.52	779,647.55
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL : BMH9H80	515,000.000	512,816.40	435,532.80
MASTERCARD INC 4.55% 01-15-2035 SEDOL : BTFJ457	1,140,000.000	1,141,587.35	1,145,200.82
MASTERCARD INC FIXED 4.875% 05-09-2034 SEDOL : BSD3KY5	580,000.000	576,688.20	599,980.05

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United States - USD			
MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL : B4T8994	590,000.000	691,866.05	585,605.33
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL : BYWKW98	85,000.000	82,437.25	82,555.02
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL : BMTWYS6	256,000.000	248,299.00	256,166.54
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL : BYVN663	165,000.000	194,539.95	150,079.92
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SEDOL : B6T0R90	235,000.000	243,028.94	197,384.58
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 SEDOL : B2Q1JQ9	90,000.000	98,003.70	102,715.30
MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO SEDOL : BKRCDD65	70,000.000	66,551.10	66,232.15
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL : BLHM7R1	650,000.000	411,261.50	418,897.77
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL : BLHM7Q0	1,200,000.000	822,412.35	811,307.92
MERCK & CO INC 4.9% 05-17-2044 SEDOL : BP487L4	255,000.000	253,477.65	256,459.20
MERCK & CO INC 5.85% DUE 06-30-2039 SEDOL : BG490B5	346,000.000	369,910.68	384,303.78
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL : BMBQJY7	2,645,000.000	2,111,010.81	1,939,100.47
MERCK & CO INC NEW 3.9% 03-07-2039 SEDOL : BJ0KX14	115,000.000	105,658.55	105,178.77
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL : BJ0KX25	195,000.000	228,087.59	169,131.75
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL : BMBQJZ8	955,000.000	584,671.25	613,588.19
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL : BBMT8T6	3,240,000.000	4,603,840.00	4,094,076.21
META PLATFORMS INC 4.65% 08-15-2062 SEDOL : BMGS9S2	680,000.000	654,127.90	633,102.21
META PLATFORMS INC 4.75% 08-15-2034 SEDOL : BT3NFI2	775,000.000	773,527.50	791,038.99
META PLATFORMS INC 5.4% 08-15-2054 SEDOL : BT3NPB4	1,750,000.000	1,744,643.66	1,833,395.18
META PLATFORMS INC 5.55% 08-15-2064 CUSIP : 30303M8W5	3,625,000.000	3,680,652.10	3,871,752.88
META PLATFORMS INC 5.75% 05-15-2063 SEDOL : BQPF885	1,275,000.000	1,269,763.24	1,397,556.59
META PLATFORMS INC FIXED 3.85% DUE 08-15-2032 SEDOL : BMGK052	5,000.000	4,998.75	4,860.55
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL : BMGK096	241,000.000	228,207.95	222,225.05
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG SEDOL : BMXL0J2	200,000.000	184,177.11	136,034.90
METLIFE INC 4.05% DUE 03-01-2045 SEDOL : BW9JZD9	3,160,000.000	3,335,005.98	2,755,758.42
METLIFE INC 4.125% DUE 08-13-2042 SEDOL : B815P82	375,000.000	414,488.85	334,860.76
METLIFE INC 5.875% DUE 02-06-2041 SEDOL : B4Z51H1	675,000.000	760,113.56	735,971.72
METLIFE INC FIXED 10.75% DUE 08-01-2069 SEDOL : B3Q5R19	155,000.000	238,847.01	221,502.91
METLIFE INC SR NT 5.3% 12-15-2034 SEDOL : BRF3SD1	140,000.000	146,455.40	147,067.03

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL : BRF1CN3	1,271,000.000	1,176,352.43	1,205,295.13
MFRS & TRADERS TR CO 4.65% DUE 01-27-2026 SEDOL : BPRCP20	1,325,000.000	1,298,168.75	1,323,938.22
MICRON TECHNOLOGY INC 5.875% 09-15-2033 SEDOL : BN6QCG2	340,000.000	347,701.00	363,640.08
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL : BM9DJ73	8,123,000.000	6,338,878.30	5,575,874.95
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL : BM9GFY1	4,570,000.000	3,434,903.80	3,010,146.40
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL : BMFPJG2	3,920,000.000	3,329,144.44	2,878,025.00
MICROSOFT CORP 3.45% DUE 08-08-2036 CUSIP : 594918BS2	32,000.000	31,490.35	29,836.35
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP : 594918BT0	2,057,000.000	1,810,924.85	1,827,202.76
MICROSOFT CORP 3.75% DUE 02-12-2045 CUSIP : 594918BD5	95,000.000	79,762.85	86,750.03
MICROSOFT CORP 4.45% DUE 11-03-2045 CUSIP : 594918BL7	60,000.000	53,908.20	60,665.47
MICROSOFT CORP 4.5% 06-15-2047 SEDOL : BS4BYQ8	195,000.000	185,523.00	192,333.92
MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP : 594918BM5	360,000.000	320,054.40	369,396.44
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057 SEDOL : BYP2P81	600,000.000	567,300.00	596,544.69
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL : BT3CPZ5	3,330,000.000	3,111,927.19	2,256,293.38
MID-AMERICA APARTMENT 1.7% DUE 02-15-2031 BEO SEDOL : BMD7K34	450,000.000	447,592.50	381,351.38
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL : BNSP5G8	875,000.000	891,917.03	974,495.40
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL : B2374T8	200,000.000	250,664.00	217,866.07
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL : B1FTHZ2	75,000.000	97,407.00	82,842.33
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP : 595620AS4	255,000.000	253,837.20	204,983.31
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL : BJ1STS6	140,000.000	122,463.60	123,711.33
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL : BNRPM13	146,000.000	145,380.96	150,906.85
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL : BG493G1	270,000.000	289,382.10	238,196.85
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL : BMB5VGO	210,000.000	164,045.00	145,419.84
MOLSON COORS 3% DUE 07-15-2026 SEDOL : BYT4Q68	3,250,000.000	3,145,888.00	3,188,628.01
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL : BYT4Q46	1,465,000.000	1,413,627.75	1,263,866.56
MOLSON COORS 5 DUE 05-01-2042 SEDOL : BG49491	1,315,000.000	1,449,558.61	1,287,544.06
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048 SEDOL : BGLBR57	205,000.000	205,000.00	183,418.24
MOODYS CORP 3.1% 11-29-2061 SEDOL : BMZQF89	200,000.000	197,286.00	132,482.85
MOODYS CORP 3.75% 02-25-2052 SEDOL : BNQSGJ9	425,000.000	357,514.15	341,509.42
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL : BR1HR30	1,060,000.000	1,089,181.55	1,077,450.00

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL : BL66ZM5	105,000.000	76,497.75	78,012.53
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP : 615369AQ8	270,000.000	267,769.80	257,935.54
MORGAN STANLEY .864% DUE 10-21-2025 BEO SEDOL : BN6NBH7	5,025,000.000	4,788,638.75	5,011,766.56
MORGAN STANLEY 2.484% 09-16-2036 CUSIP : 61747YEF8	2,435,000.000	2,386,791.70	2,037,482.74
MORGAN STANLEY 2.511% 10-20-2032 SEDOL : BNKDZF9	605,000.000	604,413.15	528,102.55
MORGAN STANLEY 2.802% 01-25-2052 SEDOL : BMZ2XH2	2,260,000.000	1,932,112.30	1,559,989.16
MORGAN STANLEY 3.622% 04-01-2031 SEDOL : BKP3KT2	700,000.000	700,000.00	672,115.84
MORGAN STANLEY 3.625% DUE 01-20-2027 SEDOL : BYM4WS9	975,000.000	1,070,628.00	966,209.08
MORGAN STANLEY 3.772% 01-24-2029 CUSIP : 61744YAP3	3,650,000.000	3,473,084.50	3,589,887.09
MORGAN STANLEY 3.95% DUE 04-23-2027 SEDOL : BWXTWR8	1,875,000.000	1,811,887.50	1,856,337.69
MORGAN STANLEY 3.971% 07-22-2038 SEDOL : BZ9P947	2,445,000.000	2,221,465.64	2,215,816.54
MORGAN STANLEY 4.21% 04-20-2028 CUSIP : 61747YER2	6,990,000.000	6,912,890.05	6,975,792.62
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL : BVRZ811	3,735,000.000	3,744,112.25	3,441,416.93
MORGAN STANLEY 4.35 DUE 09-08-2026 SEDOL : BQSC344	1,800,000.000	1,911,924.00	1,804,318.54
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL : BYM4WR8	1,535,000.000	1,428,852.05	1,417,398.96
MORGAN STANLEY 4.431% 01-23-2030 CUSIP : 6174468G7	675,000.000	788,683.50	676,475.95
MORGAN STANLEY 4.457% 04-22-2039 CUSIP : 61744YAR9	150,000.000	176,976.65	143,784.27
MORGAN STANLEY 4.679% 07-17-2026 SEDOL : BMHCB09	1,290,000.000	1,290,000.00	1,288,180.96
MORGAN STANLEY 5.042% 07-19-2030 CUSIP : 61747YFS9	850,000.000	850,000.00	873,482.56
MORGAN STANLEY 5.05% DUE 01-28-2027 SEDOL : BL0NRS2	226,000.000	226,273.75	228,110.06
MORGAN STANLEY 5.164% 04-20-2029 CUSIP : 61747YFD2	2,170,000.000	2,170,000.00	2,230,457.85
MORGAN STANLEY 5.173% 01-16-2030 SEDOL : BQWR3R8	255,000.000	249,956.10	262,866.22
MORGAN STANLEY 5.25% 04-21-2034 CUSIP : 61747YFE0	860,000.000	860,000.00	888,198.55
MORGAN STANLEY 5.32% 07-19-2035 CUSIP : 61747YFT7	320,000.000	320,000.00	332,295.30
MORGAN STANLEY 5.449% 07-20-2029 SEDOL : BNTDVP2	800,000.000	793,288.00	831,278.54
MORGAN STANLEY 5.466% 01-18-2035 CUSIP : 61747YFL4	3,015,000.000	3,016,649.10	3,152,457.62
MORGAN STANLEY 5.597% 03-24-2051 SEDOL : BL68VG7	900,000.000	899,183.00	985,712.71
MORGAN STANLEY 5.652% 04-13-2028 SEDOL : BLDCKFF9	640,000.000	640,364.80	660,698.96
MORGAN STANLEY 5.656% 04-18-2030 SEDOL : BLDCKK9	710,000.000	710,213.00	746,859.96
MORGAN STANLEY 5.831% 04-19-2035 SEDOL : BLDCHK8	265,000.000	265,829.45	284,648.71

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United States - USD			
MORGAN STANLEY 5.94% 02-07-2039 SEDOL : BPTH7C7	890,000.000	857,030.00	934,457.92
MORGAN STANLEY 5.948% 01-19-2038 SEDOL : BL0NRR1	660,000.000	649,101.45	691,900.07
MORGAN STANLEY 6.342% 10-18-2033 CUSIP : 61747Y7Y7	215,000.000	233,526.55	239,087.54
MORGAN STANLEY 6.407% 11-01-2029 SEDOL : BQ6C2Z0	760,000.000	781,895.60	816,698.17
MORGAN STANLEY BANK NA 5.504% 05-26-2028 SEDOL : BN4L582	3,300,000.000	3,301,992.00	3,404,022.40
MORGAN STANLEY BK N A 4.968% 07-14-2028 SEDOL : BRC1612	690,000.000	690,000.00	704,001.53
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP : 61772BAC7	2,325,000.000	1,987,698.76	1,874,598.91
MORGAN STANLEY MTN 1.512% DUE 07-20-2027 SEDOL : BNZKDG2	7,715,000.000	7,070,951.80	7,336,709.79
MORGAN STANLEY VAR RT 07-22-2028 SEDOL : BZ9P8W8	1,100,000.000	1,207,261.00	1,077,839.41
MPLX LP 1.75% DUE 03-01-2026 SEDOL : BKP8MJ1	1,700,000.000	1,696,345.00	1,637,132.25
MPLX LP 2.65% DUE 08-15-2030 SEDOL : BKP8MY6	690,000.000	580,221.00	621,037.40
MPLX LP 4% 03-15-2028 SEDOL : BYZGJW5	160,000.000	151,470.40	157,795.83
MPLX LP 4.25% DUE 12-01-2027 BEO SEDOL : BMY8XS2	1,185,000.000	1,118,623.95	1,180,596.63
MPLX LP 4.5% 04-15-2038 SEDOL : BYZGJX6	400,000.000	395,244.00	369,740.56
MPLX LP 4.7% 04-15-2048 SEDOL : BYZGYJ7	4,310,000.000	4,119,858.00	3,758,800.39
MPLX LP 4.875% DUE 06-01-2025 SEDOL : BYYHPS7	1,650,000.000	1,838,862.50	1,648,503.48
MPLX LP 5.5% 06-01-2034 SEDOL : BPZRNX4	720,000.000	720,266.60	739,715.07
MPLX LP 5.65% 03-01-2053 SEDOL : BMVKWX9	160,000.000	159,257.60	159,098.12
MPLX LP FIXED 5.2% 12-01-2047 SEDOL : BMYNVR2	180,000.000	191,090.34	168,767.09
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL : BYXT874	425,000.000	422,042.00	402,921.86
MSCI INC 3.625% DUE 09-01-2030 SEDOL : BL1LX87	1,455,000.000	1,298,951.25	1,367,102.43
MT SINAI HOSP NEW 3.737% DUE 07-01-2049 SEDOL : BKKCVF7	455,000.000	337,602.00	311,677.73
MYLAN INC 5.4 DUE 11-29-2043 SEDOL : BGN8240	1,245,000.000	1,298,364.45	1,148,844.02
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP : 628530BJ5	170,000.000	157,990.65	147,085.10
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP : 62854AAP9	1,795,000.000	1,894,425.05	1,575,686.45
N SHORE LONG IS 6.15% DUE 11-01-2043 SEDOL : BDT7XZ8	350,000.000	445,231.50	381,339.65
NARRAGANSETT ELEC 5.638% DUE 03-15-2040 SEDOL : B4X4G20	265,000.000	261,332.40	275,066.87
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP : 63111XAE1	330,000.000	238,636.20	234,488.03
NASDAQ INC 3.25% DUE 04-28-2050 REG SEDOL : BMYSTG2	200,000.000	196,196.00	144,663.27
NASDAQ INC 5.35% 06-28-2028 SEDOL : BQZDPL1	430,000.000	427,996.20	446,719.50

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NASDAQ INC 6.1% 06-28-2063 SEDOL : BRT75N8	427,000.000	464,271.95	470,222.92
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL : BP961C2	1,075,000.000	851,604.25	864,172.18
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048 SEDOL : BF5HVZ2	100,000.000	98,587.00	90,684.95
NATIONAL RURAL UTILITIES COOP FIN 5.15% 06-15-2029 SEDOL : BSQMN73	320,000.000	319,283.20	332,118.47
NATIONAL RURAL UTILS COOP FIN CORP 1.65%DUE 06-15-2031/02-08-2021 REG SEDOL : BKP9G03	780,000.000	607,588.80	649,940.47
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049 CUSIP : 637432NT8	1,685,000.000	1,685,377.39	1,468,146.30
NATURE CONSERVANCY 3.957% DUE 03-01-2052 SEDOL : BPSJK81	70,000.000	70,457.04	60,731.10
NAVIENT STUDENT LN TR 2020-1 STUD LN BKDNTS CL A-1B 6.0213% 06-25-2069 SEDOL : BMF5Y45	2,870,879.390	2,881,775.09	2,842,779.22
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL : B7W15J3	225,000.000	198,958.50	206,400.63
NESTLE HLDGS INC 4% DUE 09-24-2048 SEDOL : BG0QJT1	80,000.000	65,905.60	69,862.09
NETFLIX INC 5.4% 08-15-2054 SEDOL : BR2NKZ0	305,000.000	304,359.50	322,878.92
NETFLIX INC 5.875% DUE 11-15-2028 SEDOL : BJRDY72	4,020,000.000	4,223,534.50	4,283,986.00
NETFLIX INC FIXED 4.875% DUE 04-15-2028 CUSIP : 64110LAS5	1,750,000.000	1,759,170.00	1,792,983.99
NETFLIX INC FIXED 6.37% 05-15-2029 CUSIP : 64110LAX4	2,625,000.000	2,818,966.50	2,867,727.58
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL : B1G2SS0	200,000.000	266,742.00	226,946.13
NEW YORK & 4.024% DUE 08-01-2045 SEDOL : BWWD066	335,000.000	335,000.00	298,604.48
NEW YORK & 4.763% DUE 08-01-2116 SEDOL : BD8PHR3	265,000.000	306,585.93	243,527.87
NEW YORK & FIXED 2.256% DUE 08-01-2040 SEDOL : BMW4JN9	215,000.000	214,744.05	153,935.60
NEW YORK & FIXED 2.606% DUE 08-01-2060 SEDOL : BMW4JP1	140,000.000	139,772.19	86,310.82
NEWMONT CORP FORMERLY NEWMONT GOLDCORP 2.25% DUE 10-01-2030 REG CUSIP : 651639AY2	725,000.000	749,766.00	649,489.48
NEWMONT CORP/NEWCREST FIN PTY LTD 3.25% 05-13-2030 SEDOL : BMZLBP3	316,000.000	280,345.72	298,761.44
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050 SEDOL : BSNR2V8	150,000.000	149,064.94	133,045.06
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL : BSNR2S5	1,085,000.000	1,123,787.66	1,153,879.80
NEWMONT GOLDCORP 5.45% DUE 06-09-2044 SEDOL : BJYRXM2	2,515,000.000	2,676,504.24	2,595,371.78
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL : BG490N7	472,000.000	538,387.38	535,285.09
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028 SEDOL : BKPC9F8	2,065,000.000	2,063,781.65	1,904,152.15
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL : BN6KV01	2,080,000.000	1,998,496.20	2,084,274.21
NEXTERA ENERGY CAP HLDGS INC 1.875% 01-15-2027 SEDOL : BN91231	3,925,000.000	3,563,453.50	3,727,507.46

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United States - USD			
NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028 SEDOL : BN2S9Y9	1,900,000.000	1,934,580.00	1,941,976.95
NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 SEDOL : BQWPXV6	35,000.000	33,698.70	36,546.39
NEXTERA ENERGY CAPITAL HOLDINGS IN 4.45% 06-20-2025 SEDOL : BLDC9N5	2,325,000.000	2,294,937.75	2,322,182.31
NIKE INC 3.375% DUE 03-27-2050 SEDOL : BKSG5Q0	1,135,000.000	1,131,175.05	895,084.72
NISOURCE FIN CORP 3.49% 05-15-2027 SEDOL : BD20RF2	2,025,000.000	2,212,266.50	1,989,473.74
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL : BD72Q01	570,000.000	454,979.70	467,326.94
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL : BD20RG3	1,240,000.000	1,222,331.57	1,088,272.28
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL : B976296	320,000.000	312,491.64	300,098.19
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL : BFGCNJ4	330,000.000	379,851.60	342,040.78
NISOURCE FIN CORP 5.95% DUE 06-15-2041 SEDOL : B3N5358	125,000.000	145,429.21	132,918.71
NISOURCE INC .95% DUE 08-15-2025 REG SEDOL : BKWHK75	1,100,000.000	1,097,272.00	1,065,169.03
NISOURCE INC 3.6% DUE 05-01-2030 SEDOL : BL0MLT8	225,000.000	224,169.75	216,047.50
NISOURCE INC 6.95% 11-30-2054 SEDOL : BNRR1H8	305,000.000	305,381.25	315,076.90
NNN REIT INC 5.5% 06-15-2034 SEDOL : BNNRKF3	150,000.000	148,152.00	156,084.30
NNN REIT INC 5.6% 10-15-2033 SEDOL : BQ2KQQ7	840,000.000	820,478.40	879,016.45
NORDSON CORP SR NT 5.6% 09-15-2028 SEDOL : BQBBGJ4	1,000,000.000	999,780.00	1,044,721.75
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL : BNNXRV6	260,000.000	223,039.00	236,031.33
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL : BL6L2C9	2,199,000.000	2,035,066.71	1,549,025.76
NORFOLK SOUTHN 3.95 DUE 10-01-2042 SEDOL : B8HY550	145,000.000	119,658.35	125,533.58
NORFOLK SOUTHN 4.45% DUE 06-15-2045 SEDOL : BYY5HP2	750,000.000	644,250.20	687,169.26
NORFOLK SOUTHN 4.65% DUE 01-15-2046 SEDOL : BYV2RZ6	150,000.000	171,033.00	140,883.16
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL : B6TW1K5	175,000.000	154,462.00	171,302.43
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL : BN79088	300,000.000	198,886.40	207,849.81
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP : 655844BY3	243,000.000	199,513.05	209,871.21
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL : BMW6YY1	180,000.000	114,706.80	121,250.87
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL : BGDLCQ3	275,000.000	276,938.76	228,762.43
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL : BGDLCQ5	585,000.000	537,274.46	488,212.76
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052 SEDOL : BMXCJ43	235,000.000	234,128.15	171,277.18
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL : BMC8VZ7	120,000.000	113,994.57	78,388.81
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO SEDOL : BMV87C7	345,000.000	340,479.79	316,958.14

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL : BKLSY4	425,000.000	418,416.57	297,194.81
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL : B8KCXG8	795,000.000	770,579.16	649,410.86
NORTHN STS PWR CO 5.35% DUE 11-01-2039 SEDOL : B56HKK9	512,000.000	609,998.12	537,522.91
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL : BF15KF3	450,000.000	502,425.00	437,287.26
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL : BF15KD1	962,000.000	891,850.80	827,639.42
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL : BB9ZSW0	1,155,000.000	1,253,459.81	1,112,105.51
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL : BLGSGS4	685,000.000	828,944.20	695,670.23
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 SEDOL : BVFMJ22	475,000.000	468,904.55	401,540.69
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL : BN6LRM8	325,000.000	302,880.50	317,916.56
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL : BS2G0M3	1,135,000.000	1,130,618.90	1,155,672.81
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL : BMF33S6	1,945,000.000	1,933,466.15	1,986,924.34
NORTHWESTN MEM 2.633% DUE 07-15-2051 SEDOL : BNNS3Z7	190,000.000	190,000.00	129,670.84
NOVANT HEALTH INC 3.168% DUE 11-01-2051 SEDOL : BN7T7H6	566,000.000	511,844.30	408,419.96
NRG ENERGY INC 4.45% DUE 06-15-2029 SEDOL : BJJP149	2,469,000.000	2,702,509.13	2,412,721.34
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052 SEDOL : BN72M25	550,000.000	536,741.90	536,227.53
NUCOR CORP 3.95% 05-23-2025 SEDOL : BK935K4	525,000.000	524,664.00	522,109.29
NUCOR CORP NT 3.85% 04-01-2052 SEDOL : BP96092	2,140,000.000	1,791,154.54	1,738,332.14
NUCOR CORP SR NT 4.3% 05-23-2027 SEDOL : BMBVXC8	1,850,000.000	1,847,040.00	1,863,235.42
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP : 67066GAG9	115,000.000	116,572.05	101,642.22
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP : 67066GAH7	2,719,000.000	2,087,625.29	2,231,688.85
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL : BDBFN16	560,000.000	423,527.20	454,432.89
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL : BYQ27T5	100,000.000	77,720.00	82,987.56
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL : BJCRNM4	410,000.000	405,781.03	425,640.27
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL : BK8VN72	265,000.000	298,703.00	317,850.81
OCCIDENTAL PETE 8.5% DUE 07-15-2027 SEDOL : BMVDNL3	3,868,000.000	4,236,772.37	4,205,730.55
OCCIDENTAL PETE CORP 5.0% 08-01-2027 SEDOL : BPDZXB6	755,000.000	754,577.20	765,390.31
OCCIDENTAL PETE CORP 5.2% 08-01-2029 SEDOL : BPDY4Z6	130,000.000	129,953.20	132,158.13
OCCIDENTAL PETE CORP 5.375% 01-01-2032 SEDOL : BPDY586	85,000.000	84,962.60	86,167.31
OCCIDENTAL PETE CORP 5.55% 10-01-2034 SEDOL : BPDY7T1	835,000.000	831,835.35	847,679.35
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL : BPDY898	240,000.000	238,924.80	243,660.24

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026 SEDOL : BK8VN94	3,200,000.000	3,190,208.00	3,236,416.96
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL : BKVKRK7	70,000.000	69,971.95	75,319.16
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL : BKXCDZ8	148,000.000	165,048.12	171,319.62
OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG SEDOL : BJ9NFP2	134,000.000	120,009.06	126,172.15
OGE ENERGY CORP 5.45% 05-15-202 SEDOL : BS561X8	210,000.000	209,724.90	218,727.94
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL : B677P66	85,000.000	87,275.56	82,507.72
OGLETHORPE PWR 5.375% DUE 11-01-2040 SEDOL : B5M1JL9	158,000.000	177,139.91	156,332.19
OGLETHORPE PWR CORP 3.75% 08-01-2050 SEDOL : BN77TJ6	435,000.000	429,960.29	335,038.57
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL : BJXRH21	1,257,000.000	1,387,872.44	1,190,869.09
OHIO PWR CO 2.6% DUE 04-01-2030 SEDOL : BKT5GS5	710,000.000	664,111.40	645,176.82
OLD REP INTL CORP FIXED 4.875% DUE 10-01-2024 SEDOL : BQH0Y79	215,000.000	213,920.70	215,000.00
ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL : BZ16JQ0	1,300,000.000	1,213,363.94	1,073,404.10
ONCOR ELEC 5.25% DUE 09-30-2040 SEDOL : B3LR312	358,000.000	406,870.12	366,459.88
ONCOR ELEC 5.3 DUE 06-01-2042 SEDOL : B7ZBFD4	197,000.000	234,298.19	201,445.45
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL : BMTTWT4	1,800,000.000	1,798,869.74	1,427,487.51
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049 SEDOL : BL4PTW2	70,000.000	88,032.00	56,903.57
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052 SEDOL : BMCQG90	318,000.000	379,120.62	325,320.97
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL : BP4FTD1	520,000.000	422,084.00	336,582.86
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SEDOL : BPX1TS5	790,000.000	760,094.62	769,686.22
ONEOK INC 5.85% 11-01-2064 SEDOL : BRBVND4	655,000.000	650,022.00	650,021.38
ONEOK INC NEW 3.95% 03-01-2050 SEDOL : BM8JWH3	485,000.000	346,560.50	372,694.46
ONEOK INC NEW 4.25% 09-15-2046 SEDOL : BSNW020	910,000.000	680,953.00	747,617.56
ONEOK INC NEW 4.55% DUE 07-15-2028 SEDOL : BDDR183	3,015,000.000	2,901,937.50	3,030,479.34
ONEOK INC NEW 4.85% 02-01-2049 SEDOL : BSNW064	105,000.000	92,591.10	93,912.29
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL : BF0NYC3	290,000.000	216,482.10	261,832.53
ONEOK INC NEW 5.15% 10-15-2043 SEDOL : BSNW008	265,000.000	250,425.00	252,150.88
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL : BM9KMD1	665,000.000	662,552.80	767,406.80
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL : BDS54B6	1,635,000.000	1,850,124.10	1,716,391.27
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL : BM5M628	2,505,000.000	2,299,638.95	2,084,116.74
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL : BM5JB02	6,965,000.000	6,009,348.56	5,302,470.66

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United States - USD			
ORACLE CORP 3.8% 11-15-2037 SEDOL : BF4ZFF5	1,090,000.000	1,046,920.53	964,418.23
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL : BY7RCZ0	325,000.000	313,027.05	293,914.00
ORACLE CORP 3.9% DUE 05-15-2035 SEDOL : BWTM367	50,000.000	49,321.42	46,219.59
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL : BMYLXC5	2,315,000.000	1,687,815.97	1,863,118.90
ORACLE CORP 4% 11-15-2047 SEDOL : BD390R1	767,000.000	610,162.29	629,741.38
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL : BWTM334	4,115,000.000	4,235,932.20	3,490,876.55
ORACLE CORP 4.3% DUE 07-08-2034 SEDOL : BP4W534	425,000.000	442,675.75	411,325.35
ORACLE CORP 4.375% DUE 05-15-2055 SEDOL : BWTM356	2,683,000.000	2,623,095.21	2,289,957.83
ORACLE CORP 4.5% 05-06-2028 SEDOL : BMWS964	875,000.000	873,302.50	885,766.27
ORACLE CORP 4.65% 05-06-2030 SEDOL : BMWS986	2,150,000.000	2,143,163.00	2,192,410.73
ORACLE CORP 4.7% 09-27-2034 SEDOL : BL6JQV0	753,000.000	751,516.59	751,015.56
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL : B7FNML7	300,000.000	351,630.00	306,003.05
ORACLE CORP 5.375% 09-27-2054 SEDOL : BLFBZX2	1,055,000.000	1,054,678.80	1,054,355.63
ORACLE CORP 5.5% 09-27-2064 SEDOL : BLFC9N3	1,550,000.000	1,548,559.10	1,544,043.20
ORACLE CORP 6.25% DUE 11-09-2032/11-09-2022 BEO SEDOL : BQ69745	5,023,000.000	5,014,159.52	5,557,981.40
ORACLE CORP FIXED 2.3% DUE 03-25-2028 SEDOL : BMYLX69	235,000.000	209,171.15	220,692.03
ORACLE CORP FIXED 2.8% DUE 04-01-2027 SEDOL : BM5J9Z3	1,550,000.000	1,488,527.50	1,500,731.64
ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL : BMYLX70	850,000.000	848,682.50	773,280.67
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL : BM5JB13	1,225,000.000	1,047,470.75	1,139,096.15
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL : BMYLXB4	1,370,000.000	1,148,718.55	1,132,646.06
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL : BM5M639	2,105,000.000	1,624,305.60	1,584,550.54
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL : BQ69756	25,000.000	24,984.25	30,134.52
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL : BKP3SZ4	325,000.000	331,065.33	261,202.60
OTIS WORLDWIDE CORP 5.25% 08-16-2028 SEDOL : BQ2L1S7	2,250,000.000	2,247,930.00	2,331,492.84
OWENS CORNING 5.95% 06-15-2054 SEDOL : BNNRNW1	237,000.000	239,292.38	251,535.66
OWENS CORNING NEW 4.3% DUE 07-15-2047 SEDOL : BF1X5B8	95,000.000	110,012.85	80,348.60
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL : BMYXXQ5	1,025,000.000	986,097.75	796,114.05
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL : BMYR011	1,041,000.000	992,640.82	753,875.18
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL : BN93099	460,000.000	445,938.81	388,471.95
PAC GAS & ELEC CO 6.95% 03-15-2034 SEDOL : BLGZDW8	445,000.000	472,719.05	505,759.85

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PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL : BMYQX42	1,225,000.000	1,222,721.50	1,148,004.96
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 SEDOL : BMT6J1	294,304.000	275,465.61	292,030.52
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL : BMT6G8	1,690,000.000	1,436,888.43	1,536,831.55
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL : BN0WWD3	1,400,000.000	1,393,126.00	1,330,765.72
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG SEDOL : BN93077	600,000.000	519,270.00	546,281.43
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL : BD24YZ3	475,000.000	483,903.85	373,930.51
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SEDOL : BYZKM62	240,000.000	186,432.00	198,061.23
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL : B80L9N4	90,000.000	66,735.90	78,265.35
PACIFIC GAS & ELEC CO 4.5% 12-15-2041 SEDOL : B6XRFT3	300,000.000	213,673.55	257,682.79
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL : BBK3XJ5	390,000.000	299,887.50	344,219.60
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL : BJZ7ZR0	500,000.000	402,294.01	446,236.10
PACIFIC GAS & ELEC CO 5.55% 05-15-2029 SEDOL : BQC4X79	536,000.000	530,050.40	556,761.90
PACIFIC GAS & ELEC CO 5.8% 05-15-2034 SEDOL : BSNW1M7	253,000.000	249,703.86	267,383.16
PACIFIC GAS & ELEC CO 6.1% 01-15-2029 SEDOL : BPYS4T1	1,300,000.000	1,314,339.00	1,372,528.87
PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033 SEDOL : BNNMQX8	520,000.000	522,298.40	558,226.43
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL : BT6SJF8	370,000.000	287,749.00	309,471.76
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL : B7MTCC9	310,000.000	202,148.65	245,164.48
PACIFICORP 2.9% 06-15-2052 USD SEDOL : BL544T0	85,000.000	58,622.80	54,983.96
PACIFICORP 4.125% DUE 01-15-2049 SEDOL : BF2WX10	440,000.000	465,671.98	364,920.14
PACIFICORP 4.15% 02-15-2050 SEDOL : BHXXMN8	2,475,000.000	2,424,791.72	2,053,014.35
PACIFICORP 5.45% 02-15-2034 SEDOL : BRXGPV9	1,515,000.000	1,512,288.15	1,574,639.61
PACIFICORP 5.5% 05-15-2054 SEDOL : BNBXR85	273,000.000	259,843.87	274,351.29
PACIFICORP 5.8% 01-15-2055 SEDOL : BRXGPG4	795,000.000	790,222.05	834,060.22
PACIFICORP 6.25% DUE 10-15-2037 SEDOL : B2853J0	100,000.000	135,811.01	110,681.78
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL : BL96VF7	1,280,000.000	1,271,006.98	903,177.32
PACKAGING CORP FIXED 3.05% DUE 10-01-2051 SEDOL : BP0TWY9	579,000.000	517,702.07	405,536.10
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 SEDOL : BKMKKT6	495,000.000	454,988.60	411,605.50
PARKER-HANNIFIN 3.25% DUE 06-14-2029 SEDOL : BJTDRL2	500,000.000	542,900.00	479,918.74
PAYPAL HLDGS INC 2.85% DUE 10-01-2029 SEDOL : BK71LL3	1,525,000.000	1,601,171.00	1,434,288.58
PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL : BP5H680	375,000.000	373,788.75	374,038.05

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PAYPAL HLDGS INC 5.5% 06-01-2054 SEDOL : BT02B38	1,215,000.000	1,282,261.55	1,278,652.29
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP : 70450YAJ2	50,000.000	49,809.00	37,143.76
PAYPAL HOLDINGS INC 3.9% 06-01-2027 CUSIP : 70450YAK9	1,325,000.000	1,323,317.25	1,325,108.60
PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL : BMXWDH4	312,000.000	245,838.72	220,569.53
PEACEHEALTH 4.787% DUE 11-15-2048 SEDOL : BK0Y670	100,000.000	89,701.00	92,703.23
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SEDOL : BNVTRQ1	256,000.000	196,780.82	181,322.15
PECO ENERGY CO 4.15% DUE 10-01-2044 SEDOL : BQS2NF5	490,000.000	438,358.95	435,297.95
PECO ENERGY CO 5.25% 09-15-2054 SEDOL : BTFK5B3	450,000.000	448,915.50	465,071.01
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL : BYVPKV2	190,000.000	189,283.70	153,174.50
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP : 693304AW7	374,000.000	295,648.71	313,774.93
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 SEDOL : BPBRR70	325,000.000	323,657.75	292,367.13
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL : BD3VCR1	200,000.000	168,539.45	161,448.83
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP : 713448EU8	375,000.000	294,903.75	306,903.72
PEPSICO INC 4.2% DUE 07-18-2052 SEDOL : BP5JXK7	470,000.000	450,801.70	422,299.85
PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP : 713448FF0	497,000.000	385,413.96	371,336.59
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP : 713448FG8	445,000.000	280,826.15	305,453.97
PEPSICO INC SR NT 4 DUE 03-05-2042 SEDOL : B9MTLH1	2,255,000.000	1,938,172.50	2,028,930.18
PEPSICO INC SR NT 4.875 DUE 11-01-2040 SEDOL : B58NF99	380,000.000	343,208.40	383,460.31
PEPSICO SINGAPORE FING 4.7% 02-16-2034 CUSIP : 713466AD2	520,000.000	511,253.60	530,932.11
PERKINELMER INC 3.3% 09-15-2029 SEDOL : BKVJXL7	650,000.000	684,502.00	613,757.54
PFIZER INC 2.55% DUE 05-28-2040 SEDOL : BM9ZYF2	1,145,000.000	1,065,035.57	858,122.35
PFIZER INC 2.7% DUE 05-28-2050 SEDOL : BMXGNZ4	6,400,000.000	6,371,558.20	4,435,166.53
PFIZER INC 4% DUE 12-15-2036 SEDOL : BZ3FFJ0	170,000.000	176,780.90	161,987.53
PFIZER INC 4.3% DUE 06-15-2043 SEDOL : BCLYQM8	65,000.000	63,115.65	60,190.94
PFIZER INC 4.45% 05-19-2028 SEDOL : BQ66T40	3,430,000.000	3,370,259.10	3,480,879.11
PFIZER INC FIXED 3.9% 03-15-2039 SEDOL : BJ1G667	135,000.000	133,077.60	123,170.30
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL : BQ66T84	3,944,000.000	3,894,105.09	4,079,846.19
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL : BQ66TB7	1,415,000.000	1,394,856.66	1,453,577.12
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL : BP6WVN4	190,000.000	194,033.70	201,369.58
PG&E RECOVERY FDG LLC 5.529% 06-01-2049 CUSIP : 71710TAJ7	1,005,000.000	1,012,989.75	1,063,387.83

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL : BMFCDP0	155,000.000	107,844.35	116,418.19
PG&E WILDFIRE 4.263% DUE 06-01-2038 SEDOL : BPX32F9	335,000.000	328,933.82	326,115.63
PG&E WILDFIRE 4.674% DUE 12-01-2053 SEDOL : BPX32J3	830,000.000	781,716.15	788,436.41
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL : BMG3WQ6	1,145,000.000	1,148,272.10	1,194,636.75
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL : BPX32H1	2,815,000.000	2,566,886.20	2,602,051.02
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL : BPK8GX3	500,000.000	516,890.00	506,923.67
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL : BPK8GW2	630,000.000	624,958.50	641,091.87
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL : B90G0K0	3,600,000.000	3,251,696.31	3,047,540.73
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL : BLB7Z89	2,100,000.000	1,744,701.00	1,874,588.12
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL : B6VMZ67	380,000.000	411,832.63	345,811.72
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL : B94Q147	195,000.000	230,569.95	180,112.13
PHILIP MORRIS INTL 6.375% DUE 05-16-2038 SEDOL : BG49220	550,000.000	588,393.01	628,424.13
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL : BGM0MQ9	930,000.000	976,023.68	903,585.79
PHILIP MORRIS INTL INC 4.875% 02-13-2029 SEDOL : BPG5N60	1,600,000.000	1,563,824.00	1,640,449.82
PHILIP MORRIS INTL INC 4.875% 02-15-2028 SEDOL : BN457P5	1,685,000.000	1,657,500.80	1,722,579.34
PHILIP MORRIS INTL INC 5.125% 02-13-2031 SEDOL : BPG5N71	555,000.000	540,336.90	576,866.75
PHILIP MORRIS INTL INC 5.25% 02-13-2034 SEDOL : BPG5N93	582,000.000	561,618.36	604,414.90
PHILLIPS 66 3.3% DUE 03-15-2052 SEDOL : BNM6J09	705,000.000	677,738.15	489,960.19
PHILLIPS 66 CO 4.9% DUE 10-01-2046 SEDOL : BQYLTC5	660,000.000	728,054.53	608,359.16
PHILLIPS 66 CO 5.841% 03-15-2055 SEDOL : BRQPL60	430,000.000	428,232.70	421,607.35
PHILLIPS 66 CO FIXED 3.15% DUE 12-15-2029 SEDOL : BQYLTD6	625,000.000	555,881.25	590,971.66
PHILLIPS 66 COMPANY 5.25% 06-15-2031 SEDOL : BQBCWV1	540,000.000	556,907.40	558,409.24
PHILLIPS EDISON GROCERY 4.95% 01-15-2035 SEDOL : BQXJKP0	615,000.000	605,516.70	604,240.18
PHILLIPS EDISON GROCERY 5.75% 07-15-2034 SEDOL : BMZ0WQ8	190,000.000	187,294.40	198,461.20
PIEDMONT NAT GAS 3.5% DUE 06-01-2029 SEDOL : PIEDMON	300,000.000	335,598.00	290,138.90
PIEDMONT NAT GAS 3.64% DUE 11-01-2046 SEDOL : BD82QD3	45,000.000	46,720.80	34,641.80
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL : BMXYHH8	235,000.000	218,270.35	225,976.89
PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG SEDOL : BMFBJD7	385,000.000	315,907.90	337,540.35

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◆ Assets held for Investment Purposes (1)

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL : BM9PJB3	785,000.000	652,479.90	689,622.85
PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026 SEDOL : BN7B2M2	480,000.000	476,534.40	486,770.53
PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025 SEDOL : BYV3CJ8	485,000.000	484,253.10	484,229.08
PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL : B92Y2L7	250,000.000	249,812.50	211,563.52
PLAINS ALL AMERN 4.7 DUE 06-15-2044 SEDOL : BK7ZSP8	340,000.000	326,929.22	300,678.18
PLAINS ALL AMERN FIXED 3.55% DUE 12-15-2029 SEDOL : BK6V1G9	390,000.000	350,056.20	370,949.09
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 SEDOL : BYM9466	520,000.000	489,941.31	469,309.42
PNC BK N A 4.2 DUE 11-01-2025 SEDOL : BFMV1B9	900,000.000	1,021,203.00	896,429.41
PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG SEDOL : BNHXFV8	385,000.000	328,828.50	351,624.77
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 SEDOL : BPJN8T9	1,870,000.000	1,870,000.00	1,982,418.49
PNC FINL SVCS GROUP INC 6.25% 12-31-2049 SEDOL : BN30MP6	215,000.000	215,000.00	218,330.78
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL : B95XX07	615,000.000	617,097.03	546,097.71
PPL CAP FDG INC 4% DUE 09-15-2047 SEDOL : BD6JXP7	85,000.000	84,728.85	65,478.09
PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030 SEDOL : BM8MMB6	420,000.000	390,440.40	412,912.64
PPL CAPITAL FUNDING INC 5.25% 09-01-2034 SEDOL : BSMRJG3	665,000.000	662,443.50	684,703.54
PPL ELEC UTILS 4.125% DUE 06-15-2044 SEDOL : BN7DSM0	80,000.000	98,494.40	71,029.23
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048 CUSIP : 69351UAV5	435,000.000	361,576.35	380,974.31
PRAXAIR INC NT 2% 08-10-2050 SEDOL : BMF26G2	125,000.000	99,980.00	73,158.95
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL : BMCQ6F6	860,000.000	860,000.00	582,802.21
PRIN FINL GROUP 3.1% DUE 11-15-2026 SEDOL : BYN1J11	125,000.000	118,065.00	122,163.66
PRIN FINL GROUP 3.7% DUE 05-15-2029 SEDOL : BK62TK2	130,000.000	119,724.80	126,904.77
PRIN FINL GROUP 4.3% DUE 11-15-2046 SEDOL : BYN1J33	200,000.000	201,198.00	177,447.71
PRIN FINL GROUP 4.35% DUE 05-15-2043 SEDOL : B92N2H0	125,000.000	126,201.25	113,159.02
PRIN FINL GROUP 4.625% DUE 09-15-2042 SEDOL : B8DRTZ1	70,000.000	73,435.60	65,554.27
PRIN FINL GROUP 6.05% DUE 10-15-2036 SEDOL : B1G0GN5	45,000.000	63,769.50	49,534.16
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL : B5L3ZK7	910,000.000	984,764.53	994,494.64
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL : BDR0683	252,000.000	221,497.54	222,288.57
PROLOGIS INC 4.625% DUE 01-15-2033 SEDOL : BMCZVY7	1,600,000.000	1,594,640.00	1,608,860.46
PROLOGIS L P 1.75% 07-01-2030 SEDOL : BQNKCH9	475,000.000	469,987.62	414,301.71

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP : 74340XBJ9	75,000.000	74,086.50	67,432.07
PROLOGIS L P 5.25% 03-15-2054 SEDOL : BPDYZG4	114,000.000	111,080.97	115,763.82
PROLOGIS L P 5.25% 06-15-2053 SEDOL : BP6V8F2	364,000.000	354,208.18	368,959.49
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL : BMFFQ94	310,000.000	167,214.00	176,900.49
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 SEDOL : BFNNX67	260,000.000	221,436.80	231,399.71
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL : BG0KDC4	516,000.000	491,350.36	428,954.26
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL : BKVJXR3	865,000.000	645,000.00	684,550.51
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL : BFZCSL2	2,809,000.000	2,472,836.06	2,323,088.56
PUB SVC ENTERPRISE .8% DUE 08-15-2025 SEDOL : BKVKF36	725,000.000	723,368.75	701,029.36
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL : BNVTVM5	205,000.000	184,545.10	206,697.31
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL : BDFZC71	390,000.000	361,841.65	310,616.42
PUBLIC SVC CO COLO 3.95% DUE 03-15-2043 SEDOL : B8NVT19	1,090,000.000	1,065,001.07	907,102.88
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL : BFY8V23	2,180,000.000	2,141,967.35	1,804,873.64
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL : BJZD6P3	200,000.000	160,392.00	176,665.49
PUBLIC SVC ENTERPRISE GROUP INC 8.625% DUE 04-15-2031 SEDOL : BN7G7S8	730,000.000	966,921.07	858,611.05
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL : BK6LQH5	385,000.000	426,558.65	277,640.04
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP : 745332CH7	503,000.000	522,407.43	429,921.08
PUGET SOUND ENERGY INC 5.638% DUE 04-15-2041 SEDOL : B55VBD2	580,000.000	574,855.40	606,726.54
PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054 CUSIP : 745332CN4	940,000.000	943,735.60	1,012,511.05
PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028 SEDOL : BFMHWX0	60,000.000	56,886.60	59,550.28
PVPTL NGPL PIPECO LLC 4.875% DUE 08-15-2027 BEO SEDOL : BD0BB66	890,000.000	858,591.90	893,634.91
PVTPL 7-ELEVEN INC .95% DUE 02-10-2026 BEO SEDOL : BNNR8P9	775,000.000	773,155.50	739,634.12
PVTPL 7-ELEVEN INC 1.8% DUE 02-10-2031 BEO SEDOL : BMG4K43	1,175,000.000	929,979.30	990,218.42
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO SEDOL : BMG20L4	160,000.000	148,221.15	102,510.80
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL : BMG20H0	435,000.000	394,107.02	304,912.45
PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO CUSIP : 00139PAA6	117,000.000	135,957.57	132,382.00
PVTPL ALCON FIN CORP 3% DUE 09-23-2029 BEO SEDOL : BJLCQT8	1,325,000.000	1,222,365.50	1,248,995.09
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO SEDOL : BPCPXJ7	300,000.000	299,022.00	322,819.48
PVTPL ALLIANT ENERGY FIN 5.4% 06-06-2027 SEDOL : BR3T9W7	375,000.000	374,786.25	384,691.13

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United States - USD			
PVTPL ALLIANT ENERGY FIN LLC 5.95% 03-30-2029 SEDOL : BLGZ0J4	855,000.000	866,132.10	902,786.97
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL : BQH0Y35	240,000.000	273,119.80	236,951.16
PVTPL ANTERO RESOURCES CORP 5.375% DUE 03-01-2030 BEO SEDOL : BNDYF04	425,000.000	406,406.25	419,895.71
PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 1.45% 01-08-2026 SEDOL : BNQP3Y4	167,000.000	166,951.57	160,473.54
PVTPL BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO CUSIP : 067316AF6	1,300,000.000	1,293,981.00	1,299,103.48
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP : 067316AG4	425,000.000	528,258.00	414,438.54
PVTPL BERRY GLOBAL INC 5.65% 01-15-2034 SEDOL : BRF2076	975,000.000	943,107.75	1,000,959.22
PVTPL BERRY GLOBAL INC 5.8% DUE 06-15-2031 BEO SEDOL : BNRR1F6	760,000.000	760,965.20	790,787.67
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO CUSIP : 05541VAF3	2,135,000.000	2,491,907.95	2,115,194.46
PVTPL BLUE OWL CREDIT INCOME CORP. 5.8% 03-15-2030 SEDOL : BRBQCG5	2,240,000.000	2,216,972.80	2,218,690.61
PVTPL BOEING CO 6.298% 05-01-2029 SEDOL : BQ66FQ4	2,843,000.000	2,843,000.00	2,991,083.65
PVTPL BOEING CO 6.388% 05-01-2031 SEDOL : BQ66FR5	160,000.000	160,000.00	170,133.89
PVTPL BOEING CO 6.528% 05-01-2034 SEDOL : BQ66GR2	4,190,000.000	4,262,498.00	4,496,980.81
PVTPL BOEING CO 6.858% 05-01-2054 SEDOL : BQ66HN5	926,000.000	954,383.55	1,016,386.98
PVTPL BOEING CO 7.008% 05-01-2064 SEDOL : BQ66HK2	710,000.000	713,117.50	782,262.54
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL : BMCGSY9	3,085,000.000	2,309,024.00	2,644,599.59
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL : BMCP6P3	3,811,000.000	3,390,048.10	3,258,920.28
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO SEDOL : BKMQWT8	3,500,000.000	3,189,385.27	3,180,107.64
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL : BKMQWR6	7,188,000.000	6,767,875.05	6,472,764.68
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL : BMCGST4	5,770,000.000	5,380,132.70	4,586,363.15
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL : BMCP6S6	5,095,000.000	4,531,588.91	4,318,203.10
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL : BNDB2F9	637,000.000	635,604.97	618,014.27
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL : BMCGSZ0	1,890,000.000	1,785,131.64	1,554,331.46
PVTPL BX COML MTG TR 2024-XL4 FLTG 02-15-2039 CUSIP : 05611VAA9	2,916,028.250	2,908,737.59	2,916,028.25
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL : BL0HQH6	120,000.000	120,000.00	102,608.14
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL : BPG3X75	170,000.000	169,267.30	154,345.35
PVTPL CMO BX TRUST SER 24-PAT CLA FRN 03-15-2026 CUSIP : 05612FAA3	450,000.000	448,863.30	452,437.65

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United States - USD			
PVTPL CMO CREDIT SUISSE MORTGAGE TR SR 19-UVIL CL A 3.15950% 12-15-2041 CUSIP : 12656DAA1	1,500,000.000	1,322,695.31	1,380,004.80
PVTPL CMO HUDSON YDS 2019-30Y MTG TR 3.228% DUE 06-10-2037 BEO SEDOL : BJK62Z9	2,000,000.000	1,790,160.00	1,849,471.40
PVTPL CMO ONE BRYANT PK TR SER 2019-0BP CL A 2.51641% DUE 09-13-2049 SEDOL : BK0XHR4	1,700,000.000	1,459,937.50	1,512,381.03
PVTPL COLUMBIA PIPELINES OPER CO LLC 5.927% 08-15-2030 SEDOL : BRYQ9H2	305,000.000	306,875.75	323,007.54
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 SEDOL : BRYQ9J4	2,415,000.000	2,417,452.60	2,576,804.27
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043 SEDOL : BRYQ9K5	195,000.000	194,996.10	217,456.60
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL : BRYQ9Q1	215,000.000	214,909.70	242,147.11
PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SEDOL : BM9HL24	825,000.000	771,259.50	781,939.25
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO SEDOL : BMBQ141	1,025,000.000	1,024,190.25	923,433.67
PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030 SEDOL : BM8TGR1	900,000.000	706,671.00	759,188.47
PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027 SEDOL : BF0MBJ6	2,600,000.000	2,447,536.00	2,539,723.39
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO SEDOL : B8YWZN5	620,000.000	584,520.19	534,612.56
PVTPL CRESTWOOD MIDSTREAM PARTNERS 5.625% 05-01-2027 SEDOL : BJV0CV6	2,995,000.000	2,966,277.95	3,005,344.73
PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 6.0% 02-01-2029 SEDOL : BNK9N31	95,000.000	94,334.05	97,313.35
PVTPL DUQUESNE LIGHT CO SR NT 2.532% 10-01-2030 SEDOL : BMZ1QP8	675,000.000	547,148.25	594,658.42
PVTPL EAST OHIO GAS CO 1.3% DUE 06-15-2025/06-16-2020 BEO SEDOL : BM9M1N0	450,000.000	449,545.50	438,419.96
PVTPL ECMC GROUP STUDENT LN TR 2016-1 CLA 144A VAR RT DUE 07-26-2066 BEO SEDOL : BYXVFZ7	1,654,416.180	1,673,545.39	1,662,991.68
PVTPL ENLINK MIDSTREAM LLC 6.5% 09-01-2030 SEDOL : BPCNQX6	620,000.000	627,378.00	668,477.18
PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053 SEDOL : BRJRD23	470,000.000	467,650.00	492,833.45
PVTPL FIRSTENERGY TRANSMISSION LLC 2.866% DUE 09-15-2028 BEO SEDOL : BMFNV04	1,680,000.000	1,506,019.20	1,589,045.19
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SEDOL : BMNDL73	55,000.000	56,115.79	55,659.20
PVTPL FORD CR AUTO OWN TR 2024-REV1 SR 24-1 CLA STEP UP 08-15-2036 CUSIP : 34533BAA8	2,525,000.000	2,524,195.29	2,578,084.84
PVTPL FOUNDRY JV HOLDCO LLC 5.9% 01-25-2030 SEDOL : BNZHS91	585,000.000	584,485.20	605,490.43
PVTPL FOUNDRY JV HOLDCO LLC 6.15% 01-25-2032 SEDOL : BNZHSB3	400,000.000	398,964.00	415,980.89
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL : BP9R1N6	690,000.000	685,349.40	734,169.26

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United States - USD			
PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043 SEDOL : BDGTN13	800,000.000	835,746.90	857,102.64
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.4% 01-08-2031 SEDOL : BQS6YD2	380,000.000	378,643.40	392,799.27
PVTPL HYUNDAI CAPITAL AMERICA 5.3% 06-24-2029 SEDOL : BRSC341	280,000.000	279,512.80	288,291.37
PVTPL HYUNDAI CAPITAL AMERICA 5.35% 03-19-2029 SEDOL : BMTYVS1	1,815,000.000	1,789,825.95	1,869,730.22
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SEDOL : BNNFQF9	565,000.000	466,277.55	495,518.01
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC SR NT 1.832% 10-15-2027 SEDOL : BNNFQD7	725,000.000	724,992.75	671,418.92
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 1.23% DUE 10-01-2025 SEDOL : BNNFQC6	7,150,000.000	7,190,657.00	6,900,711.82
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268% DUE 11-15-2040 SEDOL : BLPK766	1,007,000.000	967,869.65	771,544.78
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO SEDOL : BMDM750	880,000.000	791,216.58	624,609.78
PVTPL ITC HOLDINGS CORP 5.65% 05-09-2034 SEDOL : BSCBQV9	220,000.000	219,718.40	232,034.51
PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 6.75% 03-15-2034 SEDOL : BNSP5K2	1,115,000.000	1,134,267.20	1,235,304.51
PVTPL MARS INC DEL 3.875% 04-01-2039 SEDOL : BHND6D9	90,000.000	79,031.70	80,678.25
PVTPL MARS INC DEL 4.55% DUE 04-20-2028 SEDOL : BJRRMM0	2,225,000.000	2,253,168.50	2,249,681.46
PVTPL MASSACHUSETTS ELEC CO 1.729% 11-24-2030 SEDOL : BMH2NM5	465,000.000	360,784.20	391,221.05
PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054 SEDOL : BSNSBY7	215,000.000	215,769.70	231,532.01
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL : BLB4M78	330,000.000	328,640.40	243,502.31
PVTPL MET LIFE GLOB FUNDING I 4.85% 01-08-2029 SEDOL : BQB5NP1	545,000.000	532,116.20	558,706.21
PVTPL METROPOLITAN LIFE GLOBAL FDG 1.875% 01-11-2027 SEDOL : BMVVM57	3,650,000.000	3,645,839.00	3,479,964.49
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL : BNQQSK8	260,000.000	259,942.80	278,670.26
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL : B5MMVT4	290,000.000	369,614.45	318,215.34
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO SEDOL : BMWT6K0	435,000.000	346,209.75	382,932.54
PVTPL MSCI INC SR NT 144A 3.875% DUE 02-15-2031/05-26-2020 BEO SEDOL : BM9PSB6	2,944,000.000	2,600,942.69	2,785,780.02
PVTPL NATIONWIDE FINL SVCS INC SR NT 144A 5.3% DUE 11-18-2044 BEO SEDOL : BSPL230	1,147,000.000	1,208,754.80	1,138,039.59

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◆ Assets held for Investment Purposes (1)

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO SEDOL : BMF6KC8	1,955,000.000	1,950,444.85	1,583,090.50
PVTPL NESTLE HLDGS INC 3.9% 09-24-2038 SEDOL : BG0QJS0	80,000.000	81,744.08	74,501.84
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL : BKM1GZ7	1,145,000.000	1,132,817.20	1,181,337.99
PVTPL NETFLIX INC FIXED 5.375% 11-15-2029 BEO SEDOL : BK0RZV6	1,390,000.000	1,420,107.40	1,462,461.13
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL : BLGYKF7	760,000.000	755,356.40	609,081.91
PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034 SEDOL : BSWT884	620,000.000	618,462.40	635,090.61
PVTPL NEWS CORP 3.875% DUE 05-15-2029 BEO SEDOL : BMV9PS2	1,700,000.000	1,521,500.00	1,607,897.66
PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.75%03-09-2028 SEDOL : BL656M9	455,000.000	398,156.85	416,628.26
PVTPL NORTHWESTERN MUT GLOBAL FDG 1.75% DUE 01-11-2027 BEO SEDOL : BPG9FL1	2,825,000.000	2,822,711.75	2,688,882.18
PVTPL NRG ENERGY INC 7.0% 03-15-2033 SEDOL : BPH13L2	180,000.000	190,585.80	199,954.80
PVTPL NUVEEN LLC 5.85% 04-15-2034 SEDOL : BSVHWL0	360,000.000	359,510.40	381,248.68
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL : BSY1XL6	1,145,000.000	1,145,026.00	1,218,349.26
PVTPL PENN MUTUAL LIFE INS CO 7.625 DUE 06-15-2040 SEDOL : B3T3Q79	785,000.000	751,873.00	913,829.92
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4% 07-01-2027 SEDOL : BNYGL12	2,950,000.000	2,941,828.50	2,951,061.09
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.25% 07-01-2029 SEDOL : BPLRNB6	1,227,000.000	1,225,478.52	1,263,565.41
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048 SEDOL : BD0RRX3	400,000.000	399,290.16	361,765.07
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 SEDOL : BD0RRY4	950,000.000	971,583.21	897,170.81
PVTPL SILGAN HLDGS INC SR SECD NT 144A 1.4% DUE 04-01-2026/02-10-2021 BEO SEDOL : BMVD766	650,000.000	649,642.50	616,504.82
PVTPL SMITHFIELD FOODS INC 3.0% DUE 10-15-2030 BEO SEDOL : BM8PR43	1,088,000.000	891,039.36	975,164.53
PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO SEDOL : BJVSJ20	250,000.000	237,075.00	250,826.26
PVTPL SOLVENTUM CORP 5.4% 03-01-2029 SEDOL : BPGN836	2,480,000.000	2,477,616.75	2,551,456.49
PVTPL SOLVENTUM CORP 5.45% 03-13-2031 SEDOL : BPGN869	2,170,000.000	2,124,929.60	2,237,020.84
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 SEDOL : BPGN870	4,150,000.000	4,166,116.50	4,297,683.11
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 SEDOL : BQBCWY4	1,009,000.000	998,791.42	1,045,211.56
PVTPL SOLVENTUM CORP 6.0% 05-15-2064 SEDOL : BPVFGY4	450,000.000	438,863.10	464,685.65
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SEDOL : BYZHSJ8	795,000.000	746,622.00	643,141.40
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO SEDOL : BMDTNQ4	280,000.000	279,972.34	280,258.24
PVTPL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029 SEDOL : BJQTHL3	1,225,000.000	1,236,919.25	1,200,576.13

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United States - USD			
PVTPL VISTRA OPERATIONS CO LLC 3.7% 01-30-2027 SEDOL : BKTSLJ0	685,000.000	645,043.95	671,000.31
PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034 SEDOL : BP6L0X4	205,000.000	199,342.00	219,075.71
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE10-15-2033 BEO SEDOL : BNNJDS3	422,000.000	439,356.86	475,761.11
PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054 SEDOL : BQWNV05	103,000.000	102,984.55	107,423.61
QUALCOMM INC 3.25% DUE 05-20-2050 SEDOL : BMV6XQ7	465,000.000	342,821.25	350,496.60
QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL : BF3KVD1	577,000.000	483,187.60	524,991.34
QUALCOMM INC 4.5% 05-20-2052 SEDOL : BNG8GG6	1,640,000.000	1,604,264.40	1,510,132.29
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP : 747525AK9	725,000.000	660,891.35	709,851.13
QUALCOMM INC 6% 05-20-2053 CUSIP : 747525BT9	550,000.000	568,959.26	623,303.24
QUANTA SERVICES INC 5.25% 08-09-2034 SEDOL : BP811R3	650,000.000	646,158.50	664,491.83
QUANTA SVCS INC 4.75% 08-09-2027 SEDOL : BT3NG00	570,000.000	568,962.60	576,040.02
QUEENS HEALTH SYS 4.81% DUE 07-01-2052 SEDOL : BN2TGD0	150,000.000	150,000.00	148,994.97
QUEST DIAGNOSTICS 3.45% DUE 06-01-2026 SEDOL : BYQ6DV1	45,000.000	43,232.85	44,364.83
QUEST DIAGNOSTICS INC 4.6% 12-15-2027 SEDOL : BTCKM48	120,000.000	119,973.60	121,607.11
QUEST DIAGNOSTICS INC 4.625% 12-15-2029 SEDOL : BTCK8R3	360,000.000	359,618.40	364,392.25
QUEST DIAGNOSTICS INC 5.0% 12-15-2034 SEDOL : BTCK8Y0	695,000.000	694,227.85	703,739.24
RAYMOND JAMES FINL INC 3.75% 04-01-2051 SEDOL : BKP32M9	216,000.000	169,134.80	169,606.96
REALTY INCOME CORP 3.4% DUE 01-15-2028 SEDOL : BNKCC11	550,000.000	544,789.40	536,615.66
REALTY INCOME CORP 3.95% DUE 08-15-2027 SEDOL : BMFRBM8	200,000.000	219,158.29	198,776.13
REALTY INCOME CORP 4.0% 07-15-2029 SEDOL : BN7H9F2	1,200,000.000	1,346,116.18	1,181,356.74
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL : BQB3TK2	169,000.000	167,413.61	172,026.83
REGAL REXNORD CORP 6.05% 04-15-2028 SEDOL : BNZHRY9	595,000.000	595,339.15	618,632.32
REGAL REXNORD CORP 6.3% 02-15-2030 SEDOL : BNZHS13	2,745,000.000	2,837,369.25	2,919,527.98
REGENCY CTRS L P 2.95% DUE 09-15-2029 SEDOL : BJQZJV5	1,800,000.000	1,747,935.00	1,683,611.14
REGENCY CTRS L P 4.125% 03-15-2028 SEDOL : BDD1H65	445,000.000	422,825.65	441,740.34
REGENCY CTRS L P 5.1% 01-15-2035 SEDOL : BRXCX35	490,000.000	489,083.70	498,682.51
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP : 75886FAF4	275,000.000	174,832.60	180,982.66
REGIONS FINANCIAL CORP 1.8% 08-12-2028 SEDOL : BM8DC20	1,250,000.000	1,246,812.50	1,128,827.58
REGIONS FINANCIAL CORP 5.722% 06-06-2030 SEDOL : BR4MSF1	2,920,000.000	2,920,000.00	3,024,912.62
REGIONS FINL CORP 7.375% DUE 12-10-2037 SEDOL : B29VJL1	115,000.000	125,935.35	132,338.18

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United States - USD			
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL : B3D5P18	85,000.000	114,003.70	114,687.70
REPUBLIC SERVICES INC 5.0% 12-15-2033 SEDOL : BMB5438	308,000.000	305,922.31	317,458.31
REPUBLIC SERVICES INC 5.0% DUE 04-01-2034 SEDOL : BN7K9J5	145,000.000	144,259.05	149,299.99
RETAIL OPP INV PARTNERSHIP LP 6.75% 10-15-2028 SEDOL : BR53N14	1,868,000.000	1,858,865.48	2,004,354.92
REVVITY INC SR NT 1.9% 09-15-2028 SEDOL : BNBVD91	1,290,000.000	1,112,096.10	1,174,778.64
REVVITY INC SR NT 3.625% 03-15-2051 SEDOL : BN7QJQ0	425,000.000	424,995.75	317,957.55
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL : BZ0W055	1,365,000.000	1,492,291.48	1,422,135.21
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SEDOL : BMTMKJ9	230,000.000	148,925.70	154,113.34
ROPER TECHNOLOGIES 2.95% DUE 09-15-2029 SEDOL : BK4H0F1	555,000.000	489,715.35	520,928.19
ROPER TECHNOLOGIES 3.8% DUE 12-15-2026 SEDOL : BZCD799	5,150,000.000	5,930,276.50	5,119,048.86
ROPER TECHNOLOGIES INC 4.2% 09-15-2028 SEDOL : BGLFKF0	575,000.000	681,898.25	574,646.98
ROPER TECHNOLOGIES INC 4.5% 10-15-2029 SEDOL : BQB3TH9	240,000.000	238,920.00	241,499.48
ROPER TECHNOLOGIES INC 4.75% 02-15-2032 SEDOL : BQB3TM4	130,000.000	129,758.20	131,532.25
ROPER TECHNOLOGIES INC 4.9% 10-15-2034 SEDOL : BQB3TG8	1,355,000.000	1,348,428.25	1,364,493.72
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP : 78081BAL7	355,000.000	269,555.97	274,881.46
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP : 78081BAP8	150,000.000	98,319.00	103,659.70
ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP : 78081BAS2	200,000.000	198,592.00	207,197.33
ROYALTY PHARMA PLC SR NT 1.2% 09-02-2025 CUSIP : 78081BAH6	400,000.000	395,500.00	387,447.54
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP : 78081BAM5	430,000.000	297,263.30	311,587.20
RTX CORP 4.875% 10-15-2040 SEDOL : BNDVXM3	1,000,000.000	995,121.40	978,577.85
RTX CORP 5.75% 11-08-2026 SEDOL : BQHN230	1,500,000.000	1,513,980.00	1,546,394.00
RTX CORP 6.0% 03-15-2031 SEDOL : BQHN1V1	910,000.000	935,398.10	989,722.55
RTX CORPORATION 5.0% 02-27-2026 SEDOL : BQKRGC6	725,000.000	720,135.25	732,019.93
RTX CORPORATION 2.82% 09-01-2051 SEDOL : BP2BTQ4	1,041,000.000	968,347.56	696,377.93
RTX CORPORATION 3.03% 03-15-2052 SEDOL : BMYT813	1,091,000.000	848,976.00	762,413.68
RTX CORPORATION 3.125% 07-01-2050 SEDOL : BLBCYC1	945,000.000	895,748.92	676,947.30
RTX CORPORATION 3.75% 11-01-2046 SEDOL : BZ1JMC6	1,590,000.000	1,523,818.05	1,298,886.69
RTX CORPORATION 3.95% 08-16-2025 SEDOL : BYVN9D1	1,680,000.000	1,916,964.00	1,671,037.18
RTX CORPORATION 4.05% 05-04-2047 SEDOL : BD8Z3T7	420,000.000	389,407.90	356,878.85
RTX CORPORATION 4.125% 11-16-2028 SEDOL : BYVN9F3	4,150,000.000	4,158,628.75	4,139,559.47

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RTX CORPORATION 4.15% 05-15-2045 SEDOL : BWTZ6W3	4,590,000.000	4,903,074.81	4,011,831.71
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL : BMQ9JS5	456,000.000	435,586.95	404,867.91
RTX CORPORATION 4.45% 11-16-2038 SEDOL : BYVN9N1	850,000.000	826,387.51	809,565.42
RTX CORPORATION 4.5% 06-01-2042 SEDOL : B8J6DZ0	1,648,000.000	1,694,641.57	1,532,958.46
RTX CORPORATION 4.7% DUE 12-15-2041 SEDOL : BN7GF51	275,000.000	246,793.25	260,782.65
RTX CORPORATION 4.8% DUE 12-15-2043 SEDOL : BM8NVQ7	95,000.000	97,633.64	90,447.47
RTX CORPORATION 5.375% 02-27-2053 SEDOL : BQS6QG9	1,530,000.000	1,527,276.60	1,572,370.15
RTX CORPORATION 6.1% 03-15-2034 SEDOL : BQHN1W2	3,505,000.000	3,547,430.00	3,869,442.89
RTX CORPORATION 6.4% 03-15-2054 SEDOL : BQHP8M7	603,000.000	628,736.70	711,966.95
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL : BKM1DP6	626,000.000	467,622.97	475,294.13
S&P GLOBAL INC 3.7% 03-01-2052 SEDOL : BQZC712	125,000.000	122,997.50	102,010.24
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL : BF43YT6	187,000.000	182,654.12	186,013.24
SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027 SEDOL : BZ4FB57	1,300,000.000	1,325,142.00	1,316,873.70
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL : BN466T5	1,450,000.000	1,417,985.79	1,096,562.51
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL : BN466W8	570,000.000	530,832.86	397,799.10
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO SEDOL : BN466Y0	405,000.000	327,389.52	272,197.43
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP : 797440BW3	2,425,000.000	2,522,754.24	2,074,999.75
SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028 SEDOL : BQH60Q8	430,000.000	424,207.90	441,841.88
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SEDOL : BNZJ110	380,000.000	376,002.40	390,049.99
SCHWAB CHARLES CORP NEW 5.643% 05-19-2029 CUSIP : 808513CD5	2,550,000.000	2,554,284.00	2,662,418.76
SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049 SEDOL : BMDWQR5	875,000.000	835,140.00	873,533.15
SEMPRA 4% DUE 02-01-2048 SEDOL : BFWJFR1	727,000.000	638,698.01	589,744.64
SEMPRA 6% DUE 10-15-2039 SEDOL : B4T9B57	285,000.000	280,987.20	303,854.12
SEMPRA 6.875% 10-01-2054 CUSIP : 816851BS7	290,000.000	287,227.60	300,599.21
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL : BFWJJY6	690,000.000	665,597.55	601,821.64
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL : BG0WNK8	290,000.000	193,740.30	210,009.87
SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL : BD5NF87	4,419,000.000	4,407,996.96	3,624,836.59
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL : BDB2XM8	1,225,000.000	1,257,278.72	1,047,493.92
SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040 SEDOL : B4XNLW2	1,880,000.000	2,122,231.52	1,997,980.88
SHERWIN WILLIAMS CO 4 DUE 12-15-2042 SEDOL : B93L8Z3	75,000.000	73,297.98	63,954.08

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SHERWIN-WILLIAMS 3.45% DUE 06-01-2027 SEDOL : BDGKST9	3,050,000.000	3,106,179.00	2,999,305.58
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL : BDGKT18	75,000.000	74,573.25	68,425.86
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL : BYY8XV9	135,000.000	154,490.25	122,567.49
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050 SEDOL : BJN50M6	100,000.000	110,314.00	73,566.46
SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL : BRZWWS1	335,000.000	337,949.90	366,971.28
SIMON PPTY GROUP L 4.25% DUE 11-30-2046 SEDOL : BDBGH95	90,000.000	98,039.66	78,466.64
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053 SEDOL : BMGQP77	597,000.000	583,442.59	641,380.65
SKYWORKS SOLUTIONS INC 1.8% DUE 06-01-2026 BEO SEDOL : BMCF891	525,000.000	524,748.00	501,553.71
SMUCKER J M CO 5.9% 11-15-2028 SEDOL : BMTQVF4	1,215,000.000	1,214,465.40	1,293,886.65
SMUCKER J M CO 6.5% 11-15-2053 SEDOL : BMTQVJ8	652,000.000	651,120.92	754,863.84
SMUCKER J M CO FIXED 3.55% DUE 03-15-2050 SEDOL : BLGBMH4	50,000.000	49,807.50	37,375.35
SNAP ON INC FIXED 3.1% DUE 05-01-2050 SEDOL : BMDWQG4	1,165,000.000	1,151,742.30	838,870.27
SONOCO PRODS CO 4.6% 09-01-2029 SEDOL : BSRJBQ8	545,000.000	544,678.45	542,239.74
SONOCO PRODS CO 5.0% 09-01-2034 SEDOL : BP5JMD3	345,000.000	343,140.45	340,186.14
SONOCO PRODUCTS CO 4.45% 09-01-2026 SEDOL : BSRJBM4	190,000.000	189,863.20	190,033.89
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL : BVDPXD2	2,735,000.000	2,731,515.45	2,157,183.59
SOUTHERN CAL EDISON 5.2% 06-01-2034 SEDOL : BPQX405	620,000.000	593,978.60	642,637.30
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL : BJVNJQ9	234,000.000	188,544.25	182,182.55
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL : BFMZDC0	700,000.000	647,586.03	591,183.29
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL : BF6DYS3	50,000.000	54,592.00	46,653.87
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL : BRRFJ32	895,000.000	893,084.70	970,697.90
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL : BP4ZDL7	170,000.000	169,428.80	126,497.01
SOUTHERN CALIF GAS CO 5.6% 04-01-2054 SEDOL : BP9QFS6	680,000.000	675,580.00	720,830.63
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL : BP4Y3T2	1,490,000.000	1,477,914.00	1,589,383.25
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022F 5.85% 11-01-2027 SEDOL : BP2TQ67	780,000.000	789,555.00	819,282.90
SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO SEDOL : BJVNK33	145,000.000	124,160.60	132,844.31
SOUTHERN CO 2.7% 08-01-2027 SEDOL : BKLNNY2	1,550,000.000	1,530,594.00	1,585,869.59
SOUTHERN CO 3.25% DUE 07-01-2026 SEDOL : BYT1506	1,975,000.000	2,125,969.50	1,940,803.74
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL : BYT1517	425,000.000	446,815.25	403,188.42

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SOUTHERN CO 4.85% 06-15-2028 SEDOL : BNBXR74	775,000.000	757,609.00	793,563.48
SOUTHERN CO GAS CAP 4.95% 09-15-2034 SEDOL : BTFK4P0	555,000.000	553,085.25	560,795.28
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL : BMFS897	1,450,000.000	1,361,187.50	1,403,368.15
SOUTHERN PWR CO 5.15% DUE 09-15-2041 SEDOL : B6ST6C4	1,815,000.000	1,848,187.38	1,791,766.64
SOUTHERN PWR CO SR NT SER 2021A .9% 01-15-2026 SEDOL : BN7QLJ7	3,300,000.000	3,300,528.00	3,156,871.71
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL : BD9BPH6	695,000.000	677,485.59	580,932.36
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL : B7RDY97	400,000.000	436,630.00	345,384.06
SOUTHN CAL EDISON 5.95% DUE 02-01-2038 SEDOL : B2NSPS7	435,000.000	586,219.05	475,664.89
SOUTHN CAL EDISON 6% DUE 01-15-2034 SEDOL : 2317894	280,000.000	289,220.40	307,479.21
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL : BD30007	90,000.000	90,370.80	74,161.33
SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031 SEDOL : BMXRPR3	625,000.000	496,875.00	530,122.39
SOUTHWEST GAS CORP 3.18% DUE 08-15-2051 BEO SEDOL : BNDMLS8	1,665,000.000	1,664,683.65	1,118,726.72
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP : 845437BT8	185,000.000	178,406.60	128,049.80
SOUTHWESTERN PUB SVC CO SR NT 6% DUE 10-01-2036/10-06-2006 SEDOL : B1FS7F9	200,000.000	244,526.00	211,246.93
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL : BD93QB3	90,000.000	84,312.90	71,245.30
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050 SEDOL : BMDHPS4	2,160,000.000	1,842,422.33	1,509,112.21
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SEDOL : BJQZ0B2	335,000.000	382,030.65	262,910.14
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 SEDOL : BD1DDS7	295,000.000	305,305.25	229,632.20
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL : BWGCKS1	235,000.000	242,390.32	188,031.26
SOUTHWESTN ELEC 6.2% DUE 03-15-2040 SEDOL : B618D27	1,580,000.000	2,011,071.40	1,728,587.51
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 SEDOL : BDGL8V4	255,000.000	197,621.85	188,803.97
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL : BGYKMF6	250,000.000	299,892.01	214,259.75
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL : B2NJ7Z1	160,000.000	165,430.40	175,349.27
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL : BWC4XS2	180,000.000	131,236.20	156,875.05
STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL : BMYC3C8	1,035,000.000	1,035,000.00	686,584.07
STANFORD UNIV CAL 3.647% DUE 05-01-2048 SEDOL : BDRXFL8	365,000.000	312,465.55	310,715.63
STANLEY BLACK & DECKER INC 2.75% 11-15-2050 SEDOL : BMHX630	275,000.000	266,406.25	173,433.32
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP : 855244BA6	4,335,000.000	3,818,396.90	3,303,938.46
STARBUCKS CORP 4.5% DUE 11-15-2048 SEDOL : BFXV4P7	176,000.000	169,328.79	158,733.11

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP : 855244AX7	480,000.000	325,326.20	353,036.03
STARBUCKS CORP FIXED 4.45% 08-15-2049 CUSIP : 855244AU3	806,000.000	700,891.92	715,379.32
STATE STR CORP 2.354% DUE 11-01-2025 SEDOL : BKVF4K1	220,000.000	215,857.40	219,432.84
STATE STR CORP DEP SHS REPSTG 1/100TH PERP 6.7% 12-31-2049 SEDOL : BRC34T2	320,000.000	323,715.20	331,296.64
STATE STR CORP FLTG RT 4.53% DUE 02-20-2029 SEDOL : BSLT3G8	255,000.000	255,000.00	257,590.43
STATE STREET CORP 5.104% 05-18-2026 SEDOL : BNBXRF2	3,000,000.000	2,984,880.00	3,007,926.63
STEEL DYNAMICS INC 1.65% DUE 10-15-2027 SEDOL : BL68NB6	625,000.000	620,643.75	578,013.40
STEEL DYNAMICS INC 2.4% DUE 06-15-2025 CUSIP : 858119BL3	190,000.000	189,276.10	186,924.24
STEEL DYNAMICS INC 3.25% DUE 10-15-2050 SEDOL : BL68N83	380,000.000	366,065.40	267,197.53
STERIS PLC 2.7% DUE 03-15-2031 BEO SEDOL : BN486G8	667,000.000	632,457.39	594,081.03
STERIS PLC FIXED 3.75% DUE 03-15-2051 SEDOL : BN486F7	250,000.000	248,800.00	191,823.70
STRYKER CORP 4.85% 12-08-2028 SEDOL : BMWC9W2	1,480,000.000	1,478,564.40	1,518,222.33
STRYKER CORP FIXED 1.15% DUE 06-15-2025 SEDOL : BMWJ0Z3	875,000.000	872,952.50	854,308.06
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL : B8BHLQ8	463,000.000	440,987.94	424,904.40
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL : BL9FKB3	140,000.000	136,212.74	133,889.96
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL : BSN4Q84	3,835,000.000	3,754,137.66	3,653,455.02
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL : BD35XM5	175,000.000	177,813.35	166,643.21
SUNTRUST BANK 3.3% DUE 04-15-2026 BEO SEDOL : BDGLCV2	1,575,000.000	1,505,621.25	1,546,482.44
SUTTER HEALTH 2.294% DUE 08-15-2030 SEDOL : BNG3S76	525,000.000	535,668.00	470,157.42
SUTTER HEALTH 4.091% DUE 08-15-2048 SEDOL : BFMNXF7	96,000.000	95,178.24	83,322.18
SUTTER HEALTH 5.164% DUE 08-15-2033 SEDOL : BQB9ZY6	165,000.000	165,000.00	170,869.48
SUTTER HEALTH 5.547% DUE 08-15-2053 SEDOL : BQB9ZT1	165,000.000	165,000.00	178,970.45
SYNCHRONY FINANCIAL 2.875% 10-28-2031 SEDOL : BNVW1Y6	675,000.000	672,057.00	573,021.41
SYSCO CORP 3.3% DUE 02-15-2050 SEDOL : BLM1PN5	467,000.000	329,678.65	342,526.33
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL : BYQ4R13	170,000.000	180,962.21	151,312.86
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL : BZ974R1	540,000.000	525,180.15	509,912.07
SYSCO CORP 5.375% DUE 09-21-2035 SEDOL : B0LCXQ1	125,000.000	124,180.00	130,841.08
SYSCO CORP 5.95% DUE 04-01-2030 SEDOL : BM5M5P4	995,000.000	1,078,024.13	1,068,310.26
SYSCO CORP 6.6% DUE 04-01-2040 SEDOL : BM5M5S7	210,000.000	212,683.20	237,975.06
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL : BF28W66	25,000.000	29,363.25	22,059.83

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United States - USD			
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL : BM5M5Q5	1,795,000.000	1,959,881.25	2,104,175.80
TAKE TWO INTERACTIVE SOFTWARE INC 5.4% 06-12-2029 SEDOL : BS558Q7	120,000.000	119,797.20	124,345.35
TAKE-TWO INTERACTIVE SOF 5.6% 06-12-2034 SEDOL : BS558R8	495,000.000	502,146.96	519,361.66
TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023 SEDOL : BNLZNY9	600,000.000	587,964.00	612,096.88
TAMPA ELEC CO 4.1% DUE 06-15-2042 SEDOL : B8G1GS2	275,000.000	239,153.75	241,785.67
TAMPA ELEC CO 5% DUE 07-15-2052 SEDOL : BP9RBG9	70,000.000	59,198.30	68,057.74
TAMPA ELEC CO NT 3.45% 03-15-2051 SEDOL : BLF7T16	820,000.000	818,171.40	614,732.66
TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL : BYZQN45	110,000.000	138,825.50	93,361.05
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL : BMQ57B2	90,000.000	61,757.10	65,838.89
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL : BF19248	325,000.000	323,960.00	282,454.22
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL : BMF1H11	105,000.000	104,989.19	107,089.82
TEXAS INSTRS INC 4.15% DUE 05-15-2048 CUSIP : 882508BD5	915,000.000	810,520.75	815,680.72
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL : BPSQRF8	130,000.000	128,960.00	133,568.93
TEXAS INSTRS INC FIXED 5% 03-14-2053 SEDOL : BMF9DQ2	340,000.000	332,204.12	342,664.57
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL : BMCJZD6	461,000.000	444,550.01	462,590.14
THERMO FISHER 2.6% DUE 10-01-2029 SEDOL : BKTRRQ6	2,300,000.000	2,389,608.00	2,147,876.16
THERMO FISHER SCIENTIFIC 1.75% 10-15-2028 SEDOL : BPCHCZ2	1,425,000.000	1,408,703.50	1,307,817.15
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL : BPCHD15	850,000.000	821,841.29	648,853.42
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL : BMDYXZ8	560,000.000	444,807.55	431,445.01
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL : B8N2417	225,000.000	203,128.37	172,410.55
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL : B441BS1	1,420,000.000	1,413,808.75	1,231,235.43
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL : B66BW80	4,885,000.000	5,482,903.10	4,429,878.42
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL : BBNBG20	615,000.000	816,278.61	608,731.04
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL : B62X8Y8	400,000.000	501,862.57	400,581.60
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL : B3B14R7	100,000.000	144,785.40	105,051.66
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL : 2727266	200,000.000	262,664.67	230,181.89
T-MOBILE US INC 5.5% 01-15-2055 SEDOL : BR876T2	210,000.000	209,781.60	217,537.19
T-MOBILE USA INC 2.05% DUE 02-15-2028 SEDOL : BM8GZS6	1,950,000.000	1,975,040.07	1,816,555.73
T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP : 87264ABS3	730,000.000	642,816.10	679,996.31

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United States - USD			
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL : BN0ZLS0	965,000.000	909,112.03	741,117.31
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO SEDOL : BKP78R8	2,910,000.000	2,644,714.65	2,792,899.57
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP : 87264ACT0	885,000.000	654,227.74	647,806.73
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL : BMW1BM3	734,000.000	733,831.18	728,764.80
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP : 87264ABY0	300,000.000	279,022.33	218,086.16
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP : 87264ABF1	10,590,000.000	10,744,483.82	10,298,464.08
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP : 87264AAZ8	475,000.000	472,981.25	422,489.66
T-MOBILE USA INC 4.75% 02-01-2028 CUSIP : 87264AAV7	300,000.000	293,586.00	300,298.89
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP : 87264ACY9	875,000.000	853,335.00	896,868.88
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL : BQPG7D6	2,355,000.000	2,349,842.55	2,343,350.80
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL : BQBCJR6	1,990,000.000	1,989,018.90	2,115,293.20
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL : BN4P5S4	895,000.000	910,017.34	986,097.68
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP : 87264ABD6	5,066,000.000	4,929,943.92	5,005,120.21
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP : 87264AAX3	575,000.000	617,398.71	530,220.18
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL : BN72M69	660,000.000	659,134.00	693,951.21
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL : BN72M47	730,000.000	727,929.75	774,555.59
T-MOBILE USA INC SR SECD NT 1.5% 02-15-2026 SEDOL : BN0ZP55	3,925,000.000	3,980,584.00	3,774,426.05
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP : 87264ABN4	4,830,000.000	4,550,683.65	3,506,321.44
TN GAS PIPELN CO 7% DUE 03-15-2027 SEDOL : 2689667	451,000.000	497,108.07	476,614.92
TOLL BROS FIN CORP 4.35% DUE 02-15-2028 SEDOL : BFMTXH7	825,000.000	785,779.50	820,684.13
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-C CL A3 5.16% DUE 04-17-2028 CUSIP : 89231FAD2	9,100,000.000	9,066,941.43	9,210,872.58
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 24-B CL A3 5.33% 01-16-2029 CUSIP : 89237NAD9	3,306,000.000	3,306,645.70	3,380,342.35
TOYOTA MTR CR CORP 4.55% 08-09-2029 SEDOL : BSMRJY1	993,000.000	990,984.21	1,008,949.73
TRACTOR SUPPLY CO 5.25% 05-15-2033 SEDOL : BQPF7P5	895,000.000	891,053.05	931,359.16
TRANSCANADA 5.6% DUE 03-31-2034 SEDOL : B00K203	150,000.000	148,210.50	157,218.12
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL : BRJVGK4	699,000.000	714,452.51	746,687.06
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 SEDOL : BRBD998	680,000.000	680,000.00	722,899.27
TRUIST FINANCIAL CORPORATION 5.9% 10-28-2026 SEDOL : BLB00K5	3,305,000.000	3,334,183.15	3,347,490.86
TRUIST FINL CORP 5.711% 01-24-2035 SEDOL : BMGC3Z9	5,365,000.000	5,369,873.00	5,651,956.68

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United States - USD			
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SEDOL : BPX1Z87	595,000.000	572,834.52	601,537.39
TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SEDOL : BRBD909	920,000.000	920,000.00	944,050.41
TRUSTEES OF 2.516% DUE 07-01-2050 SEDOL : BMHN027	666,000.000	463,976.85	465,379.26
TUCSON ELEC PWR CO 4% DUE 06-15-2050 SEDOL : BLH4L64	860,000.000	852,586.80	695,284.42
TUSCON ELECTRIC POWER 3.25% DUE 05-01-2051 BEO SEDOL : BLCW7M1	2,205,000.000	2,186,213.40	1,570,891.86
TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL : BF0P399	1,055,000.000	1,007,415.60	920,737.20
TYSON FOODS INC 5.1% 09-28-2048 SEDOL : BFYKL18	185,000.000	162,520.55	175,152.62
TYSON FOODS INC 5.15% DUE 08-15-2044 SEDOL : BQ0Q9V3	1,295,000.000	1,413,537.30	1,241,470.55
U S BANCORP 5.775% 06-12-2029 SEDOL : BRXDC97	1,645,000.000	1,645,000.00	1,724,017.33
U S BANCORP 5.836% 06-12-2034 CUSIP : 91159HJN1	65,000.000	65,000.00	69,402.19
U S BANCORP 5.85% 10-21-2033 SEDOL : BM9WJ58	2,230,000.000	2,230,000.00	2,378,662.95
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP : 91159HJL5	800,000.000	800,000.00	799,437.36
UBER TECHNOLOGIES INC 4.8% 09-15-2034 SEDOL : BP4YGX7	200,000.000	199,856.00	199,722.97
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL : BP4YH45	241,000.000	240,532.46	239,023.62
UBER TECHNOLOGIES INC SR NT 4.3% 01-15-2030 SEDOL : BP4YGZ9	820,000.000	820,018.40	817,089.75
UDR INC 4.4% DUE 01-26-2029 SEDOL : BF1BCP5	1,105,000.000	1,049,197.50	1,100,686.83
UDR INC 5.125% 09-01-2034 SEDOL : BSWT754	270,000.000	268,545.10	272,750.06
UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL : BMFX870	300,000.000	306,053.25	299,959.01
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL : B759FZ0	1,155,000.000	1,162,320.00	989,353.65
UNION PAC CORP 3.2% DUE 05-20-2041 SEDOL : BNKG3R6	235,000.000	240,052.91	190,399.91
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL : BKDMLD2	1,253,000.000	1,220,650.25	945,680.11
UNION PAC CORP 3.35% DUE 08-15-2046 SEDOL : BDG22S2	125,000.000	126,161.25	97,334.11
UNION PAC CORP 3.5% 02-14-2053 SEDOL : BNYF3J1	365,000.000	350,376.06	284,375.29
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL : BNHS0H4	290,000.000	289,699.05	214,786.96
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL : BKPHQ85	195,000.000	196,612.65	170,288.36
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL : BDCWS88	50,000.000	46,812.85	41,218.47
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL : BLF0CQ1	1,687,000.000	1,396,639.26	1,347,897.90
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL : BK91MW9	390,000.000	445,820.43	318,757.36
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL : BD31BG3	1,570,000.000	1,660,413.80	1,366,261.71
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL : BYQGY41	180,000.000	206,888.40	157,220.04

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNION PAC CORP 4.3% 03-01-2049 SEDOL : BGLC062	25,000.000	29,146.00	22,293.59
UNION PAC CORP 4.5% 09-10-2048 SEDOL : BYZGKF5	275,000.000	274,722.25	253,790.69
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL : BMBMCQ8	1,190,000.000	917,042.72	768,833.11
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL : BMCFPF6	795,000.000	662,320.25	611,846.32
UNION PAC CORP FIXED 4% DUE 04-15-2047 SEDOL : BYSSD48	195,000.000	211,309.55	167,459.21
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL : BNYF3F7	165,000.000	164,785.50	135,424.29
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL : BYWJV98	854,000.000	799,312.60	766,337.59
UNITED AIRLS 2024-1 PASS THRU TR PASSTHRU CTF CLA 5.875% 08-15-2038 SEDOL : BNM9JC0	660,000.000	660,000.00	679,095.71
UNITED PARCEL SERVICE 5.3% 04-01-2050 SEDOL : BMGJVN4	1,305,000.000	1,297,404.90	1,357,035.71
UNITED PARCEL SVC INC 5.05% 03-03-2053 SEDOL : BQMRXX4	1,770,000.000	1,760,760.60	1,771,606.91
UNITED PARCEL SVC INC 5.5% 05-22-2054 SEDOL : BT03SY1	449,000.000	453,323.40	478,904.02
UNITED PARCEL SVC INC 5.6% 05-22-2064 SEDOL : BT02B05	205,000.000	205,213.20	219,656.78
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL : BHKDKY1	500,000.000	533,550.22	430,988.96
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL : BYZLN95	605,000.000	574,872.74	496,561.00
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 SEDOL : BZ0X5W0	475,000.000	443,040.90	420,530.90
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035 SEDOL : BYTRVR3	55,000.000	67,764.95	55,599.72
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL : BYTRVP1	2,535,000.000	2,763,069.23	2,457,754.55
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SEDOL : B55H840	75,000.000	91,060.50	80,555.84
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL : BPDY809	1,465,000.000	1,477,446.95	1,581,477.07
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL : BG49576	112,000.000	142,035.45	123,477.43
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL : BLBRZR8	1,278,000.000	1,330,226.58	1,414,674.34
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL : BLBRZS9	430,000.000	424,926.00	486,827.41
UNITEDHEALTH GROUP FIXED 2.95% DUE 10-15-2027 SEDOL : BD492J6	775,000.000	721,261.50	754,431.38
UNITEDHEALTH GROUP FIXED 5.3% DUE 02-15-2030 SEDOL : BLBRZH8	7,575,000.000	7,563,864.75	7,987,831.67
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL : BM95BC8	910,000.000	884,860.42	696,540.62
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL : BM95BD9	3,800,000.000	3,555,202.36	2,661,741.04
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL : BLPK6R0	1,335,000.000	1,146,166.21	1,053,871.55
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL : BLPK6S1	450,000.000	388,314.44	333,338.68
UNITEDHEALTH GROUP INC 4.0% 05-15-2029 SEDOL : BNKBTY0	2,725,000.000	2,715,162.75	2,718,359.72

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL : BHSSQ40	1,090,000.000	1,120,280.45	991,155.96
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL : BNKBV00	1,011,000.000	960,330.20	964,094.30
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL : BNKBV11	410,000.000	405,982.00	396,573.81
UNITEDHEALTH GROUP INC 5.0% 04-15-2034 SEDOL : BQB5GK7	1,250,000.000	1,225,585.85	1,290,648.01
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL : BN7K9M8	1,408,000.000	1,367,631.60	1,397,684.44
UNITEDHEALTH GROUP INC 5.15% 07-15-2034 SEDOL : BPDY843	2,023,000.000	2,022,878.62	2,111,383.15
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL : BQB5GF2	1,220,000.000	1,267,278.00	1,268,264.22
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 SEDOL : BQB5GH4	1,405,000.000	1,420,648.65	1,469,102.25
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL : BPDY7Z7	677,000.000	683,532.97	726,286.63
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL : BKS7BH6	650,000.000	563,329.63	462,581.11
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 SEDOL : BL739C3	75,000.000	56,223.75	59,730.25
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL : BMGW9Z1	155,000.000	155,290.40	133,617.65
US BANCORP 5.678% 01-23-2035 SEDOL : BRBCTL7	2,145,000.000	2,145,000.00	2,273,696.18
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL : BLKH1C6	1,035,000.000	874,150.36	639,686.59
VA ELEC & PWR CO 3.5% DUE 03-15-2027 SEDOL : BF2NLX1	2,425,000.000	2,547,656.25	2,395,322.61
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL : BZ0WZD8	120,000.000	98,286.00	97,470.14
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL : B3FD1W3	240,000.000	312,153.60	331,335.48
VALERO ENERGY CORP 4.9% DUE 03-15-2045 SEDOL : BWBY7W5	630,000.000	639,292.50	589,608.76
VALERO ENERGY CORP 6.625% DUE 06-15-2037 SEDOL : B1YLTG4	1,335,000.000	1,598,308.97	1,496,646.56
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL : BLGTT55	555,000.000	412,101.88	404,691.52
VENTAS RLTY LTD 3.25% DUE 10-15-2026 SEDOL : BDHDQ15	155,000.000	145,861.20	151,388.85
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026 SEDOL : BYMPWN7	5,000.000	4,857.00	4,975.89
VENTAS RLTY LTD FIXED 4.75% DUE 11-15-2030 SEDOL : BM7SXV2	145,000.000	136,679.90	146,329.62
VENTAS RLTY LTD PARTNERSHIP 3.0% 01-15-2030 REG SEDOL : BKFV9M2	922,000.000	807,859.65	853,975.54
VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028 SEDOL : BYWJDB4	105,000.000	98,711.55	103,587.67
VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029 SEDOL : BYW5464	205,000.000	193,647.10	204,396.26
VENTAS RLTY LTD PARTNERSHIP 5.625% 07-01-2034 SEDOL : BM8JC84	620,000.000	612,250.00	652,460.61
VERALTO CORP 5.35% 09-18-2028 SEDOL : BQB69X4	4,955,000.000	4,949,026.45	5,160,110.14
VERALTO CORP 5.45% 09-18-2033 SEDOL : BPLP882	555,000.000	546,186.60	582,294.00
VERIZON 2.65% DUE 11-20-2040 SEDOL : BMWBBK1	2,180,000.000	1,845,328.73	1,606,249.55

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON 3.85% DUE 11-01-2042 SEDOL : B8HCRP8	155,000.000	120,529.55	132,430.05
VERIZON 4% DUE 03-22-2050 SEDOL : BLNP354	2,080,000.000	2,240,917.90	1,733,308.35
VERIZON 4.125% DUE 08-15-2046 SEDOL : BY7RR99	270,000.000	274,390.40	232,618.29
VERIZON 4.272% DUE 01-15-2036 SEDOL : BYRLRK2	2,527,000.000	2,266,329.91	2,414,954.29
VERIZON 4.812% DUE 03-15-2039 SEDOL : BDFLJN4	95,000.000	85,357.76	93,533.15
VERIZON 4.862% DUE 08-21-2046 SEDOL : BXVMD62	1,762,000.000	2,270,109.33	1,717,267.87
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL : BKY5H21	1,539,000.000	1,367,311.59	1,256,882.26
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL : BKY5H09	4,570,000.000	4,373,404.70	3,538,896.81
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL : BKY5GZ7	820,000.000	909,954.00	620,577.35
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL : BF320B8	145,000.000	161,619.90	170,083.61
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL : BMG8DB3	1,045,000.000	948,952.35	785,946.69
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL : BMWBBL2	5,070,000.000	4,034,243.80	3,438,356.07
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL : BMXT869	4,102,000.000	2,953,829.49	2,690,574.28
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL : BMWBMM3	770,000.000	474,658.80	496,958.26
VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL : BLNNZ29	3,275,000.000	3,524,945.75	3,086,169.98
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL : BGDQ891	864,000.000	884,718.20	868,684.64
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL : BMV8VC5	9,312,000.000	8,493,498.18	8,022,671.47
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL : BKY5H43	250,000.000	209,290.00	223,229.24
VERIZON FIXED 4.016% DUE 12-03-2029 SEDOL : BJ84802	625,000.000	593,100.00	615,885.31
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL : BCHWWF1	570,000.000	490,123.18	421,723.27
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP : 92553PAU6	380,000.000	412,858.57	331,404.14
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050 SEDOL : BMF32K1	2,655,000.000	2,521,904.85	2,032,991.80
VIATRIS INC 4.0% 06-22-2050 SEDOL : BL5BGY0	1,340,000.000	1,118,354.73	960,937.27
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL : BL5BZB0	330,000.000	312,084.55	257,031.65
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL : BP5JTP4	40,000.000	39,751.60	39,138.18
VIRGINIA ELEC & PWR CO 3.75% 05-15-2027 SEDOL : BP5H602	800,000.000	764,368.00	793,831.62
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL : BP5H5X8	165,000.000	149,636.70	151,042.25
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 SEDOL : BD1NQR7	120,000.000	102,046.80	113,046.19
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL : BSMRJZ2	550,000.000	554,195.00	578,095.78
VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034 SEDOL : BSMRJT6	235,000.000	241,316.80	241,235.08

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VISA INC 2.7% DUE 04-15-2040 SEDOL : BM6JP54	355,000.000	324,777.00	279,243.35
VISA INC 3.65% 09-15-2047 SEDOL : BD5WHT9	75,000.000	61,095.75	62,619.32
VISA INC 4.3% DUE 12-14-2045 SEDOL : BYPHFN1	2,947,000.000	2,874,674.33	2,745,759.07
VMWARE INC 4.65% DUE 05-15-2027 SEDOL : BKQNBLO	3,825,000.000	3,730,733.50	3,851,872.31
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL : BKQNBMI	640,000.000	608,390.40	644,790.99
VMWARE INC SR NT 1.8% 08-15-2028 SEDOL : BM8BNP4	525,000.000	522,275.25	477,515.56
VOYA FINL INC 3.65% DUE 06-15-2026 SEDOL : BZBZ075	625,000.000	692,531.25	617,043.31
W P CAREY INC 4.25% DUE 10-01-2026 SEDOL : BD3RRV8	905,000.000	1,023,763.15	901,439.51
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL : B1PB082	525,000.000	630,990.25	566,607.70
WACHOVIA CORP NEW 5.5% DUE 08-01-2035 SEDOL : BG496M8	175,000.000	199,498.80	182,256.75
WALGREENS BOOTS ALLIANCE INC 3.2% DUE 04-15-2030 REG CUSIP : 931427AS7	1,725,000.000	1,726,652.77	1,399,465.94
WALMART INC 2.5% DUE 09-22-2041 BEO SEDOL : BMDP801	1,246,000.000	1,198,872.39	933,783.97
WALMART INC 3.95% DUE 06-28-2038 SEDOL : BGLQSV5	175,000.000	157,675.00	168,197.91
WALMART INC 4.05% DUE 06-29-2048 REG SEDOL : BG08Q52	85,000.000	76,655.55	76,352.59
WALMART INC 5% DUE 10-25-2040 SEDOL : BG49725	120,000.000	123,667.20	125,039.52
WALMART INC NT 2.65% 09-22-2051 SEDOL : BMDP812	4,100,000.000	3,451,466.00	2,818,352.51
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP : 55903VBE2	3,255,000.000	2,573,703.93	2,510,498.89
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL : BNQQBC1	10,545,000.000	10,469,307.30	10,196,462.75
WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029 SEDOL : BN6V4H2	1,505,000.000	1,383,528.05	1,425,739.42
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP : 55903VBC6	1,284,000.000	1,120,656.27	1,140,618.51
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL : BNQQCY0	1,755,000.000	1,486,632.22	1,344,929.12
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL : BQPF8K7	2,068,000.000	1,918,188.80	1,688,134.64
WARNERMEDIA HOLDINGS INC. 6.412% 03-15-2026 SEDOL : BNHN5W9	1,415,000.000	1,415,000.00	1,415,836.07
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL : BP4CPX4	495,000.000	383,511.15	398,162.13
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL : BMFTGB8	950,000.000	959,106.36	816,577.44
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL : BMWPC0	610,000.000	549,124.94	418,918.20
WASTE MGMT INC DEL 4.875% 02-15-2034 SEDOL : BNXJJN0	598,000.000	588,354.26	616,774.88
WB COML MTG TR 6.134383% DUE 03-15-2040 SEDOL : BSLJM27	125,000.000	124,021.21	126,494.63
WELLPOINT INC 4.85% DUE 08-15-2054 CUSIP : 94973VBL0	65,000.000	61,371.05	58,704.72

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL : BG496S4	765,000.000	798,797.70	867,472.66
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL : BMGDBG9	7,225,000.000	6,650,844.75	6,869,652.61
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL : BK8ZYZ9	2,750,000.000	2,322,815.00	2,497,193.90
WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL : BYQ74R7	1,325,000.000	1,407,706.50	1,295,000.00
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL : BL6FQ18	4,100,000.000	3,375,992.05	3,233,389.68
WELLS FARGO & CO 3.196% 06-17-2027 SEDOL : BJ84B25	3,075,000.000	2,939,484.75	3,015,855.63
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL : BX2H0V0	2,330,000.000	2,160,044.66	1,993,924.67
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL : BJ60RD8	1,825,000.000	2,105,266.75	1,819,537.56
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL : BD39X50	4,240,000.000	4,192,354.88	3,711,911.69
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL : BP6P605	365,000.000	365,000.00	337,363.61
WELLS FARGO & CO 4.808% 07-25-2028 CUSIP : 95000U3A9	1,510,000.000	1,488,769.40	1,527,634.04
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL : BG48MR2	195,000.000	195,820.95	196,602.16
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL : BJTGH7	185,000.000	190,220.70	191,169.40
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP : 95000U2M4	600,000.000	757,669.75	588,290.53
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL : BMYML35	1,100,000.000	1,100,000.00	1,082,089.43
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028 CUSIP : 95000U2V4	2,190,000.000	2,089,029.90	2,148,530.33
WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO SEDOL : BL96P55	60,000.000	59,402.40	63,109.58
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL : BS9FPF1	335,000.000	331,201.75	306,069.76
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP : 95000U3B7	3,717,000.000	3,662,294.94	3,759,608.16
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP : 95000U3D3	440,000.000	424,991.60	456,365.74
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL : BQWR464	595,000.000	578,851.70	623,732.09
WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL : BNFZXP6	1,265,000.000	1,257,688.30	1,316,111.82
WELLS FARGO & COMPANY 5.707% 04-22-2028 SEDOL : BQKVR25	1,500,000.000	1,503,630.00	1,548,885.12
WELLS FARGO & COMPANY 6.303% 10-23-2029 SEDOL : BLB0XW8	455,000.000	465,483.20	486,829.52
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL : B1CL665	700,000.000	857,570.00	762,364.10
WELLS FARGO CO 3.9% 12-31-2049 CUSIP : 949746TD3	370,000.000	348,244.00	359,605.15
WELLTOWER INC 2.05% DUE 01-15-2029 BEO SEDOL : BMB6390	580,000.000	496,323.40	529,248.97
WELLTOWER INC 4.125% DUE 03-15-2029 SEDOL : BJBC331	335,000.000	314,387.45	332,498.72
WESTLAKE CHEM CORP 3.125% 08-15-2051 SEDOL : BL66ZN6	1,155,000.000	1,123,364.55	780,816.72
WESTLAKE CHEM CORP 5% DUE 08-15-2046 SEDOL : BDFZV41	50,000.000	49,362.43	47,280.72

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SEDOL : BKP5407	70,000.000	47,118.40	50,809.35
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL : BKP4ZQ7	395,000.000	286,830.05	260,959.83
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL : 2337461	335,000.000	399,415.75	380,253.41
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL : BB0RG32	142,000.000	126,202.50	164,359.30
WEYERHAEUSER CO SR NT 3.375% 03-09-2033 SEDOL : BLD7GT5	675,000.000	671,375.25	617,053.99
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL : BLD7GY0	1,695,000.000	1,665,738.75	1,377,986.07
WHIRLPOOL CORP 4.5% DUE 06-01-2046 SEDOL : BD0QRL8	2,040,000.000	2,108,920.10	1,729,958.88
WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050 SEDOL : BL56MC5	360,000.000	354,805.20	301,497.77
WI PUB SVC CORP 3.671% DUE 12-01-2042 SEDOL : B90MCR9	135,000.000	132,888.60	112,918.66
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL : BM5W5Z4	1,035,000.000	1,033,685.55	798,794.94
WILLIAMS COMPANIES INC 4.8% 11-15-2029 SEDOL : BMZBFZ1	360,000.000	359,316.00	365,277.20
WILLIAMS COMPANIES INC 5.15% 03-15-2034 SEDOL : BPCR93	200,000.000	198,074.00	202,180.09
WILLIAMS COS INC 3.5% DUE 11-15-2030 SEDOL : BMF6PH8	1,650,000.000	1,467,130.50	1,559,909.67
WILLIAMS COS INC 5.65% 03-15-2033 SEDOL : BQMS2Q3	875,000.000	874,046.25	915,724.99
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL : BNJZZV2	85,000.000	76,952.20	87,452.77
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL : BMYDW35	885,000.000	883,088.40	914,836.87
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL : BNKVH91	325,000.000	302,922.75	300,746.14
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL : BW3SWW0	3,370,000.000	3,346,697.17	3,208,417.77
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL : BG0SQL8	60,000.000	66,627.15	61,607.80
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SEDOL : B3RZKK8	500,000.000	550,743.95	545,157.89
WILLIS N AMER INC 3.875% DUE 09-15-2049 SEDOL : BKLSMW2	416,000.000	399,429.60	326,627.60
WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029 SEDOL : BKLSMSH7	375,000.000	384,997.50	347,925.07
WORKDAY INC 3.7% 04-01-2029 SEDOL : BPP2F00	1,000,000.000	999,940.00	976,454.91
WORKDAY INC SR NT 3.5% 04-01-2027 SEDOL : BPP2F22	975,000.000	974,424.75	959,274.25
WORKDAY INC SR NT 3.8% 04-01-2032 SEDOL : BPP2DY0	1,025,000.000	1,022,737.00	972,973.22
WP CAREY INC 2.45% 02-01-2032 SEDOL : BMHF5H3	950,000.000	940,956.00	809,712.83
WYETH 6% DUE 02-15-2036 SEDOL : BG491R8	140,000.000	163,392.60	156,657.60
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL : B91ZLT2	110,000.000	139,404.58	121,848.53
XCEL ENERGY INC 1.75% 03-15-2027 SEDOL : BPCJNQ6	2,775,000.000	2,506,879.50	2,614,927.04
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP : 98389BAX8	755,000.000	655,486.25	556,881.29

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
XCEL ENERGY INC 5.5% 03-15-2034 SEDOL : BQBDYT6	984,000.000	973,581.16	1,023,414.97
XCEL ENERGY INC 6.5 DUE 07-01-2036 BEO SEDOL : B16NJB3	172,000.000	185,058.24	190,323.07
XILINX INC 2.375% 06-01-2030 SEDOL : BMFH5K4	210,000.000	179,008.20	190,677.92
XYLEM INC 4.375% DUE 11-01-2046 SEDOL : BYQ3L18	75,000.000	76,852.50	67,365.87
YALE UNIV 2.402% DUE 04-15-2050 SEDOL : BMB1CC1	263,000.000	195,175.50	174,869.55
ZIMMER BIOMET HLDGS INC 5.2% 09-15-2034 SEDOL : BP813G6	830,000.000	829,950.20	845,183.17
ZOETIS INC 4.7 02-01-2043 SEDOL : BG0R585	150,000.000	194,580.00	142,888.54
ZOETIS INC 3.0% DUE 09-12-2027 SEDOL : BF58H80	1,275,000.000	1,368,789.00	1,236,311.90
ZOETIS INC FIXED 3.9% DUE 08-20-2028 SEDOL : BF8QNX8	825,000.000	780,549.00	818,577.67
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL : BDTYMK7	425,000.000	399,800.00	385,155.86
ZOETIS INC FIXED 5.4% DUE 11-14-2025 SEDOL : BP4XYL8	610,000.000	608,346.90	615,754.85
Total United States - USD		2,319,487,634.63	2,223,758,818.19
Total Corporate Debt Instruments - Other		2,762,716,576.92	2,660,145,379.64
<i>Corporate Stock - Common</i>			
United States - USD			
PAPEREXCHANGE COM INC COM CUSIP : 698828100	309,196.000	3,011,067.00	0.00
PVTPL DAWN HOLDINGS INC COM STK CUSIP : 239990625	2.100	0.00	0.00
TRUE RELIGION APPAREL CLASS D WARRANTS CUSIP : 16R999J83	132.000	67,290.20	6.60
Total United States - USD		3,078,357.20	6.60
Total Corporate Stock - Common		3,078,357.20	6.60
<i>Partnership/Joint Venture Interests</i>			
Europe Region - EUR			
EURO CHOICE SECONDARY LP CUSIP : 991VH4999	1,031,806.680	1,163,375.53	2,942,569.69
Total Europe Region - EUR		1,163,375.53	2,942,569.69
Global Region - EUR			
UNIGESTION SECONDARY V SCS-SICAV-RAIF - EUROPE CUSIP : 993TB7991	29,149,465.960	31,817,300.40	40,264,035.07

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
Total Global Region - EUR		31,817,300.40	40,264,035.07
Greenland - USD			
FORTRESS CREDIT OPPORTUNITIES FUND IV (B) CUSIP : 991WPF993	1,999,945.310	1,999,945.31	4,275,422.00
Total Greenland - USD		1,999,945.31	4,275,422.00
United States - USD			
BLACKSTONE REAL ESTATE PARTNERS VI TE2, LP CUSIP : 000516484	3,335,158.830	3,335,158.83	14,443.00
CERBERUS INSTITUTIONAL REAL ESTATE PARTNERS III LP CUSIP : 991JZR995	1.000	1.00	3,917,526.00
CROSSLINK VENTURES VI CUSIP : 9917ES992	10,775,550.250	10,775,550.25	8,872,894.00
CROSSLINK VENTURES VII LP CUSIP : 991SG2991	8,852,455.750	8,852,455.75	81,417,797.00
DOVER STREET VII CAYMAN FUND, LP CUSIP : 000592295	4,414,087.370	4,414,087.37	22,272.00
DOVER STREET VIII CAYMAN FUND LP CUSIP : 991HZ8991	1,302,271.490	1,302,271.49	605,237.00
FORTRESS CREDIT OPPORTUNITIES FUND III (B) CUSIP : 991AAH993	468,896.350	468,896.35	572,642.00
FORTRESS CREDIT OPPORTUNITIES FUND III (C) CUSIP : 991AAL994	691,026.760	691,026.76	926,463.00
GLOBAL INFRASTRUCTURE PARTNERS-B, LP CUSIP : 000565077	5,740,747.080	5,740,747.08	27,581.00
HARBOURVEST PARTNERS VIII - CAYMAN BUYOUT FUND LP CUSIP : 9935JG995	1,467,464.000	1,467,464.00	80,163.00
HARBOURVEST PARTNERS VIII - CAYMAN VENTURE FUND LP CUSIP : 9935JD992	622,161.000	622,161.00	418,086.00
HARBOURVEST PTRS VI - PSHP FD CUSIP : 9935JJ999	578,860.000	578,860.00	30.00
HARBOURVEST PTRS VIII - CAYMAN MEZZANINEAND DISTRESSED DEBT FD CUSIP : 9935JE990	233,090.000	233,090.00	13,977.00
J.H. WHITNEY VII CUSIP : 9917A8990	7,889,729.000	7,889,729.00	2,871,486.00
LCP VIII (AIV I) LP CUSIP : 991VTL998	21,080,225.220	21,080,225.22	20,193,264.00
MONTAUK TRIGUARD FUND IX LP (ID- 4) CUSIP : 994N26995	11,171,598.760	11,171,598.76	12,412,309.00
MONTAUK TRIGUARD FUND VI LP CUSIP : 991RG5996	238,615.050	238,615.05	6,260,601.00
MONTAUK TRIGUARD FUND VIII LP CUSIP : 993BPZ993	15,739,683.300	15,739,683.30	21,574,548.00
NORTHGATE PRIVATE EQUITY PARTNERS III CUSIP : 9935JC994	7,069,454.600	7,069,454.60	793,651.00
OAKTREE REAL ESTATE OPPORTUNITIES FUND VI LP CUSIP : 991JLQ992	1,407,388.000	1,407,388.00	3,115,309.00
OAKTREE REAL ESTATE OPPORTUNITIES FUND VLP CUSIP : 991979998	2,625,668.420	2,625,668.42	122,961.00
PRIVATE CREDIT MANAGERS III OFFSHORE LP CUSIP : 993LGA996	40,648,437.210	40,648,437.21	39,095,606.00
PRIVATE CREDIT MANAGERS IV OFFSHORE LP CUSIP : 994LM1998	22,022,663.300	22,022,663.30	21,975,995.00
SWEETWATER PRIVATE EQUITY III LP CUSIP : 9947C0992	42,589,555.000	42,589,555.00	56,484,264.00

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
SWEETWATER SECONDARIES FUND II LP CUSIP : 993PGA997	17,504,200.000	17,504,200.00	29,733,685.00
VINTAGE V OFFSHORE LP CUSIP : 000601419	4,121,017.410	4,121,017.41	268,124.00
VINTAGE VI MGR LP CUSIP : 991REK995	4,172,307.250	4,172,307.25	1,467,145.00
WALTON ST REAL ESTATE FD VI CUSIP : 991F78996	1,503,004.950	1,503,004.95	3,821,389.00
WALTON ST REAL ESTATE FD V CUSIP : 991F77998	7,295,670.880	7,295,670.88	294,050.00
WARBURG PINCUS (CALLISTO) PRIVATE EQUITYXI (CAYMAN) CUSIP : 991QRJ996	1.000	1.00	273,489.00
WARBURG PINCUS PRIVATE EQUITY (E&P) XI-B, LP CUSIP : 991JUR990	1,390,229.520	1,390,229.52	364,586.00
WARBURG PINCUS PRIVATE EQUITY X, LP CUSIP : 000543058	3,008,967.140	3,008,967.14	1,156,526.00
WARBURG PINCUS PRIVATE EQUITY XI, LP CUSIP : 991JUQ992	1.000	1.00	1,802,855.00
Total United States - USD		249,960,186.89	320,970,954.00
Total Partnership/Joint Venture Interests		284,940,808.13	368,452,980.76
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF EMERGING MKT FND OF THE GENESIS GRP TRST EMP 1L0000040SP SIDE PKT CUSIP : 00999BV13	660.560	0.00	0.66
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	209,843,789.480	209,843,789.48	209,843,789.48
Total United States - USD		209,843,789.48	209,843,790.14
Total Value of Interest in Common/Collective Trusts		209,843,789.48	209,843,790.14
<i>Value of Interest in Registered Investment Companies</i>			
Global Region - USD			
MFO GOLDMAN SACHS MM GL EQ-INST 4613 SEDOL : BYMWKB2	10,791,818.350	106,252,424.84	129,501,820.20
MFO GOLDMAN SACHS MM NON-CORE-IS 2469 SEDOL : BVV2CH2	21,137,474.430	159,125,019.43	164,449,551.07
Total Global Region - USD		265,377,444.27	293,951,371.27
United States - USD			
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETAFD INSTL SHS SEDOL : BVV2CG1	23,367,354.870	316,784,198.33	390,001,152.78
Total United States - USD		316,784,198.33	390,001,152.78

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*Generated by Northern Trust from periodic data on 04 Nov 24 C0710

◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Total Value of Interest in Registered Investment Companies		582,161,642.60	683,952,524.05
<i>Other</i>			
Canada - USD			
B.C PROV CDA 7.25 BD DUE 09-01-2036 BEO SEDOL : 2108258	100,000.000	162,816.00	125,895.54
Total Canada - USD		162,816.00	125,895.54
Chile - USD			
CHILE REP 3.25% 09-21-2071 CUSIP : 168863DU9	200,000.000	183,500.00	133,366.45
CHILE REP 4.95% 01-05-2036 CUSIP : 168863DZ8	818,000.000	782,191.84	828,229.87
CHILE(REPUBLIC OF) TBOND 3.5% 01-31-2034 CUSIP : 168863DV7	50,000.000	43,875.00	45,938.98
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP : 168863DW5	580,000.000	574,490.00	478,763.64
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376 SEDOL : 9M6VLMML	-3,050,000.000	0.00	0.00
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376 SEDOL : 9M6VLMU	3,050,000.000	68,874.96	69,006.86
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376 SEDOL : 9M6VKPL	-1,400,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376 SEDOL : 9M6VKPU	1,400,000.000	30,603.91	31,675.28
PVTPL CODELCO INC 6.44% 01-26-2036 CUSIP : 21987BBK3	900,000.000	899,955.00	979,880.04
REPUBLIC OF CHILE 3.625% 10-30-2042 CUSIP : 168863BP2	55,000.000	55,137.50	45,406.90
REPUBLIC OF CHILE 3.24% 02-06-2028 CUSIP : 168863CF3	1,030,000.000	1,154,630.00	996,671.65
REPUBLIC OF CHILE 4.85% 01-22-2029 SEDOL : BPJM937	1,760,000.000	1,758,292.80	1,796,701.28
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG CUSIP : 168863CE6	850,000.000	665,781.50	700,309.17
Total Chile - USD		6,217,332.51	6,105,950.12
Colombia - USD			
COLOMBIA REP TBOND 4.5% 03-15-2029 CUSIP : 195325DP7	850,000.000	764,073.50	804,911.28
REPUBLIC OF COLOMBIA 3.125% DUE 04-15-2031 REG CUSIP : 195325DS1	3,150,000.000	2,434,950.00	2,598,748.71
REPUBLIC OF COLOMBIA 3.25% 04-22-2032 CUSIP : 195325DZ5	1,125,000.000	856,125.00	906,372.73
Total Colombia - USD		4,055,148.50	4,310,032.72
France - USD			
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 CUSIP : 28504DAD5	160,000.000	170,139.20	185,752.46

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP : 268317BB9	1,025,000.000	976,272.70	1,040,293.10
Total France - USD		1,146,411.90	1,226,045.56
Hungary - USD			
HUNGARY (REPUBLIC 6.75% 25/09/2052 SEDOL : BPXYFD1	200,000.000	225,750.00	225,510.00
HUNGARY REP 5.5% 03-26-2036 CUSIP : 445545AU0	260,000.000	254,495.80	261,822.86
HUNGARY REP OF 6.125% 22/05/2028 SEDOL : BNNT8Q6	930,000.000	938,639.70	969,525.00
PVTPL HUNGARY 5.5% 06-16-2034 CUSIP : 445545AQ9	235,000.000	230,593.75	239,700.00
PVTPL HUNGARY REP 3.125% DUE 09-21-2051 BEO CUSIP : 445545AN6	200,000.000	127,900.00	133,300.00
Total Hungary - USD		1,777,379.25	1,829,857.86
Indonesia - USD			
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378 SEDOL : 9M6VLKL	-1,680,000.000	0.00	0.00
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378 SEDOL : 9M6VLKU	1,680,000.000	20,658.75	27,163.08
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378 SEDOL : 9M6VKML	-1,430,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378 SEDOL : 9M6VKMU	1,430,000.000	18,187.94	23,120.96
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP : 455780CN4	130,000.000	137,004.40	107,086.98
INDONESIA(REPUBLIC OF) 2.15% BDS 07-28-31 USD CUSIP : 455780CY0	1,680,000.000	1,550,640.00	1,456,299.60
REPUBLIC OF INDONESIA 10/09/2034 4.75% 09-10-2034 CUSIP : 455780DX1	1,610,000.000	1,609,613.60	1,624,241.29
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP : 455780CE4	143,000.000	162,553.82	131,917.50
Total Indonesia - USD		3,498,658.51	3,369,829.41
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP : 46513JXN6	1,935,000.000	1,414,312.25	1,313,381.25
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP : 46514BRM1	1,795,000.000	1,732,873.52	1,706,793.70
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP : 46513YJJ8	170,000.000	144,062.50	132,345.00
Total Israel - USD		3,291,248.27	3,152,519.95
Japan - JPY			

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Japan - JPY			
FUT DEC 24 OSE TOPIX CUSIP : 999599GH0	22.000	3,916,687.97	4,071,937.92
FUT DEC 24 OSE TOPIX CUSIP : 999599GH0	-22.000	-3,916,687.97	-4,071,937.92
Total Japan - JPY		0.00	0.00
Korea, Republic of - USD			
EXPORT IMPORT BK KOREA 5.125% DUE 01-11-2033 REG CUSIP : 302154DW6	640,000.000	637,376.00	670,480.00
PVTPL KOREA HYDRO & NUCLEAR 4.25% DUE 07-27-2027 BEO CUSIP : 50064YAQ6	1,380,000.000	1,373,852.10	1,382,268.72
Total Korea, Republic of - USD		2,011,228.10	2,052,748.72
Mexico - USD			
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP : 91086QAZ1	766,000.000	645,252.00	664,570.19
MEXICO(UNITED MEXICAN STATES) 5.75% 12/10/2110 CUSIP : 91086QAZ1	602,000.000	597,642.86	522,286.23
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP : 91087BAL4	1,425,000.000	1,205,452.78	1,200,799.08
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP : 91087BAQ3	2,596,000.000	2,115,289.14	2,118,188.75
UNITED MEXICAN STATES 4.5% DUE 01-31-2050 REG CUSIP : 91087BAG5	1,140,000.000	1,162,800.00	905,337.63
UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP : 91087BAZ3	505,000.000	491,112.50	514,287.54
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP : 91087BAX8	1,220,000.000	1,196,511.54	1,211,435.81
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP : 91087BBA7	2,185,000.000	2,174,033.80	2,185,810.64
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP : 91086QBF4	6,995,000.000	6,533,495.23	5,695,172.38
UNITED MEXICAN STS 5.55 01-21-2045 CUSIP : 91086QBE7	1,535,000.000	1,792,112.50	1,462,300.05
UNITED MEXICAN STS GLOBAL NT 3.25% DUE 04-16-2030 REG CUSIP : 91087BAH3	580,000.000	553,610.00	531,820.89
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP : 91087BAN0	560,000.000	353,902.04	365,206.86
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP : 91087BAS9	812,000.000	808,800.72	623,230.46
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP : 91087BAD2	1,330,000.000	1,087,232.00	1,070,346.84
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023 CUSIP : 91087BAV2	400,000.000	398,528.00	419,185.89
UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040 SEDOL : B5VXTJ4	168,000.000	167,196.83	169,694.47
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP : 91086QBB3	3,490,000.000	2,887,984.27	2,951,767.45
UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP : 91087BAB6	560,000.000	476,700.00	439,973.37
Total Mexico - USD		24,647,656.21	23,051,414.53

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Multi-National Agencies Region - USD			
PVTPL AFRICAN EXPT-IMPORT BK NT 2.634% 05-17-2026 CUSIP : 00831TAB7	500,000.000	500,000.00	477,440.00
PVTPL AFRICAN EXPT-IMPORT BK NT 3.798% 05-17-2031 CUSIP : 00831TAC5	670,000.000	670,000.00	596,199.50
Total Multi-National Agencies Region - USD		1,170,000.00	1,073,639.50
Panama - USD			
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP : 698299BH6	1,675,000.000	1,153,151.09	1,229,115.87
PANAMA REP 6.875% 01-31-2036 CUSIP : 698299BW3	740,000.000	713,810.59	775,588.24
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP : 698299BL7	790,000.000	803,562.78	496,672.58
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP : 698299BM5	450,000.000	356,771.11	323,253.81
Total Panama - USD		3,027,295.57	2,824,630.50
Peru - USD			
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377 SEDOL : 9M6VZQL	-3,080,000.000	0.00	0.00
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377 SEDOL : 9M6VZQU	3,080,000.000	46,234.66	42,301.03
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377 SEDOL : 9M6VWFL	-1,410,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377 SEDOL : 9M6VWFU	1,410,000.000	23,556.48	19,365.08
PERU REP 2.78% 12-01-2060 CUSIP : 715638DQ2	1,015,000.000	573,475.00	610,923.18
PERU REP 3.23% 07-28-2121 CUSIP : 715638DR0	220,000.000	202,180.00	131,233.49
PERU REP GLOBAL BD 3.55% 03-10-2051 CUSIP : 715638DT6	720,000.000	511,740.00	543,855.73
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP : 715638EC2	2,115,000.000	2,129,472.80	2,216,946.32
Total Peru - USD		3,486,658.94	3,564,624.83
Philippines - USD			
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367 SEDOL : 9M6RP2U	3,070,000.000	51,999.02	63,158.19
ICE_CDS BARCUS31 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367 SEDOL : 9M6RP2L	-3,070,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367 SEDOL : 9M6RPOU	1,420,000.000	26,212.76	29,213.23

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◆ Assets held for Investment Purposes (1)

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Philippines - USD			
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367 SEDOL : 9M6RPOL	-1,420,000.000	0.00	0.00
PHILIPPINES REP 3.2% 07-06-2046 CUSIP : 718286CP0	1,850,000.000	1,762,608.00	1,405,914.90
PHILIPPINES REP 5.95% DUE 10-13-2047 REG CUSIP : 718286CU9	160,000.000	156,940.80	180,037.12
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045 CUSIP : 718286CH8	200,000.000	200,333.18	147,445.60
PHILIPPINES REP GLOBAL BD 4.75% 03-05-2035 CUSIP : 718286DC8	1,305,000.000	1,311,569.90	1,318,044.39
PHILIPPINES REP GLOBAL BD 5.6% 05-14-2049 CUSIP : 718286DB0	1,880,000.000	1,881,338.44	2,030,400.00
PHILIPPINES(REPUBLIC OF) 5.175% 09-05-2049 CUSIP : 718286DD6	560,000.000	558,600.00	570,270.95
PHILIPPINES(REPUBLIC OF) 5.25% 05-14-2034 CUSIP : 718286DA2	1,600,000.000	1,598,400.00	1,674,720.00
Total Philippines - USD		7,548,002.10	7,419,204.38
Poland - USD			
REPUBLIC OF POLAND 4.625% 03-18-2029 CUSIP : 731011AX0	3,390,000.000	3,364,337.70	3,464,613.90
REPUBLIC OF POLAND 5.125% 09-18-2034 CUSIP : 731011AY8	195,000.000	190,593.00	200,383.95
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP : 731011AZ5	2,730,000.000	2,681,754.80	2,788,189.95
Total Poland - USD		6,236,685.50	6,453,187.80
Romania - USD			
PVTPL ROMANIA 3.0% 02-27-2027 CUSIP : 77586RAK6	50,000.000	49,695.50	47,963.00
PVTPL ROMANIA 5.75% 03-24-2035 CUSIP : 77586RAV2	658,000.000	653,347.94	653,723.00
ROMANIA(REPUBLIC OF) 3.0% 14/02/2031 SEDOL : BMVYVM5	2,652,000.000	2,791,727.00	2,313,031.97
Total Romania - USD		3,494,770.44	3,014,717.97
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP : 80413TBH1	1,655,000.000	1,605,322.12	1,686,039.53
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP : 80413TBE8	1,690,000.000	1,522,591.06	1,567,170.80
PVTPL SAUDI ARABIAN OIL CO 5.25% 07-17-2034 CUSIP : 80414L2N4	1,430,000.000	1,426,425.00	1,470,477.58
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP : 80414L2P9	200,000.000	197,040.00	202,504.00
Total Saudi Arabia - USD		4,751,378.18	4,926,191.91
United Arab Emirates - USD			

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<i>Other</i>			
United Arab Emirates - USD			
DP WORLD LIMITED 4.7% 30/09/2049 SEDOL : BJLBK60	200,000.000	178,600.00	175,886.00
Total United Arab Emirates - USD		178,600.00	175,886.00
United States - USD			
&&& THUNDERBIRD RESOURCES EQUITY INC CUSIP : 000939058	1.000	256,364.32	1.00
&&&AETNA GA 2171 CUSIP : 000197897	1.000	0.00	1.00
&&&CNA(GP 304) VAR RT 12/31/2002 CUSIP : 000197921	1.000	0.00	1.00
&&&JOHN HANCOCK GAC 195 CUSIP : 000197913	1.000	1.00	1.00
&&&MASS MUTUAL GA/28 CUSIP : 000197905	1.000	0.00	1.00
AMERICAN MUN PWR OHIO INC REV 7.499% 02-15-2050 BEO TAXABLE SEDOL : B4VLBH3	105,000.000	107,434.57	130,913.02
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL : B52FJL1	250,000.000	250,000.00	341,008.60
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL : B523F62	1,400,000.000	1,938,272.00	1,594,445.16
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL : B574M81	505,000.000	736,260.13	619,692.47
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL : B3YX4F8	300,000.000	428,170.10	370,089.06
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL : B54BZ20	175,000.000	203,885.67	210,687.42
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL : B3Y5CW7	900,000.000	1,192,658.86	1,146,330.81
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL : B52J623	670,000.000	816,828.09	838,391.30
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL : B5BGSJ6	4,080,000.000	5,638,580.16	4,935,051.72
CALIFORNIA ST UNIV REV 2.897% 11-01-2051BEO TAXABLE SEDOL : BMHPL42	1,320,000.000	1,320,000.00	995,461.37
CALIFORNIA ST UNIV REV 3.899% 11-01-2047BEO TAXABLE SEDOL : BDZTSV9	115,000.000	91,646.95	102,753.54
CALIFORNIA ST UNIV REV 6.484% 11-01-2041BEO TAXABLE SEDOL : BF1HZN2	200,000.000	200,000.00	222,927.66
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL : B41WHL2	2,995,000.000	4,029,814.14	3,764,388.24
CASH HELD AT COPPER ROCK CAPITAL CUSIP : 993671759	8,760.650	8,760.65	8,760.65
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL : B3CDB04	708,317.650	757,982.53	809,652.76
CITY OF NEW YORK 5.517 DUE 10-01-2037 SEDOL : B4TB7N3	55,000.000	60,883.90	57,901.49
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 SEDOL : BP6L8J6	255,000.000	254,768.20	228,829.48
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL : BNM6HY9	310,000.000	310,000.00	223,430.49

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<i>Other</i>			
United States - USD			
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL : B5ZNLZ0	130,000.000	141,268.40	141,306.78
FLORIDA ST BRD ADMIN FIN CORP REV 2.154%07-01-2030 SEDOL : BMW397	375,000.000	377,445.00	333,092.66
FLORIDA ST BRD ADMIN FIN CORP REV 5.526%07-01-2034 BEO TAXABLE SEDOL : BRRG5N7	2,610,000.000	2,610,000.00	2,752,105.89
FUT DEC 24 10 YR T-NOTES CUSIP : 999599GH0	-899.000	-102,963,595.91	-102,738,843.75
FUT DEC 24 10 YR T-NOTES CUSIP : 999599GH0	899.000	102,963,595.91	102,738,843.75
FUT DEC 24 CBT 5Y T-NOTE CUSIP : 999599GH0	-1,214.000	-133,321,328.76	-133,397,734.38
FUT DEC 24 CBT 5Y T-NOTE CUSIP : 999599GH0	1,214.000	133,321,328.76	133,397,734.38
FUT DEC 24 CBT UL T-BONDS CUSIP : 999599GH0	-3,117.000	-418,212,191.78	-414,853,218.75
FUT DEC 24 CBT UL T-BONDS CUSIP : 999599GH0	3,117.000	418,212,191.78	414,853,218.75
FUT DEC 24 CBT ULT TNOTE CUSIP : 999599GH0	-3,567.000	-422,179,227.71	-421,964,953.12
FUT DEC 24 CBT ULT TNOTE CUSIP : 999599GH0	3,567.000	422,179,227.71	421,964,953.12
FUT DEC 24 CME EMINITECH CUSIP : 999599GH0	-6.000	-1,348,357.89	-1,379,700.00
FUT DEC 24 CME EMINITECH CUSIP : 999599GH0	6.000	1,348,357.89	1,379,700.00
FUT DEC 24 EMINI S&P 500 CUSIP : 999599GH0	14.000	3,983,430.00	4,069,975.00
FUT DEC 24 EMINI S&P 500 CUSIP : 999599GH0	-14.000	-3,983,430.00	-4,069,975.00
FUT DEC 24 U.S. T-BONDS CUSIP : 999599GH0	1,678.000	208,800,838.75	208,386,625.00
FUT DEC 24 U.S. T-BONDS CUSIP : 999599GH0	-1,678.000	-208,800,838.75	-208,386,625.00
FUT DEC 24 US 2YR T-NOTE CUSIP : 999599GH0	-1,458.000	-302,911,289.79	-303,617,109.23
FUT DEC 24 US 2YR T-NOTE CUSIP : 999599GH0	1,458.000	302,911,289.79	303,617,109.23
GIC AETBA CONTRACT # CF AETNA FIXED INCOME- REGULAR ACCOUNT FUND RATE 00.0**INC CUSIP : 999501TN9	2,891,040.520	2,891,039.65	2,891,040.52
GIC AETBA CONTRACT # CF DISBURSEMENT PAYMENT ACCOUNT- SEPARATE ACCOUNT 174**INC CUSIP : 999501TP4	89,773.710	89,773.71	89,773.71
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SEDOL : BNG9S30	775,000.000	778,184.80	677,342.48
ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 6. CS006064 SEDOL : 9KZ757L	-3,150,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 6. CS006064 SEDOL : 9KZ757U	3,150,000.000	49,303.07	48,522.29
ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135 SEDOL : 9L7VKBL	-1,125,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135 SEDOL : 9L7VKBU	1,125,000.000	4,182.90	20,461.16
ICE_CD_X BARCUS31 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6565L	-110,550,000.000	0.00	0.00
ICE_CD_X BARCUS31 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6565U	110,550,000.000	864,239.86	2,126,429.25
ICE_CD_X BARCUS31 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JQU	166,694,889.000	3,757,910.10	3,806,661.15
ICE_CD_X BARCUS31 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JQL	-166,694,889.000	0.00	0.00
ICE_CD_X BARCUS31 12/20/2026 SELL CDX.NA.IG.37 CX003066 SEDOL : 9L2CTSU	17,500,000.000	386,133.01	290,708.25
ICE_CD_X BARCUS31 12/20/2026 SELL CDX.NA.IG.37 CX003066 SEDOL : 9L2CTSL	-17,500,000.000	0.00	0.00
ICE_CD_X BARCUS31 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNNVL	-18,650,000.000	0.00	0.00
ICE_CD_X BARCUS31 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNVU	18,650,000.000	423,299.37	423,036.09
ICE_CD_X BARCUS31 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL : 9MX9V8L	-49,700,000.000	-329,365.05	-275,690.87
ICE_CD_X BARCUS31 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL : 9MX9V8U	49,700,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036 SEDOL : 9KXJVGU	46,325,000.000	1,192,539.23	646,863.77
ICE_CD_X BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036 SEDOL : 9KXJVGL	-46,325,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6569U	5,725,000.000	48,398.80	110,120.38
ICE_CD_X BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6569L	-5,725,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 CX003113 SEDOL : 9LZAMEU	15,634,314.000	191,248.72	353,193.22
ICE_CD_X BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 CX003113 SEDOL : 9LZAMEL	-15,634,314.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JSU	50,857,807.000	1,138,341.21	1,161,393.97
ICE_CD_X BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JSL	-50,857,807.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNXL	-2,800,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNXU	2,800,000.000	63,551.65	63,512.12
ICE_CD_X BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL : 9MX9V4U	7,250,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL : 9MX9V4L	-7,250,000.000	-48,046.21	-40,216.48
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP : 452151LF8	5,576,470.590	5,366,407.93	5,664,002.22
ILLINOIS ST SALES TAX REV 4.62% 06-15-2038 BEO TAXABLE SEDOL : BKWB8T5	396,666.670	421,323.47	392,290.29
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL : B6257Y7	435,769.290	460,884.81	466,634.79
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL : BLNNG04	190,000.000	190,000.00	147,517.90
KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE SEDOL : BP6K7Y1	500,000.000	500,000.00	366,209.35

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<i>Other</i>			
United States - USD			
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL : BNHP707	795,000.000	795,000.00	783,823.49
LCH_OIS BARCUS31 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL : 9M74KJU	4,860,000.000	1,509.93	0.00
LCH_OIS BARCUS31 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL : 9M74KJL	-4,860,000.000	-28,834.43	-70,892.33
LCH_OIS BARCUS31 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL : 9M74KFU	14,860,000.000	75,834.52	202,228.25
LCH_OIS BARCUS31 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL : 9M74KFL	-14,860,000.000	0.00	0.00
LCH_OIS BARCUS31 05/10/2038 USD P 1DSOFR / R 3.391% IR222495 SEDOL : 9LZWM4L	-3,700,000.000	-68,100.54	-29,335.82
LCH_OIS BARCUS31 05/10/2038 USD P 1DSOFR / R 3.391% IR222495 SEDOL : 9LZWM4U	3,700,000.000	0.00	0.00
LCH_OIS BARCUS31 05/11/2053 USD P 2.564% / R 1DSOFR IR222496 SEDOL : 9LZWM7U	3,580,000.000	91,472.26	72,715.89
LCH_OIS BARCUS31 05/11/2053 USD P 2.564% / R 1DSOFR IR222496 SEDOL : 9LZWM7L	-3,580,000.000	0.00	0.00
LCH_OIS BARCUS31 05/20/2054 USD P 3.344% / R 1DSOFR IR227779 SEDOL : 9M7SYDL	-7,010,000.000	-39,370.81	-87,517.05
LCH_OIS BARCUS31 05/20/2054 USD P 3.344% / R 1DSOFR IR227779 SEDOL : 9M7SYDU	7,010,000.000	9,316.14	0.00
LCH_OIS BARCUS31 05/21/2034 USD P 1DSOFR / R 3.79% IR227780 SEDOL : 9M7SXRL	-11,140,000.000	-5,868.98	0.00
LCH_OIS BARCUS31 05/21/2034 USD P 1DSOFR / R 3.79% IR227780 SEDOL : 9M7SXRU	11,140,000.000	70,088.12	175,802.57
LCH_OIS BARCUS31 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RN9U	5,510,000.000	26,554.09	0.00
LCH_OIS BARCUS31 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RN9L	-5,510,000.000	-89,971.77	-166,122.09
LCH_OIS BARCUS31 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP2U	5,700,000.000	183,445.78	364,012.26
LCH_OIS BARCUS31 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP2L	-5,700,000.000	-57,758.15	0.00
LCH_OIS BOFAGB2U 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL : 9M74KAL	-710,000.000	-4,905.03	-10,356.70
LCH_OIS BOFAGB2U 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL : 9M74KAU	710,000.000	0.00	0.00
LCH_OIS BOFAGB2U 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL : 9M74KKL	-2,170,000.000	0.00	0.00
LCH_OIS BOFAGB2U 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL : 9M74KKU	2,170,000.000	12,736.76	29,531.31
LCH_OIS BOFAGB2U 05/10/2038 USD P 1DSOFR / R 3.391% IR222495 SEDOL : 9LZWM0U	540,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/10/2038 USD P 1DSOFR / R 3.391% IR222495 SEDOL : 9LZWM0L	-540,000.000	-9,938.95	-4,281.44
LCH_OIS BOFAGB2U 05/11/2053 USD P 2.564% / R 1DSOFR IR222496 SEDOL : 9LZWN1U	520,000.000	13,290.54	10,562.08
LCH_OIS BOFAGB2U 05/11/2053 USD P 2.564% / R 1DSOFR IR222496 SEDOL : 9LZWN1L	-520,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/20/2054 USD P 3.344% / R 1DSOFR IR227779 SEDOL : 9M7SXWL	-1,060,000.000	-7,394.91	-13,233.68
LCH_OIS BOFAGB2U 05/20/2054 USD P 3.344% / R 1DSOFR IR227779 SEDOL : 9M7SXWU	1,060,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/21/2034 USD P 1DSOFR / R 3.79% IR227780 SEDOL : 9M7SXTL	-1,710,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/21/2034 USD P 1DSOFR / R 3.79% IR227780 SEDOL : 9M7SXTU	1,710,000.000	13,510.34	26,985.85

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<i>Other</i>			
United States - USD			
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RP9L	-920,000.000	-14,256.65	-27,737.26
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RP9U	920,000.000	716.11	0.00
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP6U	900,000.000	33,694.77	57,475.62
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP6L	-900,000.000	0.00	0.00
LCH_RPI BARCUS31 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RP0U	18,005,000.000	119,323.19	165,779.24
LCH_RPI BARCUS31 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RP0L	-18,005,000.000	-18,724.69	0.00
LCH_RPI BARCUS31 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RP5U	18,330,000.000	44,114.95	0.00
LCH_RPI BARCUS31 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RP5L	-18,330,000.000	-222,302.01	-355,068.60
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RM8L	-2,930,000.000	-6,266.01	0.00
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RM8U	2,930,000.000	17,045.54	26,977.68
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RQ1L	-2,840,000.000	-32,175.82	-55,013.36
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RQ1U	2,840,000.000	2,258.38	0.00
LOS A CNTY CAL MET TRANSN AUTH SALES TX REV 5.735 06-01-2039 BEO TAXABLE SEDOL : B5V5365	225,000.000	237,899.25	236,706.12
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE SEDOL : BN946L6	95,000.000	95,000.00	86,003.65
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL : B4LSB85	1,835,000.000	2,706,340.45	2,203,329.46
LOS ANGELES CALIF DEPT WTR & PWR REV 6.603% 07-01-2050 BEO TAXABLE SEDOL : B3YT8R6	185,000.000	261,601.10	218,923.67
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SEDOL : BNHWYS5	685,000.000	685,000.00	674,306.81
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039 SEDOL : BN7KCF2	1,905,000.000	1,924,446.00	1,993,061.68
LOUISIANA ST GAS & FUELS TAX REV 2.952% 05-01-2041 BEO TAXABLE SEDOL : BNNWHY6	85,000.000	85,000.00	68,464.22
MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039 SEDOL : B5326D2	210,000.000	216,287.40	224,964.60
MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE CUSIP : 574205JJ0	335,000.000	341,391.90	348,397.29
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE SEDOL : BMXB984	105,000.000	82,005.00	82,998.41

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<i>Other</i>			
United States - USD			
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SEDOL : BMX8Z10	255,000.000	255,000.00	187,980.65
MASSACHUSETTS EDL FING AUTH ED LN REV 6.069% 07-01-2033 BEO TAXABLE CUSIP : 57563RTW9	580,000.000	580,000.00	608,952.79
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE SEDOL : B53D1R4	120,000.000	117,600.00	127,056.91
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE SEDOL : B669YV1	500,000.000	718,655.00	567,848.65
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE SEDOL : B431XP3	340,000.000	413,171.30	431,254.71
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL : BKP1V2	300,000.000	312,777.00	253,878.18
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE SEDOL : BDGNRD5	235,000.000	236,050.10	201,803.38
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL : B65K4T3	258,000.000	373,758.33	294,592.27
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL : B669JY9	798,000.000	948,855.70	913,006.08
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL : B4WN3T4	505,000.000	652,687.32	599,747.19
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL : B3YD6H4	605,000.000	851,600.70	736,148.33
NEW JERSEY ST TRANSN TR FD AUTH 5.754% 12-15-2028 BEO TAXABLE SEDOL : B57L765	500,000.000	602,500.00	511,932.75
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE SEDOL : B5P3Y06	220,000.000	269,145.80	250,239.29
NEW YORK N Y 5.846% 06-01-2040 BEO TAXABLE SEDOL : B5ZQM23	205,000.000	257,779.30	218,260.26
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.75% 06-15-2041 BEO TAXABLE SEDOL : B57JZR6	200,000.000	200,000.00	213,041.66
NEW YORK N Y TAXABLE-FISCAL 2024-SUBSER B-1 5.828% DUE 10-01-2053 REG TAXABLE SEDOL : BS3F245	285,000.000	303,682.20	327,689.92
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL : B40VJC5	855,000.000	924,541.97	886,662.36
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL : B3XNKQ2	440,000.000	747,690.60	521,747.38
NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE SEDOL : B4NQPM9	140,000.000	153,915.30	152,646.45
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL : BJ7N929	1,970,000.000	2,308,226.25	1,981,999.66
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE SEDOL : BPMPT88	210,000.000	210,000.00	210,305.53
OKLAHOMA DEV FIN AUTH REV 4.851% 02-01-2045 BEO TAXABLE SEDOL : BNM7FV5	175,000.000	175,000.00	178,939.20
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE SEDOL : BNM40F5	230,000.000	226,568.40	239,170.79
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG SEDOL : BMY9CF5	290,000.000	289,093.35	283,816.24

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<i>Other</i>			
United States - USD			
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0 SEDOL : 9A32HKU	530,000.000	530,000.00	530,000.00
PENNSYLVANIA ST TPK COMMN TPK REV 5.511%12-01-2045 BEO TAXABLE SEDOL : B7M0SM4	155,000.000	182,752.75	161,749.27
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL : BK97YK9	240,000.000	220,258.25	170,056.92
PORT AUTH N Y & N J 4.031% 09-01-2048 BEO TAXABLE SEDOL : BD5DMN1	550,000.000	524,634.00	485,545.45
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL : B8FPQ52	1,440,000.000	1,632,729.60	1,330,114.32
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL : BJ10175	520,000.000	606,574.95	510,635.58
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL : BSS6JF3	1,500,000.000	1,751,730.00	1,520,438.10
PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE SEDOL : BHHB7W5	260,000.000	254,053.80	260,000.81
PREMIER HLDG LTD COM STK CUSIP : 000745950	1.000	1.00	1.00
RUTGERS ST UNIV N J 3.27% DUE 05-01-2043REG SEDOL : BKDM6D7	250,000.000	211,730.00	211,530.93
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE SEDOL : BG13YT6	640,000.000	681,037.50	542,867.71
SALES TAX SECURITIZATION CORP ILL 4.637%01-01-2040 BEO TAXABLE CUSIP : 79467BCM5	540,000.000	547,344.00	532,839.87
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 5.808 02-01-41 SEDOL : B58KFF6	75,000.000	78,412.50	80,853.30
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SEDOL : B3VRMC6	240,000.000	275,559.89	262,343.52
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SEDOL : B5V2QH8	435,000.000	451,911.00	473,522.25
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SEDOL : B585KY5	85,000.000	126,110.25	102,028.26
TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE SEDOL : BNNML22	190,000.000	148,059.40	164,776.38
TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 04-01-2035 SEDOL : BN7KRL3	3,943,213.310	3,936,194.58	4,078,403.62
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL : B78JF35	1,255,000.000	1,496,795.10	1,346,829.86
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL : BN7BQ75	2,400,000.000	2,422,774.36	2,528,009.04
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL : BMGMNY8	140,000.000	141,584.80	132,456.94
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL : B8N3JB5	1,995,000.000	2,620,866.60	2,291,565.13
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL : BYSZTY1	2,905,000.000	3,095,037.40	2,672,682.21
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL : B7MQN72	215,000.000	212,506.94	201,179.54

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United States - USD			
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL : BPJHST1	1,395,000.000	1,321,373.55	1,227,894.76
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL : B3XQ2J8	585,000.000	678,174.71	655,513.68
Total United States - USD		83,985,895.02	79,863,082.03
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP : 760942BG6	1,185,000.000	1,176,918.30	1,185,290.53
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP : 760942BA9	1,000,000.000	1,028,500.00	998,049.22
Total Uruguay - USD		2,205,418.30	2,183,339.75
CAD - Canadian dollar	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		162,892,583.30	156,722,799.08
<i>Other Liabilities</i>			
United States - USD			
BROKER SWAP CASH COLLATERAL PAYABLE LEHMAN	-67,765.000	-67,765.00	-67,765.00
OTC DERIVATIVE CASH COLLATERAL	-510,000.000	-510,000.00	-510,000.00
PAYABLE TO LEHMAN LSI - PIMCO	-96,139.690	-96,139.69	0.00
Total United States - USD		-673,904.69	-577,765.00
Pending foreign exchange sales: Euro	0.000	-3,907,823.40	-3,929,518.98
Total - all currencies		-3,907,823.40	-3,929,518.98
Pending trade purchases: United States dollar	0.000	-13,544,023.94	-13,544,023.94

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other Liabilities</i>			
Total - all currencies		-13,544,023.94	-13,544,023.94
Other Payables: United States dollar	0.000	-743,023.93	-743,023.93
Total - all currencies		-743,023.93	-743,023.93
Total Other Liabilities		-18,868,775.96	-18,794,331.85
Total		4,324,421,158.99	4,382,805,156.90

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