

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) _____ ☐ 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 BD RETIREMENT PLAN
1b	Three-digit plan number (PN) ▶ 004
1c	Effective date of plan 03/15/1953
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) BECTON DICKINSON AND COMPANY 1 BECTON DRIVE FRANKLIN LAKES, NJ 07417-1815
2b	Employer Identification Number (EIN) 22-0760120
2c	Plan Sponsor's telephone number 201-847-6800
2d	Business code (see instructions) 339110

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	07/15/2025	KRISTEN E STROBEL
	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			
	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 24610
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 9838 6a(2) 8655 6b 4528 6c 9469 6d 22652 6e 732 6f 23384 6g(1) 6g(2) 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7

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

1A 1C 3H

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
--	---	--

For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan BD RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 004
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF BECTON DICKINSON AND COMPANY	D Employer Identification Number (EIN) 22-0760120
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 10 Day 01 Year 2023			
2	Assets:			
a	Market value	2a	1528519588	
b	Actuarial value	2b	1681371547	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	4861	397089797	397089797
b	For terminated vested participants	9936	477349357	477349357
c	For active participants	9838	887144242	926553438
d	Total	24635	1761583396	1800992592
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.24 %	
6	Target normal cost			
a	Present value of current plan year accruals	6a	62092223	
b	Expected plan-related expenses	6b	11700000	
c	Target normal cost	6c	73792223	

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

SIGN HERE	Signature of actuary KATHLEEN EICHNER, F.S.A., E.A. Type or print name of actuary WILLIS TOWERS WATSON US LLC Firm name 150 JOHN F KENNEDY PARKWAY, 5TH FL. SHORT HILLS, NJ 07078 Address of the firm	06/19/2025 Date 23-06046 Most recent enrollment number 973-290-2500 Telephone number (including area code)
--------------------------	--	--

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	38895192	204092722
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	38895192	204092722
10 Interest on line 9 using prior year's actual return of <u>3.81</u> %	1481907	7775933
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		28645547
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.41</u> %		1549724
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		30195271
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	21100000	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	19277099	211868655

Part III Funding Percentages

14 Funding target attainment percentage	14	80.52 %
15 Adjusted funding target attainment percentage	15	80.52 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	82.68 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)	0	18(c) 0

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

a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.00 %	3rd segment: 5.74 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....			21b 4
22 Weighted average retirement age			22 61
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI	Miscellaneous Items
----------------	----------------------------

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

Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years
-----------------	--

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

Part VIII	Minimum Required Contribution For Current Year
------------------	---

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....		31a	73792223
b Excess assets, if applicable, but not greater than line 31a		31b	0
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		350766799	33620904
b Waiver amortization installment		0	0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....		34	107413127
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	19277099	88136028	107413127
36 Additional cash requirement (line 34 minus line 35).....		36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....		37	0
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years		40	0

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

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

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		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 BD RETIREMENT PLAN	B Three-digit plan number (PN) ▶	004
C Plan sponsor's name as shown on line 2a of Form 5500 BECTON DICKINSON AND COMPANY	D Employer Identification Number (EIN) 22-0760120	

Part I

Service Provider Information (see instructions)

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

1

Information on Persons Receiving Only Eligible Indirect Compensation

- a

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
ALIGHT FINANCIAL SOLUTIONS LLC	
82-1061233	

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
BOSTON PARTNERS TRUST COMPANY	ONE BEACON STREET 30TH FLOOR BOSTON, MA 02108

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
GOLDMAN SACHS ASSET MANAGEMENT	
13-3575636	

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
MARATHON ASSET MANAGEMENT	ONE BRYANT PARK 38TH FLOOR NEW YORK, NY 10036

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

NORTHERN TRUST

36-1561860

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

PRINCIPAL GLOBAL INVESTORS

711 HIGH STREET
DES MOINES, IA 50392

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

SEI TRUST COMPANY

06-1271230

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

SYMMETRY INVESTMENTS

RM 1302-1306 CHARTER HOUSE8 CONNAUGHT RD
HONG KONG, HONG KONG W1S 3D HK

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

T. ROWE PRICE INVESTMENT SERVICES

100 EAST PRATT STREET
PO BOX 17083
BALTIMORE, MD 21202

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

TCW INVESTMENT MANAGEMENT CO

95-3703295

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

WELLINGTON TRUST COMPANY

04-2755549

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

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

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

GOLDMAN SACHS ASSET MANAGEMENT

13-3575636

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 56 68	INVESTMENT MANAGEMENT	2335411	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 21 28 33 50 51 52 62 71	TRUSTEE/CUSTODIAN	824215	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

HOLLAND & KNIGHT LLP

59-0663819

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	LEGAL	253277	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ALIGHT SOLUTIONS LLC

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	RECORDKEEPER	66439	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RREEF MIDAMERICA LLC

58-2364506

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	61473	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

WELLINGTON TRUST COMPANY

04-2755549

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	54634	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

WILLIS TOWERS WATSON

06-1078320

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	ACTUARIAL	43139	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRINCIPAL GLOBAL INVESTORS

42-1479618

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	37974	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STATE STREET RESEARCH & MANAGEMENT

13-3142135

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	33509	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024

A Name of plan <u>BD RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>004</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>BECTON DICKINSON AND COMPANY</u>	D Employer Identification Number (EIN) <u>22-0760120</u>

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: <u>SSGA MSCI EAFE IDX NL FUND</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
c EIN-PN <u>04-0025081-241</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>176715831</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SSGA RUSSELL 1000 IDX NL FUND</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
c EIN-PN <u>90-0337987-160</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>253946393</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WTC-CTF EMERGING LOCAL DEBT</u>		
b Name of sponsor of entity listed in (a): <u>WELLINGTON TRUST COMPANY, NA</u>		
c EIN-PN <u>27-2594633-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>21122194</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WTC-CIF II OPPORTUNISTIC EMD</u>		
b Name of sponsor of entity listed in (a): <u>WELLINGTON TRUST COMPANY, NA</u>		
c EIN-PN <u>04-6913417-100</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>24560656</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE SHORT TERM INVESTMENT</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC</u>		
c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>145143693</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GS COLLECTIVE TRUST INT DURATION CR</u>		
b Name of sponsor of entity listed in (a): <u>THE GOLDMAN SACHS TRUST COMPANY NA</u>		
c EIN-PN <u>13-4166989-034</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>246596634</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ROBECO GLOBAL EMERGING MKT EQUITY</u>		
b Name of sponsor of entity listed in (a): <u>BOSTON PARTNERS TRUST COMPANY</u>		
c EIN-PN <u>32-0291796-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>35977980</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: PINEBRIDGE HIGH YIELD CIT II

b Name of sponsor of entity listed in (a): PINEBRIDGE COLLECTIVE INVESTMENT TRUST

c EIN-PN 83-0686634-118	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 49108921
--------------------------------	------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS EQUITY TRUST

b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

c EIN-PN 52-1309931-006	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 34628529
--------------------------------	------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: TCW MULTIPLE INVESTMENT TRUST

b Name of sponsor of entity listed in (a): SEI TRUST COMPANY

c EIN-PN 26-3015340-030	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
--------------------------------	------------------------	---

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
	For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024	
	A Name of plan BD RETIREMENT PLAN	B Three-digit plan number (PN) ► 004
C Plan sponsor's name as shown on line 2a of Form 5500 BECTON DICKINSON AND COMPANY	D Employer Identification Number (EIN) 22-0760120	

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	36530200	21952188
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	150000000	0
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	152342253	136773707
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	42756511	147186865
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	7598378	4630125
(B) All other	1c(3)(B)	172207058	214538812
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	39962990	48875615
(5) Partnership/joint venture interests	1c(5)	19302839	22988066
(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)	823253484	987800830
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	0	899159
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	84960510	96055441

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	1528914223	1681700808
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	1258909	1843183
k Total liabilities (add all amounts in lines 1g through 1j)	1k	1258909	1843183
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1527655314	1679857625

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)	1647084	
(B) U.S. Government securities	2b(1)(B)	2908127	
(C) Corporate debt instruments	2b(1)(C)	10463224	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	957330	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		15975765
(2) Dividends: (A) Preferred stock	2b(2)(A)	21	
(B) Common stock	2b(2)(B)	1324212	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	7963	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		1332196
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	175030188	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	112666056	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		62364132
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	71877780	
(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)		176245520
(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)		-369496
c Other income	2c		3842587
d Total income. Add all income amounts in column (b) and enter total	2d		331268484

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	163636254	
(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)		163636254
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)	66439	
(4) IQPA audit fees.....	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	2335411	
(6) Bank or trust company trustee/custodial fees	2i(6)	824215	
(7) Actuarial fees	2i(7)	43139	
(8) Legal fees	2i(8)	253277	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	11907438	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		15429919
j Total expenses. Add all expense amounts in column (b) and enter total	2j		179066173

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		152202311
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: **ERNST & YOUNG, LLP**

(2) EIN: **34-6565596**

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		☒	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		☒	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		☒	
e Was this plan covered by a fidelity bond?	☒		50000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	☒		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

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

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

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 541864.

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 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 BD RETIREMENT PLAN		B Three-digit plan number (PN) ▶ 004
C Plan sponsor's name as shown on line 2a of Form 5500 BECTON DICKINSON AND COMPANY		D Employer Identification Number (EIN) 22-0760120
Part I	Distributions	
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 36-3046063		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year		3 1122
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☒ No ☐ N/A		
If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☒ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ☐ Increase ☐ Decrease ☐ Both ☒ No		
Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?..... ☐ Yes ☐ No		
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No		
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No		
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2023 v. 230707		

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:		
a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	14a	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	14b	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	14c	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
a The corresponding number for the plan year immediately preceding the current plan year	15a	
b The corresponding number for the second preceding plan year	15b	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:		
a Enter the number of employers who withdrew during the preceding plan year	16a	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	

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

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

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

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

a Enter the percentage of plan assets held as:

Public Equity: 51.0 % Private Equity: _____ % Investment-Grade Debt and Interest Rate Hedging Assets: 23.0 %

High-Yield Debt: _____ % Real Assets: _____ % Cash or Cash Equivalents: 9.0 % Other: 17.0 %

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

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

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation. _____

Part VII	IRS Compliance Questions
-----------------	---------------------------------

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

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

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☒ N/A

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

FINANCIAL STATEMENTS AND SUPPLEMENTAL SCHEDULES

BD Retirement Plan

As of September 30, 2024 and 2023 and for the Year Ended September 30, 2024
With Report of Independent Auditors

BD Retirement Plan

Financial Statements and Supplemental Schedules

As of September 30, 2024 and 2023 and for the Year Ended September 30, 2024

Contents

Report of Independent Auditors	1
Statements of Net Assets Available for Benefits	5
Statement of Changes in Net Assets Available for Benefits	6
Notes to Financial Statements	7

Supplemental Schedules

Schedule H, Line 4(i) – Schedule of Assets (Held at End of Year)	19
Schedule H, Line 4(j) – Schedule of Reportable Transactions.....	33



Ernst & Young LLP
99 Wood Avenue South
Metropark
Iselin, NJ 08830-0471

Tel: +1 732 516 4200
Fax: +1 732 516 4429
ey.com

**Shape the future
with confidence**

Report of Independent Auditors

Plan Administrative Committee
Becton, Dickinson and Company

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

We have performed audits of the financial statements of BD Retirement Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of September 30, 2024 and 2023, and the related statement of changes in net assets available for benefits for the year ended September 30, 2024, and the related notes (collectively referred to as the “financial statements”).

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

Management has obtained certifications **from** a qualified institution as of September 30, 2024 and 2023, and for the year ended September 30, 2024, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.

Opinion

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

- the amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.



**Shape the future
with confidence**

- the information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

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



**Shape the future
with confidence**

Auditor's Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

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



**Shape the future
with confidence**

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

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

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

Other Matters

Supplemental Schedules Required by ERISA

The supplemental schedules of assets (held at end of year) as of September 30, 2024, and reportable transactions for the year then ended (referred to as the “supplemental schedules”), are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor’s Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

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



**Shape the future
with confidence**

In our opinion

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

Ernst & Young LLP

July 14, 2025

BD Retirement Plan

Statements of Net Assets Available for Benefits

	September 30,	
	2024	2023
Assets		
Investments, at fair value	\$ 1,681,700,808	\$ 1,378,914,223
Contributions receivable	-	150,000,000
	<u>1,681,700,808</u>	<u>1,528,914,223</u>
Liabilities		
Accrued administrative expenses	1,843,183	1,258,909
Net assets available for benefits	<u>\$ 1,679,857,625</u>	<u>\$ 1,527,655,314</u>

See accompanying notes.

BD Retirement Plan
Statement of Changes in Net Assets Available for Benefits

Year Ended September 30, 2024

Net assets available for benefits at September 30, 2023	\$ 1,527,655,314
Add:	
Interest and dividend income	35,013,977
Net appreciation in the fair value of investments	296,254,508
Deduct:	
Benefits paid to participants and beneficiaries	163,636,254
Administrative expenses	<u>15,429,920</u>
Net assets available for benefits at September 30, 2024	<u><u>\$1,679,857,625</u></u>

See accompanying notes.

BD Retirement Plan

Notes to Financial Statements

September 30, 2024

1. Description of the Plan

General

The following brief description of the BD Retirement Plan (the Plan) is provided for general information purposes only. Participants should refer to the Plan document for more complete information. The Plan is a defined benefit plan, which generally covers domestic non-union employees of the Company and provides for pension, death, and disability payments. The Plan complies with the Employee Retirement Income Security Act of 1974 (ERISA).

Effective July 1, 2007, the Plan Sponsor redesigned the Plan to provide for a cash balance benefit formula by offering a one-time, irrevocable election to existing employees to have their accrued benefits determined under a final average pay formula converted to a cash balance opening account balance and for future benefits to be accrued under the cash balance benefit formula and mandating that accruals for all new employees hired after April 1, 2007 will be under the new cash balance benefit formula.

Full vesting for the final average pay formula is provided after five years of service has been completed. Full vesting for the cash balance benefits formula is provided after three years of service has been completed.

The Plan was amended effective January 1, 2013 to convert all active US final average pay participants to the cash balance formula. Participants employed by the Puerto Rico Branch of Becton Dickinson Caribe LTD were grandfathered into the final average pay formula on April 1, 2007 and on January 1, 2013.

The Company contributes such amounts as are necessary to provide assets sufficient to meet the benefits to be paid to participants and satisfy the ERISA minimum funding requirements. The Plan has met the ERISA minimum funding requirements.

On March 17, 2015, the Company acquired CareFusion Corporation (CareFusion). As a result of that acquisition, effective January 1, 2017, the Plan was amended to allow approximately 5,100 active CareFusion employees to participate in the Plan with benefits accruing prospectively from their date of entry. Their prior service with CareFusion is recognized for purposes of vesting and in the age/service based schedule used to determine the annual cash balance crediting rate.

BD Retirement Plan

Notes to Financial Statements (continued)

Effective January 1, 2018, the Plan was closed to new entrants to limit the participation of employees who are hired or re-hired by the Company, or who transfer employment to the Company, on or after January 1, 2018, with the exception of Puerto Rico employees who were permitted to enter the Plan until January 1, 2019.

On December 31, 2021, (the Merger Date) the Employees' Retirement Plan of C. R. Bard, Inc. (Bard Plan) was merged into the Plan (the Merger). The Plan was amended to (i) merge the Bard Plan with and into the Plan, (ii) freeze benefit accruals under the Bard Plan, (iii) permit transition credits to be made to the cash balance accounts of certain Bard Plan participants post-merger, and (iv) provide that active participants accruing benefits under the Bard Plan as of the Merger Date will be eligible to accrue benefits under the cash balance provisions of the Plan.

Effective September 30, 2024, Plan participants in the BD Retirement Plan will cease all future accruals of cash balance pay credit under the Plan.

2. Significant Accounting Policies

Basis of Accounting

The accounting records of the Plan are maintained on the accrual basis of accounting.

Investment Valuation and Income Recognition

The Plan's investments are stated at fair value as described in Note 5.

Purchases and sales of securities are recorded on a trade-date basis. For securities sold, amounts representing cost of investments have been determined using average cost. Interest income is recorded as earned. Dividends are recorded on the ex-dividend date. Net appreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits (see Note 4) are those estimated future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to services rendered by the participants to the valuation date. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants or their beneficiaries, and (b) active participants or their beneficiaries. Benefits for retired or terminated participants or their beneficiaries under the final average pay formula are based principally on participants' compensation during their five consecutive years of credited service within the last ten consecutive calendar years that produce

BD Retirement Plan

Notes to Financial Statements (continued)

the highest average compensation. The accumulated plan benefits for active, retired or terminated participants or their beneficiaries under the cash balance formula are based upon the actuarial equivalent sum of monthly pay credits and interest credits received while employed. Benefits payable under all circumstances, retirement, death, disability, and termination of employment, are included, to the extent they are deemed attributable to participant service rendered to the valuation date. The accumulated plan benefits for active participants are based on their cash balance account value preceding the valuation date. However, those active participants who were converted to the cash balance, as discussed in Note 4, received a protected accrued benefit representing the greater of the calculated accrued benefit at December 31, 2012 or the calculation that was performed to determine the benefit paid at benefit commencement. The same was done for those converted to cash balance in 2007 with respect to their June 30, 2007 protected accrued benefit.

Payment of Benefits

Benefits are recorded when paid.

Administrative Expenses

The Plan incurs administrative expenses directly related to the Plan which consist of trustee fees, Pension Benefit Guaranty Corporation (PBGC) fees, actuarial fees and professional fees. These expenses are reported on the statement of changes in net assets available for benefits as administrative expenses. Expenses relating to purchases, sales or transfers of the investments held by the Plan are charged to the particular investment fund to which the expenses relate. All other administrative expenses are paid by the Becton, Dickinson and Company (Company or Plan Sponsor) on behalf of the Plan. Expenses that are paid by the Company are excluded from these financial statements.

Use of Estimates

The preparation of financial statements in conformity with generally accepted accounting principles in the United States requires management to make estimates and assumptions that affect the amounts reported in the financial statements and supplemental schedules. Actual results could differ from those estimates.

3. Plan Investment Information

All investment information for the Plan disclosed in the accompanying financial statements and supplemental schedules, including investments held at September 30, 2024 and 2023, and interest and dividend income, and net appreciation in fair value of investments for the year ended September 30, 2024 were obtained or derived from information provided to the Plan administrator and certified as complete and accurate by the Northern Trust Company, the Trustee of the Plan.

BD Retirement Plan

Notes to Financial Statements (continued)

The Trustee is the custodian of all investments and is authorized to execute transactions.

4. Accumulated Plan Benefits

Accumulated plan benefits are those estimated future periodic payments that are attributable, under the Plan's provisions, to services employees have rendered. Accumulated plan benefits include benefits expected to be paid to retired or terminated employees or their beneficiaries, and active employees or their beneficiaries. The present value of accumulated plan benefits under the Plan, and the actuarially determined past service cost were calculated by the Plan's actuary, Willis Towers Watson, and are those amounts that result from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment.

The accumulated plan benefit information is as follows:

	<u>September 30, 2024</u>	<u>September 30, 2023</u>
Actuarial present value of accumulated plan benefits:		
Vested benefits:		
Participants currently receiving payments	\$ 354,510,500	\$ 330,462,394
Other participants	1,133,363,473	1,114,321,557
Total vested accumulated benefits	1,487,873,973	1,444,783,951
Non-vested benefits	15,255,336	30,432,528
Total accumulated benefits	<u>\$ 1,503,129,309</u>	<u>\$ 1,475,216,479</u>

The changes in accumulated plan benefits are as follows:

	<u>Year-ended September 30, 2024</u>
Actuarial present value of accumulated plan benefits, beginning of year	\$1,475,216,479
Benefits accumulated	51,136,983
Actuarial losses	28,844,254
Decrease in the discount period	108,536,983
Change in actuarial assumptions	3,030,864
Benefits paid	<u>(163,636,254)</u>
Net Increase	27,912,830
Actuarial present value of accumulated plan benefits, end of year	<u>\$1,503,129,309</u>

BD Retirement Plan

Notes to Financial Statements (continued)

The more significant assumptions underlying the valuation of the accumulated plan benefits are as follows:

Discount Rate	7.50%
Mortality Table	The PRI-2012 sex-distinct, benefit-weighted employee, annuitant and contingent survivor mortality tables without collar adjustment for healthy and disabled mortality, projected generationally using scale MP-2021.
Benefits	Lump sum equivalent of traditional formula benefits was determined using annuity substitution and a 50/50 blend of male and female 2025 PPA Optional Combined mortality table with static projection to 2031 using a scale table based on Scale MP-2021 for projection of IRS static mortality tables after 2024.
Retirement	Various rates from age 55 (early retirement) to age 70 (late retirement).

The following represent the significant actuarial assumptions that changed since the last valuation.

- The actuarial equivalence mortality used to estimate the lump sum value of traditional formula benefits was updated to reflect current law year tables (2025 PPA Optional Combined mortality table) and Scale MP-2021.

Benefits Valuation

Effective January 1, 2013, the Plan Sponsor amended the Plan to convert all active US final average pay participants to the cash balance formula, substantially using the same assumptions used for participants who converted to cash balances as of July 1, 2007. The opening balance as of the conversion date for affected participants was based on the following two calculations, whichever was greater:

- the balance as if the cash balance formula had been elected in 2007 or the participant's current balance as of the conversion date, or
- the December 31, 2012 protected accrued benefit converted into a lump sum and added to the cash balance credits and interest credits that have accumulated starting with a \$0 opening balance compared to participant's actual cash balance account, which is the same as done for those converted in 2007 with respect to their June 30, 2007 protected accrued benefit.

These actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The actuary estimated the accumulated plan benefits as of October 1, 2024 and 2023. There were no significant changes to

BD Retirement Plan

Notes to Financial Statements (continued)

the plan that would have changed the valuations had they been performed as of September 30, 2024 and 2023.

5. Fair Value Measurements

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

- Level 1 – Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.
- Level 2 – Inputs to the valuation methodology include:
 - Quoted prices for similar assets or liabilities in active markets;
 - Quoted prices for identical or similar assets or liabilities in inactive markets;
 - Inputs other than quoted prices that are observable for the asset or liability;
 - Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

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

- Level 3 – Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

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

Following is a description of the valuation methodologies used for assets and liabilities measured at fair value.

BD Retirement Plan

Notes to Financial Statements (continued)

Corporate Bonds; Government and Agency-U.S.; Government and Agency-Foreign; Other Fixed Income: The value of investments classified as Level 1 are based on the closing price reported on the major market on which the investments are traded. Instruments classified as Level 2 are valued based upon either estimated prices from independent vendors' pricing models. These prices are derived from market observable sources including: benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers and other market-related data.

Equity Securities: Instruments classified as Level 1 are valued at the closing price reported on the major market on which the investments are traded or have a readily determinable fair value based on published prices obtained from fund managers which represent the price at which the instruments can be redeemed at period end. The Plan has no future funding commitments associated with these investments and has the right to redeem them upon one day's notice, at any time and without restriction.

Instruments measured using the net asset value practical expedient are valued based on the net asset value provided by the fund administrator, which is based on the value of the underlying assets owned by the fund, less its liabilities and then divided by the number of fund units outstanding. These assets, which are measured using the net asset value practical expedient, consist of units in commingled institutional trusts. These commingled institutional trusts invest in either non-U.S. equities or U.S. small capitalization equities and represent the price at which the instruments can be redeemed at period end. These assets are subject to various redemption restrictions. The Plan has no future funding commitments associated with these investments.

Cash and Cash Equivalents: Valued at quoted market prices in active markets provided by the financial institution managing these funds.

Hedge Funds: Instruments classified as Level 1 have a readily determinable fair value based on published prices obtained from fund managers which represent the price at which the instruments can be redeemed at period end. The Plan has no future funding commitments associated with these investments and has the right to redeem them upon one day's notice, at any time and without restriction.

Instruments measured using the net asset value practical expedient are valued based on the net asset value provided by the fund administrator, which is based on the value of the underlying assets owned by the fund, less its liabilities and then divided by the number of fund units outstanding. The net asset value represents the price at which these instruments could be redeemed at period end. These assets are subject to various redemption restrictions. There are no future funding commitments for assets in this category.

BD Retirement Plan

Notes to Financial Statements (continued)

The Plan's Investment Committee is responsible for determining the Plan's valuation policies and analyzing information provided by the investment custodians and issuers that is used to determine the fair value of the Plan's investments. In determining the reasonableness of the methodology used, the Investment Committee evaluates a variety of factors, including review of existing contracts, economic conditions, industry and market developments and overall credit ratings.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following table sets forth by level within the fair value hierarchy, as applicable, the Plan's investments at fair value as of September 30, 2024

As of September 30, 2024					
	Investments Measured at Net Asset Value (1)	Level 1	Level 2	Level 3	Total
Fixed income:					
Corporate bonds	\$ -	\$ 295,705,554	\$ 221,993,283	\$ -	\$ 517,698,837
Government and agency – U.S.	-	149,149,125	9,728,365	-	158,877,490
Government and agency – Foreign	-	-	31,207,017	-	31,207,017
Other fixed income	-	24,719,116	27,831,885	-	52,551,001
Equity securities	70,606,509	511,677,435	-	-	582,283,944
Cash and cash equivalents	-	177,092,461	-	-	177,092,461
Hedge funds	74,903,651	87,086,407	-	-	161,990,058
Total assets at fair value	\$ 145,510,160	\$ 1,245,430,098	\$ 290,760,550	\$ -	\$ 1,681,700,808

The following table sets forth by level within the fair value hierarchy the Plan's investments at fair value as of September 30, 2023:

As of September 30, 2023					
	Investments Measured at Net Asset Value (1)	Level 1	Level 2	Level 3	Total
Fixed income:					
Corporate bonds	\$ -	\$ 260,469,725	\$ 182,468,049	\$ -	\$ 442,937,774
Government and agency – U.S.	-	43,182,518	9,814,797	-	52,997,315
Government and agency – Foreign	-	-	16,748,822	-	16,748,822
Other fixed income	-	24,027,005	22,288,568	-	46,315,573
Equity securities	59,229,158	409,985,216	-	-	469,214,374
Cash and cash equivalents	-	199,848,167	-	-	199,848,167
Hedge funds	78,942,844	71,909,354	-	-	150,852,198
Total assets at fair value	\$ 138,172,002	\$ 1,009,421,985	\$ 231,320,236	\$ -	\$ 1,378,914,223

BD Retirement Plan

Notes to Financial Statements (continued)

(1) Certain asset categories are measured using the net asset per share (or its equivalent) practical expedient have not been categorized in the fair value hierarchy.

The U.S. portion of fixed income assets is invested in corporate, government and agency, and asset-backed instruments. Investments in corporate bonds are diversified across industry and sector and consist of investment grade, as well as high-yield debt. U.S. government investments consist of obligations of the U.S. Treasury, other U.S. government agencies, state governments and local municipalities. Assets categorized as foreign government and agency debt securities included investments in developed and emerging markets.

Other fixed income consists of bonds and debt funds that invest in emerging markets.

Equity securities included within the Plan's assets consist of fund investments in publicly-traded U.S. and non-U.S. equity securities. In order to achieve appropriate diversification, these portfolios are invested across market sectors, investment styles, capitalization weights and geographic regions.

A portion of the Plan's assets consists of investments in cash and cash equivalents, primarily to accommodate liquidity requirements relating to trade settlement and benefit payment activity.

The hedge funds are comprised of equity securities and contain short and long-term strategies. Certain of these instruments are subject to various redemption restrictions. There are no future funding commitments for assets in this category.

6. Derivatives

In the normal course of operations, the Plan's assets may include derivative financial instruments, such as futures, foreign exchange forwards, options, credit default risk swaps, and interest rate swaps. The Plan utilized futures, forwards, options, and swaps to gain market exposure and manage certain market risks.

At September 30, 2024, the notional values of futures, foreign exchange forwards, options, credit default risk swaps, and interest rate swaps in the Plan were \$933,882,000, \$126,748,000, \$408,931,000, \$412,477,000 and \$26,240,000, respectively. At September 30, 2023, the notional values of futures, foreign exchange forwards, options, credit default risk swaps, and interest rate swaps in the Trust were \$929,954,000, \$105,199,000, \$100,226,000, \$355,988,000 and \$17,799,000, respectively.

BD Retirement Plan

Notes to Financial Statements (continued)

For the year ended September 30, 2024, the gains on futures were \$63,149,000. The gains on options and credit default & interest rate swaps and the losses for foreign exchange forwards were not material for the year ended September 30, 2024.

At September 30, 2024 and 2023, the fair values of the derivative instruments for the Plan were not significant.

7. Plan Termination

Although it has not expressed an intention to do so, the Company reserves the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. Upon termination, the net assets of the Plan will be allocated for payment to the participants in an order of priority as prescribed by ERISA and its related regulations and the plan document. Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated plan benefits and may also depend on the financial condition of the Company and the level of benefits guaranteed by the PBGC as well as the priority of those benefits. Some benefits may be fully or partially provided for by the then-existing net assets of the Plan and the PBGC guarantee, while other benefits may not be provided for at all.

8. Income Tax Status

The Plan has received a determination letter from the Internal Revenue Service dated July 22, 2016, stating that the Plan is qualified under Section 401(a) of the Internal Revenue Code (the Code) and, therefore, the related trust is exempt from taxation. Subsequent to the determination letter the Plan was amended and restated. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualified status. The plan administrator has indicated that to the extent the plan is not operated in accordance with the applicable requirements of the Code, it will take the necessary steps, if any, to bring the Plan's operations into compliance with the Code.

Accounting principles generally accepted in the United States require plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan and has concluded that there are no uncertain positions taken by the Plan or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

BD Retirement Plan

Notes to Financial Statements (continued)

9. Risks and Uncertainties

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

Plan contributions are made, and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported and disclosed in the financial statements.

10. Parties-In-Interest Transactions

Certain Plan investments are managed by the Trustee and are considered parties-in-interest. All investment transactions with such parties-in-interest qualify as party-in-interest transactions and are exempt from the prohibited transactions rules.

11. Subsequent Events

The Plan Sponsor has evaluated subsequent events for the Plan through July 14, 2025, the date the financial statements were available to be issued.

Supplemental Schedules

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
ABBVIE INC 4.05% DUE 11-21-2039 REG	Corporate Bonds	1,591,000.00	1,714,588.02	1,492,897.23
ABBVIE INC 4.25% DUE 11-21-2049 REG	Corporate Bonds	139,000.00	130,429.61	126,638.47
ABBVIE INC 4.3% DUE 05-14-2036	Corporate Bonds	401,000.00	375,027.23	397,042.12
ABBVIE INC 4.45% DUE 05-14-2046	Corporate Bonds	400,000.00	376,157.40	380,304.55
ABBVIE INC FIXED 4.5% DUE 05-14-2035	Corporate Bonds	553,000.00	574,770.04	560,699.56
ABBVIE INC FIXED 4.7% DUE 05-14-2045	Corporate Bonds	500,000.00	527,998.37	492,781.97
AEP TRANSM CO LLC 3.8% DUE 06-15-2049	Corporate Bonds	350,000.00	379,404.00	285,129.04
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053	Corporate Bonds	515,000.00	512,270.50	534,786.79
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Corporate Bonds	325,000.00	324,236.25	277,040.31
AETNA INC NEW 6.75% DUE 12-15-2037	Corporate Bonds	100,000.00	130,355.33	115,079.92
ALEXANDRIA REAL 4% DUE 02-01-2050	Corporate Bonds	175,000.00	200,700.00	140,824.04
ALEXANDRIA REAL 4.85% DUE 04-15-2049	Corporate Bonds	250,000.00	280,574.63	234,069.01
ALLEGHANY CORP DEL 4.9% DUE 09-15-2044	Corporate Bonds	925,000.00	956,607.11	906,823.70
ALTRIA GROUP INC 5.95% DUE 02-14-2049	Corporate Bonds	500,000.00	546,137.89	528,555.01
AMAZON COM INC NT 3.1% 05-12-2051	Corporate Bonds	75,000.00	71,830.50	56,612.62
AMER MOVIL SAB DE CV 6.125% 03-30-2040	Corporate Bonds	100,000.00	120,654.00	108,823.65
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	Corporate Bonds	215,000.00	210,618.30	152,851.42
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	Corporate Bonds	50,000.00	50,816.62	48,305.24
AMERICAN UNIV 3.672% DUE 04-01-2049	Corporate Bonds	469,000.00	519,647.31	397,642.53
AMERISOURCEBERGEN 4.25% DUE 03-01-2045	Corporate Bonds	100,000.00	101,494.00	88,879.93
AMERN INTL GROUP 4.375% DUE 06-30-2050	Corporate Bonds	175,000.00	174,114.50	158,804.85
AMERN INTL GROUP 4.5% DUE 07-16-2044	Corporate Bonds	1,047,000.00	1,099,650.60	967,789.52
AMERN TOWER CORP 3.1% DUE 06-15-2050	Corporate Bonds	350,000.00	346,549.00	247,100.48
AMGEN INC 4.4% 05-01-2045	Corporate Bonds	575,000.00	578,386.61	526,670.46
AMGEN INC 4.563% DUE 06-15-2048	Corporate Bonds	275,000.00	296,601.25	252,888.32
AMGEN INC 4.875% 03-01-2053	Corporate Bonds	696,000.00	626,328.06	657,264.57
AMGEN INC 5.6% DUE 03-01-2043	Corporate Bonds	900,000.00	894,969.00	949,588.80
AMGEN INC 5.65% 03-02-2053	Corporate Bonds	569,000.00	573,342.66	601,137.27
AMGEN INC FIXED 3.15% 02-21-2040	Corporate Bonds	200,000.00	212,812.00	160,306.00
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	Corporate Bonds	43,000.00	39,766.14	36,800.43
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Corporate Bonds	310,000.00	330,507.40	335,043.16
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Corporate Bonds	20,000.00	21,083.43	19,435.00
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	Corporate Bonds	1,400,000.00	1,498,215.25	1,414,410.24
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Corporate Bonds	1,665,000.00	1,868,377.07	1,684,747.84
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Corporate Bonds	333,000.00	345,176.12	330,672.58
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	Corporate Bonds	350,000.00	454,086.50	476,784.27
APPALACHIAN PWR CO 7% DUE 04-01-2038	Corporate Bonds	250,000.00	337,281.09	304,624.79
ARCH CAP FIN LLC 5.031% DUE 12-15-2046	Corporate Bonds	197,000.00	211,856.58	192,138.74
ARCH CAP GROUP LTD 7.35% DUE 05-01-2034	Corporate Bonds	25,000.00	34,202.66	30,415.14
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG	Corporate Bonds	265,000.00	302,455.80	263,667.13
AT&T INC 2.25% DUE 02-01-2032	Corporate Bonds	100,000.00	99,819.00	86,209.32
AT&T INC 3.5% DUE 09-15-2053 REG	Corporate Bonds	925,000.00	753,492.75	681,012.22
AT&T INC 3.65% DUE 06-01-2051	Corporate Bonds	225,000.00	221,575.15	175,274.06
AT&T INC 4.35% DUE 06-15-2045	Corporate Bonds	972,000.00	856,488.84	871,025.12
AT&T INC 4.55% DUE 03-09-2049	Corporate Bonds	1,725,000.00	1,961,714.76	1,561,276.48
AT&T INC 4.75% DUE 05-15-2046	Corporate Bonds	855,000.00	782,710.65	815,377.58
AT&T INC 4.85% DUE 03-01-2039	Corporate Bonds	590,000.00	685,567.20	580,600.73
AT&T INC FIXED 4.3% 02-15-2030	Corporate Bonds	275,000.00	272,355.32	276,176.50
AT&T INC FIXED 4.9% DUE 08-15-2037	Corporate Bonds	50,000.00	51,853.00	49,958.22
AT&T INC FIXED 5.15% DUE 11-15-2046	Corporate Bonds	175,000.00	211,245.75	174,884.19
ATLASSIAN CORP 5.5% DUE 05-15-2034	Corporate Bonds	494,000.00	490,630.92	527,214.18
B A T CAP CORP 4.39% 08-15-2037	Corporate Bonds	1,225,000.00	1,184,940.52	1,121,121.28
B A T CAP CORP 4.758% DUE 09-06-2049	Corporate Bonds	50,000.00	51,639.50	43,312.94
B A T CAP CORP 5.282% DUE 04-02-2050	Corporate Bonds	100,000.00	100,000.00	96,267.44
BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043	Corporate Bonds	1,297,000.00	1,300,121.30	1,357,477.02
BANK AMER CORP 2.482% 09-21-2036	Corporate Bonds	1,207,000.00	1,030,583.52	1,019,299.91
BANK AMER CORP 4.083% 03-20-2051	Corporate Bonds	222,000.00	227,850.56	193,135.22
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	Corporate Bonds	130,000.00	128,623.30	134,622.79
BANK OF AMERICA CORP 2.299% 07-21-2032	Corporate Bonds	985,000.00	970,043.25	857,070.81
BANK OF AMERICA CORP 4.271% 07-23-2029	Corporate Bonds	1,000,000.00	1,103,536.66	1,005,432.50
BANK OF AMERICA CORP 4.571% 04-27-2033	Corporate Bonds	590,000.00	582,741.00	598,702.82
BANK OF AMERICA CORPORATION 4.244% 04-24-2038	Corporate Bonds	1,250,000.00	1,293,856.75	1,207,856.53
BANK OF AMERICA CORPORATION 5.288% 04-25-2034	Corporate Bonds	1,055,000.00	1,055,000.00	1,121,034.88
BANK OF AMERICA CORPORATION 5.468% 01-23-2035	Corporate Bonds	560,000.00	561,411.20	594,682.23
BANK OF AMERICA CORPORATION 6.11% 01-29-2037	Corporate Bonds	1,592,000.00	1,964,687.00	1,774,934.79
BARCLAYS PLC 4.95% DUE 01-10-2047	Corporate Bonds	260,000.00	268,603.94	254,084.60
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	Corporate Bonds	75,000.00	75,334.50	86,815.49
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	Corporate Bonds	1,190,000.00	1,273,411.90	1,394,806.98
BELL CANADA 4.464% 04-01-2048	Corporate Bonds	125,000.00	125,000.00	113,646.35
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	Corporate Bonds	100,000.00	112,775.50	96,608.10
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051	Corporate Bonds	300,000.00	299,631.00	206,229.90
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	Corporate Bonds	350,000.00	363,953.42	281,086.51
BOEING CO 3.25% DUE 02-01-2035	Corporate Bonds	1,525,000.00	1,503,489.25	1,249,656.44
BOEING CO 3.375% DUE 06-15-2046	Corporate Bonds	74,000.00	65,969.52	50,980.66
BOEING CO 3.85% DUE 11-01-2048	Corporate Bonds	525,000.00	501,861.75	381,248.48
BOEING CO FIXED 3.55% DUE 03-01-2038	Corporate Bonds	1,475,000.00	1,422,915.08	1,148,697.13
BOEING CO FIXED 3.625% DUE 03-01-2048	Corporate Bonds	125,000.00	110,972.25	86,546.59
BOEING CO FIXED 5.705% DUE 05-01-2040	Corporate Bonds	300,000.00	393,363.00	299,838.58
BOEING CO FIXED 5.805% DUE 05-01-2050	Corporate Bonds	901,000.00	969,002.46	892,265.79

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
BP CAP MKTS AMER 2.772% DUE 11-10-2050	Corporate Bonds	25,000.00	24,998.25	16,715.75
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Corporate Bonds	100,000.00	126,314.00	89,637.88
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	Corporate Bonds	175,000.00	175,892.73	159,543.57
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	Corporate Bonds	2,573,000.00	2,567,301.52	2,741,266.81
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	Corporate Bonds	125,000.00	148,652.36	121,515.64
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	Corporate Bonds	400,000.00	398,268.00	318,452.44
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	Corporate Bonds	540,000.00	564,819.80	638,276.13
BROWN FORMAN CORP 4% DUE 04-15-2038	Corporate Bonds	50,000.00	50,937.28	47,075.50
BSTN SCIENTIFIC 7.375% DUE 01-15-2040	Corporate Bonds	228,000.00	285,342.00	286,180.48
BURL NORTHN SANTA 4.15% DUE 04-01-2045	Corporate Bonds	650,000.00	650,333.35	593,924.86
BURL NORTHN SANTA 4.45% DUE 03-15-2043	Corporate Bonds	1,275,000.00	1,405,685.17	1,200,779.89
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	Corporate Bonds	175,000.00	159,272.75	126,781.35
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	Corporate Bonds	75,000.00	87,126.00	77,845.59
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	Corporate Bonds	325,000.00	353,262.00	330,582.41
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	Corporate Bonds	375,000.00	374,797.50	396,630.31
CAMDEN PPTY TR 3.35% DUE 11-01-2049	Corporate Bonds	775,000.00	802,593.54	581,143.84
CAMPBELL SOUP CO 5.25% 10-13-2054	Corporate Bonds	160,000.00	158,824.00	160,121.28
CAPITAL ONE FINL CORP 2.618% 11-02-2032	Corporate Bonds	525,000.00	524,632.50	454,304.38
CARDINAL HLTH INC 4.368% DUE 06-15-2047	Corporate Bonds	128,000.00	114,110.72	112,800.89
CARRIER GLOBAL CORP 2.722% 02-15-2030	Corporate Bonds	875,000.00	874,930.00	811,994.20
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	Corporate Bonds	250,000.00	220,086.67	210,652.81
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	Corporate Bonds	204,000.00	203,991.84	164,386.99
CARRIER GLOBAL CORP 6.2% 03-15-2054	Corporate Bonds	368,000.00	385,980.49	425,930.48
CASE WESTN RESV 5.405% DUE 06-01-2122	Corporate Bonds	615,000.00	615,000.00	647,238.96
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	Corporate Bonds	210,000.00	188,386.80	191,587.32
CBRE SVCS INC 5.95% 08-15-2034	Corporate Bonds	355,000.00	348,517.70	383,958.42
CF GSCT INTERMEDIATE DURATION CREDIT FUND	Corporate Bonds	21,939,202.29	223,206,726.42	246,596,633.77
CF PINEBRIDGE HIGH YIELD CIT II CLASS C	Corporate Bonds	4,002,357.02	40,401,944.55	49,108,920.60
CHARTER 5.375% 05-01-2047	Corporate Bonds	150,000.00	185,335.50	129,303.58
CHARTER 5.375% DUE 04-01-2038	Corporate Bonds	1,016,000.00	1,078,716.34	954,214.01
CHARTER 6.384% DUE 10-23-2035	Corporate Bonds	1,280,000.00	1,479,380.64	1,342,904.04
CHARTER 6.484% DUE 10-23-2045	Corporate Bonds	400,000.00	443,293.38	397,260.66
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034	Corporate Bonds	92,000.00	93,717.68	97,310.07
CHARTER FIXED 5.75% DUE 04-01-2048	Corporate Bonds	100,000.00	101,960.04	90,202.98
CIGNA CORP NEW CORP 4.8% 08-15-2038	Corporate Bonds	1,495,000.00	1,571,997.25	1,465,758.35
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	Corporate Bonds	2,157,000.00	1,980,530.52	1,707,019.97
CITIGROUP INC 4.412% DUE 03-31-2031	Corporate Bonds	525,000.00	571,228.00	521,420.66
CITIGROUP INC 4.65% DUE 07-23-2048	Corporate Bonds	600,000.00	579,750.00	571,267.69
CITIGROUP INC 4.75% DUE 05-18-2046	Corporate Bonds	550,000.00	533,128.99	525,712.01
CITIGROUP INC 5.3 DUE 05-06-2044	Corporate Bonds	250,000.00	292,480.70	259,682.10
CITY OF HOPE 4.378% DUE 08-15-2048	Corporate Bonds	275,000.00	275,000.00	238,380.15
COMCAST CORP 4.7% 10-15-2048	Corporate Bonds	400,000.00	481,365.30	387,156.89
COMCAST CORP NEW 2.887% 11-01-2051 BEO	Corporate Bonds	31,000.00	27,288.93	21,203.91
COMCAST CORP NEW 3.25% 11-01-2039	Corporate Bonds	400,000.00	415,313.50	332,592.79
COMCAST CORP NEW 3.75% DUE 04-01-2040	Corporate Bonds	1,375,000.00	1,495,764.00	1,216,090.58
COMCAST CORP NEW 4% DUE 03-01-2048	Corporate Bonds	875,000.00	785,338.75	736,097.72
COMCAST CORP NEW 4.6% DUE 08-15-2045	Corporate Bonds	50,000.00	54,552.00	46,823.58
COMCAST CORP NEW 4.75% DUE 03-01-2044	Corporate Bonds	75,000.00	99,573.00	71,549.57
COMCAST CORP NEW 5.65% 06-01-2054	Corporate Bonds	853,000.00	849,195.62	928,213.75
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Corporate Bonds	750,000.00	806,766.25	732,272.52
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Corporate Bonds	170,000.00	147,917.50	144,819.20
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	Corporate Bonds	600,000.00	603,093.31	494,404.30
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	Corporate Bonds	130,000.00	141,671.40	113,420.91
COMWLTH EDISON CO 5.9% DUE 03-15-2036	Corporate Bonds	425,000.00	537,058.28	468,769.91
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Corporate Bonds	50,000.00	65,195.00	51,302.62
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	Corporate Bonds	125,000.00	163,118.36	145,723.53
CONS EDISON CO N Y 6.75% DUE 04-01-2038	Corporate Bonds	50,000.00	75,428.50	60,576.95
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	Corporate Bonds	500,000.00	578,193.25	459,923.95
CONSTELLATION 4.1% 02-15-2048	Corporate Bonds	650,000.00	649,896.71	553,295.79
CONSTELLATION 5.25% DUE 11-15-2048	Corporate Bonds	600,000.00	607,800.00	610,922.24
CONSUMERS ENERGY 4.35% DUE 04-15-2049	Corporate Bonds	150,000.00	149,427.00	138,419.41
COUSINS PPTYS LP 5.875% 10-01-2034	Corporate Bonds	125,000.00	126,049.00	129,251.91
CROWN CASTLE INTL 4% DUE 11-15-2049	Corporate Bonds	300,000.00	299,820.48	246,945.53
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	Corporate Bonds	25,000.00	24,725.00	20,973.22
CSX CORP 3.8% DUE 04-15-2050	Corporate Bonds	75,000.00	74,652.00	63,062.64
CSX CORP 4.1 DUE 03-15-2044	Corporate Bonds	1,050,000.00	1,004,746.74	936,162.39
CSX CORP 4.5% 11-15-2052	Corporate Bonds	425,000.00	395,952.76	400,113.31
CSX CORP 6.15% DUE 05-01-2037	Corporate Bonds	150,000.00	215,949.00	173,117.70
CSX CORP FIXED 4.3% DUE 03-01-2048	Corporate Bonds	300,000.00	325,209.00	270,338.97
CVS HEALTH CORP 4.78% DUE 03-25-2038	Corporate Bonds	2,934,000.00	2,809,962.36	2,770,597.49
CVS HEALTH CORP 4.875% DUE 07-20-2035	Corporate Bonds	875,000.00	1,046,762.50	865,009.71
DANAHER CORP 4.375% DUE 09-15-2045	Corporate Bonds	125,000.00	136,035.00	116,340.35
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041	Corporate Bonds	850,000.00	834,429.27	676,060.39
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	Corporate Bonds	60,000.00	71,443.87	82,194.03
DEVON ENERGY CORP 4.75% DUE 05-15-2042	Corporate Bonds	300,000.00	290,077.84	270,974.21
DIAMONDBACK ENERGY INC 5.75% 04-18-2054	Corporate Bonds	485,000.00	484,791.45	501,347.38
DISNEY WALT CO SR NT 4.95% 10-15-2045	Corporate Bonds	275,000.00	364,212.75	276,988.17
DISNEY WALT CO SR NT 5.4% 10-01-2043	Corporate Bonds	480,000.00	553,646.27	516,662.65
DOMINION ENERGY 4.85% DUE 08-15-2052	Corporate Bonds	400,000.00	394,832.00	372,904.35

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value			(c) Share/Par Value	(d) Cost	(e) Current Value
DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG	Corporate Bonds		100,000.00	98,995.00	96,464.94
DOMINION RES INC 4.05% DUE 09-15-2042	Corporate Bonds		800,000.00	737,860.35	666,730.55
DOMINION RES INC 4.7% DUE 12-01-2044	Corporate Bonds		175,000.00	181,200.03	160,803.89
DOW CHEM CO 4.625% DUE 10-01-2044	Corporate Bonds		200,000.00	215,142.00	185,407.78
DOWDUPONT INC 5.419% DUE 11-15-2048	Corporate Bonds		375,000.00	402,872.85	422,424.47
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	Corporate Bonds		350,000.00	339,035.26	325,483.89
DUKE ENERGY 3.95% 03-15-2048	Corporate Bonds		450,000.00	468,091.20	375,528.22
DUKE ENERGY 4 DUE 09-30-2042	Corporate Bonds		200,000.00	211,066.00	174,767.59
DUKE ENERGY 5.3% DUE 02-15-2040	Corporate Bonds		144,000.00	144,617.76	150,923.75
DUKE ENERGY CORP 4.8% DUE 12-15-2045	Corporate Bonds		425,000.00	456,787.98	399,792.53
DUKE UNIV 2.832% 10-01-2055	Corporate Bonds		445,000.00	301,256.10	317,674.75
EBAY INC FIXED 3.65% DUE 05-10-2051	Corporate Bonds		625,000.00	624,431.25	489,458.88
EL PASO PIPELN 7.5% DUE 11-15-2040	Corporate Bonds		475,000.00	588,653.32	575,787.72
EMERA US FIN LP 4.75% DUE 06-15-2046	Corporate Bonds		25,000.00	24,896.50	22,615.60
EMERSON ELEC CO 5.25% DUE 11-15-2039	Corporate Bonds		315,000.00	429,915.15	338,613.64
ENBRIDGE INC 6.7% 11-15-2053	Corporate Bonds		290,000.00	289,623.00	343,136.61
ENERGY TRANSFER 5.15% DUE 02-01-2043	Corporate Bonds		525,000.00	486,124.79	496,780.15
ENERGY TRANSFER 5.95 DUE 10-01-2043	Corporate Bonds		200,000.00	208,675.18	209,619.58
ENERGY TRANSFER 6% DUE 06-15-2048	Corporate Bonds		120,000.00	118,019.76	124,978.39
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	Corporate Bonds		417,000.00	375,207.97	403,133.40
ENERGY TRANSFER OPER LP 5.0% 05-15-2050	Corporate Bonds		511,000.00	468,635.90	471,300.08
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	Corporate Bonds		250,000.00	291,302.50	215,484.69
ENTERGY TEX INC 3.55% DUE 09-30-2049	Corporate Bonds		50,000.00	52,745.93	38,001.46
ENTERPRISE PRODS 5.1% DUE 02-15-2045	Corporate Bonds		400,000.00	422,792.20	396,680.42
ENTERPRISE PRODS 5.95% DUE 02-01-2041	Corporate Bonds		475,000.00	626,173.50	518,293.96
ENTERPRISE PRODS 7.55% DUE 04-15-2038	Corporate Bonds		90,000.00	125,308.39	114,666.28
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Corporate Bonds		75,000.00	77,508.50	70,657.04
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	Corporate Bonds		200,000.00	218,821.00	168,144.77
EXELON CORP 4.45% DUE 04-15-2046	Corporate Bonds		475,000.00	484,641.32	432,497.12
EXELON CORP 4.7% DUE 04-15-2050	Corporate Bonds		200,000.00	232,939.00	187,800.71
EXELON CORP 5.625% DUE 06-15-2035	Corporate Bonds		750,000.00	938,227.50	808,597.99
EXPEDIA GROUP INC 3.25% DUE 02-15-2030	Corporate Bonds		260,000.00	236,626.00	246,253.93
FED RLTY INVT TR 4.5% DUE 12-01-2044	Corporate Bonds		250,000.00	283,717.00	223,460.05
FEDEX CORP 4.1% DUE 02-01-2045	Corporate Bonds		575,000.00	568,606.00	487,718.60
FEDEX CORP 5.25% DUE 05-15-2050	Corporate Bonds		150,000.00	205,270.50	150,939.55
FEDEX CORP NT 3.25% 05-15-2041	Corporate Bonds		775,000.00	776,036.52	613,195.45
FISERV INC 4.4% DUE 07-01-2049	Corporate Bonds		600,000.00	642,374.59	536,981.29
GALAXY PIPELN 2.94% 30/09/2040	Corporate Bonds		323,906.40	321,153.18	272,315.58
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Corporate Bonds		230,000.00	223,812.11	228,827.58
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	Corporate Bonds		280,000.00	280,000.00	333,802.57
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041	Corporate Bonds		300,000.00	305,751.00	234,650.66
GENERAL MTRS CO 5% DUE 04-01-2035	Corporate Bonds		875,000.00	972,055.58	869,739.49
GENERAL MTRS CO 6.6% DUE 04-01-2036	Corporate Bonds		275,000.00	368,542.00	306,630.83
GEORGE WASH UNIV 4.126% DUE 09-15-2048	Corporate Bonds		525,000.00	527,518.00	471,736.85
GEORGIA PWR CO 3.7% 01-30-2050	Corporate Bonds		350,000.00	348,859.00	280,295.94
GILEAD SCIENCES 4% DUE 09-01-2036	Corporate Bonds		375,000.00	416,081.60	353,796.03
GILEAD SCIENCES 4.5% DUE 02-01-2045	Corporate Bonds		300,000.00	288,588.00	280,047.11
GILEAD SCIENCES 4.8% DUE 04-01-2044	Corporate Bonds		75,000.00	95,800.68	74,249.66
GREAT-WEST LIFECO 4.15% DUE 06-03-2047	Corporate Bonds		75,000.00	77,131.50	64,927.79
GREAT-WEST LIFECO 4.581% DUE 05-17-2048	Corporate Bonds		325,000.00	326,459.83	298,105.40
GXO LOGISTICS INC 6.5% 05-06-2034	Corporate Bonds		340,000.00	345,049.00	370,611.92
HACKENSACK 4.211% 07-01-2048	Corporate Bonds		180,000.00	179,879.40	163,621.05
HALEON US CAPITAL LLC 4.0% 03-24-2052	Corporate Bonds		263,000.00	219,050.07	224,030.44
HALLIBURTON CO 4.85% DUE 11-15-2035	Corporate Bonds		150,000.00	160,426.25	152,525.47
HCA INC 3.5% DUE 07-15-2051 BEO	Corporate Bonds		425,000.00	291,452.25	309,374.57
HCA INC 4.375% 03-15-2042	Corporate Bonds		400,000.00	393,704.00	351,343.54
HCA INC 5.9% 06-01-2053	Corporate Bonds		905,000.00	896,635.85	961,857.92
HCA INC 6.0% 04-01-2054	Corporate Bonds		633,000.00	625,588.06	691,826.00
HCA INC SR SECD NT 3.625% 03-15-2032	Corporate Bonds		450,000.00	441,333.00	416,846.62
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	Corporate Bonds		92,000.00	100,938.15	103,716.22
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	Corporate Bonds		150,000.00	155,172.00	139,996.16
HOME DEPOT INC 4.5% DUE 12-06-2048	Corporate Bonds		400,000.00	393,208.00	379,828.00
HOME DEPOT INC 4.875 DUE 02-15-2044	Corporate Bonds		525,000.00	577,955.58	525,341.72
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	Corporate Bonds		25,000.00	24,383.96	24,996.69
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	Corporate Bonds		175,000.00	176,832.20	126,811.21
HOST HOTELS & RESORTS L P 5.7% 07-01-2034	Corporate Bonds		135,000.00	132,729.30	142,404.89
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	Corporate Bonds		650,000.00	816,328.50	684,764.58
HSBC HLDGS PLC 6.254% 03-09-2034	Corporate Bonds		350,000.00	362,610.50	383,677.57
HSBC HLDGS PLC SUB NT 6.5% 05-02-2036	Corporate Bonds		136,000.00	170,816.81	151,316.41
HUMANA INC 4.95% DUE 10-01-2044	Corporate Bonds		350,000.00	359,824.83	333,552.08
HUMANA INC 5.5% 03-15-2053	Corporate Bonds		201,000.00	202,114.17	198,925.71
ING GROEP N V 4.252% 03-28-2033	Corporate Bonds		550,000.00	550,000.00	534,446.02
INGERSOLL RAND INC 5.7% 06-15-2054	Corporate Bonds		230,000.00	229,059.30	250,511.23
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049	Corporate Bonds		50,000.00	58,364.65	46,066.80
INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG	Corporate Bonds		435,000.00	432,841.05	390,485.72
INTEL CORP 3.734% 12-08-2047 BEO	Corporate Bonds		100,000.00	96,242.00	74,792.34
INTEL CORP 5.38% 02-10-2033	Corporate Bonds		350,000.00	349,002.50	357,179.74
INTEL CORP SR NT 3.05% 08-12-2051	Corporate Bonds		600,000.00	598,008.00	386,736.93
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	Corporate Bonds		345,000.00	345,814.50	349,163.22

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
INTL BUSINESS 3.43% DUE 02-09-2052	Corporate Bonds	725,000.00	724,862.25	546,022.36
INTL FLAVORS & 5% DUE 09-26-2048	Corporate Bonds	208,000.00	188,928.48	191,630.59
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052	Corporate Bonds	475,000.00	345,548.25	390,160.86
JDE PEETS NV NT 144A 2.25% 09-24-2031	Corporate Bonds	1,077,000.00	941,640.87	902,875.63
JPMORGAN CHASE & 5.6% DUE 07-15-2041	Corporate Bonds	200,000.00	251,879.00	219,696.14
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Corporate Bonds	175,000.00	179,278.75	143,334.70
JPMORGAN CHASE & CO 3.882% 07-24-2038	Corporate Bonds	125,000.00	130,023.01	115,101.26
JPMORGAN CHASE & CO 4.452% 12-05-2029	Corporate Bonds	425,000.00	458,259.24	433,067.63
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO	Corporate Bonds	1,035,000.00	1,045,177.90	1,066,447.62
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	Corporate Bonds	450,000.00	619,762.00	541,347.79
JPMORGAN CHASE & CO. 5.336% 01-23-2035	Corporate Bonds	1,580,000.00	1,585,861.80	1,667,418.78
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	Corporate Bonds	375,000.00	384,967.50	343,522.40
KELLANOVA SR NT 5.75% 05-16-2054	Corporate Bonds	811,000.00	826,742.10	896,913.33
KENVUE INC 5.05% 03-22-2053	Corporate Bonds	75,000.00	74,041.50	77,155.93
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	Corporate Bonds	318,000.00	268,241.04	262,146.98
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	Corporate Bonds	499,000.00	413,246.83	462,801.50
KILROY RLTY L P 6.25% 01-15-2036	Corporate Bonds	205,000.00	202,701.95	212,601.39
KINDER MORGAN 5.625% DUE 09-01-2041	Corporate Bonds	300,000.00	340,605.00	299,674.82
KINDER MORGAN 6.55% DUE 09-15-2040	Corporate Bonds	150,000.00	190,666.50	163,166.36
KINDER MORGAN INC 7.8% DUE 08-01-2031	Corporate Bonds	150,000.00	189,967.50	176,518.30
KLA CORP 3.3% 03-01-2050	Corporate Bonds	200,000.00	199,924.00	151,841.18
KONINKLIJKE 6.875% DUE 03-11-2038	Corporate Bonds	331,000.00	385,939.38	383,803.32
KONINKLIJKE NT 5 DUE 03-15-2042	Corporate Bonds	355,000.00	320,383.95	346,866.06
KRAFT FOODS GROUP 6.875% DUE 01-26-2039	Corporate Bonds	389,000.00	482,404.09	463,492.89
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	Corporate Bonds	150,000.00	139,588.50	145,036.46
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050	Corporate Bonds	20,000.00	20,171.00	20,931.68
KROGER CO 5.5% 09-15-2054	Corporate Bonds	1,254,000.00	1,256,620.09	1,268,544.78
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	Corporate Bonds	95,000.00	94,698.85	100,915.01
LAB CORP AMER 4.7% DUE 02-01-2045	Corporate Bonds	150,000.00	163,146.86	139,013.20
LLOYDS BKG GROUP 5.3% DUE 12-01-2045	Corporate Bonds	525,000.00	591,024.00	529,187.06
LOWE'S COMPANIES INC 2.8% 09-15-2041	Corporate Bonds	775,000.00	774,178.50	570,013.55
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO	Corporate Bonds	1,234,000.00	1,159,711.69	1,316,438.99
LOWE'S COMPANIES INC 5.75% 07-01-2053	Corporate Bonds	625,000.00	624,175.00	668,464.27
LOWES COS INC 3% DUE 10-15-2050	Corporate Bonds	150,000.00	153,565.45	104,044.06
LOWES COS INC 4.25% 04-01-2052	Corporate Bonds	175,000.00	155,466.62	151,881.99
LYB INTL FIN B V 4.875% DUE 03-15-2044	Corporate Bonds	225,000.00	276,468.75	209,515.88
LYB INTL FIN III 3.375% DUE 10-01-2040	Corporate Bonds	250,000.00	180,740.00	201,394.64
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	Corporate Bonds	299,000.00	224,255.98	250,758.43
MARATHON PETE CORP 4.75% DUE 09-15-2044	Corporate Bonds	325,000.00	347,795.50	290,220.28
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048	Corporate Bonds	125,000.00	129,586.76	109,529.07
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	Corporate Bonds	75,000.00	74,933.25	73,998.68
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	Corporate Bonds	675,000.00	668,030.48	489,019.60
MASCO CORP NT 3.125% 02-15-2051	Corporate Bonds	225,000.00	224,959.50	156,966.54
MCDONALDS CORP 4.7% DUE 12-09-2035	Corporate Bonds	1,025,000.00	1,210,514.75	1,051,059.30
MCDONALDS CORP 4.875% DUE 12-09-2045	Corporate Bonds	114,000.00	110,562.90	112,449.84
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO	Corporate Bonds	453,000.00	439,026.17	454,720.38
MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO	Corporate Bonds	90,000.00	85,565.70	85,350.95
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	Corporate Bonds	553,000.00	552,087.55	513,063.31
METLIFE INC 4.875% DUE 11-13-2043	Corporate Bonds	300,000.00	324,473.27	300,548.39
METLIFE INC 5.875% DUE 02-06-2041	Corporate Bonds	100,000.00	147,335.00	109,930.42
MEXICO CITY AIRPORT TRUST 5.5% 07-31-2047	Corporate Bonds	1,150,000.00	1,145,339.45	1,004,188.45
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	Corporate Bonds	675,000.00	831,907.22	750,470.50
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Corporate Bonds	125,000.00	124,237.50	111,578.07
MIDAMERICAN ENERGY CO 5.3% 02-01-2055	Corporate Bonds	266,000.00	264,872.16	277,289.54
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	Corporate Bonds	275,000.00	275,000.00	252,059.89
MORGAN STANLEY 3.622% 04-01-2031	Corporate Bonds	675,000.00	686,940.14	660,335.95
MORGAN STANLEY 3.971% 07-22-2038	Corporate Bonds	690,000.00	730,750.59	630,574.11
MORGAN STANLEY 4.457% 04-22-2039	Corporate Bonds	350,000.00	349,777.69	342,386.42
MORGAN STANLEY 5.25% 04-21-2034	Corporate Bonds	835,000.00	835,000.00	881,862.15
MORGAN STANLEY 5.466% 01-18-2035	Corporate Bonds	945,000.00	953,184.85	998,557.95
MORGAN STANLEY 5.948% 01-19-2038	Corporate Bonds	280,000.00	280,000.00	296,864.24
MORGAN STANLEY 6.342% 10-18-2033	Corporate Bonds	290,000.00	314,989.30	330,817.56
MPLX LP 4.5% 04-15-2038	Corporate Bonds	800,000.00	762,594.65	756,081.12
MPLX LP 5.5% DUE 02-15-2049	Corporate Bonds	730,000.00	680,765.13	715,891.25
MPLX LP 5.65% 03-01-2053	Corporate Bonds	190,000.00	189,118.40	189,823.60
N SHORE LONG IS 6.15% DUE 11-01-2043	Corporate Bonds	730,000.00	896,447.85	814,071.80
NASDAQ INC 3.25% DUE 04-28-2050 REG	Corporate Bonds	150,000.00	147,147.00	110,569.33
NATIONAL RETAIL PPTY INC 4.8% 10-15-2048	Corporate Bonds	100,000.00	98,587.00	92,898.28
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	Corporate Bonds	250,000.00	265,516.59	231,682.64
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050	Corporate Bonds	25,000.00	24,844.16	22,576.68
NISOURCE FIN CORP 4.8% DUE 02-15-2044	Corporate Bonds	675,000.00	712,065.85	637,159.62
NORDSON CORP SR NT 5.8% 09-15-2033	Corporate Bonds	875,000.00	907,497.50	946,161.99
NORFOLK SOUTHERN CORP 4.55% 06-01-2053	Corporate Bonds	450,000.00	407,936.25	415,340.78
NORFOLK SOUTHN 4.65% DUE 01-15-2046	Corporate Bonds	125,000.00	140,307.50	118,629.71
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	Corporate Bonds	375,000.00	384,547.50	367,010.72
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	Corporate Bonds	399,000.00	368,343.92	344,377.54
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	Corporate Bonds	450,000.00	506,543.37	469,543.47
NORTHWESTN MEM 2.633% DUE 07-15-2051	Corporate Bonds	190,000.00	190,000.00	130,726.97
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	Corporate Bonds	475,000.00	469,157.50	339,448.62

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
NYU HOSPS CTR 4.428% DUE 07-01-2042	Corporate Bonds	650,000.00	669,877.00	604,928.98
OCCIDENTAL PETE 7.5% DUE 05-01-2031	Corporate Bonds	280,000.00	305,840.22	326,914.84
OCCIDENTAL PETE CORP 6.05% 10-01-2054	Corporate Bonds	435,000.00	433,051.20	446,385.96
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031	Corporate Bonds	528,000.00	595,607.42	613,042.32
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	Corporate Bonds	300,000.00	299,706.00	259,362.87
ONEOK INC NEW 5.2% DUE 07-15-2048	Corporate Bonds	175,000.00	174,146.88	165,354.70
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	Corporate Bonds	20,000.00	24,101.20	21,050.72
ORACLE CORP 3.6% DUE 04-01-2040 REG	Corporate Bonds	1,211,000.00	1,090,415.23	1,029,329.09
ORACLE CORP 3.6% DUE 04-01-2050 REG	Corporate Bonds	725,000.00	656,114.00	564,994.18
ORACLE CORP 3.95% DUE 03-25-2051	Corporate Bonds	525,000.00	370,938.31	422,867.19
ORACLE CORP 4% 11-15-2047	Corporate Bonds	1,271,000.00	938,106.58	1,062,754.19
ORACLE CORP 4% DUE 07-15-2046	Corporate Bonds	250,000.00	246,230.00	209,496.09
ORACLE CORP 4.125% DUE 05-15-2045	Corporate Bonds	725,000.00	740,000.50	626,336.92
ORACLE CORP 4.375% DUE 05-15-2055	Corporate Bonds	285,000.00	237,068.70	247,959.76
ORACLE CORP 4.9% 02-06-2033	Corporate Bonds	256,000.00	255,820.80	262,655.84
ORACLE CORP FIXED 3.85% DUE 04-01-2060	Corporate Bonds	525,000.00	521,712.47	405,302.94
ORACLE CORP FIXED 6.9% DUE 11-09-2052	Corporate Bonds	800,000.00	830,967.00	986,077.94
ORANGE S A 5.5% DUE 02-06-2044	Corporate Bonds	200,000.00	234,588.50	209,059.07
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	Corporate Bonds	400,000.00	407,455.81	323,070.71
OWENS CORNING 5.95% 06-15-2054	Corporate Bonds	402,000.00	405,365.48	434,694.86
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Corporate Bonds	375,000.00	373,128.75	293,323.74
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Corporate Bonds	375,000.00	355,561.21	273,756.37
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Corporate Bonds	1,025,000.00	1,023,934.00	902,326.48
PACIFICORP 5.8% 01-15-2055	Corporate Bonds	1,345,000.00	1,336,916.55	1,427,551.79
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	Corporate Bonds	425,000.00	422,760.25	304,154.56
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049	Corporate Bonds	200,000.00	205,734.67	168,690.25
PARKER-HANNIFIN CORP 4.45% 11-21-2044	Corporate Bonds	275,000.00	292,679.00	255,378.21
PARTNERS 4.117% DUE 07-01-2055	Corporate Bonds	500,000.00	485,555.00	441,534.49
PAYPAL HLDGS INC 2.85% DUE 10-01-2029	Corporate Bonds	175,000.00	174,410.25	167,084.24
PAYPAL HLDGS INC 5.05% 06-01-2052	Corporate Bonds	625,000.00	622,981.25	633,917.58
PEACEHEALTH 4.787% DUE 11-15-2048	Corporate Bonds	345,000.00	345,000.00	326,065.19
PERKINELMER INC 3.3% 09-15-2029	Corporate Bonds	600,000.00	598,020.00	567,425.42
PETRO-CDA 6.8% DUE 05-15-2038	Corporate Bonds	475,000.00	635,535.22	555,303.08
PFIZER INC FIXED 3.9% 03-15-2039	Corporate Bonds	100,000.00	113,822.00	91,410.59
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Corporate Bonds	2,940,000.00	2,928,860.50	3,098,398.65
PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG	Corporate Bonds	750,000.00	782,107.50	716,077.61
PNC FINL SVCS GROUP INC 6.25% 12-31-2049	Corporate Bonds	255,000.00	255,000.00	259,658.79
PRIN FINL GROUP 4.35% DUE 05-15-2043	Corporate Bonds	350,000.00	386,062.25	322,596.91
PRIN FINL GROUP 6.05% DUE 10-15-2036	Corporate Bonds	35,000.00	49,598.50	39,502.97
PROGRESS ENERGY 6% DUE 12-01-2039	Corporate Bonds	300,000.00	379,095.00	329,538.87
PROGRESSIVE CORP 4.35 DUE 04-25-2044	Corporate Bonds	100,000.00	137,323.00	93,572.28
PROLOGIS L P 4.375% DUE 09-15-2048	Corporate Bonds	225,000.00	222,694.25	202,733.70
PROLOGIS L P 5.25% 03-15-2054	Corporate Bonds	120,000.00	117,864.00	122,136.66
PROVID HLTH & SVCS 3.93% DUE 10-01-2048	Corporate Bonds	200,000.00	190,792.00	167,797.54
PRUDENTIAL FINL 3.905% DUE 12-07-2047	Corporate Bonds	125,000.00	113,375.00	105,459.07
PRUDENTIAL FINL INC DTD 06-21-2010 6.82506-21-2040	Corporate Bonds	125,000.00	179,203.50	145,845.66
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	Corporate Bonds	75,000.00	79,368.24	65,036.12
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO	Corporate Bonds	495,000.00	478,747.80	319,106.30
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO	Corporate Bonds	1,220,000.00	991,350.85	859,477.60
PVTPL AKER BP ASA 5.8% 10-01-2054	Corporate Bonds	240,000.00	239,256.00	236,444.02
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO	Corporate Bonds	1,125,000.00	1,148,333.50	1,231,237.11
PVTPL ALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054	Corporate Bonds	345,000.00	345,000.00	356,500.60
PVTPL BACARDI LTD 5.3% 05-15-2048	Corporate Bonds	300,000.00	327,893.66	289,647.88
PVTPL BIMBO BAKERIES USA INC 5.375% 01-09-2036	Corporate Bonds	200,000.00	197,808.00	208,255.21
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG	Corporate Bonds	737,000.00	705,621.91	543,098.06
PVTPL BOEING CO 6.858% 05-01-2054	Corporate Bonds	352,000.00	365,412.00	396,417.17
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	Corporate Bonds	25,000.00	22,262.57	22,912.30
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	Corporate Bonds	127,000.00	126,451.36	101,556.22
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	Corporate Bonds	3,631,000.00	3,301,966.41	3,121,124.77
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Corporate Bonds	175,000.00	174,394.50	144,702.22
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	Corporate Bonds	360,000.00	359,848.80	414,355.46
PVTPL CONSTELLATION SOFTWARE INC 5.461% 02-16-2034	Corporate Bonds	393,000.00	395,356.56	413,493.57
PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042	Corporate Bonds	450,000.00	512,287.50	432,752.87
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040	Corporate Bonds	1,016,706.20	1,016,706.20	854,768.35
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO	Corporate Bonds	375,000.00	374,868.75	295,902.21
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051	Corporate Bonds	350,000.00	335,541.26	247,341.13
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040	Corporate Bonds	1,250,000.00	1,259,761.83	973,159.11
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	Corporate Bonds	860,000.00	725,640.28	620,355.70
PVTPL JAB HLDGS B V JAB 3.75% 144A 05-28-2051	Corporate Bonds	435,000.00	435,293.46	307,198.23
PVTPL MACQUARIE GROUP LTD SR MEDIUM 3.763% 11-28-2028	Corporate Bonds	250,000.00	267,147.50	247,974.98
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO	Corporate Bonds	2,112,000.00	1,719,289.84	1,867,974.20
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Corporate Bonds	75,000.00	74,541.75	61,169.27
PVTPL NORTHWESTERN MUT LIFE INS CO - INS PRODS 6.063% DUE 03-30-2040	Corporate Bonds	226,000.00	292,365.78	248,096.97
PVTPL PCE SA 2.277% 01-20-2032	Corporate Bonds	425,000.00	402,458.00	364,054.07
PVTPL PERNOD RICARD S A 5.5 DUE 01-15-2042	Corporate Bonds	150,000.00	181,510.50	155,649.95
PVTPL PROSUS N V 3.68% DUE 01-21-2030	Corporate Bonds	210,000.00	210,000.00	199,555.65
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO	Corporate Bonds	200,000.00	199,984.00	141,902.83
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	Corporate Bonds	200,000.00	200,000.00	147,522.08
PVTPL RWE FINANCE US LLC 6.25% 04-16-2054	Corporate Bonds	645,000.00	644,045.40	694,960.80

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054	Corporate Bonds	325,000.00	325,000.00	357,206.23
PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Corporate Bonds	1,671,000.00	1,657,929.22	1,789,575.46
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	Corporate Bonds	210,000.00	209,804.70	201,169.53
PVTPL UBS GROUP AG 4.194% 04-01-2031	Corporate Bonds	675,000.00	675,000.00	673,403.37
PVTPL UBS GROUP AG 5.379% 09-06-2045	Corporate Bonds	655,000.00	655,000.00	672,518.22
PVTPL UBS GROUP AG 5.699% 02-08-2035	Corporate Bonds	285,000.00	284,977.20	303,232.00
PVTPL UBS GROUP AG 9.016% 11-15-2033	Corporate Bonds	400,000.00	400,000.00	519,088.38
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO	Corporate Bonds	475,000.00	527,175.54	486,642.23
PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054	Corporate Bonds	188,000.00	187,971.80	197,836.67
QUEENS HEALTH SYS 4.81% DUE 07-01-2052	Corporate Bonds	230,000.00	230,000.00	231,224.70
REALTY INCOME CORP 5.975% 09-01-2054	Corporate Bonds	189,000.00	185,926.86	193,372.70
RELANCE IND 3.625% DUE 01-12-2052	Corporate Bonds	580,000.00	516,617.60	444,079.97
REVVITY INC SR NT 3.625% 03-15-2051	Corporate Bonds	425,000.00	424,995.75	318,642.27
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	Corporate Bonds	50,000.00	63,002.00	52,115.20
RIO TINTO FIN USA 5.2 DUE 11-02-2040	Corporate Bonds	50,000.00	57,457.32	52,836.74
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	Corporate Bonds	300,000.00	299,001.00	258,884.11
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	Corporate Bonds	400,000.00	395,988.00	360,195.04
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	Corporate Bonds	625,000.00	512,592.25	542,474.32
ROYALTY PHARMA PLC 5.9% 09-02-2054	Corporate Bonds	350,000.00	347,536.00	368,962.41
RTX CORP 4.875% 10-15-2040	Corporate Bonds	245,000.00	222,700.10	245,258.97
RTX CORPORATION 2.82% 09-01-2051	Corporate Bonds	50,000.00	49,949.00	33,565.05
RTX CORPORATION 3.03% 03-15-2052	Corporate Bonds	50,000.00	49,981.50	35,008.38
RTX CORPORATION 4.05% 05-04-2047	Corporate Bonds	150,000.00	175,729.50	129,937.36
RTX CORPORATION 6.4% 03-15-2054	Corporate Bonds	1,229,000.00	1,290,638.28	1,454,586.01
SEMPRA 4% DUE 02-01-2048	Corporate Bonds	425,000.00	388,012.71	347,594.64
SEMPRA ENERGY 3.8% DUE 02-01-2038	Corporate Bonds	325,000.00	310,010.88	285,525.05
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	Corporate Bonds	100,000.00	105,395.43	94,882.33
SHELL INTL FIN B V 6.375% DUE 12-15-2038	Corporate Bonds	150,000.00	222,672.00	176,855.60
SHERWIN WILLIAMS CO 4 DUE 12-15-2042	Corporate Bonds	75,000.00	73,458.75	64,837.41
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	Corporate Bonds	295,000.00	289,757.43	273,566.71
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	Corporate Bonds	175,000.00	181,673.88	160,210.86
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Corporate Bonds	100,000.00	110,314.00	74,813.13
SMUCKER J M CO 4.25% DUE 03-15-2035	Corporate Bonds	150,000.00	139,578.00	144,048.46
SMUCKER J M CO 6.5% 11-15-2053	Corporate Bonds	1,448,000.00	1,467,490.18	1,712,002.51
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	Corporate Bonds	300,000.00	319,677.84	286,040.06
SOUTHERN CALIF GAS CO 4.3% 01-15-2049	Corporate Bonds	250,000.00	303,840.00	217,767.25
SOUTHERN CO 4.25% DUE 07-01-2036	Corporate Bonds	325,000.00	332,093.16	311,773.69
SOUTHERN CO 4.4% DUE 07-01-2046	Corporate Bonds	485,000.00	495,209.14	440,335.69
SOUTHERN PWR CO 5.25% DUE 07-15-2043	Corporate Bonds	175,000.00	202,940.50	175,852.70
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	Corporate Bonds	275,000.00	287,040.55	237,946.54
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	Corporate Bonds	650,000.00	830,895.00	717,209.46
SPECTRA ENERGY 4.5% DUE 03-15-2045	Corporate Bonds	450,000.00	476,329.50	393,087.62
STARBUCKS CORP 4.5% DUE 11-15-2048	Corporate Bonds	433,000.00	418,696.67	397,880.52
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Corporate Bonds	597,000.00	410,032.59	440,144.09
STERIS PLC FIXED 3.75% DUE 03-15-2051	Corporate Bonds	500,000.00	469,287.50	384,480.72
SUMMA HEALTH TAXABLE BD SER 2021 3.511% 11-15-2051	Corporate Bonds	435,000.00	439,924.20	345,928.60
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	Corporate Bonds	300,000.00	397,535.50	341,910.94
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	Corporate Bonds	75,000.00	71,866.50	69,612.76
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	Corporate Bonds	62,000.00	57,367.98	60,937.13
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Corporate Bonds	75,000.00	73,700.42	73,443.52
SUTTER HEALTH 5.547% DUE 08-15-2053	Corporate Bonds	305,000.00	305,000.00	332,985.96
SYNCHRONY FINANCIAL 2.875% 10-28-2031	Corporate Bonds	825,000.00	821,403.00	710,439.97
SYSCO CORP 4.5% DUE 04-01-2046	Corporate Bonds	100,000.00	109,885.00	91,257.57
SYSCO CORP FIXED 4.45% DUE 03-15-2048	Corporate Bonds	125,000.00	146,816.25	110,546.38
SYSCO CORP FIXED 6.6% DUE 04-01-2050	Corporate Bonds	125,000.00	145,898.90	150,655.35
SYSCO CORPORATION 3.15% 12-14-2051	Corporate Bonds	125,000.00	124,135.00	88,668.71
TEACHERS INS & 4.27% DUE 05-15-2047	Corporate Bonds	125,000.00	146,053.69	110,652.63
TELEFONICA 7.045% DUE 06-20-2036	Corporate Bonds	870,000.00	970,295.11	1,019,555.79
TIME WARNER CABLE 5.5% DUE 09-01-2041	Corporate Bonds	625,000.00	612,141.94	544,781.58
TIME WARNER CABLE 5.875% DUE 11-15-2040	Corporate Bonds	250,000.00	263,295.96	232,256.82
TIME WARNER CABLE 6.55% DUE 05-01-2037	Corporate Bonds	500,000.00	683,310.00	508,549.12
TIME WARNER CABLE 7.3% DUE 07-01-2038	Corporate Bonds	50,000.00	69,294.27	53,438.33
TIME WARNER ENTMT 8.375% DUE 07-15-2033	Corporate Bonds	625,000.00	896,868.75	730,368.74
T-MOBILE US INC 5.5% 01-15-2055	Corporate Bonds	381,000.00	380,603.76	399,098.45
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Corporate Bonds	500,000.00	484,104.34	385,915.28
T-MOBILE USA INC 3.4% 10-15-2052	Corporate Bonds	75,000.00	75,934.50	56,074.71
T-MOBILE USA INC 3.875% 04-15-2030	Corporate Bonds	583,000.00	593,468.60	577,367.46
T-MOBILE USA INC 4.5% DUE 04-15-2050	Corporate Bonds	450,000.00	448,087.50	409,590.86
T-MOBILE USA INC 6.0% 06-15-2054	Corporate Bonds	400,000.00	399,320.00	447,780.72
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	Corporate Bonds	1,325,000.00	1,425,663.09	1,248,541.77
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	Corporate Bonds	600,000.00	591,805.50	638,021.41
T-MOBILE USA INC TMUS 3.3% 02-15-2051	Corporate Bonds	325,000.00	318,511.25	237,303.02
TRANSCANADA 4.625% DUE 03-01-2034	Corporate Bonds	100,000.00	111,434.50	99,052.98
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	Corporate Bonds	490,000.00	490,000.00	529,936.48
U S BANCORP 5.836% 06-12-2034	Corporate Bonds	450,000.00	450,000.00	488,428.22
U S BANCORP 5.85% 10-21-2033	Corporate Bonds	500,000.00	500,000.00	546,332.50
UBER TECHNOLOGIES INC 5.35% 09-15-2054	Corporate Bonds	435,000.00	434,156.10	432,854.89
UBS GROUP AG 4.875% 05-15-2045	Corporate Bonds	600,000.00	713,720.70	597,612.21
UBS GROUP AG 7.125% 07-15-2032	Corporate Bonds	200,000.00	284,518.00	233,872.37

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
UDR INC MEDIUM TERM NTS BOOK ENTRY 2.1% 08-01-2032	Corporate Bonds	175,000.00	174,814.50	144,844.31
UNION PAC CORP 4.3% 03-01-2049	Corporate Bonds	275,000.00	320,606.00	246,214.96
UNION PAC CORP 4.5% 09-10-2048	Corporate Bonds	225,000.00	225,292.12	208,237.56
UNION PACIFIC CORP 3.6% DUE 09-15-2037	Corporate Bonds	100,000.00	110,100.00	89,895.08
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	Corporate Bonds	38,000.00	50,257.51	41,992.09
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	Corporate Bonds	350,000.00	488,050.50	426,966.93
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Corporate Bonds	2,526,000.00	2,423,877.97	2,454,133.02
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	Corporate Bonds	841,000.00	834,320.34	854,422.13
UNITEDHEALTH GROUP INC 5.625% 07-15-2054	Corporate Bonds	582,000.00	580,841.82	630,372.37
UNIVERSITY MIAMI FLA 4.063% 04-01-2052	Corporate Bonds	440,000.00	403,264.40	388,240.32
UPMC 5.377% 05-15-2043	Corporate Bonds	75,000.00	75,000.00	79,347.60
VA ELEC & PWR CO 2.45% DUE 12-15-2050	Corporate Bonds	275,000.00	270,622.00	171,948.86
VALE OVERSEAS LTD 6.4% 06-28-2054	Corporate Bonds	160,000.00	159,557.20	171,193.65
VALERO ENERGY CORP 4.9% DUE 03-15-2045	Corporate Bonds	275,000.00	296,161.32	257,967.79
VERALTO CORP 5.45% 09-18-2033	Corporate Bonds	113,000.00	112,655.35	118,779.55
VERIZON 2.65% DUE 11-20-2040	Corporate Bonds	1,125,000.00	1,075,997.45	839,761.63
VERIZON 4.272% DUE 01-15-2036	Corporate Bonds	625,000.00	628,788.06	602,924.53
VERIZON 4.812% DUE 03-15-2039	Corporate Bonds	700,000.00	842,927.01	690,688.67
VERIZON 4.862% DUE 08-21-2046	Corporate Bonds	100,000.00	114,229.00	98,001.51
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Corporate Bonds	575,000.00	539,827.50	470,084.14
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	Corporate Bonds	300,000.00	297,315.00	232,578.95
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	Corporate Bonds	375,000.00	374,092.50	282,869.54
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Corporate Bonds	73,000.00	52,140.60	48,796.59
VICI PPTYS LP SR NT 5.625% 05-15-2052	Corporate Bonds	380,000.00	377,640.20	379,887.67
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	Corporate Bonds	250,000.00	252,496.39	233,249.39
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	Corporate Bonds	725,000.00	861,369.75	789,527.01
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032	Corporate Bonds	372,000.00	322,739.76	331,167.03
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	Corporate Bonds	1,502,000.00	1,491,677.31	1,229,472.82
WASHINGTON UNIV 4.349% DUE 04-15-2122	Corporate Bonds	665,000.00	610,921.50	584,939.94
WASTE CONNECTIONS 3.05% DUE 04-01-2050	Corporate Bonds	225,000.00	221,681.25	163,175.06
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	Corporate Bonds	175,000.00	172,376.75	121,271.31
WELLS FARGO & CO 3.9% DUE 05-01-2045	Corporate Bonds	725,000.00	807,930.33	632,208.45
WELLS FARGO & CO 4.611% 04-25-2053	Corporate Bonds	180,000.00	178,794.54	169,967.68
WELLS FARGO & CO 5.375% DUE 11-02-2043	Corporate Bonds	200,000.00	242,802.00	206,092.55
WELLS FARGO & CO 5.606% DUE 01-15-2044	Corporate Bonds	550,000.00	609,898.99	574,850.66
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Corporate Bonds	175,000.00	205,518.25	175,898.01
WELLS FARGO & COMPANY 4.897% 07-25-2033	Corporate Bonds	1,094,000.00	1,089,684.32	1,116,362.33
WESTLAKE CHEM CORP 5% DUE 08-15-2046	Corporate Bonds	50,000.00	52,181.50	47,600.16
WESTPAC BANKING CORPORATION 3.133% 11-18-2041	Corporate Bonds	300,000.00	297,752.00	232,996.63
WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034	Corporate Bonds	725,000.00	771,842.25	706,690.86
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	Corporate Bonds	150,000.00	150,000.00	143,245.58
WEYERHAEUSER CO SR NT 4% 03-09-2052	Corporate Bonds	175,000.00	171,965.50	142,697.73
WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050	Corporate Bonds	371,000.00	365,646.47	317,157.36
WILLIAMS PARTNERS 4.9% DUE 01-15-2045	Corporate Bonds	300,000.00	275,415.00	280,715.15
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Corporate Bonds	200,000.00	198,609.34	190,863.88
WP CAREY INC 2.45% 02-01-2032	Corporate Bonds	275,000.00	272,382.00	235,513.47
XCEL ENERGY INC 6.5 DUE 07-01-2036 BEO	Corporate Bonds	220,000.00	236,702.40	247,011.49
ZOETIS INC FIXED 3% DUE 05-15-2050	Corporate Bonds	550,000.00	394,729.50	394,669.33
ZOETIS INC FIXED 4.45% DUE 08-20-2048	Corporate Bonds	50,000.00	55,745.00	45,565.85
				<u>\$517,698,836.56</u>
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050	Government and agency-US	220,000.00	220,000.00	244,563.63
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO	Government and agency-US	500,000.00	722,010.00	585,102.20
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	Government and agency-US	345,000.00	365,458.92	427,947.69
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	Government and agency-US	65,000.00	94,677.05	80,612.78
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	Government and agency-US	715,000.00	967,023.20	925,668.24
CENTRAL PUGET SOUND WASH REGL TRAN AUTH SALES & USE TAX REV 0% 11-01-2039 REG	Government and agency-US	205,000.00	249,847.85	222,453.57
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022	Government and agency-US	504,558.19	655,098.17	587,092.70
COMMONWEALTH FING AUTH PA REV 2.991% 06-01-2042 BEO TAXABLE	Government and agency-US	740,000.00	762,962.20	590,002.07
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051	Government and agency-US	660,000.00	645,705.40	603,503.78
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE	Government and agency-US	35,000.00	45,976.00	38,744.01
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE	Government and agency-US	190,000.00	188,202.60	169,058.95
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C	Government and agency-US	310,588.24	312,635.18	320,743.42
KANSAS ST DEV FIN AUTH REV 4.927% 04-15-2045 BEO TAXABLE	Government and agency-US	45,000.00	47,679.75	46,419.98
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039	Government and agency-US	355,000.00	355,000.00	352,656.94
LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE	Government and agency-US	100,000.00	160,121.00	123,155.69
MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE	Government and agency-US	605,000.00	616,529.40	632,938.59
MET TRANSN AUTH N Y REV UNREFUNDED BALANCE-TAXABLE- 5.175 11-15-2049	Government and agency-US	10,000.00	12,014.15	9,493.20
METROPOLITAN TRANSN AUTH N Y REV 6.687% 11-15-2040 BEO TAXABLE	Government and agency-US	290,000.00	385,476.70	332,684.96
MICHIGAN ST UNIV REVS 4.165% 08-15-2122	Government and agency-US	360,000.00	322,645.40	297,799.00
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	Government and agency-US	500,000.00	735,100.00	602,686.60
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE	Government and agency-US	45,000.00	54,195.38	52,054.64
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE	Government and agency-US	145,000.00	205,470.85	174,374.76
OHIO ST UNIV GEN RCPTS 4.91% 06-01-2040 BEO TAXABLE	Government and agency-US	150,000.00	172,998.00	150,471.72
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG	Government and agency-US	390,000.00	388,774.35	389,344.16
PORT AUTH N Y & N J 4.96% 08-01-2046 BEO TAXABLE	Government and agency-US	100,000.00	131,247.00	102,189.21
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	Government and agency-US	600,000.00	755,352.00	617,048.70
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE	Government and agency-US	470,000.00	472,697.80	414,932.78
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSCORP REV 3.922% 12-31-2049 BEO TAXABLE	Government and agency-US	730,000.00	787,334.20	634,621.23

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	Government and agency-US	101,680,000.00	90,102,157.89	100,475,658.93
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	Government and agency-US	47,420,000.00	53,161,898.27	34,130,641.65
UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDDATE) REG	Government and agency-US	13,600,000.00	7,810,888.00	8,224,134.61
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG	Government and agency-US	3,740,000.00	1,874,301.00	1,843,555.73
US TREASURY N/B 2% DUE 02-15-2050 REG	Government and agency-US	240,000.00	247,645.31	166,997.41
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048	Government and agency-US	11,700,000.00	6,488,937.00	4,318,136.90
				<u>\$158,877,490.43</u>
CF WTC CTF EMERGING LCL DBT	Government and agency-Foreign	4,085,530.81	24,492,423.25	21,231,396.82
CHILE REP 3.25% 09-21-2071	Government and agency-Foreign	630,000.00	398,475.00	420,673.06
DP WORLD LIMITED 4.7% 30/09/2049	Government and agency-Foreign	200,000.00	178,600.00	175,912.11
HUNGARY (REPUBLIC 6.75% 25/09/2052	Government and agency-Foreign	440,000.00	496,650.00	496,617.00
HUNGARY REP 5.5% 03-26-2036	Government and agency-Foreign	570,000.00	557,933.10	596,724.39
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110	Government and agency-Foreign	190,000.00	219,545.00	169,969.85
MEXICO(UTD MEX ST) 3.75% SNR 19/04/71 USD1000	Government and agency-Foreign	400,000.00	296,800.00	260,487.06
PANAMA REP 4.5% DUE 04-16-2050 REG	Government and agency-Foreign	200,000.00	224,766.00	150,885.10
PANAMA(REPUBLIC OF) 6.853% 03-28-2054	Government and agency-Foreign	510,000.00	473,514.60	515,886.16
PERU REP 2.78% 12-01-2060	Government and agency-Foreign	520,000.00	481,510.15	317,803.95
PERU REP 3.23% 07-28-2121	Government and agency-Foreign	570,000.00	512,230.00	343,235.97
PVTPL AFRICAN EXPT-IMPORT BK NT 3.798% 05-17-2031	Government and agency-Foreign	540,000.00	540,000.00	488,152.98
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054	Government and agency-Foreign	220,000.00	216,744.00	225,354.68
REPUBLIC OF PANAMA 3.87% 07-23-2060	Government and agency-Foreign	810,000.00	805,072.71	515,167.67
REPUBLIC OF POLAND 5.5% 03-18-2054	Government and agency-Foreign	700,000.00	689,451.20	716,310.78
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060	Government and agency-Foreign	280,000.00	278,090.40	280,926.15
ROMANIA 5.125% 15/06/2048	Government and agency-Foreign	90,000.00	105,691.24	79,849.65
ROMANIA(REP OF) 4% SNR MTN 14/02/51 USD2000	Government and agency-Foreign	310,000.00	254,210.00	227,391.89
ROMANIA(REPUBLIC OF) 3.0% 14/02/2031	Government and agency-Foreign	440,000.00	467,218.74	385,484.29
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG	Government and agency-Foreign	200,000.00	230,250.00	172,810.98
UNITED MEXICAN STATES 4.28% 08-14-2041	Government and agency-Foreign	1,390,000.00	1,301,775.80	1,141,928.17
UNITED MEXICAN STATES 6.0% 05-07-2036	Government and agency-Foreign	280,000.00	277,720.80	291,869.53
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	Government and agency-Foreign	320,000.00	319,993.60	326,035.30
UNITED MEXICAN STS 4.6% DUE 01-23-2046	Government and agency-Foreign	947,000.00	869,584.87	779,254.58
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061	Government and agency-Foreign	760,000.00	481,080.00	505,748.35
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	Government and agency-Foreign	370,000.00	368,638.40	391,140.67
				<u>\$31,207,017.14</u>
CF WTC CIF II OPPORTUNISTIC EMD (S1)	Other	2,687,161.50	25,980,848.63	24,719,115.54
ICE_CDS BOFAGB2U 06/20/2026 SELL AT&T INC 3.8% 02/15/20 CS006063	Other	1,150,000.00	24,112.74	13,044.68
ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 6. CS006064	Other	2,850,000.00	44,473.51	43,901.12
ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135	Other	1,375,000.00	5,112.44	25,008.09
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376	Other	2,490,000.00	54,378.77	56,336.75
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378	Other	2,500,000.00	31,809.77	40,421.25
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377	Other	2,500,000.00	41,880.03	34,335.25
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367	Other	2,480,000.00	45,878.24	51,020.30
ICE_CDS BOFAGB2U 12/20/2025 SELL AT&T INC 3.8% 02/15/20 CS005994	Other	1,225,000.00	8,754.71	10,732.10
ICE_CDX BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036	Other	84,475,000.00	2,085,766.57	1,179,575.11
ICE_CDX BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082	Other	115,525,000.00	889,005.04	2,222,123.38
ICE_CDX BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 CX003113	Other	6,609,535.00	96,400.79	149,315.34
ICE_CDX BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151	Other	86,955,836.00	1,955,663.36	1,985,732.17
ICE_CDX BOFAGB2U 12/20/2026 SELL CDX.NA.IG.37 CX003066	Other	8,400,000.00	195,371.04	139,539.96
ICE_CDX BOFAGB2U 12/20/2027 BUY CDX.NA.IG.39 CX003092	Other	63,875,000.00	(402,928.00)	(1,332,934.29)
ICE_CDX BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 CX003128	Other	4,305,000.00	76,031.14	99,700.36
ICE_CDX BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205	Other	5,075,000.00	115,187.37	115,115.72
ICE_CDX BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204	Other	13,125,000.00	(86,980.21)	(72,805.69)
LCH_OIS BOFAGB2U 04/11/2054 USD P 3.38% / R 1DSOFR IR227378	Other	1,290,000.00	(8,899.62)	(18,817.10)
LCH_OIS BOFAGB2U 04/13/2028 USD P 1DSOFR / R 3.805% IR227380	Other	3,960,000.00	23,634.50	53,891.24
LCH_OIS BOFAGB2U 05/10/2038 USD P 1DSOFR / R 3.391% IR222495	Other	960,000.00	(17,669.29)	(7,611.46)
LCH_OIS BOFAGB2U 05/11/2053 USD P 2.564% / R 1DSOFR IR222496	Other	930,000.00	23,766.84	18,889.88
LCH_OIS BOFAGB2U 05/20/2054 USD P 3.344% / R 1DSOFR IR227779	Other	1,930,000.00	(14,547.41)	(24,095.28)
LCH_OIS BOFAGB2U 05/21/2034 USD P 1DSOFR / R 3.79% IR227780	Other	3,070,000.00	26,507.99	48,448.28
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545	Other	1,650,000.00	(24,244.10)	(49,746.18)
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546	Other	1,620,000.00	60,667.33	103,456.12
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543	Other	5,280,000.00	19,334.72	48,615.07
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544	Other	5,130,000.00	(54,390.69)	(99,372.72)
MARATHON EMERGING MARKETS BOND FUND II LP	Other	22,000,000.00	22,000,000.00	22,988,066.00
				<u>\$52,551,000.99</u>
4IMPRINT GROUP PLC ORD GBX38.461538	Equity	2,067.00	123,136.37	138,074.02
AAK AB NPV	Equity	6,553.00	127,714.32	215,274.25
ABC-MART INC NPV	Equity	5,600.00	103,467.13	120,676.04
ADEKA CORPORATION NPV	Equity	7,300.00	151,117.55	151,139.19
ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR	Equity	9,949.00	152,460.69	164,556.46
ADR GRUPO AEROPORTUARIO DEL PACIFICO SABDE CV	Equity	922.00	129,252.84	160,446.44
AENA SME S.A. 144A EUR10	Equity	2,730.00	470,924.36	602,050.94
AGREE RLTY CORP COM	Equity	5,080.00	322,533.49	383,946.40
AIR WATER INC NPV	Equity	10,500.00	141,166.02	150,094.73
ALAMOS GOLD INC COM NPV	Equity	11,550.00	108,352.27	230,410.08
ALEXANDRIA REAL ESTATE EQUITIES INC COM	Equity	2,070.00	237,152.23	248,503.50
AMADA CO LTD	Equity	16,900.00	176,607.22	175,864.44

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
AMANO CORPORATION NPV	Equity	5,500.00	110,739.58	167,299.36
AMERICAN HEALTHCARE REIT INC COM	Equity	15,146.00	192,655.91	399,097.10
AMERICAN HOMES 4 RENT COMMON STOCK	Equity	6,331.00	230,183.43	243,047.09
AMERICAN TOWER CORP	Equity	9,334.00	1,933,510.20	2,170,715.04
AMERICOLD RLTY TR INC COM	Equity	9,479.00	259,423.80	270,056.71
AMVIS HOLDINGS INC NPV	Equity	8,200.00	164,017.14	110,640.38
ANDRITZ AG NPV (BR)	Equity	2,492.00	120,448.66	177,023.16
APA GROUP NPV (STAPLED UNITS)	Equity	36,164.00	240,792.02	194,688.90
ARC RESOURCES LTD COM NPV	Equity	8,300.00	77,626.77	141,492.28
ASICS CORP NPV	Equity	11,900.00	95,352.28	249,663.73
ASR NEDERLAND NV EUR0.16	Equity	3,500.00	132,774.02	171,871.70
ATMOS ENERGY CORP COM	Equity	4,350.00	460,754.54	603,388.50
ATS CORPORATION COM NPV	Equity	4,500.00	112,386.93	130,708.02
AUB GROUP LTD	Equity	6,414.00	124,626.96	136,962.15
B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1	Equity	30,904.00	177,255.86	172,113.21
BALFOUR BEATTY GBP0.50	Equity	28,116.00	91,637.39	162,469.33
BANCA MEDIOLANUM BANCA MEDIOLANUM SPA	Equity	16,142.00	126,124.39	203,932.96
BANCA MONTE DEI ORD SHR	Equity	33,037.00	184,508.26	191,065.23
BANK OF IRELAND GR ORD EUR1.00	Equity	10,781.00	69,365.57	120,682.32
BAVARIAN NORDIC DKK10	Equity	4,464.00	139,003.75	154,714.57
BAWAG GROUP AG COMMON STOCK	Equity	2,966.00	78,479.09	230,224.71
BEAZLEY PLC (UK) ORD GBP0.05	Equity	20,121.00	124,034.18	205,388.62
BELLEVUE GOLD LTD NPV	Equity	162,526.00	142,453.89	148,833.19
BELLWAY GBP0.125	Equity	3,544.00	149,359.35	148,031.62
BFF BANK S.P.A.	Equity	10,521.00	99,623.11	115,599.62
BOARDWALK R/EST IN TRUST UNITS	Equity	1,156.00	50,988.22	73,401.44
BREEDON GRP PLC ORD GBP0.01	Equity	29,706.00	140,590.99	172,334.59
BRITISH LAND CO ORD GBP0.25	Equity	56,002.00	289,744.89	327,065.04
BRITISH LAND CO ORD GBP0.25	Equity	43,371.00	202,358.90	253,296.98
BRIXMOR PPTY GROUP INC COM	Equity	14,806.00	345,576.05	412,495.16
BROADSTONE NET LEASE INC COM USD0.00025	Equity	13,675.00	224,395.14	263,107.00
BRP INC SUB VTG NPV	Equity	-	-	59.54
BRUNELLO CUCINELLI EUR100	Equity	1,885.00	151,665.08	203,538.22
BUZZI SPA	Equity	4,256.00	140,094.30	170,046.74
CANON MARKETING JAPAN INC NPV	Equity	4,500.00	98,011.42	146,161.91
CAPITAL PWR CORP COM	Equity	5,200.00	142,616.55	191,771.63
CAPITALAND ASCENDA NPV (REIT)	Equity	117,181.00	237,824.04	261,417.83
CAPITALAND ASCENDA NPV (REIT)	Equity	85,100.00	172,288.28	189,848.67
CAPITALAND INTEGRATED COMMERCIAL TRUST	Equity	114,039.00	167,546.07	191,162.02
CAPITALAND INVESTMENT LTD NPV	Equity	96,180.00	232,876.19	234,073.01
CAPSTONE COPPER COM NPV	Equity	23,400.00	161,222.94	183,084.50
CARETRUST REIT INC COM	Equity	11,348.00	258,883.36	353,490.20
CASTELLUM AB NPV	Equity	12,867.00	169,485.91	188,944.32
CATENA AB NPV	Equity	5,042.00	225,659.00	288,495.16
CDN APARTMENT PROP TRUST UNITS	Equity	2,466.00	89,902.35	100,605.93
CDN APARTMENT PROP TRUST UNITS	Equity	3,750.00	134,936.60	152,989.56
CELESTICA INC NPV	Equity	3,480.00	121,607.32	178,102.22
CELLEBRITE DI LTD COM USD0.0001	Equity	10,261.00	147,246.68	172,795.24
CELLNEX TELECOM SA EUR0.25	Equity	25,670.00	999,900.81	1,043,683.20
CENTERPOINT ENERGY INC COM	Equity	22,474.00	630,086.41	661,185.08
CF ROBEKO GLOBAL EMERGING MARKETS EQUITY FUND II	Equity	1,918,866.53	23,583,315.23	35,977,979.89
CF SSGA MSCI EAFE INDEX NON-LENDING (FD12) FD	Equity	1,195,188.77	125,620,770.17	176,715,830.78
CF SSGA RUSSELL 1000 (R) JNDX NL (CMCQ) FD	Equity	2,852,272.67	144,036,282.91	253,946,392.63
CFT ROWE PRICE EMERGING MARKETS EQUITY TRUST (CLASS C)	Equity	61,820.10	39,620,204.81	34,628,529.02
CHARTWELL RETIREME TRUST UNITS	Equity	12,789.00	97,788.99	147,973.54
CHENIERE ENERGY INC COM NEW	Equity	1,553.00	127,777.97	279,291.52
CHIBA BANK NPV	Equity	19,100.00	108,477.11	156,295.79
CHINA RES GAS GP L HKD0.10	Equity	33,700.00	119,461.72	137,099.46
CHINA TOWER CORP LTD	Equity	1,484,000.00	175,199.28	198,839.48
CIE AUTOMOTIVE SA EUR0.25	Equity	3,029.00	87,914.00	87,386.32
COMPUTACENTER ORD GBP0.075555	Equity	4,340.00	94,697.32	145,379.31
CONCORDIA FINL GROUP LT	Equity	24,900.00	112,957.11	140,132.13
CONSTELLUM SE (FRANCE) EUR0.02 CLASS A	Equity	8,948.00	155,093.13	145,494.48
CONVATEC GROUP PLC ORD GBP0.1 (WI)	Equity	55,528.00	156,383.47	170,060.67
CRANSWICK ORD GBP0.10	Equity	2,557.00	137,618.14	172,177.58
CREDIT SAISON CO NPV	Equity	8,400.00	108,798.02	210,293.62
CROWN CASTLE INC COM	Equity	4,397.00	555,881.74	521,616.11
CYBER-ARK SOFTWARE LTD COM ILS0.01	Equity	560.00	60,391.45	163,301.60
DE GREY MINING LTD NPV	Equity	137,594.00	123,622.19	132,683.62
DESCARTES SYSTEMS COM NPV	Equity	1,800.00	106,929.87	185,429.51
DIGITAL RLTY TR INC COM	Equity	5,586.00	771,134.53	903,982.38
DIPLOMA ORD GBP0.05	Equity	3,521.00	142,552.33	209,413.11
DMG MORI CO LTD	Equity	6,700.00	119,297.75	141,269.57
DT MIDSTREAM INC COM USD0.01 WI	Equity	5,569.00	300,028.37	442,150.76
EDISON INTL COM	Equity	7,802.00	542,256.38	679,476.18
EIFFAGE EUR4	Equity	2,048.00	226,908.24	198,030.48
ELEMENT FLEET MGMT COM NPV	Equity	7,310.00	98,317.63	156,269.88
ELIS SA EUR1.00	Equity	9,075.00	169,984.57	189,801.60
EMPIRE CO CLASS A/N/VTG COM NPV	Equity	4,170.00	113,989.60	127,574.00

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
ENBRIDGE INC COM NPV	Equity	37,570.00	1,484,739.07	1,527,884.67
ENN ENERGY COMSTK	Equity	29,300.00	330,921.55	226,516.25
EQTY LIFESTYLE PPTYS INC REIT	Equity	2,549.00	181,281.71	183,062.81
EQUINIX INC COM PAR \$0.001	Equity	1,421.00	1,036,731.56	1,261,322.23
ERG SPA EUR0.10	Equity	4,892.00	141,554.70	134,418.22
ESSENTIAL PROPERTIES REALTY TR INC USD0.01	Equity	18,755.00	448,153.60	645,922.20
ESSEX PPTY TR REIT	Equity	1,548.00	429,783.54	461,102.76
EVERSOURCE ENERGY COM	Equity	2,865.00	182,921.97	194,963.25
EXELON CORP COM	Equity	22,526.00	907,268.48	913,429.30
EXTRA SPACE STORAGE INC COM	Equity	3,768.00	618,679.73	678,955.92
FILO CORP COM NPV	Equity	6,800.00	116,303.59	162,229.54
FIRST CAP REAL EST UNIT	Equity	8,719.00	105,931.99	121,476.76
FLIGHT CENTRE TRAVEL GROUP LTD	Equity	12,363.00	176,781.91	194,265.23
FOOD & LIFE COMPAN NPV	Equity	8,600.00	167,334.98	174,356.82
FRAPORT (FRANKFURT AIRPORT SERVICES) NPV	Equity	2,184.00	123,256.86	121,994.53
FRASERS LOGISTICS & COMMERCIAL TRUST	Equity	151,926.00	142,892.79	136,283.07
FUJII MEDIA HOLDINGS INC NPV	Equity	12,100.00	154,574.57	147,348.64
FUSO CHEMICAL CO NPV	Equity	5,300.00	151,716.70	148,766.08
GAMING & LEISURE PPTYS INC COM	Equity	4,550.00	225,408.45	234,097.50
GECINA SA EUR7.50	Equity	1,288.00	129,007.03	148,634.65
GERRESHEIMER AG NPV (BR)	Equity	1,005.00	108,126.54	89,730.42
GFL ENVIRONMENTAL INC. COM NPV SUB VTG SHS	Equity	5,227.00	173,707.69	208,452.76
GILDAN ACTIVEWEAR COM NPV	Equity	3,900.00	120,974.10	183,777.34
GLP J-REIT REIT	Equity	227.00	238,971.91	215,056.47
GMO PAYMENT GATEWA NPV	Equity	2,500.00	124,555.92	155,603.33
GOODMAN GROUP NPV	Equity	26,448.00	464,826.56	678,703.64
GRAINCORP 'A'NPV	Equity	17,790.00	120,631.62	113,544.68
GRAINGER PLC ORD GBP0.05	Equity	65,249.00	226,087.67	214,865.92
GRUPO AEROPORTUARIO DEL SURESTE S.A.B DEC.V.	Equity	372.00	105,583.78	105,186.72
H2O RETAILING SHS	Equity	8,500.00	76,116.33	123,482.94
HEALTHPEAK OP LLC	Equity	3,902.00	73,788.72	89,238.74
HERA EUR1	Equity	42,177.00	153,482.81	168,610.61
HIKMA PHARMACEUTIC ORD GBP0.10	Equity	4,467.00	105,472.11	114,503.51
HOME CO DAILY NEEDS NPV	Equity	84,875.00	75,533.02	74,559.37
HONG KONG & CHINA GAS HKD0.25	Equity	222,050.00	244,759.99	182,957.19
HOST HOTELS & RESORTS INC REIT	Equity	11,706.00	198,198.82	208,366.80
HUDSON PACIFIC PROPERTIES INC COM	Equity	20,912.00	102,465.86	99,959.36
HYDRO ONE LTD COM NPV	Equity	6,900.00	199,961.09	239,440.39
IDOM INC NPV	Equity	20,900.00	150,078.87	159,996.63
IG GROUP HLDGS ORD GBP0.00005	Equity	15,749.00	147,566.67	201,350.10
IMI ORD GBP0.28571428	Equity	7,627.00	141,771.49	185,376.25
INDIVIOR PLC USD0.5	Equity	7,348.00	162,287.00	72,591.21
INFRONEER HLDGS INC NPV	Equity	17,200.00	127,382.46	144,595.91
INTERMED CAP GRP ORD GBP0.2625	Equity	8,532.00	150,555.10	254,981.22
INTERNET COMM STK	Equity	5,800.00	97,081.00	123,164.85
INVENTRUST PPTYS CORP COM USD0.001	Equity	2,988.00	74,041.49	85,445.74
INVINCIBLE INVESTMENTS CORP REIT	Equity	416.00	163,108.51	180,604.03
INVINCIBLE INVESTMENTS CORP REIT	Equity	378.00	155,913.06	164,106.54
INVITATION HOMES INC COM	Equity	-	-	51.52
IRON MTN INC NEW COM	Equity	5,440.00	405,981.72	650,324.80
J FRONT RETAILING NPV	Equity	-	-	845.92
JAPAN AIRPORT TERMINAL CO. NPV	Equity	3,900.00	160,794.74	141,342.28
JAPAN HOTEL REIT I REIT	Equity	207.00	106,644.49	103,471.06
JAPAN METROPOLITAN FUND INVEST	Equity	168.00	118,069.33	113,456.38
JD SPORTS FASHION ORD GBP0.0005	Equity	93,023.00	168,918.17	192,218.06
JET2 PLC	Equity	9,681.00	151,681.35	183,188.01
JINS HOLDINGS INC NPV	Equity	5,000.00	133,844.06	184,738.53
KAJIMA CORP NPV	Equity	8,000.00	122,562.53	152,153.25
KAMIGUMI CO LTD NPV	Equity	6,800.00	147,873.96	157,307.05
KDX REALTY INVESTMENT CORP REIT	Equity	170.00	186,542.48	179,697.99
KEYERA CORP COM	Equity	18,669.00	434,189.44	582,754.16
KEYERA CORP COM	Equity	4,625.00	114,574.94	144,369.70
KILLAM APT REAL ES TRUST UNIT	Equity	10,216.00	139,007.01	159,169.28
KILROY RLTY CORP COM	Equity	5,950.00	199,549.20	233,478.00
KINDEN CORP NPV	Equity	8,500.00	148,074.33	189,562.36
KINDER MORGAN INC DEL COM	Equity	19,554.00	351,775.18	431,947.86
KION GROUP AG NPV	Equity	3,456.00	171,251.16	136,193.10
KLEPIERRE EUR1.40	Equity	8,554.00	214,545.28	281,054.60
KOMEDA HOLDINGS CO NPV	Equity	8,100.00	140,969.41	158,160.65
KUNLUN ENERGY CO COMSTK	Equity	118,000.00	98,961.21	124,523.23
KYUSHU RAILWAY COR NPV	Equity	6,600.00	150,218.78	192,938.34
LABORAT FARMA ROVI EUR0.06	Equity	1,596.00	139,141.94	127,535.05
LINEAGE INC COM	Equity	2,050.00	168,161.50	161,458.00
LINK REAL ESTATE INVESTMENT TRUST UNITS	Equity	58,639.00	288,214.73	296,309.08
LXP INDUSTRIAL TRUST COM USD0.0001	Equity	23,497.00	225,728.78	239,199.46
MAN GROUP PLC (N) ORD USD0.0342857142	Equity	51,744.00	149,193.53	147,003.65
MEBUKI FINANCIAL GROUP INC NPV	Equity	43,200.00	117,348.77	175,620.80
MERLIN PROPERTIES EUR1	Equity	24,711.00	259,464.52	313,569.95
MFC ISHARES INC MSCI MEXICO ETF	Equity	16,741.00	1,082,080.55	899,159.11

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value			(c) Share/Par Value	(d) Cost	(e) Current Value
MFC WORLD GOLD TRUST SPDR GOLD	MINISHARES TRUST(POST REV SPL)	Equity	46,521.00	2,224,726.02	2,425,139.73
MGM CHINA HLDGS LT HKD1		Equity	112,800.00	142,668.16	184,472.53
MID-AMER APT CMNTYS INC COM		Equity	2,104.00	273,713.23	334,325.60
MIRVAC GROUP STAPLED SECURITIES		Equity	118,396.00	175,467.47	176,595.04
MITSUBISHI ESTATE CO LTD		Equity	13,103.00	249,374.70	208,810.75
MTSUI FUDOSAN CO LTD NPV		Equity	62,502.00	472,261.64	591,199.71
MTSUI FUDOSAN LOG REIT		Equity	54.00	209,755.49	163,734.31
MONOGATARI CORPORA NPV		Equity	4,400.00	105,120.29	119,658.84
NATIONAL GRID ORD GBP0.12431289		Equity	135,075.00	1,586,233.93	1,866,183.56
NATIONAL HEALTH INVS INC COM		Equity	1,795.00	129,880.63	152,503.20
NET ONE SYSTEMS CO NPV		Equity	7,700.00	141,865.68	194,976.23
NEXTDC LTD NPV		Equity	14,157.00	123,268.96	171,874.83
NIFCO INC NPV		Equity	5,200.00	144,896.37	133,453.58
NIPPON ACCOMMODATI REIT		Equity	31.00	135,254.81	140,622.63
NIPPON BUILDING FD REIT		Equity	270.00	233,715.22	248,783.56
NIPPON PROLOGIS RE REIT		Equity	53.00	120,233.98	91,223.43
NISOURCE INC COM		Equity	28,244.00	726,530.62	978,654.60
NKT A/S		Equity	2,174.00	110,530.56	205,861.97
NNN REIT INC		Equity	14,122.00	591,837.89	684,775.78
NOF CORP NPV		Equity	12,300.00	177,531.60	213,255.03
NOMURA REAL ESTATE MASTER FU		Equity	96.00	119,631.09	98,181.88
NORFOLK SOUTHN CORP COM		Equity	927.00	218,198.34	230,359.50
NOVA MEASURING INSTRUMENTS ILS0.01		Equity	811.00	99,397.04	168,963.74
ONE GAS INC COM		Equity	737.00	54,104.54	54,847.54
ONEOK INC COM STK		Equity	12,610.00	827,712.69	1,149,149.30
ORGANO CORP NPV		Equity	3,900.00	199,557.81	192,300.75
OSISKO GOLD ROYALTIES LTD COMMON STOCK		Equity	10,400.00	145,514.36	193,342.46
PEMBINA PIPELINE CORPORATION COMMON STOCK		Equity	21,440.00	622,383.15	884,769.98
PG&E CORP COM		Equity	70,750.00	1,035,276.28	1,399,435.00
PIEDMONT OFFICE REALTY TRU-A		Equity	13,418.00	104,410.17	135,521.80
PINNACLE W. CAP CORP COM		Equity	2,613.00	196,796.18	231,485.67
PROLOGIS INC COM		Equity	11,997.00	1,403,332.60	1,514,981.16
PSP SWISS PROPERTY CHF0.10 (REGD)		Equity	449.00	57,780.96	65,948.79
PSP SWISS PROPERTY CHF0.10 (REGD)		Equity	1,554.00	196,966.08	228,250.37
PUB STORAGE COM		Equity	1,780.00	523,706.25	647,688.60
QUEBECOR INC CLASS'B'SUB-VTG NPV		Equity	5,200.00	131,133.17	135,913.25
REALTY INCOME CORP COM		Equity	1,240.00	73,882.72	78,640.80
REDEIA CORPORACION SA		Equity	26,092.00	453,486.67	508,725.99
REGENCY CTRS CORP COM		Equity	5,132.00	321,655.24	374,122.80
RENGO CO NPV		Equity	16,000.00	97,554.71	113,506.01
REXEL EUR5		Equity	5,044.00	97,339.64	146,194.38
REXFORD INDL RLTY INC COM		Equity	4,515.00	226,405.27	229,034.66
ROHTO PHARMACEUTICAL CO NPV		Equity	8,300.00	164,652.13	208,196.31
ROYAL UNIBREW A/S DKK2 (POST SPLIT)		Equity	1,901.00	155,178.10	160,088.70
SAAB AB NPV B		Equity	6,914.00	71,179.25	147,261.67
SAGAX AB SER'B'NPV		Equity	9,354.00	238,681.96	266,872.21
SANKYU INC NPV		Equity	3,600.00	168,607.32	123,422.82
SBA COMMUNICATIONS CORP COM USD0.01 CL A		Equity	3,065.00	846,114.43	737,745.50
SBM OFFSHORE NV EUR0.25		Equity	8,355.00	155,405.23	152,830.16
SCENTRE GROUP		Equity	222,333.00	423,398.44	562,988.86
SCOUT24 SE NPV		Equity	1,697.00	99,459.80	146,306.62
SCREEN HOLDINGS CO LTD NPV		Equity	1,600.00	83,804.49	112,774.05
SECURITAS SER'B'NPV		Equity	15,285.00	135,811.40	194,368.58
SEGro PLC ORD GBP0.10		Equity	5,635.00	65,151.66	66,061.36
SEBMCORP INDUSTRIE NPV		Equity	34,000.00	71,809.27	146,926.68
SEMPRA COM		Equity	16,194.00	1,076,575.93	1,364,344.50
SERCO GROUP PLC GBP0.02		Equity	66,878.00	133,045.11	160,880.21
SEVEN GROUP HLDGS NPV		Equity	5,542.00	69,774.37	164,863.42
SEVERN TRENT ORD GBP0.9789		Equity	5,621.00	192,365.67	199,199.64
SHURGARD SEL STO L NPV		Equity	5,457.00	249,177.94	256,400.99
SIMON PROPERTY GROUP INC COM		Equity	5,289.00	676,112.17	893,946.78
SL GREEN RLTY CORP COM		Equity	2,180.00	111,145.46	152,294.80
SMITH(DS) ORD GBP0.10		Equity	27,251.00	111,072.88	173,188.75
SNAM NPV		Equity	78,990.00	379,524.71	402,964.69
SOCIONEXT INC NPV		Equity	7,200.00	159,384.09	144,010.07
SOJITZ CORPORATION		Equity	7,700.00	159,177.08	185,178.97
SONAE SGPS SA EUR1		Equity	98,709.00	92,707.03	104,545.81
SOPRA STERIA GROUP		Equity	653.00	99,303.22	137,302.28
SPIE SA EUR0.47		Equity	4,362.00	98,794.62	166,979.61
STAG INDL INC COM		Equity	8,322.00	285,537.22	326,333.36
STANTEC INC COM		Equity	1,680.00	53,458.51	135,511.75
STOCKLAND NPV (STAPLED)		Equity	103,532.00	302,338.02	376,364.71
STOCKLAND NPV (STAPLED)		Equity	40,871.00	141,488.42	148,576.31
STROEER SE&CO KGAA NPV		Equity	1,941.00	127,696.23	124,451.24
SUMITOMO OSAKA CEM NPV		Equity	5,100.00	127,556.76	147,822.98
SUMITOMO REALTY & DEVELOPMENT NPV		Equity	3,311.00	105,928.01	112,056.43
SUN COMMUNITIES INC COM		Equity	420.00	60,576.12	57,157.80
SUN HUNG KAI PROP NPV		Equity	26,601.00	316,967.65	292,979.15
SUZUKEN CO LTD NPV		Equity	3,100.00	93,136.59	109,509.92

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party		(c) Share/Par Value	(d) Cost	(e) Current Value
Description of investments, including maturity date, rate of interest, Collateral plan or maturity value				
SWCC CORP NPV	Equity	900.00	36,846.37	36,367.45
SWIRE PROPERTIES LTD HKD1	Equity	67,300.00	121,461.36	141,401.48
SWISS PRIME SITE CHF18.80 (REGD)	Equity	603.00	57,094.91	67,802.20
SYDBANK DKK10	Equity	2,560.00	116,961.56	126,476.53
TAG IMMOBILIEN AG NPV	Equity	9,840.00	85,758.37	182,409.89
TARGA RES CORP COM	Equity	3,834.00	314,843.29	567,470.34
TECAN GROUP AG CHF0.10 (REGD)	Equity	386.00	196,269.24	127,393.04
TECHNIP ENERGIES EURO.01	Equity	6,031.00	113,168.22	145,522.01
TECHNOPRO HLDGS IN NPV	Equity	7,200.00	150,479.58	139,882.55
TERNA SPA ORD EURO.22	Equity	44,348.00	356,725.29	400,312.20
TIS INC	Equity	5,600.00	120,337.76	144,267.34
TOHOKU ELEC POWER. NPV	Equity	18,700.00	161,169.40	181,195.47
TOKYO GAS CO LTD NPV	Equity	7,900.00	174,697.12	186,233.23
TOKYO TATEMONO CO NPV	Equity	10,800.00	182,456.77	173,393.46
TOROMONT INDUSTRIE COM STK NPV	Equity	1,250.00	70,701.35	122,598.91
TOWA CORP NPV	Equity	8,100.00	175,130.62	124,410.65
TOYO SUISAN KAISHA NPV	Equity	2,800.00	116,353.82	184,572.15
TRELLEBORG AB SER'B'NPV	Equity	4,495.00	78,198.23	173,031.29
TRITAX BIG BOX REIT PLC ORD	Equity	107,721.00	234,703.38	229,886.10
TRITAX BIG BOX REIT PLC ORD	Equity	88,034.00	220,783.14	187,872.30
UDR INC COM STK	Equity	10,776.00	471,552.46	488,583.84
U-NEXT HOLDINGS CO LTD NPV	Equity	4,200.00	115,234.45	161,375.84
UNIBAIL-RODAMCO- WESTFIELD	Equity	2,298.00	119,134.91	201,584.08
UNITE GROUP ORD GBP0.25	Equity	21,078.00	250,665.60	269,271.84
UNITED UTILITIES GROUP ORD GBP0.05	Equity	14,272.00	197,234.86	200,147.90
VALLOUREC SA EURO.02 (POST CONSOLIDATION)	Equity	9,934.00	110,718.48	150,614.73
VAR ENERGI ASA NOK0.16	Equity	42,932.00	126,532.30	133,288.05
VAT GROUP AG CHF0.10 (REGD)	Equity	241.00	71,907.44	123,078.42
VENTAS INC REIT	Equity	1,540.00	72,180.17	98,760.20
VENTIA SERVICES NPV	Equity	62,995.00	112,021.23	202,811.77
VEREN INC COM NPV	Equity	27,000.00	177,528.01	168,781.23
VERIS RESIDENTIAL INC COM STK USD0.01	Equity	31,618.00	486,884.39	566,910.74
VINCI EUR2.50	Equity	10,408.00	1,137,704.74	1,219,083.29
VONOVIA SE NPV	Equity	15,734.00	438,585.80	574,736.53
WEIR GROUP ORD GBP0.125	Equity	6,506.00	155,368.78	189,023.01
WELLTOWER INC COM REIT	Equity	11,846.00	1,004,047.41	1,516,643.38
WHITBREAD ORD GBP0.76797385	Equity	3,544.00	136,449.96	148,982.36
WIENERBERGER AG NPV	Equity	5,653.00	167,595.17	187,378.21
WILLIAMS CO INC COM	Equity	23,647.00	812,237.91	1,079,485.55
YAMAZAKI BAKING COM NPV	Equity	6,400.00	126,205.20	127,315.44
YUE YUEN INDL HLDG HKD0.25	Equity	55,000.00	94,872.32	106,108.78
ZEALAND PHARMA A/S	Equity	864.00	93,499.16	105,162.36
				<u>\$582,283,943.70</u>
Australian dollar	Cash	1,786.75	1,786.75	1,786.96
Australian dollar	Cash	2,625.33	2,625.33	2,628.31
Australian dollar	Cash	4,970.51	4,970.51	4,971.34
Australian dollar	Cash	-	-	0.67
Australian dollar	Cash	-	-	(230,908.52)
Brazilian real	Cash	10,826.35	10,826.35	10,826.35
British pound sterling	Cash	1,335.57	1,335.57	1,335.97
British pound sterling	Cash	-	-	0.60
British pound sterling	Cash	3,813.00	3,813.00	3,813.80
British pound sterling	Cash	-	-	0.04
British pound sterling	Cash	-	-	13,540.72
British pound sterling	Cash	-	-	28,659.63
British pound sterling	Cash	-	-	(286,951.59)
British pound sterling	Cash	-	(5,000.59)	(5,006.37)
Canadian dollar	Cash	-	-	9,193.75
Canadian dollar	Cash	11,887.97	11,887.97	11,889.60
Canadian dollar	Cash	1,336.07	1,336.07	1,336.62
Canadian dollar	Cash	1,335.17	1,335.17	1,335.25
Canadian dollar	Cash	-	-	0.01
Canadian dollar	Cash	-	23,145.97	23,090.10
Canadian dollar	Cash	-	14,936.23	14,905.54
Canadian dollar	Cash	-	-	144,542.99
Canadian dollar	Cash	-	-	39,020.53
Canadian dollar	Cash	-	-	4,171.57
Canadian dollar	Cash	-	-	297.07
Canadian dollar	Cash	-	(34,263.25)	(34,149.20)
Canadian dollar	Cash	-	(11,817.57)	(11,795.70)
Canadian dollar	Cash	-	-	(1.15)
Canadian dollar	Cash	-	-	(8.26)
Danish krone	Cash	748.56	748.56	748.63
Danish krone	Cash	-	-	4,993.96
Danish krone	Cash	-	-	10,132.39
Danish krone	Cash	-	-	1,049.20
Danish krone	Cash	-	-	(23,968.21)
Euro	Cash	1,335.11	1,335.11	1,335.11

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
Euro	Cash	-	-	1.28
Euro	Cash	10,483.67	10,483.67	10,484.86
Euro	Cash	609.16	609.16	609.73
Euro	Cash	-	-	40,824.52
Euro	Cash	-	-	112,848.82
Euro	Cash	-	-	11,217.35
Euro	Cash	-	-	18,082.11
Euro	Cash	0.01	0.01	0.01
Euro	Cash	215,171.61	215,171.61	215,171.61
Euro	Cash	-	-	(201,309.38)
Euro	Cash	-	-	(25,525.90)
Euro	Cash	-	(13,814.20)	(13,791.34)
FUT CALL DEC 24 CME 3M SOFR O 9625	Cash	81.00	221,231.25	12,656.25
FUT CALL DEC 24 CME 3M SOFR O 9725	Cash	392.00	561,050.00	9,800.00
FUT CALL DEC 24 CME 3M SOFR O 9800	Cash	421.00	85,151.46	2,631.25
FUT CALL DEC 25 CME 3M SOFR O 9612	Cash	149.00	167,961.74	380,881.25
FUT CALL DEC 25 CME 3M SOFR O 9650	Cash	225.00	361,871.00	427,500.00
FUT CALL DEC 25 CME 3M SOFR O 9750	Cash	166.00	168,075.16	118,275.00
FUT CALL DEC 26 CME 3M SOFR O 9637	Cash	119.00	184,718.94	284,856.25
FUT CALL DEC 26 CME 3M SOFR O 9650	Cash	88.00	198,198.88	193,050.00
FUT CALL JUN 25 CME 3M SOFR O 9625	Cash	179.00	275,004.54	300,943.75
FUT CALL JUN 25 CME 3M SOFR O 9662	Cash	87.00	214,781.25	96,243.75
FUT CALL JUN 25 CME 3M SOFR O 9725	Cash	89.00	110,176.88	45,612.50
FUT CALL JUN 26 CME 3M SOFR O 9625	Cash	127.00	180,564.47	324,643.75
FUT CALL JUN 26 CME 3M SOFR O 9650	Cash	83.00	181,750.08	177,412.50
FUT CALL JUN 26 CME 3M SOFR O 9662	Cash	114.00	179,807.64	220,875.00
FUT CALL JUN 26 CME 3M SOFR O 9675	Cash	127.00	197,137.02	223,043.75
FUT CALL MAR 25 CME 3M SOFR O 9650	Cash	86.00	218,762.50	57,512.50
FUT CALL MAR 25 CME 3M SOFR O 9700	Cash	68.00	90,253.68	21,250.00
FUT CALL MAR 25 CME 3M SOFR O 9725	Cash	352.00	552,200.00	74,800.00
FUT CALL MAR 25 CME 3M SOFR O 9800	Cash	278.00	87,503.28	22,587.50
FUT CALL MAR 26 CME 3M SOFR O 9625	Cash	140.00	175,316.40	347,375.00
FUT CALL MAR 26 CME 3M SOFR O 9662	Cash	121.00	180,263.68	224,606.25
FUT CALL MAR 26 CME 3M SOFR O 9675	Cash	123.00	200,152.98	205,256.25
FUT CALL MAR 26 CME 3M SOFR O 9750	Cash	74.00	63,067.24	60,125.00
FUT CALL MAR 27 CME 3M SOFR O 9650	Cash	91.00	204,955.66	203,043.75
FUT CALL SEP 25 CME 3M SOFR O 9600	Cash	93.00	90,885.18	238,893.75
FUT CALL SEP 25 CME 3M SOFR O 9650	Cash	249.00	356,587.74	412,406.25
FUT CALL SEP 25 CME 3M SOFR O 9662	Cash	82.00	209,612.50	120,437.50
FUT CALL SEP 25 CME 3M SOFR O 9737	Cash	67.00	48,726.42	43,550.00
FUT CALL SEP 25 CME 3M SOFR O 9750	Cash	101.00	113,853.26	56,812.50
FUT CALL SEP 26 CME 3M SOFR O 9637	Cash	127.00	182,849.52	303,212.50
FUT CALL SEP 26 CME 3M SOFR O 9650	Cash	85.00	189,317.10	185,937.50
FUT CALL SEP 26 CME 3M SOFR O 9662	Cash	109.00	181,458.84	217,318.75
FUT DEC 24 10 YR T-NOTES	Cash	1,119.00	-	-
FUT DEC 24 CBT 5Y T-NOTE	Cash	113.00	-	-
FUT DEC 24 CBT 5Y T-NOTE	Cash	201.00	-	-
FUT DEC 24 CBT UL T-BONDS	Cash	(23.00)	-	-
FUT DEC 24 CBT UL T-BONDS	Cash	1,384.00	-	-
FUT DEC 24 CBT UL T-NOTE	Cash	1,236.00	-	-
FUT DEC 24 CME EMINIRUS2K	Cash	344.00	-	-
FUT DEC 24 CME EMINITECH	Cash	7.00	-	-
FUT DEC 24 EMINI S&P 500	Cash	146.00	-	-
FUT DEC 24 OSE TOPIX	Cash	24.00	-	-
FUT DEC 24 U.S. T-BONDS	Cash	1,990.00	-	-
FUT DEC 24 US 2YR T-NOTE	Cash	498.00	-	-
Hong Kong dollar	Cash	134.31	134.31	135.08
Hong Kong dollar	Cash	-	-	0.57
Hong Kong dollar	Cash	-	-	(2,937.90)
Japanese yen	Cash	4,327.66	4,327.66	4,327.66
Japanese yen	Cash	2,747.06	2,747.06	2,747.06
Japanese yen	Cash	1,152.00	1,152.00	1,152.00
Japanese yen	Cash	-	11,909.24	11,895.09
Japanese yen	Cash	-	-	36.58
Japanese yen	Cash	-	-	4,281.66
Japanese yen	Cash	-	-	95,348.79
Japanese yen	Cash	-	-	979.67
Japanese yen	Cash	-	-	34,468.72
Japanese yen	Cash	12,646.48	12,646.48	12,646.48
Japanese yen	Cash	-	-	(81,114.98)
Japanese yen	Cash	-	(3,639.05)	(3,683.96)
Mexican peso	Cash	-	-	0.01
New Israeli shekel	Cash	-	-	2,664.17
New Zealand dollar	Cash	-	-	(5,374.89)
Norwegian krone	Cash	-	-	(6,134.22)
NT COLLECTIVE SHORT TERM INVT FD	Cash	0.24	0.24	0.24
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	7.94
NT COLLECTIVE SHORT TERM INVT FD	Cash	10,575.51	10,575.51	10,575.51
NT COLLECTIVE SHORT TERM INVT FD	Cash	12,805.48	12,805.48	12,805.48

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party		(c) Share/Par Value	(d) Cost	(e) Current Value
Description of investments, including maturity date, rate of interest, Collateral plan or maturity value				
NT COLLECTIVE SHORT TERM INVT FD	Cash	0.08	0.08	0.08
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	54.55
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	587.28
NT COLLECTIVE SHORT TERM INVT FD	Cash	7,648.25	7,648.25	7,648.25
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	32.55
NT COLLECTIVE SHORT TERM INVT FD	Cash	1,900.13	1,900.13	1,900.13
NT COLLECTIVE SHORT TERM INVT FD	Cash	348.16	348.16	349.66
NT COLLECTIVE SHORT TERM INVT FD	Cash	29,722.34	29,722.34	29,722.34
NT COLLECTIVE SHORT TERM INVT FD	Cash	9,197.95	9,197.95	9,197.95
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	39.09
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	126.47
NT COLLECTIVE SHORT TERM INVT FD	Cash	787.26	787.26	787.26
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	494.29
NT COLLECTIVE SHORT TERM INVT FD	Cash	864.85	864.85	864.85
NT COLLECTIVE SHORT TERM INVT FD	Cash	3,890.23	3,890.23	3,890.23
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	16.39
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	3.79
NT COLLECTIVE SHORT TERM INVT FD	Cash	111,044.31	111,044.31	111,044.31
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	472.20
NT COLLECTIVE SHORT TERM INVT FD	Cash	43,584,793.26	43,584,793.26	43,786,004.05
NT COLLECTIVE SHORT TERM INVT FD	Cash	78,683,543.27	78,683,543.27	79,040,013.51
NT COLLECTIVE SHORT TERM INVT FD	Cash	153,347.61	153,347.61	153,910.30
NT COLLECTIVE SHORT TERM INVT FD	Cash	74,985.31	74,985.31	75,785.30
NT COLLECTIVE SHORT TERM INVT FD	Cash	477.11	477.11	478.56
NT COLLECTIVE SHORT TERM INVT FD	Cash	109,109.08	109,109.08	109,408.79
NT COLLECTIVE SHORT TERM INVT FD	Cash	2,022.91	2,022.91	2,031.39
NT COLLECTIVE SHORT TERM INVT FD	Cash	22,346,626.17	22,346,626.17	22,346,626.17
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	124,020.43
NT COLLECTIVE SHORT TERM INVT FD	Cash	3.75	3.75	3.75
OTC DERIVATIVE CASH COLLATERAL	Cash	560,000.00	560,000.00	560,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0	Cash	280,000.00	280,000.00	280,000.00
Singapore dollar	Cash	-	-	(18,751.59)
Swedish krona	Cash	0.09	0.09	0.09
Swedish krona	Cash	-	-	1.53
Swedish krona	Cash	-	-	4,514.36
Swedish krona	Cash	-	-	735.25
Swedish krona	Cash	-	-	(42,212.90)
Swiss franc	Cash	2,185.95	2,185.95	2,185.95
Swiss franc	Cash	-	-	23,060.50
Swiss franc	Cash	-	-	892.47
Swiss franc	Cash	-	-	(21,465.27)
Thai baht	Cash	421.42	421.42	421.42
United States dollar	Cash	5,774.37	5,774.37	5,774.37
United States dollar	Cash	0.09	0.09	0.09
United States dollar	Cash	0.01	0.01	0.01
United States dollar	Cash	-	4,000,000.00	4,000,000.00
United States dollar	Cash	-	7,531.59	7,531.59
United States dollar	Cash	-	-	12.48
United States dollar	Cash	-	-	0.76
United States dollar	Cash	-	-	10.64
United States dollar	Cash	-	-	0.74
United States dollar	Cash	-	-	256.26
United States dollar	Cash	-	-	194.84
United States dollar	Cash	2,326,607.46	2,326,607.46	2,326,607.46
United States dollar	Cash	17,487,182.39	17,487,182.39	17,487,182.39
United States dollar	Cash	1,840,744.19	1,840,744.19	1,840,744.19
United States dollar	Cash	-	(158,459.43)	(158,459.43)
United States dollar	Cash	-	(109,202.53)	(109,202.53)
United States dollar	Cash	-	(513,267.37)	(513,267.37)
United States dollar	CASH	-	(9,587.20)	(9,587.20)
United States dollar	Cash	-	-	(42.10)
				<u>177,092,461.06</u>
BAYCITY SENIOR LOAN FUND, LP	Hedge Funds	14,700,000.00	14,700,000.00	26,424,340.00
CF APTITUDE ALTERNATIVE EQUITY LTD CL 1	Hedge Funds	86,768.09	7,924,121.55	9,308,220.39
CF GOLDMAN SACHS TACTICAL EXPOSURE FUND	Hedge Funds	3,161,334.53	35,304,755.54	45,017,403.71
CF GS GLOBAL LOWER BETA EQUITY FD CL IO ACCU	Hedge Funds	1,550,645.17	26,369,998.92	42,069,003.46
CF HEDGE FUND OPPORTUNITIES INST LTD- EE1	Hedge Funds	193,301.44	19,330,144.00	22,623,227.33
CF TACTICAL TRADING MANAGERS (MF) LTD	Hedge Funds	112,188.37	16,044,765.53	16,547,863.11
				<u>\$161,990,058.00</u>
				<u>\$1,681,700,807.88</u>

Single Transaction in Excess of 5% of Plan assets:

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	150,000,000.00	150,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	149,374,629.65	149,374,629.65	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	99,962,760.02	99,962,760.02	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	68,983,418.06	68,983,418.06	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	151,868,299.75	151,868,299.75	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	135,641,519.26	135,641,519.26	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	72,206,133.49	72,206,133.49	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
Cash and Cash Equivalents			
Australian dollar - AUD			
FX DEAL TRANSACTED ON 07 DEC 2023 AUD / USD EX.RATE 1.5194266 WITH BANK OF	7,433,086.66	7,232,999.26	200,087.40
FX DEAL TRANSACTED ON 07 DEC 2023 USD / AUD EX.RATE 0.659928 WITH BANK OF	-7,174,272.21	-7,252,614.22	78,342.01
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.663353 WITH BANK OF	-135,270.00	-132,670.60	-2,599.40
British pound sterling - GBP			
FX DEAL TRANSACTED ON 07 DEC 2023 GBP / USD EX.RATE 0.7957393 WITH BANK OF	15,299,540.42	15,092,885.33	206,655.09
FX DEAL TRANSACTED ON 07 DEC 2023 USD / GBP EX.RATE 1.257472 WITH BANK OF	-15,266,511.86	-15,102,239.92	-164,271.94
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7827703 WITH BANK OF	15,361,848.11	15,438,756.69	-76,908.58
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.278101 WITH BANK OF	-15,387,226.53	-15,445,851.79	58,625.26
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.771546 WITH BANK OF	2,261,484.88	2,222,811.16	38,673.72
Canadian dollar - CAD			
FX DEAL TRANSACTED ON 05 SEP 2024 CAD / USD EX.RATE 1.35065 WITH BANK OF	12,266,823.65	12,342,201.95	-75,378.30
FX DEAL TRANSACTED ON 05 SEP 2024 USD / CAD EX.RATE 0.7422114 WITH BANK OF	-12,363,469.69	-12,372,663.44	9,193.75
FX DEAL TRANSACTED ON 07 DEC 2023 CAD / USD EX.RATE 1.361058 WITH BANK OF	12,031,935.23	11,792,295.14	239,640.09

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CAD EX.RATE 0.7356847 WITH BANK OF	-11,818,851.25	-11,807,734.77	-11,116.48
FX DEAL TRANSACTED ON 07 MAR 2024 CAD / USD EX.RATE 1.34802 WITH BANK OF	12,275,405.01	12,366,278.95	-90,873.94
FX DEAL TRANSACTED ON 07 MAR 2024 USD / CAD EX.RATE 0.7427897 WITH BANK OF	-12,165,663.20	-12,382,296.69	216,633.49
FX DEAL TRANSACTED ON 30 NOV 2023 USD / CAD EX.RATE 0.7376949 WITH BANK OF	-629,708.76	-619,663.70	-10,045.06
Danish krone - DKK			
FX DEAL TRANSACTED ON 07 DEC 2023 DKK / USD EX.RATE 6.912832 WITH BANK OF	3,499,362.75	3,435,639.69	63,723.06
FX DEAL TRANSACTED ON 07 DEC 2023 USD / DKK EX.RATE 0.1453582 WITH BANK OF	-3,458,393.70	-3,452,257.67	-6,136.03
FX DEAL TRANSACTED ON 07 MAR 2024 DKK / USD EX.RATE 6.816881 WITH BANK OF	3,850,102.30	3,878,606.65	-28,504.35
FX DEAL TRANSACTED ON 07 MAR 2024 USD / DKK EX.RATE 0.1473804 WITH BANK OF	-3,810,374.77	-3,896,738.78	86,364.01
FX DEAL TRANSACTED ON 30 NOV 2023 USD / DKK EX.RATE 0.146456 WITH BANK OF	-493,594.32	-490,627.48	-2,966.84
Euro - EUR			
FX DEAL TRANSACTED ON 07 DEC 2023 EUR / USD EX.RATE 0.9272619 WITH BANK OF	33,992,234.08	33,367,057.36	625,176.72
FX DEAL TRANSACTED ON 07 DEC 2023 USD / EUR EX.RATE 1.082671 WITH BANK OF	-33,597,746.37	-33,497,868.59	-99,877.78
FX DEAL TRANSACTED ON 07 JUN 2024 EUR / USD EX.RATE 0.923808 WITH BANK OF	35,095,488.75	35,342,857.73	-247,368.98
FX DEAL TRANSACTED ON 07 JUN 2024 USD / EUR EX.RATE 1.087036 WITH BANK OF	-36,321,492.71	-35,491,728.67	-829,764.04

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 MAR 2024 EUR / USD EX.RATE 0.9145784 WITH BANK OF	35,454,635.39	35,699,513.27	-244,877.88
FX DEAL TRANSACTED ON 07 MAR 2024 USD / EUR EX.RATE 1.097496 WITH BANK OF	-35,095,488.75	-35,833,270.52	737,781.77
FX DEAL TRANSACTED ON 16 JUL 2024 EUR / USD EX.RATE 0.9163022 WITH BANK OF	2,236,024.51	2,193,599.63	42,424.88
FX DEAL TRANSACTED ON 29 AUG 2024 USD / EUR EX.RATE 1.109152 WITH BANK OF	-2,313,896.01	-2,307,036.58	-6,859.43
FX DEAL TRANSACTED ON 30 NOV 2023 USD / EUR EX.RATE 1.091743 WITH BANK OF	-1,131,609.60	-1,124,495.29	-7,114.31
Hong Kong dollar - HKD			
FX DEAL TRANSACTED ON 06 SEP 2024 HKD / USD EX.RATE 7.79142 WITH BANK OF	2,068,576.12	2,068,942.50	-366.38
FX DEAL TRANSACTED ON 06 SEP 2024 USD / HKD EX.RATE 0.1287008 WITH BANK OF	-2,077,595.19	-2,074,657.29	-2,937.90
FX DEAL TRANSACTED ON 07 DEC 2023 HKD / USD EX.RATE 7.812944 WITH BANK OF	2,193,969.47	2,189,955.54	4,013.93
FX DEAL TRANSACTED ON 07 DEC 2023 USD / HKD EX.RATE 0.1281514 WITH BANK OF	-2,187,182.42	-2,192,670.51	5,488.09
FX DEAL TRANSACTED ON 07 JUN 2024 HKD / USD EX.RATE 7.807565 WITH BANK OF	2,064,959.10	2,064,664.21	294.89
FX DEAL TRANSACTED ON 07 JUN 2024 USD / HKD EX.RATE 0.1283624 WITH BANK OF	-2,068,576.12	-2,069,201.97	625.85
FX DEAL TRANSACTED ON 07 MAR 2024 HKD / USD EX.RATE 7.818511 WITH BANK OF	2,060,630.08	2,061,773.65	-1,143.57
FX DEAL TRANSACTED ON 07 MAR 2024 USD / HKD EX.RATE 0.1281776 WITH BANK OF	-2,064,959.10	-2,066,223.22	1,264.12

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
Japanese yen - JPY			
FX DEAL TRANSACTED ON 07 DEC 2023 JPY / USD EX.RATE 144.41836 WITH BANK OF	23,954,385.84	23,854,307.72	100,078.12
FX DEAL TRANSACTED ON 07 DEC 2023 USD / JPY EX.RATE 0.0070259 WITH BANK OF	-22,714,535.33	-24,204,358.13	1,489,822.80
FX DEAL TRANSACTED ON 07 JUN 2024 JPY / USD EX.RATE 156.83 WITH BANK OF AMERICA,	23,514,138.25	23,675,317.22	-161,178.97
FX DEAL TRANSACTED ON 07 JUN 2024 USD / JPY EX.RATE 0.0064633 WITH BANK OF	-26,202,321.73	-23,998,267.83	-2,204,053.90
FX DEAL TRANSACTED ON 08 MAR 2024 JPY / USD EX.RATE 146.62763 WITH BANK OF	24,481,587.71	25,322,648.94	-841,061.23
FX DEAL TRANSACTED ON 08 MAR 2024 USD / JPY EX.RATE 0.0069153 WITH BANK OF	-23,514,138.25	-25,676,334.21	2,162,195.96
FX DEAL TRANSACTED ON 16 JUL 2024 JPY / USD EX.RATE 157.18589 WITH BANK OF	2,498,147.56	2,252,110.54	246,037.02
FX DEAL TRANSACTED ON 30 NOV 2023 USD / JPY EX.RATE 0.0067807 WITH BANK OF	-4,603,135.97	-4,488,814.24	-114,321.73
New Israeli shekel - ILS			
FX DEAL TRANSACTED ON 07 DEC 2023 ILS / USD EX.RATE 3.699537 WITH BANK OF	394,104.85	389,237.90	4,866.95
FX DEAL TRANSACTED ON 07 DEC 2023 USD / ILS EX.RATE 0.2713561 WITH BANK OF	-392,076.78	-390,752.73	-1,324.05
FX DEAL TRANSACTED ON 07 JUN 2024 ILS / USD EX.RATE 3.748025 WITH BANK OF	399,034.77	394,874.63	4,160.14
FX DEAL TRANSACTED ON 07 JUN 2024 USD / ILS EX.RATE 0.2678764 WITH BANK OF	-391,146.35	-396,457.07	5,310.72
FX DEAL TRANSACTED ON 07 MAR 2024 ILS / USD EX.RATE 3.585001 WITH BANK OF	402,967.80	412,831.13	-9,863.33

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 MAR 2024 USD / ILS EX.RATE 0.2799311 WITH BANK OF	-399,034.77	-414,297.98	15,263.21
New Zealand dollar - NZD			
FX DEAL TRANSACTED ON 07 DEC 2023 NZD / USD EX.RATE 1.6244499 WITH BANK OF	200,592.01	196,989.76	3,602.25
FX DEAL TRANSACTED ON 07 DEC 2023 USD / NZD EX.RATE 0.61569 WITH BANK OF	-193,552.01	-197,020.86	3,468.85
FX DEAL TRANSACTED ON 07 MAR 2024 NZD / USD EX.RATE 1.6210109 WITH BANK OF	205,649.01	209,745.90	-4,096.89
FX DEAL TRANSACTED ON 07 MAR 2024 USD / NZD EX.RATE 0.616813 WITH BANK OF	-208,641.00	-209,716.59	1,075.59
Norwegian krone - NOK			
FX DEAL TRANSACTED ON 07 DEC 2023 NOK / USD EX.RATE 10.905684 WITH BANK OF	725,742.43	683,130.01	42,612.42
FX DEAL TRANSACTED ON 07 DEC 2023 USD / NOK EX.RATE 0.0919201 WITH BANK OF	-699,126.80	-684,804.96	-14,321.84
FX DEAL TRANSACTED ON 07 MAR 2024 NOK / USD EX.RATE 10.417522 WITH BANK OF	624,052.78	638,347.58	-14,294.80
FX DEAL TRANSACTED ON 07 MAR 2024 USD / NOK EX.RATE 0.0961933 WITH BANK OF	-630,036.14	-639,685.59	9,649.45
FX DEAL TRANSACTED ON 30 NOV 2023 USD / NOK EX.RATE 0.092818 WITH BANK OF	-73,061.32	-69,613.52	-3,447.80
Singapore dollar - SGD			
FX DEAL TRANSACTED ON 05 SEP 2024 SGD / USD EX.RATE 1.301689 WITH BANK OF	1,288,928.34	1,282,948.54	5,979.80

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 05 SEP 2024 USD / SGD EX.RATE 0.7717901 WITH BANK OF	-1,307,641.13	-1,288,889.54	-18,751.59
FX DEAL TRANSACTED ON 07 DEC 2023 SGD / USD EX.RATE 1.33869 WITH BANK OF	1,257,056.83	1,247,488.22	9,568.61
FX DEAL TRANSACTED ON 07 DEC 2023 USD / SGD EX.RATE 0.75003 WITH BANK OF	-1,243,994.19	-1,252,550.10	8,555.91
FX DEAL TRANSACTED ON 07 JUN 2024 SGD / USD EX.RATE 1.350023 WITH BANK OF	1,236,670.62	1,237,015.96	-345.34
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SGD EX.RATE 0.7437698 WITH BANK OF	-1,288,928.34	-1,242,095.59	-46,832.75
FX DEAL TRANSACTED ON 07 MAR 2024 SGD / USD EX.RATE 1.334554 WITH BANK OF	1,243,994.19	1,251,354.39	-7,360.20
FX DEAL TRANSACTED ON 07 MAR 2024 USD / SGD EX.RATE 0.7523237 WITH BANK OF	-1,236,670.62	-1,256,380.65	19,710.03
Swedish krona - SEK			
FX DEAL TRANSACTED ON 05 SEP 2024 SEK / USD EX.RATE 10.275566 WITH BANK OF	3,358,192.47	3,328,283.81	29,908.66
FX DEAL TRANSACTED ON 05 SEP 2024 USD / SEK EX.RATE 0.0977894 WITH BANK OF	-3,386,611.43	-3,344,398.53	-42,212.90
FX DEAL TRANSACTED ON 07 DEC 2023 SEK / USD EX.RATE 10.439506 WITH BANK OF	3,389,738.72	3,297,569.83	92,168.89
FX DEAL TRANSACTED ON 07 DEC 2023 USD / SEK EX.RATE 0.0961757 WITH BANK OF	-3,298,235.19	-3,310,848.42	12,613.23
FX DEAL TRANSACTED ON 07 JUN 2024 SEK / USD EX.RATE 10.519495 WITH BANK OF	3,282,212.71	3,251,106.64	31,106.07
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SEK EX.RATE 0.0954947 WITH BANK OF	-3,358,192.47	-3,265,919.16	-92,273.31
FX DEAL TRANSACTED ON 07 MAR 2024 SEK / USD EX.RATE 10.247228 WITH BANK OF	3,276,678.10	3,337,487.95	-60,809.85

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 MAR 2024 USD / SEK EX.RATE 0.0979518 WITH BANK OF	-3,282,212.71	-3,349,950.52	67,737.81
FX DEAL TRANSACTED ON 30 NOV 2023 USD / SEK EX.RATE 0.0954858 WITH BANK OF	-147,701.03	-143,228.69	-4,472.34
Swiss franc - CHF			
FX DEAL TRANSACTED ON 07 DEC 2023 CHF / USD EX.RATE 0.876085 WITH BANK OF	10,200,639.72	10,010,439.62	190,200.10
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CHF EX.RATE 1.152654 WITH BANK OF	-9,873,902.27	-10,108,772.47	234,870.20
United States dollar - USD			
FX DEAL TRANSACTED ON 05 SEP 2024 CAD / USD EX.RATE 1.35065 WITH BANK OF	-12,342,201.95	-12,342,201.95	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 SEK / USD EX.RATE 10.275566 WITH BANK OF	-3,328,283.81	-3,328,283.81	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 SGD / USD EX.RATE 1.301689 WITH BANK OF	-1,282,948.54	-1,282,948.54	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / CAD EX.RATE 0.7422114 WITH BANK OF	12,372,663.44	12,372,663.44	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / SEK EX.RATE 0.0977894 WITH BANK OF	3,344,398.53	3,344,398.53	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / SGD EX.RATE 0.7717901 WITH BANK OF	1,288,889.54	1,288,889.54	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 HKD / USD EX.RATE 7.79142 WITH BANK OF	-2,068,942.50	-2,068,942.50	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 USD / HKD EX.RATE 0.1287008 WITH BANK OF	2,074,657.29	2,074,657.29	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 AUD / USD EX.RATE 1.5194266 WITH BANK OF	-7,232,999.26	-7,232,999.26	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 DEC 2023 CAD / USD EX.RATE 1.361058 WITH BANK OF	-11,792,295.14	-11,792,295.14	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 CHF / USD EX.RATE 0.876085 WITH BANK OF	-10,010,439.62	-10,010,439.62	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 DKK / USD EX.RATE 6.912832 WITH BANK OF	-3,435,639.69	-3,435,639.69	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 EUR / USD EX.RATE 0.9272619 WITH BANK OF	-33,367,057.36	-33,367,057.36	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 GBP / USD EX.RATE 0.7957393 WITH BANK OF	-15,092,885.33	-15,092,885.33	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 HKD / USD EX.RATE 7.812944 WITH BANK OF	-2,189,955.54	-2,189,955.54	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 ILS / USD EX.RATE 3.699537 WITH BANK OF	-389,237.90	-389,237.90	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 JPY / USD EX.RATE 144.41836 WITH BANK OF	-23,854,307.72	-23,854,307.72	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 NOK / USD EX.RATE 10.905684 WITH BANK OF	-683,130.01	-683,130.01	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 NZD / USD EX.RATE 1.6244499 WITH BANK OF	-196,989.76	-196,989.76	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 SEK / USD EX.RATE 10.439506 WITH BANK OF	-3,297,569.83	-3,297,569.83	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 SGD / USD EX.RATE 1.33869 WITH BANK OF	-1,247,488.22	-1,247,488.22	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / AUD EX.RATE 0.659928 WITH BANK OF	7,252,614.22	7,252,614.22	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CAD EX.RATE 0.7356847 WITH BANK OF	11,807,734.77	11,807,734.77	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CHF EX.RATE 1.152654 WITH BANK OF	10,108,772.47	10,108,772.47	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 DEC 2023 USD / DKK EX.RATE 0.1453582 WITH BANK OF	3,452,257.67	3,452,257.67	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / EUR EX.RATE 1.082671 WITH BANK OF	33,497,868.59	33,497,868.59	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / GBP EX.RATE 1.257472 WITH BANK OF	15,102,239.92	15,102,239.92	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / HKD EX.RATE 0.1281514 WITH BANK OF	2,192,670.51	2,192,670.51	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / ILS EX.RATE 0.2713561 WITH BANK OF	390,752.73	390,752.73	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / JPY EX.RATE 0.0070259 WITH BANK OF	24,204,358.13	24,204,358.13	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / NOK EX.RATE 0.0919201 WITH BANK OF	684,804.96	684,804.96	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / NZD EX.RATE 0.61569 WITH BANK OF	197,020.86	197,020.86	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / SEK EX.RATE 0.0961757 WITH BANK OF	3,310,848.42	3,310,848.42	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / SGD EX.RATE 0.75003 WITH BANK OF	1,252,550.10	1,252,550.10	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 EUR / USD EX.RATE 0.923808 WITH BANK OF	-35,342,857.73	-35,342,857.73	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 HKD / USD EX.RATE 7.807565 WITH BANK OF	-2,064,664.21	-2,064,664.21	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 ILS / USD EX.RATE 3.748025 WITH BANK OF	-394,874.63	-394,874.63	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 JPY / USD EX.RATE 156.83 WITH BANK OF AMERICA,	-23,675,317.22	-23,675,317.22	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 SEK / USD EX.RATE 10.519495 WITH BANK OF	-3,251,106.64	-3,251,106.64	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 JUN 2024 SGD / USD EX.RATE 1.350023 WITH BANK OF	-1,237,015.96	-1,237,015.96	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / EUR EX.RATE 1.087036 WITH BANK OF	35,491,728.67	35,491,728.67	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / HKD EX.RATE 0.1283624 WITH BANK OF	2,069,201.97	2,069,201.97	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / ILS EX.RATE 0.2678764 WITH BANK OF	396,457.07	396,457.07	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / JPY EX.RATE 0.0064633 WITH BANK OF	23,998,267.83	23,998,267.83	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SEK EX.RATE 0.0954947 WITH BANK OF	3,265,919.16	3,265,919.16	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SGD EX.RATE 0.7437698 WITH BANK OF	1,242,095.59	1,242,095.59	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 CAD / USD EX.RATE 1.34802 WITH BANK OF	-12,366,278.95	-12,366,278.95	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 DKK / USD EX.RATE 6.816881 WITH BANK OF	-3,878,606.65	-3,878,606.65	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 EUR / USD EX.RATE 0.9145784 WITH BANK OF	-35,699,513.27	-35,699,513.27	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7827703 WITH BANK OF	-15,438,756.69	-15,438,756.69	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 HKD / USD EX.RATE 7.818511 WITH BANK OF	-2,061,773.65	-2,061,773.65	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 ILS / USD EX.RATE 3.585001 WITH BANK OF	-412,831.13	-412,831.13	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 NOK / USD EX.RATE 10.417522 WITH BANK OF	-638,347.58	-638,347.58	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 NZD / USD EX.RATE 1.6210109 WITH BANK OF	-209,745.90	-209,745.90	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 MAR 2024 SEK / USD EX.RATE 10.247228 WITH BANK OF	-3,337,487.95	-3,337,487.95	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 SGD / USD EX.RATE 1.334554 WITH BANK OF	-1,251,354.39	-1,251,354.39	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / CAD EX.RATE 0.7427897 WITH BANK OF	12,382,296.69	12,382,296.69	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / DKK EX.RATE 0.1473804 WITH BANK OF	3,896,738.78	3,896,738.78	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / EUR EX.RATE 1.097496 WITH BANK OF	35,833,270.52	35,833,270.52	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.278101 WITH BANK OF	15,445,851.79	15,445,851.79	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / HKD EX.RATE 0.1281776 WITH BANK OF	2,066,223.22	2,066,223.22	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / ILS EX.RATE 0.2799311 WITH BANK OF	414,297.98	414,297.98	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / NOK EX.RATE 0.0961933 WITH BANK OF	639,685.59	639,685.59	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / NZD EX.RATE 0.616813 WITH BANK OF	209,716.59	209,716.59	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / SEK EX.RATE 0.0979518 WITH BANK OF	3,349,950.52	3,349,950.52	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / SGD EX.RATE 0.7523237 WITH BANK OF	1,256,380.65	1,256,380.65	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 JPY / USD EX.RATE 146.62763 WITH BANK OF	-25,322,648.94	-25,322,648.94	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 USD / JPY EX.RATE 0.0069153 WITH BANK OF	25,676,334.21	25,676,334.21	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 EUR / USD EX.RATE 0.9163022 WITH BANK OF	-2,193,599.63	-2,193,599.63	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.771546 WITH BANK OF	-2,222,811.16	-2,222,811.16	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 JPY / USD EX.RATE 157.18589 WITH BANK OF	-2,252,110.54	-2,252,110.54	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / EUR EX.RATE 1.109152 WITH BANK OF	2,307,036.58	2,307,036.58	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.663353 WITH BANK OF	132,670.60	132,670.60	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / CAD EX.RATE 0.7376949 WITH BANK OF	619,663.70	619,663.70	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / DKK EX.RATE 0.146456 WITH BANK OF	490,627.48	490,627.48	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / EUR EX.RATE 1.091743 WITH BANK OF	1,124,495.29	1,124,495.29	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / JPY EX.RATE 0.0067807 WITH BANK OF	4,488,814.24	4,488,814.24	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / NOK EX.RATE 0.092818 WITH BANK OF	69,613.52	69,613.52	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / SEK EX.RATE 0.0954858 WITH BANK OF	143,228.69	143,228.69	0.00
Total BANK OF AMERICA, N.A	1,855,436.91	0.00	1,855,436.91

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
Cash and Cash Equivalents			
Australian dollar - AUD			
FX DEAL TRANSACTED ON 05 SEP 2024 AUD / USD EX.RATE 1.4847215 WITH BNP PARIBAS	7,893,004.67	7,860,065.93	32,938.74
FX DEAL TRANSACTED ON 05 SEP 2024 USD / AUD EX.RATE 0.674497 WITH BNP PARIBAS	-8,102,288.51	-7,871,379.99	-230,908.52
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.65146 WITH BNP PARIBAS	-443,904.01	-442,993.07	-910.94
British pound sterling - GBP			
FX DEAL TRANSACTED ON 08 JUL 2024 USD / GBP EX.RATE 1.282831 WITH BNP PARIBAS	-4,536,156.26	-4,412,938.64	-123,217.62
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7585262 WITH BNP PARIBAS	2,274,671.38	2,274,147.02	524.36
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.265048 WITH BNP PARIBAS	-95,336.25	-94,878.64	-457.61
Canadian dollar - CAD			
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CAD EX.RATE 0.7374653 WITH BNP PARIBAS	-456,553.76	-457,228.32	674.56
Danish krone - DKK			
FX DEAL TRANSACTED ON 29 FEB 2024 USD / DKK EX.RATE 0.1452896 WITH BNP PARIBAS	-391,708.59	-390,829.09	-879.50
Euro - EUR			
FX DEAL TRANSACTED ON 05 SEP 2024 EUR / USD EX.RATE 0.9016669 WITH BNP PARIBAS	4,605,543.03	4,591,497.22	14,045.81

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
FX DEAL TRANSACTED ON 05 SEP 2024 EUR / USD EX.RATE 0.9016669 WITH BNP PARIBAS	36,321,492.71	36,210,720.85	110,771.86
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.113355 WITH BNP PARIBAS	-36,552,363.19	-36,351,053.81	-201,309.38
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.113355 WITH BNP PARIBAS	-4,634,817.26	-4,609,291.36	-25,525.90
FX DEAL TRANSACTED ON 08 JUL 2024 USD / EUR EX.RATE 1.086755 WITH BNP PARIBAS	-4,527,671.53	-4,423,093.66	-104,577.87
FX DEAL TRANSACTED ON 29 FEB 2024 USD / EUR EX.RATE 1.082814 WITH BNP PARIBAS	-1,856,889.02	-1,851,612.80	-5,276.22
Hong Kong dollar - HKD			
FX DEAL TRANSACTED ON 29 FEB 2024 HKD / USD EX.RATE 7.824397 WITH BNP PARIBAS	126,527.32	126,552.34	-25.02
Japanese yen - JPY			
FX DEAL TRANSACTED ON 05 SEP 2024 JPY / USD EX.RATE 143.75777 WITH BNP PARIBAS	26,202,321.73	25,828,169.15	374,152.58
FX DEAL TRANSACTED ON 05 SEP 2024 USD / JPY EX.RATE 0.0070428 WITH BNP PARIBAS	-26,231,026.16	-26,149,911.18	-81,114.98
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062882 WITH BNP PARIBAS	-4,996,295.12	-4,452,015.39	-544,279.73
FX DEAL TRANSACTED ON 29 FEB 2024 USD / JPY EX.RATE 0.0066988 WITH BNP PARIBAS	-1,767,052.39	-1,795,285.83	28,233.44
New Israeli shekel - ILS			
FX DEAL TRANSACTED ON 05 SEP 2024 ILS / USD EX.RATE 3.699236 WITH BNP PARIBAS	391,146.35	400,082.61	-8,936.26

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
FX DEAL TRANSACTED ON 05 SEP 2024 USD / ILS EX.RATE 0.2712721 WITH BNP PARIBAS	-398,818.60	-401,482.77	2,664.17
FX DEAL TRANSACTED ON 29 FEB 2024 USD / ILS EX.RATE 0.2801073 WITH BNP PARIBAS	-10,891.02	-11,204.29	313.27
New Zealand dollar - NZD			
FX DEAL TRANSACTED ON 05 SEP 2024 NZD / USD EX.RATE 1.6119724 WITH BNP PARIBAS	210,528.01	210,921.75	-393.74
FX DEAL TRANSACTED ON 05 SEP 2024 USD / NZD EX.RATE 0.620498 WITH BNP PARIBAS	-216,344.21	-210,969.32	-5,374.89
FX DEAL TRANSACTED ON 29 FEB 2024 USD / NZD EX.RATE 0.609247 WITH BNP PARIBAS	-12,097.00	-12,184.94	87.94
Norwegian krone - NOK			
FX DEAL TRANSACTED ON 05 SEP 2024 NOK / USD EX.RATE 10.644003 WITH BNP PARIBAS	628,048.75	624,764.92	3,283.83
FX DEAL TRANSACTED ON 05 SEP 2024 USD / NOK EX.RATE 0.0940578 WITH BNP PARIBAS	-631,618.55	-625,484.33	-6,134.22
FX DEAL TRANSACTED ON 29 FEB 2024 NOK / USD EX.RATE 10.594924 WITH BNP PARIBAS	75,074.02	75,507.86	-433.84
Swedish krona - SEK			
FX DEAL TRANSACTED ON 29 FEB 2024 SEK / USD EX.RATE 10.340626 WITH BNP PARIBAS	21,557.09	21,758.84	-201.75
Swiss franc - CHF			
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CHF EX.RATE 1.1375438 WITH BNP PARIBAS	-157,622.16	-159,256.10	1,633.94

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
United States dollar - USD			
FX DEAL TRANSACTED ON 05 SEP 2024 AUD / USD EX.RATE 1.4847215 WITH BNP PARIBAS	-7,860,065.93	-7,860,065.93	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 EUR / USD EX.RATE 0.9016669 WITH BNP PARIBAS	-4,591,497.22	-4,591,497.22	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 EUR / USD EX.RATE 0.9016669 WITH BNP PARIBAS	-36,210,720.85	-36,210,720.85	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 ILS / USD EX.RATE 3.699236 WITH BNP PARIBAS	-400,082.61	-400,082.61	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 JPY / USD EX.RATE 143.75777 WITH BNP PARIBAS	-25,828,169.15	-25,828,169.15	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 NOK / USD EX.RATE 10.644003 WITH BNP PARIBAS	-624,764.92	-624,764.92	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 NZD / USD EX.RATE 1.6119724 WITH BNP PARIBAS	-210,921.75	-210,921.75	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / AUD EX.RATE 0.674497 WITH BNP PARIBAS	7,871,379.99	7,871,379.99	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.113355 WITH BNP PARIBAS	36,351,053.81	36,351,053.81	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.113355 WITH BNP PARIBAS	4,609,291.36	4,609,291.36	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / ILS EX.RATE 0.2712721 WITH BNP PARIBAS	401,482.77	401,482.77	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / JPY EX.RATE 0.0070428 WITH BNP PARIBAS	26,149,911.18	26,149,911.18	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / NOK EX.RATE 0.0940578 WITH BNP PARIBAS	625,484.33	625,484.33	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / NZD EX.RATE 0.620498 WITH BNP PARIBAS	210,969.32	210,969.32	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
FX DEAL TRANSACTED ON 08 JUL 2024 USD / EUR EX.RATE 1.086755 WITH BNP PARIBAS	4,423,093.66	4,423,093.66	0.00
FX DEAL TRANSACTED ON 08 JUL 2024 USD / GBP EX.RATE 1.282831 WITH BNP PARIBAS	4,412,938.64	4,412,938.64	0.00
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062882 WITH BNP PARIBAS	4,452,015.39	4,452,015.39	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7585262 WITH BNP PARIBAS	-2,274,147.02	-2,274,147.02	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 HKD / USD EX.RATE 7.824397 WITH BNP PARIBAS	-126,527.32	-126,527.32	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 NOK / USD EX.RATE 10.594924 WITH BNP PARIBAS	-75,507.86	-75,507.86	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 SEK / USD EX.RATE 10.340626 WITH BNP PARIBAS	-21,758.84	-21,758.84	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.65146 WITH BNP PARIBAS	442,993.07	442,993.07	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CAD EX.RATE 0.7374653 WITH BNP PARIBAS	457,228.32	457,228.32	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CHF EX.RATE 1.1375438 WITH BNP PARIBAS	159,256.10	159,256.10	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / DKK EX.RATE 0.1452896 WITH BNP PARIBAS	390,829.09	390,829.09	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / EUR EX.RATE 1.082814 WITH BNP PARIBAS	1,851,612.80	1,851,612.80	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.265048 WITH BNP PARIBAS	94,878.64	94,878.64	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
FX DEAL TRANSACTED ON 29 FEB 2024 USD / ILS EX.RATE 0.2801073 WITH BNP PARIBAS	11,204.29	11,204.29	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / JPY EX.RATE 0.0066988 WITH BNP PARIBAS	1,795,285.83	1,795,285.83	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / NZD EX.RATE 0.609247 WITH BNP PARIBAS	12,184.94	12,184.94	0.00
Total BNP PARIBAS LONDON BRANCH	-770,583.45	0.00	-770,583.45
<i>CITIBANK N.A.</i>			
Cash and Cash Equivalents			
Australian dollar - AUD			
FX DEAL TRANSACTED ON 07 MAR 2024 AUD / USD EX.RATE 1.5108707 WITH CITIBANK N.A.	7,618,176.22	7,724,027.57	-105,851.35
FX DEAL TRANSACTED ON 07 MAR 2024 USD / AUD EX.RATE 0.663627 WITH CITIBANK N.A.	-7,789,725.21	-7,744,527.09	-45,198.12
Japanese yen - JPY			
FX DEAL TRANSACTED ON 29 AUG 2024 JPY / USD EX.RATE 144.67659 WITH CITIBANK N.A.	2,498,147.56	2,446,836.77	51,310.79
Swiss franc - CHF			
FX DEAL TRANSACTED ON 07 MAR 2024 CHF / USD EX.RATE 0.878052 WITH CITIBANK N.A.	10,031,524.43	10,147,452.39	-115,927.96
FX DEAL TRANSACTED ON 07 MAR 2024 USD / CHF EX.RATE 1.150073 WITH CITIBANK N.A.	-10,075,766.14	-10,247,150.69	171,384.55

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
CITIBANK N.A.			
United States dollar - USD			
FX DEAL TRANSACTED ON 07 MAR 2024 AUD / USD EX.RATE 1.5108707 WITH CITIBANK N.A.	-7,724,027.57	-7,724,027.57	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 CHF / USD EX.RATE 0.878052 WITH CITIBANK N.A.	-10,147,452.39	-10,147,452.39	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / AUD EX.RATE 0.663627 WITH CITIBANK N.A.	7,744,527.09	7,744,527.09	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / CHF EX.RATE 1.150073 WITH CITIBANK N.A.	10,247,150.69	10,247,150.69	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 JPY / USD EX.RATE 144.67659 WITH CITIBANK N.A.	-2,446,836.77	-2,446,836.77	0.00
Total CITIBANK N.A.	-44,282.09	0.00	-44,282.09
MORGAN STANLEY AND CO.INTRNTNAL PLC			
Cash and Cash Equivalents			
Australian dollar - AUD			
FX DEAL TRANSACTED ON 07 JUN 2024 AUD / USD EX.RATE 1.5150689 WITH MORGAN	7,789,725.21	7,702,629.46	87,095.75
FX DEAL TRANSACTED ON 07 JUN 2024 USD / AUD EX.RATE 0.661705 WITH MORGAN STANLEY	-7,893,004.67	-7,722,106.69	-170,897.98
British pound sterling - GBP			
FX DEAL TRANSACTED ON 05 SEP 2024 GBP / USD EX.RATE 0.7593245 WITH MORGAN	15,935,886.18	15,915,471.27	20,414.91
FX DEAL TRANSACTED ON 05 SEP 2024 USD / GBP EX.RATE 1.31734 WITH MORGAN STANLEY	-16,207,016.37	-15,920,064.78	-286,951.59

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC			
FX DEAL TRANSACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7856435 WITH MORGAN	15,387,226.53	15,382,300.40	4,926.13
FX DEAL TRANSACTED ON 07 JUN 2024 USD / GBP EX.RATE 1.273523 WITH MORGAN STANLEY	15,935,886.18	15,390,536.33	-545,349.85
FX DEAL TRANSACTED ON 30 NOV 2023 USD / GBP EX.RATE 1.266075 WITH MORGAN STANLEY	-471,343.04	-468,447.75	-2,895.29
Canadian dollar - CAD			
FX DEAL TRANSACTED ON 07 JUN 2024 CAD / USD EX.RATE 1.372133 WITH MORGAN STANLEY	12,165,663.20	12,148,962.75	16,700.45
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CAD EX.RATE 0.7303002 WITH MORGAN	12,266,823.65	12,174,102.67	-92,720.98
Danish krone - DKK			
FX DEAL TRANSACTED ON 05 SEP 2024 DKK / USD EX.RATE 6.726102 WITH MORGAN STANLEY	3,941,826.75	3,930,954.01	10,872.74
FX DEAL TRANSACTED ON 05 SEP 2024 USD / DKK EX.RATE 0.1493952 WITH MORGAN	-3,973,975.87	-3,950,007.66	-23,968.21
FX DEAL TRANSACTED ON 07 JUN 2024 DKK / USD EX.RATE 6.888974 WITH MORGAN STANLEY	3,810,374.77	3,838,016.76	-27,641.99
FX DEAL TRANSACTED ON 07 JUN 2024 USD / DKK EX.RATE 0.1459168 WITH MORGAN	-3,941,826.75	-3,858,039.33	-83,787.42
Hong Kong dollar - HKD			
FX DEAL TRANSACTED ON 30 NOV 2023 HKD / USD EX.RATE 7.808518 WITH MORGAN STANLEY	393,657.88	393,160.39	497.49

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNL PLC			
New Israeli shekel - ILS			
FX DEAL TRANSACTED ON 30 NOV 2023 ILS / USD EX.RATE 3.722627 WITH MORGAN STANLEY	43,789.43	42,980.40	809.03
New Zealand dollar - NZD			
FX DEAL TRANSACTED ON 07 JUN 2024 NZD / USD EX.RATE 1.6326797 WITH MORGAN	208,641.00	208,246.60	394.40
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NZD EX.RATE 0.612428 WITH MORGAN STANLEY	-210,528.01	-208,225.52	-2,302.49
FX DEAL TRANSACTED ON 30 NOV 2023 NZD / USD EX.RATE 1.6189665 WITH MORGAN	18,805.50	18,530.34	275.16
Norwegian krone - NOK			
FX DEAL TRANSACTED ON 07 JUN 2024 NOK / USD EX.RATE 10.667587 WITH MORGAN	630,036.14	623,383.70	6,652.44
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NOK EX.RATE 0.0939429 WITH MORGAN	-628,048.75	-624,720.43	-3,328.32
Singapore dollar - SGD			
FX DEAL TRANSACTED ON 30 NOV 2023 SGD / USD EX.RATE 1.333561 WITH MORGAN STANLEY	15,054.57	14,997.44	57.13
Swiss franc - CHF			
FX DEAL TRANSACTED ON 07 JUN 2024 CHF / USD EX.RATE 0.895451 WITH MORGAN STANLEY	10,075,766.14	9,950,290.98	125,475.16
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CHF EX.RATE 1.1282454 WITH MORGAN	-10,525,072.35	-10,052,660.82	-472,411.53

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC			
FX DEAL TRANSACTED ON 30 NOV 2023 CHF / USD EX.RATE 0.868089 WITH MORGAN STANLEY	46,525.15	46,078.22	446.93
United States dollar - USD			
FX DEAL TRANSACTED ON 05 SEP 2024 DKK / USD EX.RATE 6.726102 WITH MORGAN STANLEY	-3,930,954.01	-3,930,954.01	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 GBP / USD EX.RATE 0.7593245 WITH MORGAN	-15,915,471.27	-15,915,471.27	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / DKK EX.RATE 0.1493952 WITH MORGAN	3,950,007.66	3,950,007.66	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / GBP EX.RATE 1.31734 WITH MORGAN STANLEY	15,920,064.78	15,920,064.78	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 AUD / USD EX.RATE 1.5150689 WITH MORGAN	-7,702,629.46	-7,702,629.46	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 CAD / USD EX.RATE 1.372133 WITH MORGAN STANLEY	-12,148,962.75	-12,148,962.75	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 CHF / USD EX.RATE 0.895451 WITH MORGAN STANLEY	-9,950,290.98	-9,950,290.98	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 DKK / USD EX.RATE 6.888974 WITH MORGAN STANLEY	-3,838,016.76	-3,838,016.76	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7856435 WITH MORGAN	-15,382,300.40	-15,382,300.40	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 NOK / USD EX.RATE 10.667587 WITH MORGAN	-623,383.70	-623,383.70	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 NZD / USD EX.RATE 1.6326797 WITH MORGAN	-208,246.60	-208,246.60	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / AUD EX.RATE 0.661705 WITH MORGAN STANLEY	7,722,106.69	7,722,106.69	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CAD EX.RATE 0.7303002 WITH MORGAN	12,174,102.67	12,174,102.67	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>MORGAN STANLEY AND CO.INTRNTNAL PLC</i>			
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CHF EX.RATE 1.1282454 WITH MORGAN	10,052,660.82	10,052,660.82	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / DKK EX.RATE 0.1459168 WITH MORGAN	3,858,039.33	3,858,039.33	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / GBP EX.RATE 1.273523 WITH MORGAN STANLEY	15,390,536.33	15,390,536.33	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NOK EX.RATE 0.0939429 WITH MORGAN	624,720.43	624,720.43	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NZD EX.RATE 0.612428 WITH MORGAN STANLEY	208,225.52	208,225.52	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 CHF / USD EX.RATE 0.868089 WITH MORGAN STANLEY	-46,078.22	-46,078.22	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 HKD / USD EX.RATE 7.808518 WITH MORGAN STANLEY	-393,160.39	-393,160.39	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 ILS / USD EX.RATE 3.722627 WITH MORGAN STANLEY	-42,980.40	-42,980.40	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 NZD / USD EX.RATE 1.6189665 WITH MORGAN	-18,530.34	-18,530.34	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 SGD / USD EX.RATE 1.333561 WITH MORGAN STANLEY	-14,997.44	-14,997.44	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / GBP EX.RATE 1.266075 WITH MORGAN STANLEY	468,447.75	468,447.75	0.00
Total MORGAN STANLEY AND CO.INTRNTNAL PLC	-1,437,637.93	0.00	-1,437,637.93

Series of Transactions by Issue in Excess of 5% of Plan assets:

		Number of Transactions	—Transaction Aggregate— Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CF SSGA RUSSELL 1000 (R)INDX NL (CMCQ) FD CUSIP: SSG991S93	Total acquisitions	5	35,400,000.00			0.00	35,400,000.00	35,400.000.00
	Total dispositions	11		64,013,885.61		0.00	40,800,952.78	64,013.885.61
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	906	1,510,084,519.36			0.00	1,510,084,519.36	1,510,084.519.36
	Total dispositions	668		1,484,652,336.65		0.00	1,484,652,336.65	1,484,652.336.65
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	Total acquisitions	2	90,102,157.89			0.00	90,102,157.89	90,102.157.89

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a Schedule of Active Participant Data as of October 1, 2023

Attained Age	Attained Years of Credited Service ¹										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	3	0	0	0	0	0	0	0	3
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	1	137	3	0	0	0	0	0	0	141
	-	-	87,860	-	-	-	-	-	-	-	87,387
30-34	0	0	453	141	9	0	0	0	0	0	603
	-	-	102,173	101,756	-	-	-	-	-	-	101,465
35-39	0	0	510	299	153	5	0	0	0	0	967
	-	-	119,818	128,366	97,756	-	-	-	-	-	118,725
40-44	0	1	475	370	379	107	3	0	0	0	1,335
	-	-	134,966	148,790	133,611	117,341	-	-	-	-	136,886
45-49	0	0	391	335	415	292	76	4	0	0	1,513
	-	-	136,432	157,755	148,720	135,816	120,576	-	-	-	143,500
50-54	0	1	362	284	393	356	211	76	14	0	1,697
	-	-	136,094	140,606	142,996	144,325	134,076	98,858	-	-	137,895
55-59	0	0	311	286	355	275	185	156	109	3	1,680
	-	-	125,744	135,443	130,103	136,958	143,850	125,534	100,474	-	130,570
60-64	0	0	210	222	260	195	151	129	118	68	1,353
	-	-	112,565	113,957	113,171	123,777	124,149	122,955	115,391	99,953	116,422
65-69	0	0	68	64	64	68	51	37	48	64	464
	-	-	108,075	110,268	117,425	121,951	131,629	120,880	106,589	107,019	115,011
70 & over	0	1	13	16	14	14	3	8	5	8	82
	-	-	-	-	-	-	-	-	-	-	107,089
Total	0	4	2,933	2,020	2,042	1,312	680	410	294	143	9,838
	-	-	122,037	135,362	131,524	133,946	132,734	118,813	107,305	104,458	128,216

¹ Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: BD Retirement Plan
 EIN / PN: 22-0760120/004
 Plan Sponsor: Becton, Dickinson and Company
 Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a Schedule of Active Participant Data as of October 1, 2023

Attained Age	Attained Years of Credited Service ²										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	3	0	0	0	0	0	0	0	3
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	133	3	0	0	0	0	0	0	136
	-	-	48,818	-	-	-	-	-	-	-	49,112
30-34	0	0	420	133	9	0	0	0	0	0	562
	-	-	62,102	90,668	-	-	-	-	-	-	68,929
35-39	0	0	477	276	150	5	0	0	0	0	908
	-	-	82,169	118,678	120,315	-	-	-	-	-	99,544
40-44	0	0	441	339	353	98	3	0	0	0	1,234
	-	-	110,326	147,547	170,130	208,345	-	-	-	-	145,754
45-49	0	0	374	315	377	264	73	4	0	0	1,407
	-	-	123,199	187,257	215,251	282,366	275,494	-	-	-	200,378
50-54	0	1	351	264	358	333	198	68	14	0	1,587
	-	-	141,439	190,749	241,422	349,965	425,915	369,706	-	-	263,820
55-59	0	0	302	280	340	265	177	145	101	3	1,613
	-	-	145,087	211,910	264,440	397,168	509,719	651,566	570,031	-	336,755
60-64	0	0	206	215	249	190	147	124	115	67	1,313
	-	-	140,514	187,275	260,343	419,915	537,297	720,883	860,016	740,846	404,212
65-69	0	0	68	64	62	66	51	37	48	63	459
	-	-	147,058	204,013	279,456	500,790	763,137	979,021	942,317	958,598	553,817
70 & over	0	1	13	15	14	14	3	8	5	8	81
	-	-	-	-	-	-	-	-	-	-	365,922
Total	0	2	2,788	1,904	1,912	1,235	652	386	283	141	9,303
	-	-	107,828	167,821	220,714	354,362	485,583	647,197	750,116	820,001	255,201

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

Plan Name: BD Retirement Plan
 EIN / PN: 22-0760120/004
 Plan Sponsor: Becton, Dickinson and Company
 Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Assumptions – BD Retirement Plan

Economic Assumptions

Interest rate basis

Applicable month	June	
Interest rate basis	3-Segment Rates	
Interest rates	Reflecting Corridors	Not Reflecting Corridors
First segment rate	4.75%	3.03%
Second segment rate	5.00%	4.11%
Third segment rate	5.74%	4.27%
Effective interest rate	5.24%	4.11%

Annual rates of increase

Compensation:	4.00%
Future Social Security wage bases	3.50%
Inflation	N/A
Interest Crediting Rate	4.00%

Administrative “and investment” expenses

The assumed plan-related expenses added to the Target Normal Cost were changed from \$18,200,000 for the prior valuation to \$11,700,000 for the current valuation. As in past years, the plan-related expenses were calculated by adjusting the actual prior year expenses with inflation and for changes in PBGC premiums.

As permitted by law, rates reflecting stabilization are used to determine the funding target and target normal cost, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from (and currently are higher than) current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

Rates not reflecting stabilization are used to determine PBGC variable rate premiums if the alternative method is used and are used to determine the PBGC FTAP and the PBGC 4010 FS.

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion date The valuation date coincident with or next following the date on which the employee becomes a participant.

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

Mortality

Healthy For IRS funding purposes, separate rates for non-annuitants (based on RP-2014 "Employees" table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2021) and annuitants (based on RP-2014 "Healthy Annuitants" table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2021).

For ASC 960 purposes, Pri-2012 sex-distinct, benefit-weighted employee, annuitant and contingent survivor mortality tables without collar adjustment, projected generationally using Scale MP-2021.

Disabled For IRS funding purposes, alternative disabled life mortality tables as defined under Revenue Ruling 96-7.

For ASC 960 purposes, Pri-2012 sex-distinct, benefit-weighted disabled mortality tables without collar adjustment, projected generationally using Scale MP-2021.

Termination The rates at which participants are assumed to terminate employment by age are shown below.

Representative Termination Rates

Thereafter	
Age	Rate
25	11.30%
30	9.72%
35	8.29%
40	7.31%

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

45	6.28%
50	5.60%
55	7.18%
60	8.67%

Retirement

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

Percentage retiring during the year	
Age	Rate
55	8.23%
56	6.13%
57	6.52%
58	6.91%
59	8.34%
60	10.74%
61	13.69%
62	22.53%
63	19.33%
64	20.73%
65	43.12%
66	46.83%
67	47.15%
68	46.81%
69	52.91%
70	100.00%

Disability

A 50/50 blend of the 1985 SOA study tables rates for Class 1 and Class 3. Participants who are eligible for retirement are valued assuming they will elect early or normal retirement as applicable rather than disability retirement. Otherwise, the rates at which participants become disabled by age and gender are shown below:

Percentage becoming disabled during the year		
Age	Males	Females
25	0.13%	0.10%
30	0.18%	0.17%
35	0.25%	0.26%
40	0.36%	0.38%
45	0.52%	0.55%
50	0.79%	0.87%
55	0.00%	0.00%

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

Benefit commencement date:

Pre-retirement terminations	30% of future pre-retirement terminations are assumed to commence immediately, and 70% are assumed to commence at age 62
Future retirements	60% of future retirements are assumed to commence immediately and 40% to commence at age 62
Current vested deferred	100% of current terminated vested participants are assumed to commence at age 62

Form of payment

100% of future retirees benefiting under the Cash Balance plan are assumed to elect to receive a lump sum.

60% of future retirees benefiting only under the US Final Average Pay plan are assumed to elect to receive an immediate lump sum, 30% are assumed to elect to receive a lump sum at age 62, and 10% are assumed to elect to receive a Single Life Annuity. Lump sums were valued using the substitution of annuity form under IRS Regulation §1.430(d)-1(f)(4) with application of generational mortality.

100% of future retirees benefiting under the Puerto Rico Final Average Pay plan are assumed to elect to receive a 5 Year Certain & Life Annuity.

Percent married

For purposes of valuing the pre-retirement surviving spouse's benefit, 100% of US employees and 80% of Puerto Rico employees are assumed to be married.

Spouse age

Male participants are assumed to be 3 years older than their spouses and female participants are assumed to be 3 years younger than their spouses.

Covered pay

Assumed plan compensation for the year beginning on the valuation date was determined as the maximum of (i) the participant's annual rate of base salary in effect on December 31 of the calendar year, and (ii) the maximum of the prior year's annual pay rate and total pensionable earnings, adjusted at the assumed compensation increase rate, and increased by the prior year's actual bonus.

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

At-risk assumptions For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan, which is usually the lump sum form of payment.

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

Methods

Valuation date First day of plan year

Funding target Present value of accrued benefits as required by regulations under IRC §430.

Target normal cost Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under §430.

Decrement timing The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.

Actuarial value of assets Average of the fair market value of assets on the valuation date and 12 and 24 months preceding the valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value,

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

including discounted contributions receivable (discounted using the effective interest rate for the 2021 plan year.) The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.

Benefits not valued

All benefits described in the Plan Provisions sections of this report were valued based on discussions with the plan sponsor regarding the likelihood that these benefits will be paid. WTW has reviewed the plan provisions with the plan sponsor and, based on that review, is not aware of any significant benefits required to be valued that were not.

Sources of Data and Other Information

The plan sponsor, through Alight, furnished participant data as of October 1, 2023. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. In consultation with BD, the following adjustments were made for missing or apparently inconsistent data elements:

- Plan compensation used to project benefits was calculated as the greater of Pensionable Earnings plus Bonus Earned and Annual Pay Rate.
- A number of terminated vested participants were provided to us without a vested benefit amount. We have assumed the same benefit amount for these individuals that was used in the prior valuation, which was based on the average benefit of participants in pay status as of October 1, 2023.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Assumptions Rationale - Significant Economic Assumptions

Discount rate

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

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

	The sponsor selected the ASC 960 discount rate consistent with the sponsor's long term expected rate of return on plan assets. The sponsor did not rely on WTW's work to select this assumption. We believe the assumption does not significantly conflict with what would be reasonable.
Cash balance interest crediting rate	Applicable for cash balance accounts. The plan credits interest to cash balance accounts using the 30-year Treasury rate, but with a minimum interest credit rate of 3.79%. Our long term estimate of the 30-year Treasury rate is 4.00%, based on a combination of current conditions and future economic expectations.
Lump sum conversion rate	For IRS funding purposes, as required by IRC 430, lump sum benefits are valued using "annuity substitution", so that the interest rates assumed are effectively the same as described above for the discount rate. For ASC 960 purposes, the lump sum actuarial equivalence interest rate used is consistent with the sponsor's current outlook on long term economic assumptions.
Plan-related expenses	As required by regulations, plan-related expenses are calculated by estimating the expenses to be paid from the trust during the coming year (including, for example, expected PBGC premiums and actuarial, accounting, legal, administration and trustee fees to be paid from the trust).
Rates of increase in:	
Compensation	Assumed compensation/salary increases reflect an experience study conducted in 2023 and an overall level of assumed wage inflation modestly in excess of general price inflation.
National average wages (NAW) (e.g., Social Security wage bases)	N/A
Increases in statutory limits (CPI)	N/A
Assumed return for assets smoothing	The assumed return of 6.11% used for asset smoothing is the third segment rate. Although determining the expected rate of return on plan assets was not within the scope of our work, it

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

is the client's best estimate and we determined that it does not significantly conflict with what would be reasonable based on their asset allocation.

Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality

Assumptions used for funding purposes are as prescribed by IRC §430(h).

For ASC 960 purposes, the sponsor selected the mortality assumption to reflect a major 2014 US mortality study conducted by the Society of Actuaries with updates published through 2021 and other sources of recent mortality improvement experience (e.g. Social Security Mortality database).

Disabled Mortality

Assumptions used for funding purposes are as prescribed by IRC §430(h).

For ASC 960 purposes, the sponsor selected the mortality assumption to reflect a major 2014 US mortality study conducted by the Society of Actuaries with updates published through 2021 and other sources of recent mortality improvement experience (e.g. Social Security Mortality database).

Termination

Assumptions were chosen by the actuary and represent an estimate of future experience reflecting considerations including an experience study (US) conducted in 2023, workforce survey data, workforce management practices, and the expected impact of recent US Retirement Plan changes.

Retirement

Assumptions were chosen by the actuary and represent an estimate of future experience reflecting considerations including an experience study (US) conducted in 2023, workforce survey data, workforce management practices, and the expected impact of recent US Retirement Plan changes.

Disability

Disability rates are based on a published table for pension participants believed to have reasonably similar characteristics participating in pension plans with similar disability provisions.

Benefit commencement date

Assumptions were chosen by the actuary and represent an estimate of future experience reflecting considerations including an experience study (US) conducted in 2023.

Form of payment

Assumptions were chosen by the actuary and represent an estimate of future experience reflecting considerations including an experience study (US) conducted in 2023.

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Percent married	Assumptions were chosen by the actuary, validated by data provided by the record keeper and Bureau of Labor Statistics data and represent an estimate of future experience.
------------------------	---

Spouse age	Assumptions were chosen by the actuary, validated by data provided by the record keeper and Bureau of Labor Statistics data and represent an estimate of future experience.
-------------------	---

Source of Prescribed Methods

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

Changes in Assumptions and Methods

Change in assumptions since prior valuation	The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430.
--	--

A new experience study was performed, and as a result assumed rates of retirement, rates of termination, marital status, salary increase rate, and form of payment were changed to better reflect anticipated future experience.

The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC §430.

For ASC 960 purposes, the actuarial equivalence mortality used to estimate the lump sum value of traditional formula benefits was updated to reflect current law year tables and associated projection scale.

Change in methods since prior valuation	None.
--	-------

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

Model Descriptions and Disclosures (in accordance with ASOP No. 56)

Quantify

Quantify is the WTW centrally developed, tested and maintained Global actuarial valuation system. It is used to perform valuations of clients' benefit plans.

Quantify provides the ability to process data, calculate benefits and value benefit liabilities, develop results using applicable standards, and generate client reports.

Quantify parameters provide significant flexibility to model populations and plan designs. Various demographic, economic and benefit related assumptions exist for users to model multiple demographic and economic situations.

Plan liabilities are calculated based on standard actuarial techniques, developing actuarially reasonable results using the population and parameters entered. The calculation and presentation of liabilities in Quantify relies on the assumptions used and the reasonability of the assumptions selected.

Quantify incorporates standard liability methodologies that are intended to reasonably reflect a variety of economic or demographic conditions. The model itself does not evaluate any assumptions entered for reasonableness, consistency or probability of occurrence.

Quantify is designed specifically for these purposes, and we know of no material limitations that would prevent the system from being suitable for these intended purposes. The actuaries signing this report have relied on the actuaries who develop, test and maintain this system, and have also performed a limited review of results to ensure that system parameters have been set appropriately and plan provisions coded correctly.

Quantify FR

Quantify is the WTW centrally developed, tested and maintained Global actuarial valuation system. It is used to perform valuations of clients' benefit plans.

Quantify FR is intended to calculate funding results, accounting results and produce the associated client reports under selected accounting standards and funding regulations for pension and OPRB plans. The

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

calculations and reports are based on various user specified inputs including liability results and asset values.

Quantify FR develops valuation results for various accounting and funding purposes using standard actuarial techniques.

Published Demographic Tables

Certain demographic tables described above are standard published tables or are based on standard published tables from models developed by organizations with the requisite expertise

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Becton, Dickinson and Company
EIN/PN	22-0760120/004
Plan Name	BD Retirement Plan
Valuation Date	October 1, 2023
Enrolled Actuary	Kathleen Eichner, F.S.A., E.A.
Enrollment Number	23-06046

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26b Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2023	117,606,152	57,416,629	37,183,752	212,206,533
2024	87,665,551	22,401,095	36,362,711	146,429,357
2025	78,231,013	26,886,428	35,511,920	140,629,361
2026	71,689,378	24,539,510	34,626,934	130,855,822
2027	67,619,713	25,450,069	33,701,380	126,771,162
2028	63,702,744	32,588,899	32,739,755	129,031,398
2029	61,953,799	31,366,970	31,738,176	125,058,945
2030	58,910,248	29,345,298	30,694,999	118,950,545
2031	56,940,284	32,520,000	29,611,071	119,071,355
2032	56,185,064	31,354,910	28,484,440	116,024,414
2033	52,885,315	32,685,826	27,317,583	112,888,724
2034	52,488,331	31,966,798	26,106,836	110,561,965
2035	48,833,038	29,467,862	24,850,230	103,151,130
2036	49,489,840	34,106,074	23,549,211	107,145,125
2037	47,850,948	33,181,551	22,206,861	103,239,360
2038	49,416,390	31,200,867	20,828,136	101,445,393
2039	45,393,758	30,446,503	19,419,922	95,260,183
2040	44,577,815	29,485,733	17,990,971	92,054,519
2041	43,805,315	29,641,239	16,551,679	89,998,233
2042	41,665,259	29,247,594	15,113,791	86,026,644
2043	39,446,549	29,451,966	13,690,092	82,588,607
2044	38,853,581	26,461,145	12,293,988	77,608,714
2045	35,700,447	25,507,449	10,939,159	72,147,055
2046	35,158,228	25,829,743	9,639,098	70,627,069
2047	30,723,185	22,729,579	8,406,548	61,859,312
2048	29,764,088	20,649,604	7,252,999	57,666,691
2049	27,963,919	20,185,533	6,188,061	54,337,513
2050	25,938,466	18,275,133	5,218,815	49,432,414
2051	24,040,604	17,786,955	4,349,566	46,177,125
2052	22,177,788	16,162,676	3,581,719	41,922,183
2053	19,750,054	13,963,509	2,913,792	36,627,355
2054	17,836,530	12,680,692	2,341,784	32,859,006
2055	16,162,610	11,668,740	1,859,614	29,690,964
2056	14,091,016	10,054,798	1,459,593	25,605,407
2057	12,277,304	8,707,005	1,132,947	22,117,256
2058	11,134,690	7,662,990	870,371	19,668,051
2059	9,879,198	6,850,580	662,496	17,392,274
2060	8,832,196	5,947,306	500,311	15,279,813
2061	7,914,827	5,224,041	375,510	13,514,378
2062	7,126,466	4,596,724	280,691	12,003,881
2063	6,389,751	4,020,575	209,454	10,619,780
2064	5,696,021	3,494,965	156,435	9,347,421
2065	5,049,130	3,018,538	117,259	8,184,927
2066	4,445,308	2,589,444	88,447	7,123,199
2067	3,884,203	2,205,504	67,292	6,156,999

Plan Name: BD Retirement Plan
 EIN / PN: 22-0760120/004
 Plan Sponsor: Becton, Dickinson and Company
 Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

2068	3,367,156	1,864,276	51,735	5,283,167
2069	2,894,523	1,563,188	40,242	4,497,953
2070	2,466,377	1,299,555	31,687	3,797,619
2071	2,082,219	1,070,595	25,256	3,178,070
2072	1,741,096	873,507	20,373	2,634,976

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

Single Transaction in Excess of 5% of Plan assets:

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	150,000,000.00	150,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	149,374,629.65	149,374,629.65	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	99,962,760.02	99,962,760.02	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	68,983,418.06	68,983,418.06	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	151,868,299.75	151,868,299.75	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	135,641,519.26	135,641,519.26	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	72,206,133.49	72,206,133.49	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
Cash and Cash Equivalents			
Australian dollar - AUD			
FX DEAL TRANSACTED ON 07 DEC 2023 AUD / USD EX.RATE 1.5194266 WITH BANK OF	7,433,086.66	7,232,999.26	200,087.40
FX DEAL TRANSACTED ON 07 DEC 2023 USD / AUD EX.RATE 0.659928 WITH BANK OF	-7,174,272.21	-7,252,614.22	78,342.01
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.663353 WITH BANK OF	-135,270.00	-132,670.60	-2,599.40
British pound sterling - GBP			
FX DEAL TRANSACTED ON 07 DEC 2023 GBP / USD EX.RATE 0.7957393 WITH BANK OF	15,299,540.42	15,092,885.33	206,655.09
FX DEAL TRANSACTED ON 07 DEC 2023 USD / GBP EX.RATE 1.257472 WITH BANK OF	-15,266,511.86	-15,102,239.92	-164,271.94
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7827703 WITH BANK OF	15,361,848.11	15,438,756.69	-76,908.58
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.278101 WITH BANK OF	-15,387,226.53	-15,445,851.79	58,625.26
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.771546 WITH BANK OF	2,261,484.88	2,222,811.16	38,673.72
Canadian dollar - CAD			
FX DEAL TRANSACTED ON 05 SEP 2024 CAD / USD EX.RATE 1.35065 WITH BANK OF	12,266,823.65	12,342,201.95	-75,378.30
FX DEAL TRANSACTED ON 05 SEP 2024 USD / CAD EX.RATE 0.7422114 WITH BANK OF	-12,363,469.69	-12,372,663.44	9,193.75
FX DEAL TRANSACTED ON 07 DEC 2023 CAD / USD EX.RATE 1.361058 WITH BANK OF	12,031,935.23	11,792,295.14	239,640.09

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CAD EX.RATE 0.7356847 WITH BANK OF	-11,818,851.25	-11,807,734.77	-11,116.48
FX DEAL TRANSACTED ON 07 MAR 2024 CAD / USD EX.RATE 1.34802 WITH BANK OF	12,275,405.01	12,366,278.95	-90,873.94
FX DEAL TRANSACTED ON 07 MAR 2024 USD / CAD EX.RATE 0.7427897 WITH BANK OF	-12,165,663.20	-12,382,296.69	216,633.49
FX DEAL TRANSACTED ON 30 NOV 2023 USD / CAD EX.RATE 0.7376949 WITH BANK OF	-629,708.76	-619,663.70	-10,045.06
Danish krone - DKK			
FX DEAL TRANSACTED ON 07 DEC 2023 DKK / USD EX.RATE 6.912832 WITH BANK OF	3,499,362.75	3,435,639.69	63,723.06
FX DEAL TRANSACTED ON 07 DEC 2023 USD / DKK EX.RATE 0.1453582 WITH BANK OF	-3,458,393.70	-3,452,257.67	-6,136.03
FX DEAL TRANSACTED ON 07 MAR 2024 DKK / USD EX.RATE 6.816881 WITH BANK OF	3,850,102.30	3,878,606.65	-28,504.35
FX DEAL TRANSACTED ON 07 MAR 2024 USD / DKK EX.RATE 0.1473804 WITH BANK OF	-3,810,374.77	-3,896,738.78	86,364.01
FX DEAL TRANSACTED ON 30 NOV 2023 USD / DKK EX.RATE 0.146456 WITH BANK OF	-493,594.32	-490,627.48	-2,966.84
Euro - EUR			
FX DEAL TRANSACTED ON 07 DEC 2023 EUR / USD EX.RATE 0.9272619 WITH BANK OF	33,992,234.08	33,367,057.36	625,176.72
FX DEAL TRANSACTED ON 07 DEC 2023 USD / EUR EX.RATE 1.082671 WITH BANK OF	-33,597,746.37	-33,497,868.59	-99,877.78
FX DEAL TRANSACTED ON 07 JUN 2024 EUR / USD EX.RATE 0.923808 WITH BANK OF	35,095,488.75	35,342,857.73	-247,368.98
FX DEAL TRANSACTED ON 07 JUN 2024 USD / EUR EX.RATE 1.087036 WITH BANK OF	-36,321,492.71	-35,491,728.67	-829,764.04

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 MAR 2024 EUR / USD EX.RATE 0.9145784 WITH BANK OF	35,454,635.39	35,699,513.27	-244,877.88
FX DEAL TRANSACTED ON 07 MAR 2024 USD / EUR EX.RATE 1.097496 WITH BANK OF	-35,095,488.75	-35,833,270.52	737,781.77
FX DEAL TRANSACTED ON 16 JUL 2024 EUR / USD EX.RATE 0.9163022 WITH BANK OF	2,236,024.51	2,193,599.63	42,424.88
FX DEAL TRANSACTED ON 29 AUG 2024 USD / EUR EX.RATE 1.109152 WITH BANK OF	-2,313,896.01	-2,307,036.58	-6,859.43
FX DEAL TRANSACTED ON 30 NOV 2023 USD / EUR EX.RATE 1.091743 WITH BANK OF	-1,131,609.60	-1,124,495.29	-7,114.31
Hong Kong dollar - HKD			
FX DEAL TRANSACTED ON 06 SEP 2024 HKD / USD EX.RATE 7.79142 WITH BANK OF	2,068,576.12	2,068,942.50	-366.38
FX DEAL TRANSACTED ON 06 SEP 2024 USD / HKD EX.RATE 0.1287008 WITH BANK OF	-2,077,595.19	-2,074,657.29	-2,937.90
FX DEAL TRANSACTED ON 07 DEC 2023 HKD / USD EX.RATE 7.812944 WITH BANK OF	2,193,969.47	2,189,955.54	4,013.93
FX DEAL TRANSACTED ON 07 DEC 2023 USD / HKD EX.RATE 0.1281514 WITH BANK OF	-2,187,182.42	-2,192,670.51	5,488.09
FX DEAL TRANSACTED ON 07 JUN 2024 HKD / USD EX.RATE 7.807565 WITH BANK OF	2,064,959.10	2,064,664.21	294.89
FX DEAL TRANSACTED ON 07 JUN 2024 USD / HKD EX.RATE 0.1283624 WITH BANK OF	-2,068,576.12	-2,069,201.97	625.85
FX DEAL TRANSACTED ON 07 MAR 2024 HKD / USD EX.RATE 7.818511 WITH BANK OF	2,060,630.08	2,061,773.65	-1,143.57
FX DEAL TRANSACTED ON 07 MAR 2024 USD / HKD EX.RATE 0.1281776 WITH BANK OF	-2,064,959.10	-2,066,223.22	1,264.12

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
Japanese yen - JPY			
FX DEAL TRANSACTED ON 07 DEC 2023 JPY / USD EX.RATE 144.41836 WITH BANK OF	23,954,385.84	23,854,307.72	100,078.12
FX DEAL TRANSACTED ON 07 DEC 2023 USD / JPY EX.RATE 0.0070259 WITH BANK OF	-22,714,535.33	-24,204,358.13	1,489,822.80
FX DEAL TRANSACTED ON 07 JUN 2024 JPY / USD EX.RATE 156.83 WITH BANK OF AMERICA,	23,514,138.25	23,675,317.22	-161,178.97
FX DEAL TRANSACTED ON 07 JUN 2024 USD / JPY EX.RATE 0.0064633 WITH BANK OF	-26,202,321.73	-23,998,267.83	-2,204,053.90
FX DEAL TRANSACTED ON 08 MAR 2024 JPY / USD EX.RATE 146.62763 WITH BANK OF	24,481,587.71	25,322,648.94	-841,061.23
FX DEAL TRANSACTED ON 08 MAR 2024 USD / JPY EX.RATE 0.0069153 WITH BANK OF	-23,514,138.25	-25,676,334.21	2,162,195.96
FX DEAL TRANSACTED ON 16 JUL 2024 JPY / USD EX.RATE 157.18589 WITH BANK OF	2,498,147.56	2,252,110.54	246,037.02
FX DEAL TRANSACTED ON 30 NOV 2023 USD / JPY EX.RATE 0.0067807 WITH BANK OF	-4,603,135.97	-4,488,814.24	-114,321.73
New Israeli shekel - ILS			
FX DEAL TRANSACTED ON 07 DEC 2023 ILS / USD EX.RATE 3.699537 WITH BANK OF	394,104.85	389,237.90	4,866.95
FX DEAL TRANSACTED ON 07 DEC 2023 USD / ILS EX.RATE 0.2713561 WITH BANK OF	-392,076.78	-390,752.73	-1,324.05
FX DEAL TRANSACTED ON 07 JUN 2024 ILS / USD EX.RATE 3.748025 WITH BANK OF	399,034.77	394,874.63	4,160.14
FX DEAL TRANSACTED ON 07 JUN 2024 USD / ILS EX.RATE 0.2678764 WITH BANK OF	-391,146.35	-396,457.07	5,310.72
FX DEAL TRANSACTED ON 07 MAR 2024 ILS / USD EX.RATE 3.585001 WITH BANK OF	402,967.80	412,831.13	-9,863.33

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 MAR 2024 USD / ILS EX.RATE 0.2799311 WITH BANK OF	-399,034.77	-414,297.98	15,263.21
New Zealand dollar - NZD			
FX DEAL TRANSACTED ON 07 DEC 2023 NZD / USD EX.RATE 1.6244499 WITH BANK OF	200,592.01	196,989.76	3,602.25
FX DEAL TRANSACTED ON 07 DEC 2023 USD / NZD EX.RATE 0.61569 WITH BANK OF	-193,552.01	-197,020.86	3,468.85
FX DEAL TRANSACTED ON 07 MAR 2024 NZD / USD EX.RATE 1.6210109 WITH BANK OF	205,649.01	209,745.90	-4,096.89
FX DEAL TRANSACTED ON 07 MAR 2024 USD / NZD EX.RATE 0.616813 WITH BANK OF	-208,641.00	-209,716.59	1,075.59
Norwegian krone - NOK			
FX DEAL TRANSACTED ON 07 DEC 2023 NOK / USD EX.RATE 10.905684 WITH BANK OF	725,742.43	683,130.01	42,612.42
FX DEAL TRANSACTED ON 07 DEC 2023 USD / NOK EX.RATE 0.0919201 WITH BANK OF	-699,126.80	-684,804.96	-14,321.84
FX DEAL TRANSACTED ON 07 MAR 2024 NOK / USD EX.RATE 10.417522 WITH BANK OF	624,052.78	638,347.58	-14,294.80
FX DEAL TRANSACTED ON 07 MAR 2024 USD / NOK EX.RATE 0.0961933 WITH BANK OF	-630,036.14	-639,685.59	9,649.45
FX DEAL TRANSACTED ON 30 NOV 2023 USD / NOK EX.RATE 0.092818 WITH BANK OF	-73,061.32	-69,613.52	-3,447.80
Singapore dollar - SGD			
FX DEAL TRANSACTED ON 05 SEP 2024 SGD / USD EX.RATE 1.301689 WITH BANK OF	1,288,928.34	1,282,948.54	5,979.80

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 05 SEP 2024 USD / SGD EX.RATE 0.7717901 WITH BANK OF	-1,307,641.13	-1,288,889.54	-18,751.59
FX DEAL TRANSACTED ON 07 DEC 2023 SGD / USD EX.RATE 1.33869 WITH BANK OF	1,257,056.83	1,247,488.22	9,568.61
FX DEAL TRANSACTED ON 07 DEC 2023 USD / SGD EX.RATE 0.75003 WITH BANK OF	-1,243,994.19	-1,252,550.10	8,555.91
FX DEAL TRANSACTED ON 07 JUN 2024 SGD / USD EX.RATE 1.350023 WITH BANK OF	1,236,670.62	1,237,015.96	-345.34
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SGD EX.RATE 0.7437698 WITH BANK OF	-1,288,928.34	-1,242,095.59	-46,832.75
FX DEAL TRANSACTED ON 07 MAR 2024 SGD / USD EX.RATE 1.334554 WITH BANK OF	1,243,994.19	1,251,354.39	-7,360.20
FX DEAL TRANSACTED ON 07 MAR 2024 USD / SGD EX.RATE 0.7523237 WITH BANK OF	-1,236,670.62	-1,256,380.65	19,710.03
Swedish krona - SEK			
FX DEAL TRANSACTED ON 05 SEP 2024 SEK / USD EX.RATE 10.275566 WITH BANK OF	3,358,192.47	3,328,283.81	29,908.66
FX DEAL TRANSACTED ON 05 SEP 2024 USD / SEK EX.RATE 0.0977894 WITH BANK OF	-3,386,611.43	-3,344,398.53	-42,212.90
FX DEAL TRANSACTED ON 07 DEC 2023 SEK / USD EX.RATE 10.439506 WITH BANK OF	3,389,738.72	3,297,569.83	92,168.89
FX DEAL TRANSACTED ON 07 DEC 2023 USD / SEK EX.RATE 0.0961757 WITH BANK OF	-3,298,235.19	-3,310,848.42	12,613.23
FX DEAL TRANSACTED ON 07 JUN 2024 SEK / USD EX.RATE 10.519495 WITH BANK OF	3,282,212.71	3,251,106.64	31,106.07
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SEK EX.RATE 0.0954947 WITH BANK OF	-3,358,192.47	-3,265,919.16	-92,273.31
FX DEAL TRANSACTED ON 07 MAR 2024 SEK / USD EX.RATE 10.247228 WITH BANK OF	3,276,678.10	3,337,487.95	-60,809.85

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 MAR 2024 USD / SEK EX.RATE 0.0979518 WITH BANK OF	-3,282,212.71	-3,349,950.52	67,737.81
FX DEAL TRANSACTED ON 30 NOV 2023 USD / SEK EX.RATE 0.0954858 WITH BANK OF	-147,701.03	-143,228.69	-4,472.34
Swiss franc - CHF			
FX DEAL TRANSACTED ON 07 DEC 2023 CHF / USD EX.RATE 0.876085 WITH BANK OF	10,200,639.72	10,010,439.62	190,200.10
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CHF EX.RATE 1.152654 WITH BANK OF	-9,873,902.27	-10,108,772.47	234,870.20
United States dollar - USD			
FX DEAL TRANSACTED ON 05 SEP 2024 CAD / USD EX.RATE 1.35065 WITH BANK OF	-12,342,201.95	-12,342,201.95	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 SEK / USD EX.RATE 10.275566 WITH BANK OF	-3,328,283.81	-3,328,283.81	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 SGD / USD EX.RATE 1.301689 WITH BANK OF	-1,282,948.54	-1,282,948.54	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / CAD EX.RATE 0.7422114 WITH BANK OF	12,372,663.44	12,372,663.44	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / SEK EX.RATE 0.0977894 WITH BANK OF	3,344,398.53	3,344,398.53	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / SGD EX.RATE 0.7717901 WITH BANK OF	1,288,889.54	1,288,889.54	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 HKD / USD EX.RATE 7.79142 WITH BANK OF	-2,068,942.50	-2,068,942.50	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 USD / HKD EX.RATE 0.1287008 WITH BANK OF	2,074,657.29	2,074,657.29	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 AUD / USD EX.RATE 1.5194266 WITH BANK OF	-7,232,999.26	-7,232,999.26	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 DEC 2023 CAD / USD EX.RATE 1.361058 WITH BANK OF	-11,792,295.14	-11,792,295.14	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 CHF / USD EX.RATE 0.876085 WITH BANK OF	-10,010,439.62	-10,010,439.62	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 DKK / USD EX.RATE 6.912832 WITH BANK OF	-3,435,639.69	-3,435,639.69	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 EUR / USD EX.RATE 0.9272619 WITH BANK OF	-33,367,057.36	-33,367,057.36	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 GBP / USD EX.RATE 0.7957393 WITH BANK OF	-15,092,885.33	-15,092,885.33	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 HKD / USD EX.RATE 7.812944 WITH BANK OF	-2,189,955.54	-2,189,955.54	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 ILS / USD EX.RATE 3.699537 WITH BANK OF	-389,237.90	-389,237.90	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 JPY / USD EX.RATE 144.41836 WITH BANK OF	-23,854,307.72	-23,854,307.72	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 NOK / USD EX.RATE 10.905684 WITH BANK OF	-683,130.01	-683,130.01	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 NZD / USD EX.RATE 1.6244499 WITH BANK OF	-196,989.76	-196,989.76	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 SEK / USD EX.RATE 10.439506 WITH BANK OF	-3,297,569.83	-3,297,569.83	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 SGD / USD EX.RATE 1.33869 WITH BANK OF	-1,247,488.22	-1,247,488.22	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / AUD EX.RATE 0.659928 WITH BANK OF	7,252,614.22	7,252,614.22	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CAD EX.RATE 0.7356847 WITH BANK OF	11,807,734.77	11,807,734.77	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CHF EX.RATE 1.152654 WITH BANK OF	10,108,772.47	10,108,772.47	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 DEC 2023 USD / DKK EX.RATE 0.1453582 WITH BANK OF	3,452,257.67	3,452,257.67	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / EUR EX.RATE 1.082671 WITH BANK OF	33,497,868.59	33,497,868.59	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / GBP EX.RATE 1.257472 WITH BANK OF	15,102,239.92	15,102,239.92	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / HKD EX.RATE 0.1281514 WITH BANK OF	2,192,670.51	2,192,670.51	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / ILS EX.RATE 0.2713561 WITH BANK OF	390,752.73	390,752.73	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / JPY EX.RATE 0.0070259 WITH BANK OF	24,204,358.13	24,204,358.13	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / NOK EX.RATE 0.0919201 WITH BANK OF	684,804.96	684,804.96	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / NZD EX.RATE 0.61569 WITH BANK OF	197,020.86	197,020.86	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / SEK EX.RATE 0.0961757 WITH BANK OF	3,310,848.42	3,310,848.42	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / SGD EX.RATE 0.75003 WITH BANK OF	1,252,550.10	1,252,550.10	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 EUR / USD EX.RATE 0.923808 WITH BANK OF	-35,342,857.73	-35,342,857.73	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 HKD / USD EX.RATE 7.807565 WITH BANK OF	-2,064,664.21	-2,064,664.21	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 ILS / USD EX.RATE 3.748025 WITH BANK OF	-394,874.63	-394,874.63	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 JPY / USD EX.RATE 156.83 WITH BANK OF AMERICA,	-23,675,317.22	-23,675,317.22	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 SEK / USD EX.RATE 10.519495 WITH BANK OF	-3,251,106.64	-3,251,106.64	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 JUN 2024 SGD / USD EX.RATE 1.350023 WITH BANK OF	-1,237,015.96	-1,237,015.96	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / EUR EX.RATE 1.087036 WITH BANK OF	35,491,728.67	35,491,728.67	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / HKD EX.RATE 0.1283624 WITH BANK OF	2,069,201.97	2,069,201.97	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / ILS EX.RATE 0.2678764 WITH BANK OF	396,457.07	396,457.07	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / JPY EX.RATE 0.0064633 WITH BANK OF	23,998,267.83	23,998,267.83	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SEK EX.RATE 0.0954947 WITH BANK OF	3,265,919.16	3,265,919.16	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SGD EX.RATE 0.7437698 WITH BANK OF	1,242,095.59	1,242,095.59	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 CAD / USD EX.RATE 1.34802 WITH BANK OF	-12,366,278.95	-12,366,278.95	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 DKK / USD EX.RATE 6.816881 WITH BANK OF	-3,878,606.65	-3,878,606.65	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 EUR / USD EX.RATE 0.9145784 WITH BANK OF	-35,699,513.27	-35,699,513.27	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7827703 WITH BANK OF	-15,438,756.69	-15,438,756.69	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 HKD / USD EX.RATE 7.818511 WITH BANK OF	-2,061,773.65	-2,061,773.65	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 ILS / USD EX.RATE 3.585001 WITH BANK OF	-412,831.13	-412,831.13	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 NOK / USD EX.RATE 10.417522 WITH BANK OF	-638,347.58	-638,347.58	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 NZD / USD EX.RATE 1.6210109 WITH BANK OF	-209,745.90	-209,745.90	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 07 MAR 2024 SEK / USD EX.RATE 10.247228 WITH BANK OF	-3,337,487.95	-3,337,487.95	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 SGD / USD EX.RATE 1.334554 WITH BANK OF	-1,251,354.39	-1,251,354.39	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / CAD EX.RATE 0.7427897 WITH BANK OF	12,382,296.69	12,382,296.69	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / DKK EX.RATE 0.1473804 WITH BANK OF	3,896,738.78	3,896,738.78	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / EUR EX.RATE 1.097496 WITH BANK OF	35,833,270.52	35,833,270.52	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.278101 WITH BANK OF	15,445,851.79	15,445,851.79	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / HKD EX.RATE 0.1281776 WITH BANK OF	2,066,223.22	2,066,223.22	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / ILS EX.RATE 0.2799311 WITH BANK OF	414,297.98	414,297.98	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / NOK EX.RATE 0.0961933 WITH BANK OF	639,685.59	639,685.59	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / NZD EX.RATE 0.616813 WITH BANK OF	209,716.59	209,716.59	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / SEK EX.RATE 0.0979518 WITH BANK OF	3,349,950.52	3,349,950.52	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / SGD EX.RATE 0.7523237 WITH BANK OF	1,256,380.65	1,256,380.65	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 JPY / USD EX.RATE 146.62763 WITH BANK OF	-25,322,648.94	-25,322,648.94	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 USD / JPY EX.RATE 0.0069153 WITH BANK OF	25,676,334.21	25,676,334.21	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 EUR / USD EX.RATE 0.9163022 WITH BANK OF	-2,193,599.63	-2,193,599.63	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BANK OF AMERICA, N.A</i>			
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.771546 WITH BANK OF	-2,222,811.16	-2,222,811.16	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 JPY / USD EX.RATE 157.18589 WITH BANK OF	-2,252,110.54	-2,252,110.54	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / EUR EX.RATE 1.109152 WITH BANK OF	2,307,036.58	2,307,036.58	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.663353 WITH BANK OF	132,670.60	132,670.60	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / CAD EX.RATE 0.7376949 WITH BANK OF	619,663.70	619,663.70	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / DKK EX.RATE 0.146456 WITH BANK OF	490,627.48	490,627.48	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / EUR EX.RATE 1.091743 WITH BANK OF	1,124,495.29	1,124,495.29	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / JPY EX.RATE 0.0067807 WITH BANK OF	4,488,814.24	4,488,814.24	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / NOK EX.RATE 0.092818 WITH BANK OF	69,613.52	69,613.52	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / SEK EX.RATE 0.0954858 WITH BANK OF	143,228.69	143,228.69	0.00
Total BANK OF AMERICA, N.A	1,855,436.91	0.00	1,855,436.91

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
Cash and Cash Equivalents			
Australian dollar - AUD			
FX DEAL TRANSACTED ON 05 SEP 2024 AUD / USD EX.RATE 1.4847215 WITH BNP PARIBAS	7,893,004.67	7,860,065.93	32,938.74
FX DEAL TRANSACTED ON 05 SEP 2024 USD / AUD EX.RATE 0.674497 WITH BNP PARIBAS	-8,102,288.51	-7,871,379.99	-230,908.52
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.65146 WITH BNP PARIBAS	-443,904.01	-442,993.07	-910.94
British pound sterling - GBP			
FX DEAL TRANSACTED ON 08 JUL 2024 USD / GBP EX.RATE 1.282831 WITH BNP PARIBAS	-4,536,156.26	-4,412,938.64	-123,217.62
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7585262 WITH BNP PARIBAS	2,274,671.38	2,274,147.02	524.36
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.265048 WITH BNP PARIBAS	-95,336.25	-94,878.64	-457.61
Canadian dollar - CAD			
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CAD EX.RATE 0.7374653 WITH BNP PARIBAS	-456,553.76	-457,228.32	674.56
Danish krone - DKK			
FX DEAL TRANSACTED ON 29 FEB 2024 USD / DKK EX.RATE 0.1452896 WITH BNP PARIBAS	-391,708.59	-390,829.09	-879.50
Euro - EUR			
FX DEAL TRANSACTED ON 05 SEP 2024 EUR / USD EX.RATE 0.9016669 WITH BNP PARIBAS	4,605,543.03	4,591,497.22	14,045.81

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
FX DEAL TRANSACTED ON 05 SEP 2024 EUR / USD EX.RATE 0.9016669 WITH BNP PARIBAS	36,321,492.71	36,210,720.85	110,771.86
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.113355 WITH BNP PARIBAS	-36,552,363.19	-36,351,053.81	-201,309.38
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.113355 WITH BNP PARIBAS	-4,634,817.26	-4,609,291.36	-25,525.90
FX DEAL TRANSACTED ON 08 JUL 2024 USD / EUR EX.RATE 1.086755 WITH BNP PARIBAS	-4,527,671.53	-4,423,093.66	-104,577.87
FX DEAL TRANSACTED ON 29 FEB 2024 USD / EUR EX.RATE 1.082814 WITH BNP PARIBAS	-1,856,889.02	-1,851,612.80	-5,276.22
Hong Kong dollar - HKD			
FX DEAL TRANSACTED ON 29 FEB 2024 HKD / USD EX.RATE 7.824397 WITH BNP PARIBAS	126,527.32	126,552.34	-25.02
Japanese yen - JPY			
FX DEAL TRANSACTED ON 05 SEP 2024 JPY / USD EX.RATE 143.75777 WITH BNP PARIBAS	26,202,321.73	25,828,169.15	374,152.58
FX DEAL TRANSACTED ON 05 SEP 2024 USD / JPY EX.RATE 0.0070428 WITH BNP PARIBAS	-26,231,026.16	-26,149,911.18	-81,114.98
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062882 WITH BNP PARIBAS	-4,996,295.12	-4,452,015.39	-544,279.73
FX DEAL TRANSACTED ON 29 FEB 2024 USD / JPY EX.RATE 0.0066988 WITH BNP PARIBAS	-1,767,052.39	-1,795,285.83	28,233.44
New Israeli shekel - ILS			
FX DEAL TRANSACTED ON 05 SEP 2024 ILS / USD EX.RATE 3.699236 WITH BNP PARIBAS	391,146.35	400,082.61	-8,936.26

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
FX DEAL TRANSACTED ON 05 SEP 2024 USD / ILS EX.RATE 0.2712721 WITH BNP PARIBAS	-398,818.60	-401,482.77	2,664.17
FX DEAL TRANSACTED ON 29 FEB 2024 USD / ILS EX.RATE 0.2801073 WITH BNP PARIBAS	-10,891.02	-11,204.29	313.27
New Zealand dollar - NZD			
FX DEAL TRANSACTED ON 05 SEP 2024 NZD / USD EX.RATE 1.6119724 WITH BNP PARIBAS	210,528.01	210,921.75	-393.74
FX DEAL TRANSACTED ON 05 SEP 2024 USD / NZD EX.RATE 0.620498 WITH BNP PARIBAS	-216,344.21	-210,969.32	-5,374.89
FX DEAL TRANSACTED ON 29 FEB 2024 USD / NZD EX.RATE 0.609247 WITH BNP PARIBAS	-12,097.00	-12,184.94	87.94
Norwegian krone - NOK			
FX DEAL TRANSACTED ON 05 SEP 2024 NOK / USD EX.RATE 10.644003 WITH BNP PARIBAS	628,048.75	624,764.92	3,283.83
FX DEAL TRANSACTED ON 05 SEP 2024 USD / NOK EX.RATE 0.0940578 WITH BNP PARIBAS	-631,618.55	-625,484.33	-6,134.22
FX DEAL TRANSACTED ON 29 FEB 2024 NOK / USD EX.RATE 10.594924 WITH BNP PARIBAS	75,074.02	75,507.86	-433.84
Swedish krona - SEK			
FX DEAL TRANSACTED ON 29 FEB 2024 SEK / USD EX.RATE 10.340626 WITH BNP PARIBAS	21,557.09	21,758.84	-201.75
Swiss franc - CHF			
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CHF EX.RATE 1.1375438 WITH BNP PARIBAS	-157,622.16	-159,256.10	1,633.94

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
United States dollar - USD			
FX DEAL TRANSACTED ON 05 SEP 2024 AUD / USD EX.RATE 1.4847215 WITH BNP PARIBAS	-7,860,065.93	-7,860,065.93	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 EUR / USD EX.RATE 0.9016669 WITH BNP PARIBAS	-4,591,497.22	-4,591,497.22	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 EUR / USD EX.RATE 0.9016669 WITH BNP PARIBAS	-36,210,720.85	-36,210,720.85	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 ILS / USD EX.RATE 3.699236 WITH BNP PARIBAS	-400,082.61	-400,082.61	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 JPY / USD EX.RATE 143.75777 WITH BNP PARIBAS	-25,828,169.15	-25,828,169.15	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 NOK / USD EX.RATE 10.644003 WITH BNP PARIBAS	-624,764.92	-624,764.92	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 NZD / USD EX.RATE 1.6119724 WITH BNP PARIBAS	-210,921.75	-210,921.75	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / AUD EX.RATE 0.674497 WITH BNP PARIBAS	7,871,379.99	7,871,379.99	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.113355 WITH BNP PARIBAS	36,351,053.81	36,351,053.81	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.113355 WITH BNP PARIBAS	4,609,291.36	4,609,291.36	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / ILS EX.RATE 0.2712721 WITH BNP PARIBAS	401,482.77	401,482.77	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / JPY EX.RATE 0.0070428 WITH BNP PARIBAS	26,149,911.18	26,149,911.18	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / NOK EX.RATE 0.0940578 WITH BNP PARIBAS	625,484.33	625,484.33	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / NZD EX.RATE 0.620498 WITH BNP PARIBAS	210,969.32	210,969.32	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
FX DEAL TRANSACTED ON 08 JUL 2024 USD / EUR EX.RATE 1.086755 WITH BNP PARIBAS	4,423,093.66	4,423,093.66	0.00
FX DEAL TRANSACTED ON 08 JUL 2024 USD / GBP EX.RATE 1.282831 WITH BNP PARIBAS	4,412,938.64	4,412,938.64	0.00
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062882 WITH BNP PARIBAS	4,452,015.39	4,452,015.39	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7585262 WITH BNP PARIBAS	-2,274,147.02	-2,274,147.02	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 HKD / USD EX.RATE 7.824397 WITH BNP PARIBAS	-126,527.32	-126,527.32	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 NOK / USD EX.RATE 10.594924 WITH BNP PARIBAS	-75,507.86	-75,507.86	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 SEK / USD EX.RATE 10.340626 WITH BNP PARIBAS	-21,758.84	-21,758.84	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.65146 WITH BNP PARIBAS	442,993.07	442,993.07	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CAD EX.RATE 0.7374653 WITH BNP PARIBAS	457,228.32	457,228.32	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CHF EX.RATE 1.1375438 WITH BNP PARIBAS	159,256.10	159,256.10	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / DKK EX.RATE 0.1452896 WITH BNP PARIBAS	390,829.09	390,829.09	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / EUR EX.RATE 1.082814 WITH BNP PARIBAS	1,851,612.80	1,851,612.80	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.265048 WITH BNP PARIBAS	94,878.64	94,878.64	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>BNP PARIBAS LONDON BRANCH</i>			
FX DEAL TRANSACTED ON 29 FEB 2024 USD / ILS EX.RATE 0.2801073 WITH BNP PARIBAS	11,204.29	11,204.29	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / JPY EX.RATE 0.0066988 WITH BNP PARIBAS	1,795,285.83	1,795,285.83	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / NZD EX.RATE 0.609247 WITH BNP PARIBAS	12,184.94	12,184.94	0.00
Total BNP PARIBAS LONDON BRANCH	-770,583.45	0.00	-770,583.45
<i>CITIBANK N.A.</i>			
Cash and Cash Equivalents			
Australian dollar - AUD			
FX DEAL TRANSACTED ON 07 MAR 2024 AUD / USD EX.RATE 1.5108707 WITH CITIBANK N.A.	7,618,176.22	7,724,027.57	-105,851.35
FX DEAL TRANSACTED ON 07 MAR 2024 USD / AUD EX.RATE 0.663627 WITH CITIBANK N.A.	-7,789,725.21	-7,744,527.09	-45,198.12
Japanese yen - JPY			
FX DEAL TRANSACTED ON 29 AUG 2024 JPY / USD EX.RATE 144.67659 WITH CITIBANK N.A.	2,498,147.56	2,446,836.77	51,310.79
Swiss franc - CHF			
FX DEAL TRANSACTED ON 07 MAR 2024 CHF / USD EX.RATE 0.878052 WITH CITIBANK N.A.	10,031,524.43	10,147,452.39	-115,927.96
FX DEAL TRANSACTED ON 07 MAR 2024 USD / CHF EX.RATE 1.150073 WITH CITIBANK N.A.	-10,075,766.14	-10,247,150.69	171,384.55

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
CITIBANK N.A.			
United States dollar - USD			
FX DEAL TRANSACTED ON 07 MAR 2024 AUD / USD EX.RATE 1.5108707 WITH CITIBANK N.A.	-7,724,027.57	-7,724,027.57	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 CHF / USD EX.RATE 0.878052 WITH CITIBANK N.A.	-10,147,452.39	-10,147,452.39	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / AUD EX.RATE 0.663627 WITH CITIBANK N.A.	7,744,527.09	7,744,527.09	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / CHF EX.RATE 1.150073 WITH CITIBANK N.A.	10,247,150.69	10,247,150.69	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 JPY / USD EX.RATE 144.67659 WITH CITIBANK N.A.	-2,446,836.77	-2,446,836.77	0.00
Total CITIBANK N.A.	-44,282.09	0.00	-44,282.09
MORGAN STANLEY AND CO.INTRNTNAL PLC			
Cash and Cash Equivalents			
Australian dollar - AUD			
FX DEAL TRANSACTED ON 07 JUN 2024 AUD / USD EX.RATE 1.5150689 WITH MORGAN	7,789,725.21	7,702,629.46	87,095.75
FX DEAL TRANSACTED ON 07 JUN 2024 USD / AUD EX.RATE 0.661705 WITH MORGAN STANLEY	-7,893,004.67	-7,722,106.69	-170,897.98
British pound sterling - GBP			
FX DEAL TRANSACTED ON 05 SEP 2024 GBP / USD EX.RATE 0.7593245 WITH MORGAN	15,935,886.18	15,915,471.27	20,414.91
FX DEAL TRANSACTED ON 05 SEP 2024 USD / GBP EX.RATE 1.31734 WITH MORGAN STANLEY	-16,207,016.37	-15,920,064.78	-286,951.59

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC			
FX DEAL TRANSACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7856435 WITH MORGAN	15,387,226.53	15,382,300.40	4,926.13
FX DEAL TRANSACTED ON 07 JUN 2024 USD / GBP EX.RATE 1.273523 WITH MORGAN STANLEY	15,935,886.18	15,390,536.33	-545,349.85
FX DEAL TRANSACTED ON 30 NOV 2023 USD / GBP EX.RATE 1.266075 WITH MORGAN STANLEY	-471,343.04	-468,447.75	-2,895.29
Canadian dollar - CAD			
FX DEAL TRANSACTED ON 07 JUN 2024 CAD / USD EX.RATE 1.372133 WITH MORGAN STANLEY	12,165,663.20	12,148,962.75	16,700.45
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CAD EX.RATE 0.7303002 WITH MORGAN	12,266,823.65	12,174,102.67	-92,720.98
Danish krone - DKK			
FX DEAL TRANSACTED ON 05 SEP 2024 DKK / USD EX.RATE 6.726102 WITH MORGAN STANLEY	3,941,826.75	3,930,954.01	10,872.74
FX DEAL TRANSACTED ON 05 SEP 2024 USD / DKK EX.RATE 0.1493952 WITH MORGAN	-3,973,975.87	-3,950,007.66	-23,968.21
FX DEAL TRANSACTED ON 07 JUN 2024 DKK / USD EX.RATE 6.888974 WITH MORGAN STANLEY	3,810,374.77	3,838,016.76	-27,641.99
FX DEAL TRANSACTED ON 07 JUN 2024 USD / DKK EX.RATE 0.1459168 WITH MORGAN	-3,941,826.75	-3,858,039.33	-83,787.42
Hong Kong dollar - HKD			
FX DEAL TRANSACTED ON 30 NOV 2023 HKD / USD EX.RATE 7.808518 WITH MORGAN STANLEY	393,657.88	393,160.39	497.49

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNL PLC			
New Israeli shekel - ILS			
FX DEAL TRANSACTED ON 30 NOV 2023 ILS / USD EX.RATE 3.722627 WITH MORGAN STANLEY	43,789.43	42,980.40	809.03
New Zealand dollar - NZD			
FX DEAL TRANSACTED ON 07 JUN 2024 NZD / USD EX.RATE 1.6326797 WITH MORGAN	208,641.00	208,246.60	394.40
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NZD EX.RATE 0.612428 WITH MORGAN STANLEY	-210,528.01	-208,225.52	-2,302.49
FX DEAL TRANSACTED ON 30 NOV 2023 NZD / USD EX.RATE 1.6189665 WITH MORGAN	18,805.50	18,530.34	275.16
Norwegian krone - NOK			
FX DEAL TRANSACTED ON 07 JUN 2024 NOK / USD EX.RATE 10.667587 WITH MORGAN	630,036.14	623,383.70	6,652.44
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NOK EX.RATE 0.0939429 WITH MORGAN	-628,048.75	-624,720.43	-3,328.32
Singapore dollar - SGD			
FX DEAL TRANSACTED ON 30 NOV 2023 SGD / USD EX.RATE 1.333561 WITH MORGAN STANLEY	15,054.57	14,997.44	57.13
Swiss franc - CHF			
FX DEAL TRANSACTED ON 07 JUN 2024 CHF / USD EX.RATE 0.895451 WITH MORGAN STANLEY	10,075,766.14	9,950,290.98	125,475.16
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CHF EX.RATE 1.1282454 WITH MORGAN	-10,525,072.35	-10,052,660.82	-472,411.53

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC			
FX DEAL TRANSACTED ON 30 NOV 2023 CHF / USD EX.RATE 0.868089 WITH MORGAN STANLEY	46,525.15	46,078.22	446.93
United States dollar - USD			
FX DEAL TRANSACTED ON 05 SEP 2024 DKK / USD EX.RATE 6.726102 WITH MORGAN STANLEY	-3,930,954.01	-3,930,954.01	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 GBP / USD EX.RATE 0.7593245 WITH MORGAN	-15,915,471.27	-15,915,471.27	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / DKK EX.RATE 0.1493952 WITH MORGAN	3,950,007.66	3,950,007.66	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / GBP EX.RATE 1.31734 WITH MORGAN STANLEY	15,920,064.78	15,920,064.78	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 AUD / USD EX.RATE 1.5150689 WITH MORGAN	-7,702,629.46	-7,702,629.46	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 CAD / USD EX.RATE 1.372133 WITH MORGAN STANLEY	-12,148,962.75	-12,148,962.75	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 CHF / USD EX.RATE 0.895451 WITH MORGAN STANLEY	-9,950,290.98	-9,950,290.98	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 DKK / USD EX.RATE 6.888974 WITH MORGAN STANLEY	-3,838,016.76	-3,838,016.76	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7856435 WITH MORGAN	-15,382,300.40	-15,382,300.40	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 NOK / USD EX.RATE 10.667587 WITH MORGAN	-623,383.70	-623,383.70	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 NZD / USD EX.RATE 1.6326797 WITH MORGAN	-208,246.60	-208,246.60	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / AUD EX.RATE 0.661705 WITH MORGAN STANLEY	7,722,106.69	7,722,106.69	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CAD EX.RATE 0.7303002 WITH MORGAN	12,174,102.67	12,174,102.67	0.00

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

Identity of party, description of asset	Current Value on Transaction Date	Cost	Net Gain/Loss
<i>MORGAN STANLEY AND CO.INTRNTNAL PLC</i>			
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CHF EX.RATE 1.1282454 WITH MORGAN	10,052,660.82	10,052,660.82	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / DKK EX.RATE 0.1459168 WITH MORGAN	3,858,039.33	3,858,039.33	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / GBP EX.RATE 1.273523 WITH MORGAN STANLEY	15,390,536.33	15,390,536.33	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NOK EX.RATE 0.0939429 WITH MORGAN	624,720.43	624,720.43	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NZD EX.RATE 0.612428 WITH MORGAN STANLEY	208,225.52	208,225.52	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 CHF / USD EX.RATE 0.868089 WITH MORGAN STANLEY	-46,078.22	-46,078.22	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 HKD / USD EX.RATE 7.808518 WITH MORGAN STANLEY	-393,160.39	-393,160.39	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 ILS / USD EX.RATE 3.722627 WITH MORGAN STANLEY	-42,980.40	-42,980.40	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 NZD / USD EX.RATE 1.6189665 WITH MORGAN	-18,530.34	-18,530.34	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 SGD / USD EX.RATE 1.333561 WITH MORGAN STANLEY	-14,997.44	-14,997.44	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / GBP EX.RATE 1.266075 WITH MORGAN STANLEY	468,447.75	468,447.75	0.00
Total MORGAN STANLEY AND CO.INTRNTNAL PLC	-1,437,637.93	0.00	-1,437,637.93

Series of Transactions by Issue in Excess of 5% of Plan assets:

		Number of Transactions	—Transaction Aggregate— Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CF SSGA RUSSELL 1000 (R)INDX NL (CMCQ) FD CUSIP: SSG991S93	Total acquisitions	5	35,400,000.00			0.00	35,400,000.00	35,400,000.00
	Total dispositions	11		64,013,885.61		0.00	40,800,952.78	64,013,885.61
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	906	1,510,084,519.36			0.00	1,510,084,519.36	1,510,084,519.36
	Total dispositions	668		1,484,652,336.65		0.00	1,484,652,336.65	1,484,652,336.65
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	Total acquisitions	2	90,102,157.89			0.00	90,102,157.89	90,102,157.89

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
--	---	--

For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024

► Round off amounts to nearest dollar.
► Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan BD RETIREMENT PLAN	B Three-digit plan number (PN) ► 004
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF BECTON DICKINSON AND COMPANY	D Employer Identification Number (EIN) 22-0760120
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month 10 Day 01 Year 2023	
2 Assets:	
a Market value.....	2a 1,528,519,588
b Actuarial value	2b 1,681,371,547
3 Funding target/participant count breakdown	
	(1) Number of participants (2) Vested Funding Target (3) Total Funding Target
a For retired participants and beneficiaries receiving payment	4,861 397,089,797 397,089,797
b For terminated vested participants.....	9,936 477,349,357 477,349,357
c For active participants.....	9,838 887,144,242 926,553,438
d Total	24,635 1,761,583,396 1,800,992,592
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions.....	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b
5 Effective interest rate.....	5 5.24 %
6 Target normal cost	
a Present value of current plan year accruals.....	6a 62,092,223
b Expected plan-related expenses	6b 11,700,000
c Target normal cost.....	6c 73,792,223

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

SIGN HERE  Kathleen Eichner Signature of actuary Kathleen Eichner, F.S.A., E.A. Type or print name of actuary Willis Towers Watson US LLC Firm name 150 John F Kennedy Parkway, 5th Fl. Short Hills NJ 07078 Address of the firm	6/19/2025 Date 2306046 Most recent enrollment number 973-290-2500 Telephone number (including area code)
--	--

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	38,895,192	204,092,722
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	38,895,192	204,092,722
10 Interest on line 9 using prior year's actual return of <u>3.81</u> %	1,481,907	7,775,933
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		28,645,547
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.41</u> %.....		1,549,724
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance.....		30,195,271
d Portion of (c) to be added to prefunding balance.....		0
12 Other reductions in balances due to elections or deemed elections.....	21,100,000	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	19,277,099	211,868,655

Part III Funding Percentages

14 Funding target attainment percentage	14	80.52 %
15 Adjusted funding target attainment percentage	15	80.52 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	82.68 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ▶			18(b)	0	18(c) 0

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

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	19c	0

20 Quarterly contributions and liquidity shortfalls:**a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No**b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No**c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.00 %	3rd segment: 5.74 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 61
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....	31a	73,792,223	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment	350,766,799		33,620,904
b Waiver amortization installment	0		0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	107,413,127	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	19,277,099	88,136,028	107,413,127
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22 Description of Weighted Average Retirement Age as of October 1, 2023

(1)	(2)	(3)	(4)	(5)
		Remaining Active (3) at AGE-1 x (1-(2))	Number Retiring (3) at AGE-1 minus (3) at AGE	Ages * Number Retiring: (1) x (4)
Ages	Rate of Retirement			
		1.0000		
50	0.000	1.0000	0.0000	0.00
51	0.000	1.0000	0.0000	0.00
52	0.000	1.0000	0.0000	0.00
53	0.000	1.0000	0.0000	0.00
54	0.000	1.0000	0.0000	0.00
55	0.082	0.9177	0.0823	4.53
56	0.061	0.8614	0.0563	3.15
57	0.065	0.8052	0.0562	3.20
58	0.069	0.7496	0.0556	3.22
59	0.083	0.6871	0.0625	3.69
60	0.107	0.6133	0.0738	4.43
61	0.137	0.5293	0.0840	5.12
62	0.225	0.4100	0.1193	7.40
63	0.193	0.3307	0.0793	5.00
64	0.207	0.2621	0.0686	4.39
65	0.431	0.1491	0.1130	7.35
66	0.468	0.0793	0.0698	4.61
67	0.472	0.0419	0.0374	2.51
68	0.468	0.0223	0.0196	1.33
69	0.529	0.0105	0.0118	0.81
70	1.000	0.0000	0.0105	0.74

Average Retirement Age:

61.48

Plan Name: BD Retirement Plan
 EIN / PN: 22-0760120/004
 Plan Sponsor: Becton, Dickinson and Company
 Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

The determination of the average retirement age assumes employees continue in employment until reaching the first age of retirement eligibility with the required number of years of service. After this point, only the retirement decrement is recognized.

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

Summary of Plan Provisions

Plan Provisions – Cash Balance Accounts

The most recent amendment reflected in the following plan provisions was effective January 1, 2022.

Effective October 1, 2024, no additional benefits accrue under this formula.

Covered employees All non-represented employees of the company except nonresident aliens or employees covered under another plan

Participation date Full-time and part-time employees begin participation in the Retirement Plan on the date they commence employment. The final average pay formula is closed to new entrants from April 1, 2007 (and those who elected the cash balance formula); these people will participate in the cash balance formula instead. As of January 1, 2013, all active US employees participate in the cash balance formula.

Effective January 1, 2017, full-time and part-time CareFusion employees participate in the cash balance formula.

Effective January 1, 2018, US employees hired or rehired on or after January 1, 2018 are no longer eligible to participate in the cash balance formula.

Effective January 1, 2022, active participants in The Employees' Retirement Plan of C. R. Bard, Inc. participate in the cash balance formula.

Definitions

Vesting Service Service is continuous from date of employment

Pensionable pay An employee's pensionable earnings includes base salary, overtime, commissions, bonus, and stock awards but excludes amounts such as income from exercised stock options, expenses, imputed income values and other similar forms of extraneous compensation. However, the amount of an employee's total salary for any calendar year shall not be less than the annual rate of base salary in effect on December 31 of the calendar year

Cash Balance Account The recordkeeping account established and maintained for each eligible employee as of the date he or she becomes a Participant

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Base Credits

Effective beginning with the calendar month ending on the date a Cash Balance Member's Account is established and each month thereafter, a Service Credit shall be credited to such Participant's Cash Balance Account equal to a percentage of the Member's Total Compensation for that month. The percentage is determined based on the Member's projected age (in full years) and full years of Vesting Service as of December 31 of each year, in accordance with the following schedule.

Base Credits	
Age + Years of Service	Credits
Less than 40	3%
40-49	4%
50-59	5%
60-69	6%
70+	7%

Interest Credits

A Participant or former Participant's Cash Balance Account shall be credited with Interest Credits on a monthly basis. The Interest Credit shall be based on the Applicable Interest Rate (based on 30 year Treasuries) which shall be calculated on an annualized basis for each Plan year, not less than 3.79% per annum. Interest Credits shall be based on the Member's Cash Balance Account beginning of month balance and compounded monthly

Normal retirement date (NRD)

First of month coinciding with or next following the attainment of age 65 with five years of pension service

Pension benefit

The single lump sum benefit payable to the Participant as of his termination of employment

Preretirement death benefit

Upon death, the participant's beneficiary is entitled to a lump sum which is actuarially equivalent to the value of the participant's accrued benefit. The surviving spouse or elected beneficiary of a Participant shall be entitled to receive a lump sum payment equal to the value of the Member's Cash Balance Account as of the last day of the month immediately preceding the payment date. Such benefit will be paid as soon as practicable following the Member's death

Eligibility for Benefits

Normal retirement

Retirement on NRD

Early retirement

Retirement before NRD and on or after both attaining age 55 and completing ten years of vesting service

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Postponed retirement	Retirement after NRD
Deferred vested termination	Termination for reasons other than death or retirement after completing three years of vesting service
Disability	Completion of 10 years of service and becomes disabled while an active and is entitled to disability benefits under Federal Social Security Act, is deemed to be on an approved leave of absence. The period of approved leave of absence shall be included in the member's Vesting Service
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Benefits Paid Upon the Following Events

Normal retirement	Account balance determined as of NRD
Early retirement	Account balance determined as of commencement date, any time between early and normal retirement
Postponed retirement	Account balance determined as of actual retirement date
Deferred vested termination	The participant may elect to receive their account balance immediately
Disablement	The amount of pension is determined in the same manner as for normal retirement (or early retirement if payment commenced early) but based on the member's Cash Balance Account as of the member's Disability Retirement Date, the first day of the month following the commencement of the member's approved leave of absence, and credited for pay credits, interest credits and vesting service, to the earliest of either the normal retirement date or the early retirement date or the date the member otherwise elects to receive the benefit.
Preretirement death	Upon death, the participant's beneficiary is entitled to a lump sum which is actuarially equivalent to the value of the participant's accrued benefit. The surviving spouse or elected beneficiary of a Participant shall be entitled to receive a lump sum payment equal to the value of the Member's Cash Balance Account as of the last day of the month immediately preceding the payment date. Such benefit will be paid as soon as practicable following the Member's death.

Other Plan Provisions

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

Forms of payment

Normal form for unmarried participants – Life Annuity

Normal form for married participants – 50% Joint and Survivor Annuity

Optional Forms - At any time prior to commencement of pension payments any participant may elect to receive a lump sum. Any married participant may elect to receive a reduced pension with 75% of such pension continuing to the surviving spouse after the participant's death. Additionally, a married participant who has attained at least age 55 may elect to receive a reduced pension with 100% of such pension continuing to the surviving spouse after the participant's death. The reduced pension payable to the participant shall be equal to the pension otherwise payable, reduced by one-fifth of the percentage of the participant's pension to be continued to the surviving spouse (so that if, for example, the participant elects 100% continuation to the spouse the reduced pension shall be 80% of the amount otherwise payable). Such reduced pension shall be further reduced (increased) by one-half percent for each year by which the spouse is more than five years younger (older) than the participant.

A participant who has attained at least age 55 may also elect to receive a reduced pension for life with 60 to 120 payments guaranteed. The reduced pension payable to the participant shall be equal to 97% (93% for 120 payments guaranteed) of the pension otherwise payable

Pension Increases

None

Plan participants' contributions

None

Minimum benefit

The benefit shall not be less than the sum of the accrued benefit for years of service earned in the final average pay plan prior to participation in the cash balance plan plus the benefit accrued under the cash balance plan.

Opening account balance

Cash balance account for participants who elected to participate as of July 1, 2007 is credited with an opening balance equal to the present value of the Member's Accrued Pension under the final average pay formula of the Plan in effect as of June 30, 2007 payable as of the date the Member will attain age 62, or payable at the Member's age as of June 30, 2007, if greater than 62. The present value is created assuming the Applicable Interest Rate and Applicable Mortality Table for the Plan Year containing the effective date based on age, service and pay as of June 30, 2007.

Cash balance account for participants who moved from final average pay to cash balance as of January 1, 2013 is credited

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

with an opening balance equal to the present value of the Member's Accrued Pension under the final average pay formula of the Plan in effect as of December 31, 2012 payable as of the date the Member will attain age 62, or payable at the Member's age as of December 31, 2012, if greater than 62. The present value is created assuming the Applicable Interest Rate and Applicable Mortality Table for the Plan Year containing the effective date based on age, service and pay as of January 1, 2013.

Cash balance account for participants who moved from the CR Bard plan to cash balance as of January 1, 2022 is credited with a one-time opening balance accrual.

Participants hired after April 1, 2007 and CareFusion participants do not receive an opening balance.

Maximum on benefits and pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are not assumed for determining contributions. These results do not anticipate any increases in the limits beyond those in effect as of the valuation date.

Future Plan Changes

The plan will freeze accruals effective October 1, 2024.

Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year except the plan freeze effective October 1, 2024.

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Plan Provisions – Final Average Pay Benefits

This section describes benefits earned under the final average pay formula, prior to a participant's conversion to cash balance. Effective January 1, 2013, no additional benefits accrue under this formula.

The most recent amendment reflected in the following plan provisions was effective January 1, 2013

Covered employees	All non-represented employees of the company except nonresident aliens or employees covered under another plan
Participation date	Full-time and part-time employees begin participation in the Retirement Plan on the date they commence employment. The final average pay formula is closed to new entrants from April 1, 2007 (and those who elected the cash balance formula); these people will participate in the cash balance formula instead. As of January 1, 2013, all active employees participate in the cash balance formula.

Definitions

Vesting service	Service is continuous from date of employment
Pensionable pay	An employee's pensionable earnings includes base salary, overtime, commissions, bonus, and stock awards but excludes amounts such as income from exercised stock options, expenses, imputed income values and other similar forms of extraneous compensation. However, the amount of an employee's total salary for any calendar year shall not be less than the annual rate of base salary in effect on December 31 of the calendar year
Average earnings	1/60 of the highest consecutive five year pensionable earnings. "Average Final Covered Compensation" means that part of an employee's Average Final Compensation up to a maximum average monthly "wage" which would be used for benefit determination purposes under the Social Security Act for a person reaching SSNRA in the year which included the employee's last day worked
Normal retirement date (NRD)	The first date of the month coinciding with or following age 65 and the completion of 5 years of service
Monthly pension benefit	The normal monthly pension is equal to the sum of (a) 1% of Average Final Compensation (minimum \$800), plus (b) 1/2% of Average Final Compensation in excess of Average Final Covered Compensation multiplied by the number of years of credited service
Monthly preretirement death benefit A	The amount of pension shall be determined as if the participant had terminated prior to the date of death, elected to receive benefits on the earliest retirement date under the plan and elected the 50% Joint and Survivor Option. This benefit is

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

payable for death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse.

Monthly preretirement death benefit B

If attained age 55, the amount of the pension to commence on the first day of the month following the participant's death is equal to the amount that would have been payable if the participant had retired prior to the date of death and elected the 50% Joint and Survivor Option. Otherwise, the amount of pension shall be determined as if the participant had terminated prior the date of death, elected to receive benefits on any date elected by spouse and elected the 50% Joint and Survivor Option. This benefit is payable for death on or after the date of attaining age 55 with 10 years of vesting service or death on or after the date of attaining 25 years of vesting service, with a surviving spouse.

Benefits Paid Upon the Following Events

Normal retirement

Monthly pension benefit determined as of NRD

Early retirement

The amount of pension is determined in the same manner as for normal retirement, but based upon credited service and salary to date of early retirement. The pension will be reduced by 4/10 of 1% for each month by which the participant's pension commencement date precedes the earlier of the normal retirement date, or the date on which the participant's combined age plus credited service (both determined in years and completed months) would have equaled 85 if the participant had continued to work

Postponed retirement

Monthly pension benefit determined as of actual retirement date

Deferred vested termination

Monthly pension benefit determined as of termination date, reduced 0.5% for each month that payment precedes the participant's NRD

Disablement

Monthly pension benefit determined based on Average Final Compensation and Average Final Covered Compensation at date of disablement and credited service to either the early retirement date or normal retirement date

Preretirement death A

Monthly preretirement death benefit payable on behalf of an active employee is reduced by 0.5% for each month by which the benefit commencement date precedes the normal retirement date. Earliest retirement date is the date the participant would have been 55 years old

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Preretirement death B	Monthly preretirement death benefit payable on behalf of an active employee is reduced by 0.4% for each month by which the benefit commencement date precedes the normal retirement date. If the participant had 25 years of service, the benefit reduction is capped at 48%
------------------------------	--

Other Plan Provisions

Forms of payment	Same as cash balance formula
Pension Increases	Same as cash balance formula
Plan participants' contributions	Same as cash balance formula
Maximum on benefits and pay	Same as cash balance formula

Plan Provisions – Puerto Rico

The most recent amendment reflected in the following plan provisions was effective January 1, 2019.

Covered employees	All non-represented employees of Becton Dickinson Caribe Limited ("Company"), except non-resident aliens or employees covered under another plan.
Participation date	Full-time and part-time employees begin participation in the Retirement Plan on the date they commence employment. Effective January 1, 2019, PR employees hired or rehired on or after January 1, 2019 are no longer eligible to participate in the plan.

Definitions

Vesting service	All years and months of continuous service with the Company (or a predecessor) after March 1, 1958.
Pensionable pay	Base salary as of January 1 st
Average earnings	Larger of \$400 and the average of the employee's pensionable earnings as of 5 consecutive January 1st. "Average Final Covered Compensation" means that part of an employee's Average Final Compensation up to a maximum average monthly non-indexed "wage" which would be used

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

for benefit determination purposes under the Federal Social Security Act

Normal retirement date (NRD) First of month coinciding with or next following the attainment of age 65 with five years of pension service

Monthly pension benefit The normal monthly pension is equal to the sum of (a) 1% of Average Final Compensation plus (b) 1-1/4% of Average Final Compensation in excess of Average Final Covered Compensation multiplied by the number of years of credited service

Monthly preretirement death benefit A The amount of pension shall be determined as if the participant had terminated prior to the date of death, elected to receive benefits on the earliest retirement date under the plan and elected the 50% Joint and Survivor Option

Monthly preretirement death benefit B The amount of the pension to commence on the first day of the month following the participant's death is equal to the amount that would have been payable if the participant had retired prior to the date of death and elected the 50% Joint and Survivor Option.

Eligibility for Benefits

Normal retirement Retirement on NRD

Early retirement Retirement before NRD and on or after both attaining age 55 and completing ten years of vesting service

Postponed retirement Retirement after NRD

Deferred vested termination Termination for reasons other than death or retirement after completing five years of vesting service

Disability Permanent and total disability prior to NRD while active after completing ten years of vesting service

Preretirement death benefit A Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Preretirement death benefit B Death on or after the date of attaining age 55 with 10 years of vesting service or death on or after the date of attaining 25 years of vesting service, with a surviving spouse

Benefits Paid Upon the Following Events

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, reduced 0.4% for each month of payment before age 65
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Deferred vested termination	Monthly pension benefit determined as of termination date, reduced 0.5% for each month that payment precedes the participant's NRD
Disablement	If the participant is entitled to benefits under the Company's Long Term Disability Plan (annual and monthly paid employees), the participant shall be entitled to a pension payable from age 65 calculated as for normal retirement but based on service projected to the Normal Retirement Date. A participant who is not covered under the Long Term Disability Plan (weekly and hourly-paid employees) is eligible for an immediate pension calculated as for normal retirement, but based on credited service and salary to date of disability
Preretirement death A	Monthly preretirement death benefit payable on behalf of an active employee is reduced by 0.5% for each month that payment precedes the date the participant would have been 62 years old. Earliest retirement date is the date the participant would have been 55 years old
Preretirement death B	Monthly preretirement death benefit payable on behalf of an active employee is reduced by 0.4% for each month that payment precedes the date the participant would have been 62 years old

Other Plan Provisions

Forms of payment	Normal form for unmarried participants – Life Annuity with 60 guaranteed payments
	Normal form for married participants – 50% Joint and Survivor Annuity
	Optional Forms - At any time prior to commencement of pension payments a participant may elect to receive a lump sum or a reduced pension with a specified percentage (75% or 100%) of such pension continuing to the surviving spouse after the participant's death. The reduced pension payable to the participant shall be equal to the pension otherwise payable, reduced by one-quarter of the percentage of the participant's pension to be continued to the surviving spouse (so that if, for example, the participant elects 100% continuation to the spouse

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

the reduced pension shall be 75% of the amount otherwise payable). Such reduced pension shall be further reduced (increased) by one-half percent for each year by which the spouse is more than five years younger (older) than the participant.

Pension Increases None

Plan participants' contributions None

Maximum on benefits and pay All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. These results do not anticipate any increases in the limits beyond those in effect as of the valuation date.

Future Plan Changes

No future plan changes were recognized in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

None.

Special Provisions for Former C.R. Bard, Inc. Employees

The Employees' Retirement Plan of C. R. Bard, Inc was adopted on December 31, 1953 and amended and restated effective as of January 1, 2009.

The most recent amendment reflected in the following plan provisions was adopted on January 1, 2010.

As of January 1, 2011, the plan closed to new entrants.

As of December 31, 2021, benefit accruals ceased.

Plan Sponsor Becton, Dickinson and Company

Plan Employees' Retirement Plan of C. R. Bard, Inc

Plan year The twelve-month period ending December 31

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Coverage and participation

Each employee who has completed 1,000 hours of service in the 12-month period following his date of hire or in any plan year ending after his date of hire and has attained age 21. An employee of an acquired division will become an eligible employee on the later of the date of acquisition or the completion of the 1,000-hour requirement.

Definitions

Normal retirement date (NRD)

Date of attainment of age 65

Plan compensation

Past service compensation is the larger of the basic annual pay as of January 1, 1993, and the 1992 actual pay, but not to exceed the average of his total annual pay during the five consecutive plan years after December 31, 1987, which produce the highest average. Future service compensation is the total annual pay in each plan year. Compensation after December 31, 2021 is excluded.

Service

Years in which 1,000 or more hours of employment are completed

Past Service

Service prior to January 1, 1993

Future Service

Service after January 1, 1993.

Eligibility for Benefits

Normal retirement

Retirement on NRD

Early retirement

Retirement before NRD and on or after both attaining age 55 and completing five years of service.

Deferred vested termination

Termination for reasons other than death or retirement after completing five years of service

Preretirement death benefit

Death while vested and before payments have commenced

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Total and Permanent Disability Retirement

Disability while vested and before payments have commenced

Benefits Paid Upon the Following Events

Normal retirement

For each year of plan membership before January 1, 1993, 3/4% of the first \$6,600 of basic pay on January 1, 1993 (or 1992 actual pay, if greater), but not to exceed the average of his total annual pay during the five consecutive plan years after December 31, 1987, which produce the highest average, plus 1½% of such pay over \$6,600.

For each 1,800 hours of plan membership in a year after January 1, 1993, 3/4% of total annual pay up to \$6,600 and 1½% of annual pay over \$6,600.

Early retirement

The accrued normal retirement benefit is reduced by 1/2 of 1% per month for commencement prior to age 62. Unreduced benefits are available at age 62.

Deferred vested termination

The monthly pension benefit, accrued to date of termination and payable at NRD.

Preretirement death benefit

For those who die before age 55, the amount which would have been payable if the employee had terminated employment upon his or her death, had retired at early retirement age and elected the 50% joint and survivor option. Payments to the surviving spouse begin on the earliest date the employee would have been eligible for retirement (i.e., age 55).

For those who die after age 55, the amount which would have been payable if the employee had retired on the first day of the month prior to his death and elected the 100% joint and survivor option. Payments are continued for the life of the spouse and thereafter to any children until they attain age 21.

Total and Permanent Disability Retirement

Accrued normal retirement benefit based on pay as of the date of disability and service to actual retirement date. An employee is credited with service as long as benefits are payable under the

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

company's LTD plan. Benefits are reduced for early commencement.

Other Plan Provisions

Normal Form of Benefit	Life annuity. If the participant is married, his benefit shall automatically be paid in a reduced form as a 50% joint and survivor annuity unless specifically rejected.
Optional Forms Available	Full cash refund, joint and survivor, period certain, Social Security equalization, lump sum.
Special Considerations	Exhibit "C" of the plan document identifies the divisions and affiliates covered, the special participation, service, and credited service provisions.

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

Special Provisions for Former Davol Salaried (Frozen Plan) Employees

Effective Date	January 1, 1976; as amended through September 1, 1979
Coverage and participation	Full time, salaried employees hired prior to December 31, 1977

Definitions

Normal retirement date (NRD)	Date of attainment of age 65
Plan compensation	The remuneration paid excluding any bonus, overtime, commission, severance pay, or incentive compensation amounts.
Service	Years during which employee is credited with at least 1,000 hours of service.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing fifteen years of service
Deferred vested termination	Termination for reasons other than death or retirement after completing five years of service
Preretirement death benefit	Death on or after both attaining age 55 and completing fifteen years of service
Total and Permanent Disability Retirement	Disability before payments have commenced

Benefits Paid Upon the Following Events

Normal retirement	An annual benefit equal to the sum of (a), (b), and (c) below: (a) 1% of employee's 1970 compensation up to \$4,000 and 4/5% of 1970 compensation over \$4,000, but not in excess of \$15,000 times years of service prior to January 1, 1971.
--------------------------	---

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023

SCHEDULE SB ATTACHMENTS

(b) 1¼% of compensation up to \$7,800 and 1½% of compensation over \$7,800 for each year of participation between December 31, 1970 and the earlier of age 65 or January 1, 1978.

(c) 15% of the accrued benefit as of December 31, 1976.

The minimum annual benefit is \$60 times years of participation.

Early Retirement

Accrued normal retirement benefit reduced as follows for commencement before age 65:

Age	Percentage of Benefit Paid
55	65%
56	69%
57	73%
58	77%
59	81%
60	85%
61	92%
62 and over	100%

Deferred vested Termination

Accrued normal retirement benefit beginning at age 65. The benefit will be actuarially reduced for commencement from age 55 if the employee had 15 years of service prior to termination.

Preretirement Surviving Spouse Benefits

The amount which would have been payable to the participant if the employee had retired the day before death and elected a 50% joint and survivor option. This benefit will be further reduced by 3/4% for each year before January 1, 1978 and 6/10% for each year after January 1, 1978 the election precedes the earlier of commencement or completion of 30 years of service after attainment of age 60.

Total and Permanent Disability Retirement

Accrued normal retirement benefit payable immediately.

If the employee has less than 10 years of service at disability, the benefit will be actuarially reduced for commencement before age 65.

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Other Plan Provisions

Normal Form of Benefit	Life annuity. If the participant is married, his benefit shall automatically be paid in a reduced form as a 50% joint and survivor annuity unless specifically rejected.
Optional Forms Available	Full cash refund, joint and survivor, period certain, Social Security equalization, lump sum.

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Provisions for Former Participants in the Pension Plan for Hourly Employees of Davol Inc.

Effective Date September 14, 1970; as amended to January 16, 1997.

Coverage and participation All employees covered by the collective bargaining agreement.

Definitions

Normal retirement date (NRD) Date of attainment of age 65

Service Years during which employee is credited with at least 1,000 hours of service

Eligibility for Benefits

Normal retirement Retirement on NRD

Early retirement Retirement before NRD and on or after both attaining age 55 and completing fifteen years of service

Deferred vested termination Termination for reasons other than death or retirement after completing five years of service

Preretirement death benefit Death after completing five years of service

Total and Permanent Disability Retirement Disability after completing ten years of service and before payments have commenced

Benefits Paid Upon the Following Events

Normal Retirement A monthly benefit of \$25.00 per year of service.

Early Retirement The accrued normal retirement benefit reduced 2/10% per month for commencement prior to age 65.

Employees who terminate during the Plant Closing Agreement period who are age 60 or older with 14 years of credited service may retire early with unreduced benefits. (Previously, unreduced

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

benefits were available upon attainment of age 62 with 25 years of service.)

Employees who terminate during the Plant Closing Agreement period who are age 55 or older with 15 years of credited service will be eligible to receive an unreduced pension at the attainment of age 62. This benefit is reduced 2/10% per month for commencement prior to age 65.

Deferred vested termination

Accrued normal retirement benefit beginning at age 65.

Employees who terminate during the plant closing agreement period with 15 or more years of credited service will be eligible to receive unreduced benefits upon attainment of age 62. The benefit will be reduced for commencement prior to age 62 (see Table A).

Employees who terminate during the plant closing agreement period with less than 15 years of credited service are eligible to receive unreduced benefits upon attainment of age 65. The benefit is not available prior to attainment of age 65.

Preretirement Surviving Spouse's Benefits

The amount which would have been payable if the employee had retired the day before death and elected a 50% joint and survivor option. Payment to the surviving spouse begins on the earliest date the employee would have been eligible for retirement. The retirement pension will be reduced 0.0083% per month of service election is in effect for participants ages 28 through 44, 0.0166% per month of service for participants ages 45 through 54, and 0.0333% per month of service for participants ages 55 and over.

Total and Permanent Disability Retirement

Accrued normal retirement benefit payable immediately.

Other Plan Provisions

Normal Form of Benefit

Life annuity. If the participant is married, the benefit shall automatically be paid in a reduced form as a 50% joint and survivor annuity unless specifically rejected.

Optional Forms Available

Joint and survivor; period certain.

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Future Plan Changes

No future plan changes were recognized. WTW is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year.

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
ABBVIE INC 4.05% DUE 11-21-2039 REG	Corporate Bonds	1,591,000.00	1,714,588.02	1,492,897.23
ABBVIE INC 4.25% DUE 11-21-2049 REG	Corporate Bonds	139,000.00	130,429.61	126,638.47
ABBVIE INC 4.3% DUE 05-14-2036	Corporate Bonds	401,000.00	375,027.23	397,042.12
ABBVIE INC 4.45% DUE 05-14-2046	Corporate Bonds	400,000.00	376,157.40	380,304.55
ABBVIE INC FIXED 4.5% DUE 05-14-2035	Corporate Bonds	553,000.00	574,770.04	560,699.56
ABBVIE INC FIXED 4.7% DUE 05-14-2045	Corporate Bonds	500,000.00	527,998.37	492,781.97
AEP TRANSM CO LLC 3.8% DUE 06-15-2049	Corporate Bonds	350,000.00	379,404.00	285,129.04
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053	Corporate Bonds	515,000.00	512,270.50	534,786.79
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Corporate Bonds	325,000.00	324,236.25	277,040.31
AETNA INC NEW 6.75% DUE 12-15-2037	Corporate Bonds	100,000.00	130,355.33	115,079.92
ALEXANDRIA REAL 4% DUE 02-01-2050	Corporate Bonds	175,000.00	200,700.00	140,824.04
ALEXANDRIA REAL 4.85% DUE 04-15-2049	Corporate Bonds	250,000.00	280,574.63	234,069.01
ALLEGHANY CORP DEL 4.9% DUE 09-15-2044	Corporate Bonds	925,000.00	956,607.11	906,823.70
ALTRIA GROUP INC 5.95% DUE 02-14-2049	Corporate Bonds	500,000.00	546,137.89	528,555.01
AMAZON COM INC NT 3.1% 05-12-2051	Corporate Bonds	75,000.00	71,830.50	56,612.62
AMER MOVIL SAB DE CV 6.125% 03-30-2040	Corporate Bonds	100,000.00	120,654.00	108,823.65
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	Corporate Bonds	215,000.00	210,618.30	152,851.42
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	Corporate Bonds	50,000.00	50,816.62	48,305.24
AMERICAN UNIV 3.672% DUE 04-01-2049	Corporate Bonds	469,000.00	519,647.31	397,642.53
AMERISOURCEBERGEN 4.25% DUE 03-01-2045	Corporate Bonds	100,000.00	101,494.00	88,879.93
AMERN INTL GROUP 4.375% DUE 06-30-2050	Corporate Bonds	175,000.00	174,114.50	158,804.85
AMERN INTL GROUP 4.5% DUE 07-16-2044	Corporate Bonds	1,047,000.00	1,099,650.60	967,789.52
AMERN TOWER CORP 3.1% DUE 06-15-2050	Corporate Bonds	350,000.00	346,549.00	247,100.48
AMGEN INC 4.4% 05-01-2045	Corporate Bonds	575,000.00	578,386.61	526,670.46
AMGEN INC 4.563% DUE 06-15-2048	Corporate Bonds	275,000.00	296,601.25	252,888.32
AMGEN INC 4.875% 03-01-2053	Corporate Bonds	696,000.00	626,328.06	657,264.57
AMGEN INC 5.6% DUE 03-01-2043	Corporate Bonds	900,000.00	894,969.00	949,588.80
AMGEN INC 5.65% 03-02-2053	Corporate Bonds	569,000.00	573,342.66	601,137.27
AMGEN INC FIXED 3.15% 02-21-2040	Corporate Bonds	200,000.00	212,812.00	160,306.00
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	Corporate Bonds	43,000.00	39,766.14	36,800.43
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Corporate Bonds	310,000.00	330,507.40	335,043.16
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Corporate Bonds	20,000.00	21,083.43	19,435.00
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	Corporate Bonds	1,400,000.00	1,498,215.25	1,414,410.24
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Corporate Bonds	1,665,000.00	1,868,377.07	1,684,747.84
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Corporate Bonds	333,000.00	345,176.12	330,672.58
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	Corporate Bonds	350,000.00	454,086.50	476,784.27
APPALACHIAN PWR CO 7% DUE 04-01-2038	Corporate Bonds	250,000.00	337,281.09	304,624.79
ARCH CAP FIN LLC 5.031% DUE 12-15-2046	Corporate Bonds	197,000.00	211,856.58	192,138.74
ARCH CAP GROUP LTD 7.35% DUE 05-01-2034	Corporate Bonds	25,000.00	34,202.66	30,415.14
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG	Corporate Bonds	265,000.00	302,455.80	263,667.13
AT&T INC 2.25% DUE 02-01-2032	Corporate Bonds	100,000.00	99,819.00	86,209.32
AT&T INC 3.5% DUE 09-15-2053 REG	Corporate Bonds	925,000.00	753,492.75	681,012.22
AT&T INC 3.65% DUE 06-01-2051	Corporate Bonds	225,000.00	221,575.15	175,274.06
AT&T INC 4.35% DUE 06-15-2045	Corporate Bonds	972,000.00	856,488.84	871,025.12
AT&T INC 4.55% DUE 03-09-2049	Corporate Bonds	1,725,000.00	1,961,714.76	1,561,276.48
AT&T INC 4.75% DUE 05-15-2046	Corporate Bonds	855,000.00	782,710.65	815,377.58
AT&T INC 4.85% DUE 03-01-2039	Corporate Bonds	590,000.00	685,567.20	580,600.73
AT&T INC FIXED 4.3% 02-15-2030	Corporate Bonds	275,000.00	272,355.32	276,176.50
AT&T INC FIXED 4.9% DUE 08-15-2037	Corporate Bonds	50,000.00	51,853.00	49,958.22
AT&T INC FIXED 5.15% DUE 11-15-2046	Corporate Bonds	175,000.00	211,245.75	174,884.19
ATLASSIAN CORP 5.5% DUE 05-15-2034	Corporate Bonds	494,000.00	490,630.92	527,214.18
B A T CAP CORP 4.39% 08-15-2037	Corporate Bonds	1,225,000.00	1,184,940.52	1,121,121.28
B A T CAP CORP 4.758% DUE 09-06-2049	Corporate Bonds	50,000.00	51,639.50	43,312.94
B A T CAP CORP 5.282% DUE 04-02-2050	Corporate Bonds	100,000.00	100,000.00	96,267.44
BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043	Corporate Bonds	1,297,000.00	1,300,121.30	1,357,477.02
BANK AMER CORP 2.482% 09-21-2036	Corporate Bonds	1,207,000.00	1,030,583.52	1,019,299.91
BANK AMER CORP 4.083% 03-20-2051	Corporate Bonds	222,000.00	227,850.56	193,135.22
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	Corporate Bonds	130,000.00	128,623.30	134,622.79
BANK OF AMERICA CORP 2.299% 07-21-2032	Corporate Bonds	985,000.00	970,043.25	857,070.81
BANK OF AMERICA CORP 4.271% 07-23-2029	Corporate Bonds	1,000,000.00	1,103,536.66	1,005,432.50
BANK OF AMERICA CORP 4.571% 04-27-2033	Corporate Bonds	590,000.00	582,741.00	598,702.82
BANK OF AMERICA CORPORATION 4.244% 04-24-2038	Corporate Bonds	1,250,000.00	1,293,856.75	1,207,856.53
BANK OF AMERICA CORPORATION 5.288% 04-25-2034	Corporate Bonds	1,055,000.00	1,055,000.00	1,121,034.88
BANK OF AMERICA CORPORATION 5.468% 01-23-2035	Corporate Bonds	560,000.00	561,411.20	594,682.23
BANK OF AMERICA CORPORATION 6.11% 01-29-2037	Corporate Bonds	1,592,000.00	1,964,687.00	1,774,934.79
BARCLAYS PLC 4.95% DUE 01-10-2047	Corporate Bonds	260,000.00	268,603.94	254,084.60
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	Corporate Bonds	75,000.00	75,334.50	86,815.49
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	Corporate Bonds	1,190,000.00	1,273,411.90	1,394,806.98
BELL CANADA 4.464% 04-01-2048	Corporate Bonds	125,000.00	125,000.00	113,646.35
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	Corporate Bonds	100,000.00	112,775.50	96,608.10
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051	Corporate Bonds	300,000.00	299,631.00	206,229.90
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	Corporate Bonds	350,000.00	363,953.42	281,086.51
BOEING CO 3.25% DUE 02-01-2035	Corporate Bonds	1,525,000.00	1,503,489.25	1,249,656.44
BOEING CO 3.375% DUE 06-15-2046	Corporate Bonds	74,000.00	65,969.52	50,980.66
BOEING CO 3.85% DUE 11-01-2048	Corporate Bonds	525,000.00	501,861.75	381,248.48
BOEING CO FIXED 3.55% DUE 03-01-2038	Corporate Bonds	1,475,000.00	1,422,915.08	1,148,697.13
BOEING CO FIXED 3.625% DUE 03-01-2048	Corporate Bonds	125,000.00	110,972.25	86,546.59
BOEING CO FIXED 5.705% DUE 05-01-2040	Corporate Bonds	300,000.00	393,363.00	299,838.58
BOEING CO FIXED 5.805% DUE 05-01-2050	Corporate Bonds	901,000.00	969,002.46	892,265.79

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
BP CAP MKTS AMER 2.772% DUE 11-10-2050	Corporate Bonds	25,000.00	24,998.25	16,715.75
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Corporate Bonds	100,000.00	126,314.00	89,637.88
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	Corporate Bonds	175,000.00	175,892.73	159,543.57
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	Corporate Bonds	2,573,000.00	2,567,301.52	2,741,266.81
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	Corporate Bonds	125,000.00	148,652.36	121,515.64
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	Corporate Bonds	400,000.00	398,268.00	318,452.44
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	Corporate Bonds	540,000.00	564,819.80	638,276.13
BROWN FORMAN CORP 4% DUE 04-15-2038	Corporate Bonds	50,000.00	50,937.28	47,075.50
BSTN SCIENTIFIC 7.375% DUE 01-15-2040	Corporate Bonds	228,000.00	285,342.00	286,180.48
BURL NORTHN SANTA 4.15% DUE 04-01-2045	Corporate Bonds	650,000.00	650,333.35	593,924.86
BURL NORTHN SANTA 4.45% DUE 03-15-2043	Corporate Bonds	1,275,000.00	1,405,685.17	1,200,779.89
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	Corporate Bonds	175,000.00	159,272.75	126,781.35
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	Corporate Bonds	75,000.00	87,126.00	77,845.59
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	Corporate Bonds	325,000.00	353,262.00	330,582.41
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	Corporate Bonds	375,000.00	374,797.50	396,630.31
CAMDEN PPTY TR 3.35% DUE 11-01-2049	Corporate Bonds	775,000.00	802,593.54	581,143.84
CAMPBELL SOUP CO 5.25% 10-13-2054	Corporate Bonds	160,000.00	158,824.00	160,121.28
CAPITAL ONE FINL CORP 2.618% 11-02-2032	Corporate Bonds	525,000.00	524,632.50	454,304.38
CARDINAL HLTH INC 4.368% DUE 06-15-2047	Corporate Bonds	128,000.00	114,110.72	112,800.89
CARRIER GLOBAL CORP 2.722% 02-15-2030	Corporate Bonds	875,000.00	874,930.00	811,994.20
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	Corporate Bonds	250,000.00	220,086.67	210,652.81
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	Corporate Bonds	204,000.00	203,991.84	164,386.99
CARRIER GLOBAL CORP 6.2% 03-15-2054	Corporate Bonds	368,000.00	385,980.49	425,930.48
CASE WESTN RESV 5.405% DUE 06-01-2122	Corporate Bonds	615,000.00	615,000.00	647,238.96
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	Corporate Bonds	210,000.00	188,386.80	191,587.32
CBRE SVCS INC 5.95% 08-15-2034	Corporate Bonds	355,000.00	348,517.70	383,958.42
CF GSCT INTERMEDIATE DURATION CREDIT FUND	Corporate Bonds	21,939,202.29	223,206,726.42	246,596,633.77
CF PINEBRIDGE HIGH YIELD CIT II CLASS C	Corporate Bonds	4,002,357.02	40,401,944.55	49,108,920.60
CHARTER 5.375% 05-01-2047	Corporate Bonds	150,000.00	185,335.50	129,303.58
CHARTER 5.375% DUE 04-01-2038	Corporate Bonds	1,016,000.00	1,078,716.34	954,214.01
CHARTER 6.384% DUE 10-23-2035	Corporate Bonds	1,280,000.00	1,479,380.64	1,342,904.04
CHARTER 6.484% DUE 10-23-2045	Corporate Bonds	400,000.00	443,293.38	397,260.66
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034	Corporate Bonds	92,000.00	93,717.68	97,310.07
CHARTER FIXED 5.75% DUE 04-01-2048	Corporate Bonds	100,000.00	101,960.04	90,202.98
CIGNA CORP NEW CORP 4.8% 08-15-2038	Corporate Bonds	1,495,000.00	1,571,997.25	1,465,758.35
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	Corporate Bonds	2,157,000.00	1,980,530.52	1,707,019.97
CITIGROUP INC 4.412% DUE 03-31-2031	Corporate Bonds	525,000.00	571,228.00	521,420.66
CITIGROUP INC 4.65% DUE 07-23-2048	Corporate Bonds	600,000.00	579,750.00	571,267.69
CITIGROUP INC 4.75% DUE 05-18-2046	Corporate Bonds	550,000.00	533,128.99	525,712.01
CITIGROUP INC 5.3 DUE 05-06-2044	Corporate Bonds	250,000.00	292,480.70	259,682.10
CITY OF HOPE 4.378% DUE 08-15-2048	Corporate Bonds	275,000.00	275,000.00	238,380.15
COMCAST CORP 4.7% 10-15-2048	Corporate Bonds	400,000.00	481,365.30	387,156.89
COMCAST CORP NEW 2.887% 11-01-2051 BEO	Corporate Bonds	31,000.00	27,288.93	21,203.91
COMCAST CORP NEW 3.25% 11-01-2039	Corporate Bonds	400,000.00	415,313.50	332,592.79
COMCAST CORP NEW 3.75% DUE 04-01-2040	Corporate Bonds	1,375,000.00	1,495,764.00	1,216,090.58
COMCAST CORP NEW 4% DUE 03-01-2048	Corporate Bonds	875,000.00	785,338.75	736,097.72
COMCAST CORP NEW 4.6% DUE 08-15-2045	Corporate Bonds	50,000.00	54,552.00	46,823.58
COMCAST CORP NEW 4.75% DUE 03-01-2044	Corporate Bonds	75,000.00	99,573.00	71,549.57
COMCAST CORP NEW 5.65% 06-01-2054	Corporate Bonds	853,000.00	849,195.62	928,213.75
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Corporate Bonds	750,000.00	806,766.25	732,272.52
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Corporate Bonds	170,000.00	147,917.50	144,819.20
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	Corporate Bonds	600,000.00	603,093.31	494,404.30
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	Corporate Bonds	130,000.00	141,671.40	113,420.91
COMWLTH EDISON CO 5.9% DUE 03-15-2036	Corporate Bonds	425,000.00	537,058.28	468,769.91
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Corporate Bonds	50,000.00	65,195.00	51,302.62
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	Corporate Bonds	125,000.00	163,118.36	145,723.53
CONS EDISON CO N Y 6.75% DUE 04-01-2038	Corporate Bonds	50,000.00	75,428.50	60,576.95
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	Corporate Bonds	500,000.00	578,193.25	459,923.95
CONSTELLATION 4.1% 02-15-2048	Corporate Bonds	650,000.00	649,896.71	553,295.79
CONSTELLATION 5.25% DUE 11-15-2048	Corporate Bonds	600,000.00	607,800.00	610,922.24
CONSUMERS ENERGY 4.35% DUE 04-15-2049	Corporate Bonds	150,000.00	149,427.00	138,419.41
COUSINS PPTYS LP 5.875% 10-01-2034	Corporate Bonds	125,000.00	126,049.00	129,251.91
CROWN CASTLE INTL 4% DUE 11-15-2049	Corporate Bonds	300,000.00	299,820.48	246,945.53
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	Corporate Bonds	25,000.00	24,725.00	20,973.22
CSX CORP 3.8% DUE 04-15-2050	Corporate Bonds	75,000.00	74,652.00	63,062.64
CSX CORP 4.1 DUE 03-15-2044	Corporate Bonds	1,050,000.00	1,004,746.74	936,162.39
CSX CORP 4.5% 11-15-2052	Corporate Bonds	425,000.00	395,952.76	400,113.31
CSX CORP 6.15% DUE 05-01-2037	Corporate Bonds	150,000.00	215,949.00	173,117.70
CSX CORP FIXED 4.3% DUE 03-01-2048	Corporate Bonds	300,000.00	325,209.00	270,338.97
CVS HEALTH CORP 4.78% DUE 03-25-2038	Corporate Bonds	2,934,000.00	2,809,962.36	2,770,597.49
CVS HEALTH CORP 4.875% DUE 07-20-2035	Corporate Bonds	875,000.00	1,046,762.50	865,009.71
DANAHER CORP 4.375% DUE 09-15-2045	Corporate Bonds	125,000.00	136,035.00	116,340.35
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041	Corporate Bonds	850,000.00	834,429.27	676,060.39
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	Corporate Bonds	60,000.00	71,443.87	82,194.03
DEVON ENERGY CORP 4.75% DUE 05-15-2042	Corporate Bonds	300,000.00	290,077.84	270,974.21
DIAMONDBACK ENERGY INC 5.75% 04-18-2054	Corporate Bonds	485,000.00	484,791.45	501,347.38
DISNEY WALT CO SR NT 4.95% 10-15-2045	Corporate Bonds	275,000.00	364,212.75	276,988.17
DISNEY WALT CO SR NT 5.4% 10-01-2043	Corporate Bonds	480,000.00	553,646.27	516,662.65
DOMINION ENERGY 4.85% DUE 08-15-2052	Corporate Bonds	400,000.00	394,832.00	372,904.35

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value			(c) Share/Par Value	(d) Cost	(e) Current Value
DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG	Corporate Bonds		100,000.00	98,995.00	96,464.94
DOMINION RES INC 4.05% DUE 09-15-2042	Corporate Bonds		800,000.00	737,860.35	666,730.55
DOMINION RES INC 4.7% DUE 12-01-2044	Corporate Bonds		175,000.00	181,200.03	160,803.89
DOW CHEM CO 4.625% DUE 10-01-2044	Corporate Bonds		200,000.00	215,142.00	185,407.78
DOWDUPONT INC 5.419% DUE 11-15-2048	Corporate Bonds		375,000.00	402,872.85	422,424.47
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	Corporate Bonds		350,000.00	339,035.26	325,483.89
DUKE ENERGY 3.95% 03-15-2048	Corporate Bonds		450,000.00	468,091.20	375,528.22
DUKE ENERGY 4 DUE 09-30-2042	Corporate Bonds		200,000.00	211,066.00	174,767.59
DUKE ENERGY 5.3% DUE 02-15-2040	Corporate Bonds		144,000.00	144,617.76	150,923.75
DUKE ENERGY CORP 4.8% DUE 12-15-2045	Corporate Bonds		425,000.00	456,787.98	399,792.53
DUKE UNIV 2.832% 10-01-2055	Corporate Bonds		445,000.00	301,256.10	317,674.75
EBAY INC FIXED 3.65% DUE 05-10-2051	Corporate Bonds		625,000.00	624,431.25	489,458.88
EL PASO PIPELN 7.5% DUE 11-15-2040	Corporate Bonds		475,000.00	588,653.32	575,787.72
EMERA US FIN LP 4.75% DUE 06-15-2046	Corporate Bonds		25,000.00	24,896.50	22,615.60
EMERSON ELEC CO 5.25% DUE 11-15-2039	Corporate Bonds		315,000.00	429,915.15	338,613.64
ENBRIDGE INC 6.7% 11-15-2053	Corporate Bonds		290,000.00	289,623.00	343,136.61
ENERGY TRANSFER 5.15% DUE 02-01-2043	Corporate Bonds		525,000.00	486,124.79	496,780.15
ENERGY TRANSFER 5.95 DUE 10-01-2043	Corporate Bonds		200,000.00	208,675.18	209,619.58
ENERGY TRANSFER 6% DUE 06-15-2048	Corporate Bonds		120,000.00	118,019.76	124,978.39
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	Corporate Bonds		417,000.00	375,207.97	403,133.40
ENERGY TRANSFER OPER LP 5.0% 05-15-2050	Corporate Bonds		511,000.00	468,635.90	471,300.08
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	Corporate Bonds		250,000.00	291,302.50	215,484.69
ENTERGY TEX INC 3.55% DUE 09-30-2049	Corporate Bonds		50,000.00	52,745.93	38,001.46
ENTERPRISE PRODS 5.1% DUE 02-15-2045	Corporate Bonds		400,000.00	422,792.20	396,680.42
ENTERPRISE PRODS 5.95% DUE 02-01-2041	Corporate Bonds		475,000.00	626,173.50	518,293.96
ENTERPRISE PRODS 7.55% DUE 04-15-2038	Corporate Bonds		90,000.00	125,308.39	114,666.28
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Corporate Bonds		75,000.00	77,508.50	70,657.04
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	Corporate Bonds		200,000.00	218,821.00	168,144.77
EXELON CORP 4.45% DUE 04-15-2046	Corporate Bonds		475,000.00	484,641.32	432,497.12
EXELON CORP 4.7% DUE 04-15-2050	Corporate Bonds		200,000.00	232,939.00	187,800.71
EXELON CORP 5.625% DUE 06-15-2035	Corporate Bonds		750,000.00	938,227.50	808,597.99
EXPEDIA GROUP INC 3.25% DUE 02-15-2030	Corporate Bonds		260,000.00	236,626.00	246,253.93
FED RLTY INVT TR 4.5% DUE 12-01-2044	Corporate Bonds		250,000.00	283,717.00	223,460.05
FEDEX CORP 4.1% DUE 02-01-2045	Corporate Bonds		575,000.00	568,606.00	487,718.60
FEDEX CORP 5.25% DUE 05-15-2050	Corporate Bonds		150,000.00	205,270.50	150,939.55
FEDEX CORP NT 3.25% 05-15-2041	Corporate Bonds		775,000.00	776,036.52	613,195.45
FISERV INC 4.4% DUE 07-01-2049	Corporate Bonds		600,000.00	642,374.59	536,981.29
GALAXY PIPELN 2.94% 30/09/2040	Corporate Bonds		323,906.40	321,153.18	272,315.58
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Corporate Bonds		230,000.00	223,812.11	228,827.58
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	Corporate Bonds		280,000.00	280,000.00	333,802.57
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041	Corporate Bonds		300,000.00	305,751.00	234,650.66
GENERAL MTRS CO 5% DUE 04-01-2035	Corporate Bonds		875,000.00	972,055.58	869,739.49
GENERAL MTRS CO 6.6% DUE 04-01-2036	Corporate Bonds		275,000.00	368,542.00	306,630.83
GEORGE WASH UNIV 4.126% DUE 09-15-2048	Corporate Bonds		525,000.00	527,518.00	471,736.85
GEORGIA PWR CO 3.7% 01-30-2050	Corporate Bonds		350,000.00	348,859.00	280,295.94
GILEAD SCIENCES 4% DUE 09-01-2036	Corporate Bonds		375,000.00	416,081.60	353,796.03
GILEAD SCIENCES 4.5% DUE 02-01-2045	Corporate Bonds		300,000.00	288,588.00	280,047.11
GILEAD SCIENCES 4.8% DUE 04-01-2044	Corporate Bonds		75,000.00	95,800.68	74,249.66
GREAT-WEST LIFECO 4.15% DUE 06-03-2047	Corporate Bonds		75,000.00	77,131.50	64,927.79
GREAT-WEST LIFECO 4.581% DUE 05-17-2048	Corporate Bonds		325,000.00	326,459.83	298,105.40
GXO LOGISTICS INC 6.5% 05-06-2034	Corporate Bonds		340,000.00	345,049.00	370,611.92
HACKENSACK 4.211% 07-01-2048	Corporate Bonds		180,000.00	179,879.40	163,621.05
HALEON US CAPITAL LLC 4.0% 03-24-2052	Corporate Bonds		263,000.00	219,050.07	224,030.44
HALLIBURTON CO 4.85% DUE 11-15-2035	Corporate Bonds		150,000.00	160,426.25	152,525.47
HCA INC 3.5% DUE 07-15-2051 BEO	Corporate Bonds		425,000.00	291,452.25	309,374.57
HCA INC 4.375% 03-15-2042	Corporate Bonds		400,000.00	393,704.00	351,343.54
HCA INC 5.9% 06-01-2053	Corporate Bonds		905,000.00	896,635.85	961,857.92
HCA INC 6.0% 04-01-2054	Corporate Bonds		633,000.00	625,588.06	691,826.00
HCA INC SR SECD NT 3.625% 03-15-2032	Corporate Bonds		450,000.00	441,333.00	416,846.62
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	Corporate Bonds		92,000.00	100,938.15	103,716.22
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	Corporate Bonds		150,000.00	155,172.00	139,996.16
HOME DEPOT INC 4.5% DUE 12-06-2048	Corporate Bonds		400,000.00	393,208.00	379,828.00
HOME DEPOT INC 4.875 DUE 02-15-2044	Corporate Bonds		525,000.00	577,955.58	525,341.72
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	Corporate Bonds		25,000.00	24,383.96	24,996.69
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	Corporate Bonds		175,000.00	176,832.20	126,811.21
HOST HOTELS & RESORTS L P 5.7% 07-01-2034	Corporate Bonds		135,000.00	132,729.30	142,404.89
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	Corporate Bonds		650,000.00	816,328.50	684,764.58
HSBC HLDGS PLC 6.254% 03-09-2034	Corporate Bonds		350,000.00	362,610.50	383,677.57
HSBC HLDGS PLC SUB NT 6.5% 05-02-2036	Corporate Bonds		136,000.00	170,816.81	151,316.41
HUMANA INC 4.95% DUE 10-01-2044	Corporate Bonds		350,000.00	359,824.83	333,552.08
HUMANA INC 5.5% 03-15-2053	Corporate Bonds		201,000.00	202,114.17	198,925.71
ING GROEP N V 4.252% 03-28-2033	Corporate Bonds		550,000.00	550,000.00	534,446.02
INGERSOLL RAND INC 5.7% 06-15-2054	Corporate Bonds		230,000.00	229,059.30	250,511.23
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049	Corporate Bonds		50,000.00	58,364.65	46,066.80
INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG	Corporate Bonds		435,000.00	432,841.05	390,485.72
INTEL CORP 3.734% 12-08-2047 BEO	Corporate Bonds		100,000.00	96,242.00	74,792.34
INTEL CORP 5.38% 02-10-2033	Corporate Bonds		350,000.00	349,002.50	357,179.74
INTEL CORP SR NT 3.05% 08-12-2051	Corporate Bonds		600,000.00	598,008.00	386,736.93
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	Corporate Bonds		345,000.00	345,814.50	349,163.22

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
INTL BUSINESS 3.43% DUE 02-09-2052	Corporate Bonds	725,000.00	724,862.25	546,022.36
INTL FLAVORS & 5% DUE 09-26-2048	Corporate Bonds	208,000.00	188,928.48	191,630.59
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052	Corporate Bonds	475,000.00	345,548.25	390,160.86
JDE PEETS NV NT 144A 2.25% 09-24-2031	Corporate Bonds	1,077,000.00	941,640.87	902,875.63
JPMORGAN CHASE & 5.6% DUE 07-15-2041	Corporate Bonds	200,000.00	251,879.00	219,696.14
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Corporate Bonds	175,000.00	179,278.75	143,334.70
JPMORGAN CHASE & CO 3.882% 07-24-2038	Corporate Bonds	125,000.00	130,023.01	115,101.26
JPMORGAN CHASE & CO 4.452% 12-05-2029	Corporate Bonds	425,000.00	458,259.24	433,067.63
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO	Corporate Bonds	1,035,000.00	1,045,177.90	1,066,447.62
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	Corporate Bonds	450,000.00	619,762.00	541,347.79
JPMORGAN CHASE & CO. 5.336% 01-23-2035	Corporate Bonds	1,580,000.00	1,585,861.80	1,667,418.78
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	Corporate Bonds	375,000.00	384,967.50	343,522.40
KELLANOVA SR NT 5.75% 05-16-2054	Corporate Bonds	811,000.00	826,742.10	896,913.33
KENVUE INC 5.05% 03-22-2053	Corporate Bonds	75,000.00	74,041.50	77,155.93
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	Corporate Bonds	318,000.00	268,241.04	262,146.98
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	Corporate Bonds	499,000.00	413,246.83	462,801.50
KILROY RLTY L P 6.25% 01-15-2036	Corporate Bonds	205,000.00	202,701.95	212,601.39
KINDER MORGAN 5.625% DUE 09-01-2041	Corporate Bonds	300,000.00	340,605.00	299,674.82
KINDER MORGAN 6.55% DUE 09-15-2040	Corporate Bonds	150,000.00	190,666.50	163,166.36
KINDER MORGAN INC 7.8% DUE 08-01-2031	Corporate Bonds	150,000.00	189,967.50	176,518.30
KLA CORP 3.3% 03-01-2050	Corporate Bonds	200,000.00	199,924.00	151,841.18
KONINKLIJKE 6.875% DUE 03-11-2038	Corporate Bonds	331,000.00	385,939.38	383,803.32
KONINKLIJKE NT 5 DUE 03-15-2042	Corporate Bonds	355,000.00	320,383.95	346,866.06
KRAFT FOODS GROUP 6.875% DUE 01-26-2039	Corporate Bonds	389,000.00	482,404.09	463,492.89
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	Corporate Bonds	150,000.00	139,588.50	145,036.46
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050	Corporate Bonds	20,000.00	20,171.00	20,931.68
KROGER CO 5.5% 09-15-2054	Corporate Bonds	1,254,000.00	1,256,620.09	1,268,544.78
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	Corporate Bonds	95,000.00	94,698.85	100,915.01
LAB CORP AMER 4.7% DUE 02-01-2045	Corporate Bonds	150,000.00	163,146.86	139,013.20
LLOYDS BKG GROUP 5.3% DUE 12-01-2045	Corporate Bonds	525,000.00	591,024.00	529,187.06
LOWE'S COMPANIES INC 2.8% 09-15-2041	Corporate Bonds	775,000.00	774,178.50	570,013.55
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO	Corporate Bonds	1,234,000.00	1,159,711.69	1,316,438.99
LOWE'S COMPANIES INC 5.75% 07-01-2053	Corporate Bonds	625,000.00	624,175.00	668,464.27
LOWES COS INC 3% DUE 10-15-2050	Corporate Bonds	150,000.00	153,565.45	104,044.06
LOWES COS INC 4.25% 04-01-2052	Corporate Bonds	175,000.00	155,466.62	151,881.99
LYB INTL FIN B V 4.875% DUE 03-15-2044	Corporate Bonds	225,000.00	276,468.75	209,515.88
LYB INTL FIN III 3.375% DUE 10-01-2040	Corporate Bonds	250,000.00	180,740.00	201,394.64
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	Corporate Bonds	299,000.00	224,255.98	250,758.43
MARATHON PETE CORP 4.75% DUE 09-15-2044	Corporate Bonds	325,000.00	347,795.50	290,220.28
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048	Corporate Bonds	125,000.00	129,586.76	109,529.07
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	Corporate Bonds	75,000.00	74,933.25	73,998.68
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	Corporate Bonds	675,000.00	668,030.48	489,019.60
MASCO CORP NT 3.125% 02-15-2051	Corporate Bonds	225,000.00	224,959.50	156,966.54
MCDONALDS CORP 4.7% DUE 12-09-2035	Corporate Bonds	1,025,000.00	1,210,514.75	1,051,059.30
MCDONALDS CORP 4.875% DUE 12-09-2045	Corporate Bonds	114,000.00	110,562.90	112,449.84
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO	Corporate Bonds	453,000.00	439,026.17	454,720.38
MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO	Corporate Bonds	90,000.00	85,565.70	85,350.95
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	Corporate Bonds	553,000.00	552,087.55	513,063.31
METLIFE INC 4.875% DUE 11-13-2043	Corporate Bonds	300,000.00	324,473.27	300,548.39
METLIFE INC 5.875% DUE 02-06-2041	Corporate Bonds	100,000.00	147,335.00	109,930.42
MEXICO CITY AIRPORT TRUST 5.5% 07-31-2047	Corporate Bonds	1,150,000.00	1,145,339.45	1,004,188.45
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	Corporate Bonds	675,000.00	831,907.22	750,470.50
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Corporate Bonds	125,000.00	124,237.50	111,578.07
MIDAMERICAN ENERGY CO 5.3% 02-01-2055	Corporate Bonds	266,000.00	264,872.16	277,289.54
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	Corporate Bonds	275,000.00	275,000.00	252,059.89
MORGAN STANLEY 3.622% 04-01-2031	Corporate Bonds	675,000.00	686,940.14	660,335.95
MORGAN STANLEY 3.971% 07-22-2038	Corporate Bonds	690,000.00	730,750.59	630,574.11
MORGAN STANLEY 4.457% 04-22-2039	Corporate Bonds	350,000.00	349,777.69	342,386.42
MORGAN STANLEY 5.25% 04-21-2034	Corporate Bonds	835,000.00	835,000.00	881,862.15
MORGAN STANLEY 5.466% 01-18-2035	Corporate Bonds	945,000.00	953,184.85	998,557.95
MORGAN STANLEY 5.948% 01-19-2038	Corporate Bonds	280,000.00	280,000.00	296,864.24
MORGAN STANLEY 6.342% 10-18-2033	Corporate Bonds	290,000.00	314,989.30	330,817.56
MPLX LP 4.5% 04-15-2038	Corporate Bonds	800,000.00	762,594.65	756,081.12
MPLX LP 5.5% DUE 02-15-2049	Corporate Bonds	730,000.00	680,765.13	715,891.25
MPLX LP 5.65% 03-01-2053	Corporate Bonds	190,000.00	189,118.40	189,823.60
N SHORE LONG IS 6.15% DUE 11-01-2043	Corporate Bonds	730,000.00	896,447.85	814,071.80
NASDAQ INC 3.25% DUE 04-28-2050 REG	Corporate Bonds	150,000.00	147,147.00	110,569.33
NATIONAL RETAIL PPTY INC 4.8% 10-15-2048	Corporate Bonds	100,000.00	98,587.00	92,898.28
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	Corporate Bonds	250,000.00	265,516.59	231,682.64
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050	Corporate Bonds	25,000.00	24,844.16	22,576.68
NISOURCE FIN CORP 4.8% DUE 02-15-2044	Corporate Bonds	675,000.00	712,065.85	637,159.62
NORDSON CORP SR NT 5.8% 09-15-2033	Corporate Bonds	875,000.00	907,497.50	946,161.99
NORFOLK SOUTHERN CORP 4.55% 06-01-2053	Corporate Bonds	450,000.00	407,936.25	415,340.78
NORFOLK SOUTHN 4.65% DUE 01-15-2046	Corporate Bonds	125,000.00	140,307.50	118,629.71
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	Corporate Bonds	375,000.00	384,547.50	367,010.72
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	Corporate Bonds	399,000.00	368,343.92	344,377.54
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	Corporate Bonds	450,000.00	506,543.37	469,543.47
NORTHWESTN MEM 2.633% DUE 07-15-2051	Corporate Bonds	190,000.00	190,000.00	130,726.97
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	Corporate Bonds	475,000.00	469,157.50	339,448.62

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
NYU HOSPS CTR 4.428% DUE 07-01-2042	Corporate Bonds	650,000.00	669,877.00	604,928.98
OCCIDENTAL PETE 7.5% DUE 05-01-2031	Corporate Bonds	280,000.00	305,840.22	326,914.84
OCCIDENTAL PETE CORP 6.05% 10-01-2054	Corporate Bonds	435,000.00	433,051.20	446,385.96
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031	Corporate Bonds	528,000.00	595,607.42	613,042.32
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	Corporate Bonds	300,000.00	299,706.00	259,362.87
ONEOK INC NEW 5.2% DUE 07-15-2048	Corporate Bonds	175,000.00	174,146.88	165,354.70
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	Corporate Bonds	20,000.00	24,101.20	21,050.72
ORACLE CORP 3.6% DUE 04-01-2040 REG	Corporate Bonds	1,211,000.00	1,090,415.23	1,029,329.09
ORACLE CORP 3.6% DUE 04-01-2050 REG	Corporate Bonds	725,000.00	656,114.00	564,994.18
ORACLE CORP 3.95% DUE 03-25-2051	Corporate Bonds	525,000.00	370,938.31	422,867.19
ORACLE CORP 4% 11-15-2047	Corporate Bonds	1,271,000.00	938,106.58	1,062,754.19
ORACLE CORP 4% DUE 07-15-2046	Corporate Bonds	250,000.00	246,230.00	209,496.09
ORACLE CORP 4.125% DUE 05-15-2045	Corporate Bonds	725,000.00	740,000.50	626,336.92
ORACLE CORP 4.375% DUE 05-15-2055	Corporate Bonds	285,000.00	237,068.70	247,959.76
ORACLE CORP 4.9% 02-06-2033	Corporate Bonds	256,000.00	255,820.80	262,655.84
ORACLE CORP FIXED 3.85% DUE 04-01-2060	Corporate Bonds	525,000.00	521,712.47	405,302.94
ORACLE CORP FIXED 6.9% DUE 11-09-2052	Corporate Bonds	800,000.00	830,967.00	986,077.94
ORANGE S A 5.5% DUE 02-06-2044	Corporate Bonds	200,000.00	234,588.50	209,059.07
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	Corporate Bonds	400,000.00	407,455.81	323,070.71
OWENS CORNING 5.95% 06-15-2054	Corporate Bonds	402,000.00	405,365.48	434,694.86
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Corporate Bonds	375,000.00	373,128.75	293,323.74
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Corporate Bonds	375,000.00	355,561.21	273,756.37
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Corporate Bonds	1,025,000.00	1,023,934.00	902,326.48
PACIFICORP 5.8% 01-15-2055	Corporate Bonds	1,345,000.00	1,336,916.55	1,427,551.79
PACKAGING CORP FIXED 3.05% DUE 10-01-2051	Corporate Bonds	425,000.00	422,760.25	304,154.56
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049	Corporate Bonds	200,000.00	205,734.67	168,690.25
PARKER-HANNIFIN CORP 4.45% 11-21-2044	Corporate Bonds	275,000.00	292,679.00	255,378.21
PARTNERS 4.117% DUE 07-01-2055	Corporate Bonds	500,000.00	485,555.00	441,534.49
PAYPAL HLDGS INC 2.85% DUE 10-01-2029	Corporate Bonds	175,000.00	174,410.25	167,084.24
PAYPAL HLDGS INC 5.05% 06-01-2052	Corporate Bonds	625,000.00	622,981.25	633,917.58
PEACEHEALTH 4.787% DUE 11-15-2048	Corporate Bonds	345,000.00	345,000.00	326,065.19
PERKINELMER INC 3.3% 09-15-2029	Corporate Bonds	600,000.00	598,020.00	567,425.42
PETRO-CDA 6.8% DUE 05-15-2038	Corporate Bonds	475,000.00	635,535.22	555,303.08
PFIZER INC FIXED 3.9% 03-15-2039	Corporate Bonds	100,000.00	113,822.00	91,410.59
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Corporate Bonds	2,940,000.00	2,928,860.50	3,098,398.65
PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG	Corporate Bonds	750,000.00	782,107.50	716,077.61
PNC FINL SVCS GROUP INC 6.25% 12-31-2049	Corporate Bonds	255,000.00	255,000.00	259,658.79
PRIN FINL GROUP 4.35% DUE 05-15-2043	Corporate Bonds	350,000.00	386,062.25	322,596.91
PRIN FINL GROUP 6.05% DUE 10-15-2036	Corporate Bonds	35,000.00	49,598.50	39,502.97
PROGRESS ENERGY 6% DUE 12-01-2039	Corporate Bonds	300,000.00	379,095.00	329,538.87
PROGRESSIVE CORP 4.35 DUE 04-25-2044	Corporate Bonds	100,000.00	137,323.00	93,572.28
PROLOGIS L P 4.375% DUE 09-15-2048	Corporate Bonds	225,000.00	222,694.25	202,733.70
PROLOGIS L P 5.25% 03-15-2054	Corporate Bonds	120,000.00	117,864.00	122,136.66
PROVID HLTH & SVCS 3.93% DUE 10-01-2048	Corporate Bonds	200,000.00	190,792.00	167,797.54
PRUDENTIAL FINL 3.905% DUE 12-07-2047	Corporate Bonds	125,000.00	113,375.00	105,459.07
PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040	Corporate Bonds	125,000.00	179,203.50	145,845.66
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	Corporate Bonds	75,000.00	79,368.24	65,036.12
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO	Corporate Bonds	495,000.00	478,747.80	319,106.30
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO	Corporate Bonds	1,220,000.00	991,350.85	859,477.60
PVTPL AKER BP ASA 5.8% 10-01-2054	Corporate Bonds	240,000.00	239,256.00	236,444.02
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO	Corporate Bonds	1,125,000.00	1,148,333.50	1,231,237.11
PVTPL ALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054	Corporate Bonds	345,000.00	345,000.00	356,500.60
PVTPL BACARDI LTD 5.3% 05-15-2048	Corporate Bonds	300,000.00	327,893.66	289,647.88
PVTPL BIMBO BAKERIES USA INC 5.375% 01-09-2036	Corporate Bonds	200,000.00	197,808.00	208,255.21
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG	Corporate Bonds	737,000.00	705,621.91	543,098.06
PVTPL BOEING CO 6.858% 05-01-2054	Corporate Bonds	352,000.00	365,412.00	396,417.17
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	Corporate Bonds	25,000.00	22,262.57	22,912.30
PVTPL BROADCOM INC 3.75% DUE 02-15-2051	Corporate Bonds	127,000.00	126,451.36	101,556.22
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	Corporate Bonds	3,631,000.00	3,301,966.41	3,121,124.77
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Corporate Bonds	175,000.00	174,394.50	144,702.22
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	Corporate Bonds	360,000.00	359,848.80	414,355.46
PVTPL CONSTELLATION SOFTWARE INC 5.461% 02-16-2034	Corporate Bonds	393,000.00	395,356.56	413,493.57
PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042	Corporate Bonds	450,000.00	512,287.50	432,752.87
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040	Corporate Bonds	1,016,706.20	1,016,706.20	854,768.35
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO	Corporate Bonds	375,000.00	374,868.75	295,902.21
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051	Corporate Bonds	350,000.00	335,541.26	247,341.13
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040	Corporate Bonds	1,250,000.00	1,259,761.83	973,159.11
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	Corporate Bonds	860,000.00	725,640.28	620,355.70
PVTPL JAB HLDGS B V JAB 3.75% 144A 05-28-2051	Corporate Bonds	435,000.00	435,293.46	307,198.23
PVTPL MACQUARIE GROUP LTD SR MEDIUM 3.763% 11-28-2028	Corporate Bonds	250,000.00	267,147.50	247,974.98
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO	Corporate Bonds	2,112,000.00	1,719,289.84	1,867,974.20
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Corporate Bonds	75,000.00	74,541.75	61,169.27
PVTPL NORTHWESTERN MUT LIFE INS CO - INS PRODS 6.063% DUE 03-30-2040	Corporate Bonds	226,000.00	292,365.78	248,096.97
PVTPL PCE SA 2.277% 01-20-2032	Corporate Bonds	425,000.00	402,458.00	364,054.07
PVTPL PERNOD RICARD S A 5.5 DUE 01-15-2042	Corporate Bonds	150,000.00	181,510.50	155,649.95
PVTPL PROSUS N V 3.68% DUE 01-21-2030	Corporate Bonds	210,000.00	210,000.00	199,555.65
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO	Corporate Bonds	200,000.00	199,984.00	141,902.83
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	Corporate Bonds	200,000.00	200,000.00	147,522.08
PVTPL RWE FINANCE US LLC 6.25% 04-16-2054	Corporate Bonds	645,000.00	644,045.40	694,960.80

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054	Corporate Bonds	325,000.00	325,000.00	357,206.23
PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Corporate Bonds	1,671,000.00	1,657,929.22	1,789,575.46
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	Corporate Bonds	210,000.00	209,804.70	201,169.53
PVTPL UBS GROUP AG 4.194% 04-01-2031	Corporate Bonds	675,000.00	675,000.00	673,403.37
PVTPL UBS GROUP AG 5.379% 09-06-2045	Corporate Bonds	655,000.00	655,000.00	672,518.22
PVTPL UBS GROUP AG 5.699% 02-08-2035	Corporate Bonds	285,000.00	284,977.20	303,232.00
PVTPL UBS GROUP AG 9.016% 11-15-2033	Corporate Bonds	400,000.00	400,000.00	519,088.38
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO	Corporate Bonds	475,000.00	527,175.54	486,642.23
PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054	Corporate Bonds	188,000.00	187,971.80	197,836.67
QUEENS HEALTH SYS 4.81% DUE 07-01-2052	Corporate Bonds	230,000.00	230,000.00	231,224.70
REALTY INCOME CORP 5.975% 09-01-2054	Corporate Bonds	189,000.00	185,926.86	193,372.70
RELANCE IND 3.625% DUE 01-12-2052	Corporate Bonds	580,000.00	516,617.60	444,079.97
REVVITY INC SR NT 3.625% 03-15-2051	Corporate Bonds	425,000.00	424,995.75	318,642.27
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	Corporate Bonds	50,000.00	63,002.00	52,115.20
RIO TINTO FIN USA 5.2 DUE 11-02-2040	Corporate Bonds	50,000.00	57,457.32	52,836.74
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	Corporate Bonds	300,000.00	299,001.00	258,884.11
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	Corporate Bonds	400,000.00	395,988.00	360,195.04
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	Corporate Bonds	625,000.00	512,592.25	542,474.32
ROYALTY PHARMA PLC 5.9% 09-02-2054	Corporate Bonds	350,000.00	347,536.00	368,962.41
RTX CORP 4.875% 10-15-2040	Corporate Bonds	245,000.00	222,700.10	245,258.97
RTX CORPORATION 2.82% 09-01-2051	Corporate Bonds	50,000.00	49,949.00	33,565.05
RTX CORPORATION 3.03% 03-15-2052	Corporate Bonds	50,000.00	49,981.50	35,008.38
RTX CORPORATION 4.05% 05-04-2047	Corporate Bonds	150,000.00	175,729.50	129,937.36
RTX CORPORATION 6.4% 03-15-2054	Corporate Bonds	1,229,000.00	1,290,638.28	1,454,586.01
SEMPRA 4% DUE 02-01-2048	Corporate Bonds	425,000.00	388,012.71	347,594.64
SEMPRA ENERGY 3.8% DUE 02-01-2038	Corporate Bonds	325,000.00	310,010.88	285,525.05
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	Corporate Bonds	100,000.00	105,395.43	94,882.33
SHELL INTL FIN B V 6.375% DUE 12-15-2038	Corporate Bonds	150,000.00	222,672.00	176,855.60
SHERWIN WILLIAMS CO 4 DUE 12-15-2042	Corporate Bonds	75,000.00	73,458.75	64,837.41
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	Corporate Bonds	295,000.00	289,757.43	273,566.71
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	Corporate Bonds	175,000.00	181,673.88	160,210.86
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Corporate Bonds	100,000.00	110,314.00	74,813.13
SMUCKER J M CO 4.25% DUE 03-15-2035	Corporate Bonds	150,000.00	139,578.00	144,048.46
SMUCKER J M CO 6.5% 11-15-2053	Corporate Bonds	1,448,000.00	1,467,490.18	1,712,002.51
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	Corporate Bonds	300,000.00	319,677.84	286,040.06
SOUTHERN CALIF GAS CO 4.3% 01-15-2049	Corporate Bonds	250,000.00	303,840.00	217,767.25
SOUTHERN CO 4.25% DUE 07-01-2036	Corporate Bonds	325,000.00	332,093.16	311,773.69
SOUTHERN CO 4.4% DUE 07-01-2046	Corporate Bonds	485,000.00	495,209.14	440,335.69
SOUTHERN PWR CO 5.25% DUE 07-15-2043	Corporate Bonds	175,000.00	202,940.50	175,852.70
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	Corporate Bonds	275,000.00	287,040.55	237,946.54
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	Corporate Bonds	650,000.00	830,895.00	717,209.46
SPECTRA ENERGY 4.5% DUE 03-15-2045	Corporate Bonds	450,000.00	476,329.50	393,087.62
STARBUCKS CORP 4.5% DUE 11-15-2048	Corporate Bonds	433,000.00	418,696.67	397,880.52
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Corporate Bonds	597,000.00	410,032.59	440,144.09
STERIS PLC FIXED 3.75% DUE 03-15-2051	Corporate Bonds	500,000.00	469,287.50	384,480.72
SUMMA HEALTH TAXABLE BD SER 2021 3.511% 11-15-2051	Corporate Bonds	435,000.00	439,924.20	345,928.60
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	Corporate Bonds	300,000.00	397,535.50	341,910.94
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	Corporate Bonds	75,000.00	71,866.50	69,612.76
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	Corporate Bonds	62,000.00	57,367.98	60,937.13
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Corporate Bonds	75,000.00	73,700.42	73,443.52
SUTTER HEALTH 5.547% DUE 08-15-2053	Corporate Bonds	305,000.00	305,000.00	332,985.96
SYNCHRONY FINANCIAL 2.875% 10-28-2031	Corporate Bonds	825,000.00	821,403.00	710,439.97
SYSCO CORP 4.5% DUE 04-01-2046	Corporate Bonds	100,000.00	109,885.00	91,257.57
SYSCO CORP FIXED 4.45% DUE 03-15-2048	Corporate Bonds	125,000.00	146,816.25	110,546.38
SYSCO CORP FIXED 6.6% DUE 04-01-2050	Corporate Bonds	125,000.00	145,898.90	150,655.35
SYSCO CORPORATION 3.15% 12-14-2051	Corporate Bonds	125,000.00	124,135.00	88,668.71
TEACHERS INS & 4.27% DUE 05-15-2047	Corporate Bonds	125,000.00	146,053.69	110,652.63
TELEFONICA 7.045% DUE 06-20-2036	Corporate Bonds	870,000.00	970,295.11	1,019,555.79
TIME WARNER CABLE 5.5% DUE 09-01-2041	Corporate Bonds	625,000.00	612,141.94	544,781.58
TIME WARNER CABLE 5.875% DUE 11-15-2040	Corporate Bonds	250,000.00	263,295.96	232,256.82
TIME WARNER CABLE 6.55% DUE 05-01-2037	Corporate Bonds	500,000.00	683,310.00	508,549.12
TIME WARNER CABLE 7.3% DUE 07-01-2038	Corporate Bonds	50,000.00	69,294.27	53,438.33
TIME WARNER ENTMT 8.375% DUE 07-15-2033	Corporate Bonds	625,000.00	896,868.75	730,368.74
T-MOBILE US INC 5.5% 01-15-2055	Corporate Bonds	381,000.00	380,603.76	399,098.45
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Corporate Bonds	500,000.00	484,104.34	385,915.28
T-MOBILE USA INC 3.4% 10-15-2052	Corporate Bonds	75,000.00	75,934.50	56,074.71
T-MOBILE USA INC 3.875% 04-15-2030	Corporate Bonds	583,000.00	593,468.60	577,367.46
T-MOBILE USA INC 4.5% DUE 04-15-2050	Corporate Bonds	450,000.00	448,087.50	409,590.86
T-MOBILE USA INC 6.0% 06-15-2054	Corporate Bonds	400,000.00	399,320.00	447,780.72
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	Corporate Bonds	1,325,000.00	1,425,663.09	1,248,541.77
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	Corporate Bonds	600,000.00	591,805.50	638,021.41
T-MOBILE USA INC TMUS 3.3% 02-15-2051	Corporate Bonds	325,000.00	318,511.25	237,303.02
TRANSCANADA 4.625% DUE 03-01-2034	Corporate Bonds	100,000.00	111,434.50	99,052.98
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	Corporate Bonds	490,000.00	490,000.00	529,936.48
U S BANCORP 5.836% 06-12-2034	Corporate Bonds	450,000.00	450,000.00	488,428.22
U S BANCORP 5.85% 10-21-2033	Corporate Bonds	500,000.00	500,000.00	546,332.50
UBER TECHNOLOGIES INC 5.35% 09-15-2054	Corporate Bonds	435,000.00	434,156.10	432,854.89
UBS GROUP AG 4.875% 05-15-2045	Corporate Bonds	600,000.00	713,720.70	597,612.21
UBS GROUP AG 7.125% 07-15-2032	Corporate Bonds	200,000.00	284,518.00	233,872.37

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
UDR INC MEDIUM TERM NTS BOOK ENTRY 2.1% 08-01-2032	Corporate Bonds	175,000.00	174,814.50	144,844.31
UNION PAC CORP 4.3% 03-01-2049	Corporate Bonds	275,000.00	320,606.00	246,214.96
UNION PAC CORP 4.5% 09-10-2048	Corporate Bonds	225,000.00	225,292.12	208,237.56
UNION PACIFIC CORP 3.6% DUE 09-15-2037	Corporate Bonds	100,000.00	110,100.00	89,895.08
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	Corporate Bonds	38,000.00	50,257.51	41,992.09
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	Corporate Bonds	350,000.00	488,050.50	426,966.93
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Corporate Bonds	2,526,000.00	2,423,877.97	2,454,133.02
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	Corporate Bonds	841,000.00	834,320.34	854,422.13
UNITEDHEALTH GROUP INC 5.625% 07-15-2054	Corporate Bonds	582,000.00	580,841.82	630,372.37
UNIVERSITY MIAMI FLA 4.063% 04-01-2052	Corporate Bonds	440,000.00	403,264.40	388,240.32
UPMC 5.377% 05-15-2043	Corporate Bonds	75,000.00	75,000.00	79,347.60
VA ELEC & PWR CO 2.45% DUE 12-15-2050	Corporate Bonds	275,000.00	270,622.00	171,948.86
VALE OVERSEAS LTD 6.4% 06-28-2054	Corporate Bonds	160,000.00	159,557.20	171,193.65
VALERO ENERGY CORP 4.9% DUE 03-15-2045	Corporate Bonds	275,000.00	296,161.32	257,967.79
VERALTO CORP 5.45% 09-18-2033	Corporate Bonds	113,000.00	112,655.35	118,779.55
VERIZON 2.65% DUE 11-20-2040	Corporate Bonds	1,125,000.00	1,075,997.45	839,761.63
VERIZON 4.272% DUE 01-15-2036	Corporate Bonds	625,000.00	628,788.06	602,924.53
VERIZON 4.812% DUE 03-15-2039	Corporate Bonds	700,000.00	842,927.01	690,688.67
VERIZON 4.862% DUE 08-21-2046	Corporate Bonds	100,000.00	114,229.00	98,001.51
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Corporate Bonds	575,000.00	539,827.50	470,084.14
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	Corporate Bonds	300,000.00	297,315.00	232,578.95
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	Corporate Bonds	375,000.00	374,092.50	282,869.54
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Corporate Bonds	73,000.00	52,140.60	48,796.59
VICI PPTYS LP SR NT 5.625% 05-15-2052	Corporate Bonds	380,000.00	377,640.20	379,887.67
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	Corporate Bonds	250,000.00	252,496.39	233,249.39
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	Corporate Bonds	725,000.00	861,369.75	789,527.01
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032	Corporate Bonds	372,000.00	322,739.76	331,167.03
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	Corporate Bonds	1,502,000.00	1,491,677.31	1,229,472.82
WASHINGTON UNIV 4.349% DUE 04-15-2122	Corporate Bonds	665,000.00	610,921.50	584,939.94
WASTE CONNECTIONS 3.05% DUE 04-01-2050	Corporate Bonds	225,000.00	221,681.25	163,175.06
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	Corporate Bonds	175,000.00	172,376.75	121,271.31
WELLS FARGO & CO 3.9% DUE 05-01-2045	Corporate Bonds	725,000.00	807,930.33	632,208.45
WELLS FARGO & CO 4.611% 04-25-2053	Corporate Bonds	180,000.00	178,794.54	169,967.68
WELLS FARGO & CO 5.375% DUE 11-02-2043	Corporate Bonds	200,000.00	242,802.00	206,092.55
WELLS FARGO & CO 5.606% DUE 01-15-2044	Corporate Bonds	550,000.00	609,898.99	574,850.66
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Corporate Bonds	175,000.00	205,518.25	175,898.01
WELLS FARGO & COMPANY 4.897% 07-25-2033	Corporate Bonds	1,094,000.00	1,089,684.32	1,116,362.33
WESTLAKE CHEM CORP 5% DUE 08-15-2046	Corporate Bonds	50,000.00	52,181.50	47,600.16
WESTPAC BANKING CORPORATION 3.133% 11-18-2041	Corporate Bonds	300,000.00	297,752.00	232,996.63
WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034	Corporate Bonds	725,000.00	771,842.25	706,690.86
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	Corporate Bonds	150,000.00	150,000.00	143,245.58
WEYERHAEUSER CO SR NT 4% 03-09-2052	Corporate Bonds	175,000.00	171,965.50	142,697.73
WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050	Corporate Bonds	371,000.00	365,646.47	317,157.36
WILLIAMS PARTNERS 4.9% DUE 01-15-2045	Corporate Bonds	300,000.00	275,415.00	280,715.15
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Corporate Bonds	200,000.00	198,609.34	190,863.88
WP CAREY INC 2.45% 02-01-2032	Corporate Bonds	275,000.00	272,382.00	235,513.47
XCEL ENERGY INC 6.5 DUE 07-01-2036 BEO	Corporate Bonds	220,000.00	236,702.40	247,011.49
ZOETIS INC FIXED 3% DUE 05-15-2050	Corporate Bonds	550,000.00	394,729.50	394,669.33
ZOETIS INC FIXED 4.45% DUE 08-20-2048	Corporate Bonds	50,000.00	55,745.00	45,565.85
				<u>\$517,698,836.56</u>
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050	Government and agency-US	220,000.00	220,000.00	244,563.63
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO	Government and agency-US	500,000.00	722,010.00	585,102.20
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	Government and agency-US	345,000.00	365,458.92	427,947.69
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	Government and agency-US	65,000.00	94,677.05	80,612.78
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	Government and agency-US	715,000.00	967,023.20	925,668.24
CENTRAL PUGET SOUND WASH REGL TRAN AUTH SALES & USE TAX REV 0% 11-01-2039 REG	Government and agency-US	205,000.00	249,847.85	222,453.57
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022	Government and agency-US	504,558.19	655,098.17	587,092.70
COMMONWEALTH FING AUTH PA REV 2.991% 06-01-2042 BEO TAXABLE	Government and agency-US	740,000.00	762,962.20	590,002.07
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051	Government and agency-US	660,000.00	645,705.40	603,503.78
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE	Government and agency-US	35,000.00	45,976.00	38,744.01
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE	Government and agency-US	190,000.00	188,202.60	169,058.95
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C	Government and agency-US	310,588.24	312,635.18	320,743.42
KANSAS ST DEV FIN AUTH REV 4.927% 04-15-2045 BEO TAXABLE	Government and agency-US	45,000.00	47,679.75	46,419.98
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039	Government and agency-US	355,000.00	355,000.00	352,656.94
LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE	Government and agency-US	100,000.00	160,121.00	123,155.69
MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE	Government and agency-US	605,000.00	616,529.40	632,938.59
MET TRANSN AUTH N Y REV UNREFUNDED BALANCE-TAXABLE- 5.175 11-15-2049	Government and agency-US	10,000.00	12,014.15	9,493.20
METROPOLITAN TRANSN AUTH N Y REV 6.687% 11-15-2040 BEO TAXABLE	Government and agency-US	290,000.00	385,476.70	332,684.96
MICHIGAN ST UNIV REVS 4.165% 08-15-2122	Government and agency-US	360,000.00	322,645.40	297,799.00
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	Government and agency-US	500,000.00	735,100.00	602,686.60
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE	Government and agency-US	45,000.00	54,195.38	52,054.64
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE	Government and agency-US	145,000.00	205,470.85	174,374.76
OHIO ST UNIV GEN RCPTS 4.91% 06-01-2040 BEO TAXABLE	Government and agency-US	150,000.00	172,998.00	150,471.72
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG	Government and agency-US	390,000.00	388,774.35	389,344.16
PORT AUTH N Y & N J 4.96% 08-01-2046 BEO TAXABLE	Government and agency-US	100,000.00	131,247.00	102,189.21
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	Government and agency-US	600,000.00	755,352.00	617,048.70
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE	Government and agency-US	470,000.00	472,697.80	414,932.78
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSCORP REV 3.922% 12-31-2049 BEO TAXABLE	Government and agency-US	730,000.00	787,334.20	634,621.23

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	Government and agency-US	101,680,000.00	90,102,157.89	100,475,658.93
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	Government and agency-US	47,420,000.00	53,161,898.27	34,130,641.65
UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDDATE) REG	Government and agency-US	13,600,000.00	7,810,888.00	8,224,134.61
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG	Government and agency-US	3,740,000.00	1,874,301.00	1,843,555.73
US TREASURY N/B 2% DUE 02-15-2050 REG	Government and agency-US	240,000.00	247,645.31	166,997.41
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048	Government and agency-US	11,700,000.00	6,488,937.00	4,318,136.90
				<u>\$158,877,490.43</u>
CF WTC CTF EMERGING LCL DBT	Government and agency-Foreign	4,085,530.81	24,492,423.25	21,231,396.82
CHILE REP 3.25% 09-21-2071	Government and agency-Foreign	630,000.00	398,475.00	420,673.06
DP WORLD LIMITED 4.7% 30/09/2049	Government and agency-Foreign	200,000.00	178,600.00	175,912.11
HUNGARY (REPUBLIC 6.75% 25/09/2052	Government and agency-Foreign	440,000.00	496,650.00	496,617.00
HUNGARY REP 5.5% 03-26-2036	Government and agency-Foreign	570,000.00	557,933.10	596,724.39
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110	Government and agency-Foreign	190,000.00	219,545.00	169,969.85
MEXICO(UTD MEX ST) 3.75% SNR 19/04/71 USD1000	Government and agency-Foreign	400,000.00	296,800.00	260,487.06
PANAMA REP 4.5% DUE 04-16-2050 REG	Government and agency-Foreign	200,000.00	224,766.00	150,885.10
PANAMA(REPUBLIC OF) 6.853% 03-28-2054	Government and agency-Foreign	510,000.00	473,514.60	515,886.16
PERU REP 2.78% 12-01-2060	Government and agency-Foreign	520,000.00	481,510.15	317,803.95
PERU REP 3.23% 07-28-2121	Government and agency-Foreign	570,000.00	512,230.00	343,235.97
PVTPL AFRICAN EXPT-IMPORT BK NT 3.798% 05-17-2031	Government and agency-Foreign	540,000.00	540,000.00	488,152.98
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054	Government and agency-Foreign	220,000.00	216,744.00	225,354.68
REPUBLIC OF PANAMA 3.87% 07-23-2060	Government and agency-Foreign	810,000.00	805,072.71	515,167.67
REPUBLIC OF POLAND 5.5% 03-18-2054	Government and agency-Foreign	700,000.00	689,451.20	716,310.78
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060	Government and agency-Foreign	280,000.00	278,090.40	280,926.15
ROMANIA 5.125% 15/06/2048	Government and agency-Foreign	90,000.00	105,691.24	79,849.65
ROMANIA(REP OF) 4% SNR MTN 14/02/51 USD2000	Government and agency-Foreign	310,000.00	254,210.00	227,391.89
ROMANIA(REPUBLIC OF) 3.0% 14/02/2031	Government and agency-Foreign	440,000.00	467,218.74	385,484.29
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG	Government and agency-Foreign	200,000.00	230,250.00	172,810.98
UNITED MEXICAN STATES 4.28% 08-14-2041	Government and agency-Foreign	1,390,000.00	1,301,775.80	1,141,928.17
UNITED MEXICAN STATES 6.0% 05-07-2036	Government and agency-Foreign	280,000.00	277,720.80	291,869.53
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	Government and agency-Foreign	320,000.00	319,993.60	326,035.30
UNITED MEXICAN STS 4.6% DUE 01-23-2046	Government and agency-Foreign	947,000.00	869,584.87	779,254.58
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061	Government and agency-Foreign	760,000.00	481,080.00	505,748.35
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	Government and agency-Foreign	370,000.00	368,638.40	391,140.67
				<u>\$31,207,017.14</u>
CF WTC CIF II OPPORTUNISTIC EMD (S1)	Other	2,687,161.50	25,980,848.63	24,719,115.54
ICE_CDS BOFAGB2U 06/20/2026 SELL AT&T INC 3.8% 02/15/20 CS006063	Other	1,150,000.00	24,112.74	13,044.68
ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 6. CS006064	Other	2,850,000.00	44,473.51	43,901.12
ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135	Other	1,375,000.00	5,112.44	25,008.09
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376	Other	2,490,000.00	54,378.77	56,336.75
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378	Other	2,500,000.00	31,809.77	40,421.25
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377	Other	2,500,000.00	41,880.03	34,335.25
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367	Other	2,480,000.00	45,878.24	51,020.30
ICE_CDS BOFAGB2U 12/20/2025 SELL AT&T INC 3.8% 02/15/20 CS005994	Other	1,225,000.00	8,754.71	10,732.10
ICE_CDX BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036	Other	84,475,000.00	2,085,766.57	1,179,575.11
ICE_CDX BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082	Other	115,525,000.00	889,005.04	2,222,123.38
ICE_CDX BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 CX003113	Other	6,609,535.00	96,400.79	149,315.34
ICE_CDX BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151	Other	86,955,836.00	1,955,663.36	1,985,732.17
ICE_CDX BOFAGB2U 12/20/2026 SELL CDX.NA.IG.37 CX003066	Other	8,400,000.00	195,371.04	139,539.96
ICE_CDX BOFAGB2U 12/20/2027 BUY CDX.NA.IG.39 CX003092	Other	63,875,000.00	(402,928.00)	(1,332,934.29)
ICE_CDX BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 CX003128	Other	4,305,000.00	76,031.14	99,700.36
ICE_CDX BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205	Other	5,075,000.00	115,187.37	115,115.72
ICE_CDX BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204	Other	13,125,000.00	(86,980.21)	(72,805.69)
LCH_OIS BOFAGB2U 04/11/2054 USD P 3.38% / R 1DSOFR IR227378	Other	1,290,000.00	(8,899.62)	(18,817.10)
LCH_OIS BOFAGB2U 04/13/2028 USD P 1DSOFR / R 3.805% IR227380	Other	3,960,000.00	23,634.50	53,891.24
LCH_OIS BOFAGB2U 05/10/2038 USD P 1DSOFR / R 3.391% IR222495	Other	960,000.00	(17,669.29)	(7,611.46)
LCH_OIS BOFAGB2U 05/11/2053 USD P 2.564% / R 1DSOFR IR222496	Other	930,000.00	23,766.84	18,889.88
LCH_OIS BOFAGB2U 05/20/2054 USD P 3.344% / R 1DSOFR IR227779	Other	1,930,000.00	(14,547.41)	(24,095.28)
LCH_OIS BOFAGB2U 05/21/2034 USD P 1DSOFR / R 3.79% IR227780	Other	3,070,000.00	26,507.99	48,448.28
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545	Other	1,650,000.00	(24,244.10)	(49,746.18)
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546	Other	1,620,000.00	60,667.33	103,456.12
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543	Other	5,280,000.00	19,334.72	48,615.07
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544	Other	5,130,000.00	(54,390.69)	(99,372.72)
MARATHON EMERGING MARKETS BOND FUND II LP	Other	22,000,000.00	22,000,000.00	22,988,066.00
				<u>\$52,551,000.99</u>
4IMPRINT GROUP PLC ORD GBX38.461538	Equity	2,067.00	123,136.37	138,074.02
AAK AB NPV	Equity	6,553.00	127,714.32	215,274.25
ABC-MART INC NPV	Equity	5,600.00	103,467.13	120,676.04
ADEKA CORPORATION NPV	Equity	7,300.00	151,117.55	151,139.19
ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR	Equity	9,949.00	152,460.69	164,556.46
ADR GRUPO AEROPORTUARIO DEL PACIFICO SABDE CV	Equity	922.00	129,252.84	160,446.44
AENA SME S.A. 144A EUR10	Equity	2,730.00	470,924.36	602,050.94
AGREE RLTY CORP COM	Equity	5,080.00	322,533.49	383,946.40
AIR WATER INC NPV	Equity	10,500.00	141,166.02	150,094.73
ALAMOS GOLD INC COM NPV	Equity	11,550.00	108,352.27	230,410.08
ALEXANDRIA REAL ESTATE EQUITIES INC COM	Equity	2,070.00	237,152.23	248,503.50
AMADA CO LTD	Equity	16,900.00	176,607.22	175,864.44

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
AMANO CORPORATION NPV	Equity	5,500.00	110,739.58	167,299.36
AMERICAN HEALTHCARE REIT INC COM	Equity	15,146.00	192,655.91	399,097.10
AMERICAN HOMES 4 RENT COMMON STOCK	Equity	6,331.00	230,183.43	243,047.09
AMERICAN TOWER CORP	Equity	9,334.00	1,933,510.20	2,170,715.04
AMERICOLD RLTY TR INC COM	Equity	9,479.00	259,423.80	270,056.71
AMVIS HOLDINGS INC NPV	Equity	8,200.00	164,017.14	110,640.38
ANDRITZ AG NPV (BR)	Equity	2,492.00	120,448.66	177,023.16
APA GROUP NPV (STAPLED UNITS)	Equity	36,164.00	240,792.02	194,688.90
ARC RESOURCES LTD COM NPV	Equity	8,300.00	77,626.77	141,492.28
ASICS CORP NPV	Equity	11,900.00	95,352.28	249,663.73
ASR NEDERLAND NV EUR0.16	Equity	3,500.00	132,774.02	171,871.70
ATMOS ENERGY CORP COM	Equity	4,350.00	460,754.54	603,388.50
ATS CORPORATION COM NPV	Equity	4,500.00	112,386.93	130,708.02
AUB GROUP LTD	Equity	6,414.00	124,626.96	136,962.15
B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1	Equity	30,904.00	177,255.86	172,113.21
BALFOUR BEATTY GBP0.50	Equity	28,116.00	91,637.39	162,469.33
BANCA MEDIOLANUM BANCA MEDIOLANUM SPA	Equity	16,142.00	126,124.39	203,932.96
BANCA MONTE DEI ORD SHR	Equity	33,037.00	184,508.26	191,065.23
BANK OF IRELAND GR ORD EUR1.00	Equity	10,781.00	69,365.57	120,682.32
BAVARIAN NORDIC DKK10	Equity	4,464.00	139,003.75	154,714.57
BAWAG GROUP AG COMMON STOCK	Equity	2,966.00	78,479.09	230,224.71
BEAZLEY PLC (UK) ORD GBP0.05	Equity	20,121.00	124,034.18	205,388.62
BELLEVUE GOLD LTD NPV	Equity	162,526.00	142,453.89	148,833.19
BELLWAY GBP0.125	Equity	3,544.00	149,359.35	148,031.62
BFF BANK S.P.A.	Equity	10,521.00	99,623.11	115,599.62
BOARDWALK R/EST IN TRUST UNITS	Equity	1,156.00	50,988.22	73,401.44
BREEDON GRP PLC ORD GBP0.01	Equity	29,706.00	140,590.99	172,334.59
BRITISH LAND CO ORD GBP0.25	Equity	56,002.00	289,744.89	327,065.04
BRITISH LAND CO ORD GBP0.25	Equity	43,371.00	202,358.90	253,296.98
BRIXMOR PPTY GROUP INC COM	Equity	14,806.00	345,576.05	412,495.16
BROADSTONE NET LEASE INC COM USD0.00025	Equity	13,675.00	224,395.14	263,107.00
BRP INC SUB VTG NPV	Equity	-	-	59.54
BRUNELLO CUCINELLI EUR100	Equity	1,885.00	151,665.08	203,538.22
BUZZI SPA	Equity	4,256.00	140,094.30	170,046.74
CANON MARKETING JAPAN INC NPV	Equity	4,500.00	98,011.42	146,161.91
CAPITAL PWR CORP COM	Equity	5,200.00	142,616.55	191,771.63
CAPITALAND ASCENDA NPV (REIT)	Equity	117,181.00	237,824.04	261,417.83
CAPITALAND ASCENDA NPV (REIT)	Equity	85,100.00	172,288.28	189,848.67
CAPITALAND INTEGRATED COMMERCIAL TRUST	Equity	114,039.00	167,546.07	191,162.02
CAPITALAND INVESTMENT LTD NPV	Equity	96,180.00	232,876.19	234,073.01
CAPSTONE COPPER COM NPV	Equity	23,400.00	161,222.94	183,084.50
CARETRUST REIT INC COM	Equity	11,348.00	258,883.36	353,490.20
CASTELLUM AB NPV	Equity	12,867.00	169,485.91	188,944.32
CATENA AB NPV	Equity	5,042.00	225,659.00	288,495.16
CDN APARTMENT PROP TRUST UNITS	Equity	2,466.00	89,902.35	100,605.93
CDN APARTMENT PROP TRUST UNITS	Equity	3,750.00	134,936.60	152,989.56
CELESTICA INC NPV	Equity	3,480.00	121,607.32	178,102.22
CELLEBRITE DI LTD COM USD0.0001	Equity	10,261.00	147,246.68	172,795.24
CELLNEX TELECOM SA EUR0.25	Equity	25,670.00	999,900.81	1,043,683.20
CENTERPOINT ENERGY INC COM	Equity	22,474.00	630,086.41	661,185.08
CF ROBCO GLOBAL EMERGING MARKETS EQUITY FUND II	Equity	1,918,866.53	23,583,315.23	35,977,979.89
CF SSGA MSCI EAFE INDEX NON-LENDING (FD12) FD	Equity	1,195,188.77	125,620,770.17	176,715,830.78
CF SSGA RUSSELL 1000 (R) JNDX NL (CMCQ) FD	Equity	2,852,272.67	144,036,282.91	253,946,392.63
CFT ROWE PRICE EMERGING MARKETS EQUITY TRUST (CLASS C)	Equity	61,820.10	39,620,204.81	34,628,529.02
CHARTWELL RETIREME TRUST UNITS	Equity	12,789.00	97,788.99	147,973.54
CHENIERE ENERGY INC COM NEW	Equity	1,553.00	127,777.97	279,291.52
CHIBA BANK NPV	Equity	19,100.00	108,477.11	156,295.79
CHINA RES GAS GP L HKD0.10	Equity	33,700.00	119,461.72	137,099.46
CHINA TOWER CORP LTD	Equity	1,484,000.00	175,199.28	198,839.48
CIE AUTOMOTIVE SA EUR0.25	Equity	3,029.00	87,914.00	87,386.32
COMPUTACENTER ORD GBP0.075555	Equity	4,340.00	94,697.32	145,379.31
CONCORDIA FINL GROUP LT	Equity	24,900.00	112,957.11	140,132.13
CONSTELLUM SE (FRANCE) EUR0.02 CLASS A	Equity	8,948.00	155,093.13	145,494.48
CONVATEC GROUP PLC ORD GBP0.1 (WI)	Equity	55,528.00	156,383.47	170,060.67
CRANSWICK ORD GBP0.10	Equity	2,557.00	137,618.14	172,177.58
CREDIT SAISON CO NPV	Equity	8,400.00	108,798.02	210,293.62
CROWN CASTLE INC COM	Equity	4,397.00	555,881.74	521,616.11
CYBER-ARK SOFTWARE LTD COM ILS0.01	Equity	560.00	60,391.45	163,301.60
DE GREY MINING LTD NPV	Equity	137,594.00	123,622.19	132,683.62
DESCARTES SYSTEMS COM NPV	Equity	1,800.00	106,929.87	185,429.51
DIGITAL RLTY TR INC COM	Equity	5,586.00	771,134.53	903,982.38
DIPLOMA ORD GBP0.05	Equity	3,521.00	142,552.33	209,413.11
DMG MORI CO LTD	Equity	6,700.00	119,297.75	141,269.57
DT MIDSTREAM INC COM USD0.01 WI	Equity	5,569.00	300,028.37	442,150.76
EDISON INTL COM	Equity	7,802.00	542,256.38	679,476.18
EIFFAGE EUR4	Equity	2,048.00	226,908.24	198,030.48
ELEMENT FLEET MGMT COM NPV	Equity	7,310.00	98,317.63	156,269.88
ELIS SA EUR1.00	Equity	9,075.00	169,984.57	189,801.60
EMPIRE CO CLASS A/N/VTG COM NPV	Equity	4,170.00	113,989.60	127,574.00

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
ENBRIDGE INC COM NPV	Equity	37,570.00	1,484,739.07	1,527,884.67
ENN ENERGY COMSTK	Equity	29,300.00	330,921.55	226,516.25
EQTY LIFESTYLE PPTYS INC REIT	Equity	2,549.00	181,281.71	183,062.81
EQUINIX INC COM PAR \$0.001	Equity	1,421.00	1,036,731.56	1,261,322.23
ERG SPA EUR0.10	Equity	4,892.00	141,554.70	134,418.22
ESSENTIAL PROPERTIES REALTY TR INC USD0.01	Equity	18,755.00	448,153.60	645,922.20
ESSEX PPTY TR REIT	Equity	1,548.00	429,783.54	461,102.76
EVERSOURCE ENERGY COM	Equity	2,865.00	182,921.97	194,963.25
EXELON CORP COM	Equity	22,526.00	907,268.48	913,429.30
EXTRA SPACE STORAGE INC COM	Equity	3,768.00	618,679.73	678,955.92
FILO CORP COM NPV	Equity	6,800.00	116,303.59	162,229.54
FIRST CAP REAL EST UNIT	Equity	8,719.00	105,931.99	121,476.76
FLIGHT CENTRE TRAVEL GROUP LTD	Equity	12,363.00	176,781.91	194,265.23
FOOD & LIFE COMPAN NPV	Equity	8,600.00	167,334.98	174,356.82
FRAPORT (FRANKFURT AIRPORT SERVICES) NPV	Equity	2,184.00	123,256.86	121,994.53
FRASERS LOGISTICS & COMMERCIAL TRUST	Equity	151,926.00	142,892.79	136,283.07
FUJII MEDIA HOLDINGS INC NPV	Equity	12,100.00	154,574.57	147,348.64
FUSO CHEMICAL CO NPV	Equity	5,300.00	151,716.70	148,766.08
GAMING & LEISURE PPTYS INC COM	Equity	4,550.00	225,408.45	234,097.50
GECINA SA EUR7.50	Equity	1,288.00	129,007.03	148,634.65
GERRESHEIMER AG NPV (BR)	Equity	1,005.00	108,126.54	89,730.42
GFL ENVIRONMENTAL INC. COM NPV SUB VTG SHS	Equity	5,227.00	173,707.69	208,452.76
GILDAN ACTIVEWEAR COM NPV	Equity	3,900.00	120,974.10	183,777.34
GLP J-REIT REIT	Equity	227.00	238,971.91	215,056.47
GMO PAYMENT GATEWA NPV	Equity	2,500.00	124,555.92	155,603.33
GOODMAN GROUP NPV	Equity	26,448.00	464,826.56	678,703.64
GRAINCORP 'A'NPV	Equity	17,790.00	120,631.62	113,544.68
GRAINGER PLC ORD GBP0.05	Equity	65,249.00	226,087.67	214,865.92
GRUPO AEROPORTUARIO DEL SURESTE S.A.B DEC.V.	Equity	372.00	105,583.78	105,186.72
H2O RETAILING SHS	Equity	8,500.00	76,116.33	123,482.94
HEALTHPEAK OP LLC	Equity	3,902.00	73,788.72	89,238.74
HERA EUR1	Equity	42,177.00	153,482.81	168,610.61
HIKMA PHARMACEUTIC ORD GBP0.10	Equity	4,467.00	105,472.11	114,503.51
HOME CO DAILY NEEDS NPV	Equity	84,875.00	75,533.02	74,559.37
HONG KONG & CHINA GAS HKD0.25	Equity	222,050.00	244,759.99	182,957.19
HOST HOTELS & RESORTS INC REIT	Equity	11,706.00	198,198.82	208,366.80
HUDSON PACIFIC PROPERTIES INC COM	Equity	20,912.00	102,465.86	99,959.36
HYDRO ONE LTD COM NPV	Equity	6,900.00	199,961.09	239,440.39
IDOM INC NPV	Equity	20,900.00	150,078.87	159,996.63
IG GROUP HLDGS ORD GBP0.00005	Equity	15,749.00	147,566.67	201,350.10
IMI ORD GBP0.28571428	Equity	7,627.00	141,771.49	185,376.25
INDIVIOR PLC USD0.5	Equity	7,348.00	162,287.00	72,591.21
INFRONEER HLDGS INC NPV	Equity	17,200.00	127,382.46	144,595.91
INTERMED CAP GRP ORD GBP0.2625	Equity	8,532.00	150,555.10	254,981.22
INTERNET COMM STK	Equity	5,800.00	97,081.00	123,164.85
INVENTRUST PPTYS CORP COM USD0.001	Equity	2,988.00	74,041.49	85,445.74
INVINCIBLE INVESTMENTS CORP REIT	Equity	416.00	163,108.51	180,604.03
INVINCIBLE INVESTMENTS CORP REIT	Equity	378.00	155,913.06	164,106.54
INVITATION HOMES INC COM	Equity	-	-	51.52
IRON MTN INC NEW COM	Equity	5,440.00	405,981.72	650,324.80
J FRONT RETAILING NPV	Equity	-	-	845.92
JAPAN AIRPORT TERMINAL CO. NPV	Equity	3,900.00	160,794.74	141,342.28
JAPAN HOTEL REIT I REIT	Equity	207.00	106,644.49	103,471.06
JAPAN METROPOLITAN FUND INVEST	Equity	168.00	118,069.33	113,456.38
JD SPORTS FASHION ORD GBP0.0005	Equity	93,023.00	168,918.17	192,218.06
JET2 PLC	Equity	9,681.00	151,681.35	183,188.01
JINS HOLDINGS INC NPV	Equity	5,000.00	133,844.06	184,738.53
KAJIMA CORP NPV	Equity	8,000.00	122,562.53	152,153.25
KAMIGUMI CO LTD NPV	Equity	6,800.00	147,873.96	157,307.05
KDX REALTY INVESTMENT CORP REIT	Equity	170.00	186,542.48	179,697.99
KEYERA CORP COM	Equity	18,669.00	434,189.44	582,754.16
KEYERA CORP COM	Equity	4,625.00	114,574.94	144,369.70
KILLAM APT REAL ES TRUST UNIT	Equity	10,216.00	139,007.01	159,169.28
KILROY RLTY CORP COM	Equity	5,950.00	199,549.20	233,478.00
KINDEN CORP NPV	Equity	8,500.00	148,074.33	189,562.36
KINDER MORGAN INC DEL COM	Equity	19,554.00	351,775.18	431,947.86
KION GROUP AG NPV	Equity	3,456.00	171,251.16	136,193.10
KLEPIERRE EUR1.40	Equity	8,554.00	214,545.28	281,054.60
KOMEDA HOLDINGS CO NPV	Equity	8,100.00	140,969.41	158,160.65
KUNLUN ENERGY CO COMSTK	Equity	118,000.00	98,961.21	124,523.23
KYUSHU RAILWAY COR NPV	Equity	6,600.00	150,218.78	192,938.34
LABORAT FARMA ROVI EUR0.06	Equity	1,596.00	139,141.94	127,535.05
LINEAGE INC COM	Equity	2,050.00	168,161.50	161,458.00
LINK REAL ESTATE INVESTMENT TRUST UNITS	Equity	58,639.00	288,214.73	296,309.08
LXP INDUSTRIAL TRUST COM USD0.0001	Equity	23,497.00	225,728.78	239,199.46
MAN GROUP PLC (N) ORD USD0.0342857142	Equity	51,744.00	149,193.53	147,003.65
MEBUKI FINANCIAL GROUP INC NPV	Equity	43,200.00	117,348.77	175,620.80
MERLIN PROPERTIES EUR1	Equity	24,711.00	259,464.52	313,569.95
MFC ISHARES INC MSCI MEXICO ETF	Equity	16,741.00	1,082,080.55	899,159.11

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value			(c) Share/Par Value	(d) Cost	(e) Current Value
MFC WORLD GOLD TRUST SPDR GOLD	MINISHARES TRUST(POST REV SPL)	Equity	46,521.00	2,224,726.02	2,425,139.73
MGM CHINA HLDGS LT HKD1		Equity	112,800.00	142,668.16	184,472.53
MID-AMER APT CMNTYS INC COM		Equity	2,104.00	273,713.23	334,325.60
MIRVAC GROUP STAPLED SECURITIES		Equity	118,396.00	175,467.47	176,595.04
MITSUBISHI ESTATE CO LTD		Equity	13,103.00	249,374.70	208,810.75
MTSUI FUDOSAN CO LTD NPV		Equity	62,502.00	472,261.64	591,199.71
MTSUI FUDOSAN LOG REIT		Equity	54.00	209,755.49	163,734.31
MONOGATARI CORPORA NPV		Equity	4,400.00	105,120.29	119,658.84
NATIONAL GRID ORD GBP0.12431289		Equity	135,075.00	1,586,233.93	1,866,183.56
NATIONAL HEALTH INVS INC COM		Equity	1,795.00	129,880.63	152,503.20
NET ONE SYSTEMS CO NPV		Equity	7,700.00	141,865.68	194,976.23
NEXTDC LTD NPV		Equity	14,157.00	123,268.96	171,874.83
NIFCO INC NPV		Equity	5,200.00	144,896.37	133,453.58
NIPPON ACCOMMODATI REIT		Equity	31.00	135,254.81	140,622.63
NIPPON BUILDING FD REIT		Equity	270.00	233,715.22	248,783.56
NIPPON PROLOGIS RE REIT		Equity	53.00	120,233.98	91,223.43
NISOURCE INC COM		Equity	28,244.00	726,530.62	978,654.60
NKT A/S		Equity	2,174.00	110,530.56	205,861.97
NNN REIT INC		Equity	14,122.00	591,837.89	684,775.78
NOF CORP NPV		Equity	12,300.00	177,531.60	213,255.03
NOMURA REAL ESTATE MASTER FU		Equity	96.00	119,631.09	98,181.88
NORFOLK SOUTHN CORP COM		Equity	927.00	218,198.34	230,359.50
NOVA MEASURING INSTRUMENTS ILS0.01		Equity	811.00	99,397.04	168,963.74
ONE GAS INC COM		Equity	737.00	54,104.54	54,847.54
ONEOK INC COM STK		Equity	12,610.00	827,712.69	1,149,149.30
ORGANO CORP NPV		Equity	3,900.00	199,557.81	192,300.75
OSISKO GOLD ROYALTIES LTD COMMON STOCK		Equity	10,400.00	145,514.36	193,342.46
PEMBINA PIPELINE CORPORATION COMMON STOCK		Equity	21,440.00	622,383.15	884,769.98
PG&E CORP COM		Equity	70,750.00	1,035,276.28	1,399,435.00
PIEDMONT OFFICE REALTY TRU-A		Equity	13,418.00	104,410.17	135,521.80
PINNACLE W. CAP CORP COM		Equity	2,613.00	196,796.18	231,485.67
PROLOGIS INC COM		Equity	11,997.00	1,403,332.60	1,514,981.16
PSP SWISS PROPERTY CHF0.10 (REGD)		Equity	449.00	57,780.96	65,948.79
PSP SWISS PROPERTY CHF0.10 (REGD)		Equity	1,554.00	196,966.08	228,250.37
PUB STORAGE COM		Equity	1,780.00	523,706.25	647,688.60
QUEBECOR INC CLASS'B'SUB-VTG NPV		Equity	5,200.00	131,133.17	135,913.25
REALTY INCOME CORP COM		Equity	1,240.00	73,882.72	78,640.80
REDEIA CORPORACION SA		Equity	26,092.00	453,486.67	508,725.99
REGENCY CTRS CORP COM		Equity	5,132.00	321,655.24	374,122.80
RENGO CO NPV		Equity	16,000.00	97,554.71	113,506.01
REXEL EUR5		Equity	5,044.00	97,339.64	146,194.38
REXFORD INDL RLTY INC COM		Equity	4,515.00	226,405.27	229,034.66
ROHTO PHARMACEUTICAL CO NPV		Equity	8,300.00	164,652.13	208,196.31
ROYAL UNIBREW A/S DKK2 (POST SPLIT)		Equity	1,901.00	155,178.10	160,088.70
SAAB AB NPV B		Equity	6,914.00	71,179.25	147,261.67
SAGAX AB SER'B'NPV		Equity	9,354.00	238,681.96	266,872.21
SANKYU INC NPV		Equity	3,600.00	168,607.32	123,422.82
SBA COMMUNICATIONS CORP COM USD0.01 CL A		Equity	3,065.00	846,114.43	737,745.50
SBM OFFSHORE NV EUR0.25		Equity	8,355.00	155,405.23	152,830.16
SCENTRE GROUP		Equity	222,333.00	423,398.44	562,988.86
SCOUT24 SE NPV		Equity	1,697.00	99,459.80	146,306.62
SCREEN HOLDINGS CO LTD NPV		Equity	1,600.00	83,804.49	112,774.05
SECURITAS SER'B'NPV		Equity	15,285.00	135,811.40	194,368.58
SEGro PLC ORD GBP0.10		Equity	5,635.00	65,151.66	66,061.36
SEBMCORP INDUSTRIE NPV		Equity	34,000.00	71,809.27	146,926.68
SEMPRA COM		Equity	16,194.00	1,076,575.93	1,364,344.50
SERCO GROUP PLC GBP0.02		Equity	66,878.00	133,045.11	160,880.21
SEVEN GROUP HLDGS NPV		Equity	5,542.00	69,774.37	164,863.42
SEVERN TRENT ORD GBP0.9789		Equity	5,621.00	192,365.67	199,199.64
SHURGARD SEL STO L NPV		Equity	5,457.00	249,177.94	256,400.99
SIMON PROPERTY GROUP INC COM		Equity	5,289.00	676,112.17	893,946.78
SL GREEN RLTY CORP COM		Equity	2,180.00	111,145.46	152,294.80
SMITH(DS) ORD GBP0.10		Equity	27,251.00	111,072.88	173,188.75
SNAM NPV		Equity	78,990.00	379,524.71	402,964.69
SOCIONEXT INC NPV		Equity	7,200.00	159,384.09	144,010.07
SOJITZ CORPORATION		Equity	7,700.00	159,177.08	185,178.97
SONAE SGPS SA EUR1		Equity	98,709.00	92,707.03	104,545.81
SOPRA STERIA GROUP		Equity	653.00	99,303.22	137,302.28
SPIE SA EUR0.47		Equity	4,362.00	98,794.62	166,979.61
STAG INDL INC COM		Equity	8,322.00	285,537.22	326,333.36
STANTEC INC COM		Equity	1,680.00	53,458.51	135,511.75
STOCKLAND NPV (STAPLED)		Equity	103,532.00	302,338.02	376,364.71
STOCKLAND NPV (STAPLED)		Equity	40,871.00	141,488.42	148,576.31
STROEER SE&CO KGAA NPV		Equity	1,941.00	127,696.23	124,451.24
SUMITOMO OSAKA CEM NPV		Equity	5,100.00	127,556.76	147,822.98
SUMITOMO REALTY & DEVELOPMENT NPV		Equity	3,311.00	105,928.01	112,056.43
SUN COMMUNITIES INC COM		Equity	420.00	60,576.12	57,157.80
SUN HUNG KAI PROP NPV		Equity	26,601.00	316,967.65	292,979.15
SUZUKEN CO LTD NPV		Equity	3,100.00	93,136.59	109,509.92

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party		(c) Share/Par Value	(d) Cost	(e) Current Value
Description of investments, including maturity date, rate of interest, Collateral plan or maturity value				
SWCC CORP NPV	Equity	900.00	36,846.37	36,367.45
SWIRE PROPERTIES LTD HKD1	Equity	67,300.00	121,461.36	141,401.48
SWISS PRIME SITE CHF18.80 (REGD)	Equity	603.00	57,094.91	67,802.20
SYDBANK DKK10	Equity	2,560.00	116,961.56	126,476.53
TAG IMMOBILIEN AG NPV	Equity	9,840.00	85,758.37	182,409.89
TARGA RES CORP COM	Equity	3,834.00	314,843.29	567,470.34
TECAN GROUP AG CHF0.10 (REGD)	Equity	386.00	196,269.24	127,393.04
TECHNIP ENERGIES EURO.01	Equity	6,031.00	113,168.22	145,522.01
TECHNOPRO HLDGS IN NPV	Equity	7,200.00	150,479.58	139,882.55
TERNA SPA ORD EURO.22	Equity	44,348.00	356,725.29	400,312.20
TIS INC	Equity	5,600.00	120,337.76	144,267.34
TOHOKU ELEC POWER. NPV	Equity	18,700.00	161,169.40	181,195.47
TOKYO GAS CO LTD NPV	Equity	7,900.00	174,697.12	186,233.23
TOKYO TATEMONO CO NPV	Equity	10,800.00	182,456.77	173,393.46
TOROMONT INDUSTRIE COM STK NPV	Equity	1,250.00	70,701.35	122,598.91
TOWA CORP NPV	Equity	8,100.00	175,130.62	124,410.65
TOYO SUISAN KAISHA NPV	Equity	2,800.00	116,353.82	184,572.15
TRELLEBORG AB SER'B'NPV	Equity	4,495.00	78,198.23	173,031.29
TRITAX BIG BOX REIT PLC ORD	Equity	107,721.00	234,703.38	229,886.10
TRITAX BIG BOX REIT PLC ORD	Equity	88,034.00	220,783.14	187,872.30
UDR INC COM STK	Equity	10,776.00	471,552.46	488,583.84
U-NEXT HOLDINGS CO LTD NPV	Equity	4,200.00	115,234.45	161,375.84
UNIBAIL-RODAMCO- WESTFIELD	Equity	2,298.00	119,134.91	201,584.08
UNITE GROUP ORD GBP0.25	Equity	21,078.00	250,665.60	269,271.84
UNITED UTILITIES GROUP ORD GBP0.05	Equity	14,272.00	197,234.86	200,147.90
VALLOUREC SA EURO.02 (POST CONSOLIDATION)	Equity	9,934.00	110,718.48	150,614.73
VAR ENERGI ASA NOK0.16	Equity	42,932.00	126,532.30	133,288.05
VAT GROUP AG CHF0.10 (REGD)	Equity	241.00	71,907.44	123,078.42
VENTAS INC REIT	Equity	1,540.00	72,180.17	98,760.20
VENTIA SERVICES NPV	Equity	62,995.00	112,021.23	202,811.77
VEREN INC COM NPV	Equity	27,000.00	177,528.01	168,781.23
VERIS RESIDENTIAL INC COM STK USD0.01	Equity	31,618.00	486,884.39	566,910.74
VINCI EUR2.50	Equity	10,408.00	1,137,704.74	1,219,083.29
VONOVIA SE NPV	Equity	15,734.00	438,585.80	574,736.53
WEIR GROUP ORD GBP0.125	Equity	6,506.00	155,368.78	189,023.01
WELLTOWER INC COM REIT	Equity	11,846.00	1,004,047.41	1,516,643.38
WHITBREAD ORD GBP0.76797385	Equity	3,544.00	136,449.96	148,982.36
WIENERBERGER AG NPV	Equity	5,653.00	167,595.17	187,378.21
WILLIAMS CO INC COM	Equity	23,647.00	812,237.91	1,079,485.55
YAMAZAKI BAKING COM NPV	Equity	6,400.00	126,205.20	127,315.44
YUE YUEN INDL HLDG HKD0.25	Equity	55,000.00	94,872.32	106,108.78
ZEALAND PHARMA A/S	Equity	864.00	93,499.16	105,162.36
				<u>\$582,283,943.70</u>
Australian dollar	Cash	1,786.75	1,786.75	1,786.96
Australian dollar	Cash	2,625.33	2,625.33	2,628.31
Australian dollar	Cash	4,970.51	4,970.51	4,971.34
Australian dollar	Cash	-	-	0.67
Australian dollar	Cash	-	-	(230,908.52)
Brazilian real	Cash	10,826.35	10,826.35	10,826.35
British pound sterling	Cash	1,335.57	1,335.57	1,335.97
British pound sterling	Cash	-	-	0.60
British pound sterling	Cash	3,813.00	3,813.00	3,813.80
British pound sterling	Cash	-	-	0.04
British pound sterling	Cash	-	-	13,540.72
British pound sterling	Cash	-	-	28,659.63
British pound sterling	Cash	-	-	(286,951.59)
British pound sterling	Cash	-	(5,000.59)	(5,006.37)
Canadian dollar	Cash	-	-	9,193.75
Canadian dollar	Cash	11,887.97	11,887.97	11,889.60
Canadian dollar	Cash	1,336.07	1,336.07	1,336.62
Canadian dollar	Cash	1,335.17	1,335.17	1,335.25
Canadian dollar	Cash	-	-	0.01
Canadian dollar	Cash	-	23,145.97	23,090.10
Canadian dollar	Cash	-	14,936.23	14,905.54
Canadian dollar	Cash	-	-	144,542.99
Canadian dollar	Cash	-	-	39,020.53
Canadian dollar	Cash	-	-	4,171.57
Canadian dollar	Cash	-	-	297.07
Canadian dollar	Cash	-	(34,263.25)	(34,149.20)
Canadian dollar	Cash	-	(11,817.57)	(11,795.70)
Canadian dollar	Cash	-	-	(1.15)
Canadian dollar	Cash	-	-	(8.26)
Danish krone	Cash	748.56	748.56	748.63
Danish krone	Cash	-	-	4,993.96
Danish krone	Cash	-	-	10,132.39
Danish krone	Cash	-	-	1,049.20
Danish krone	Cash	-	-	(23,968.21)
Euro	Cash	1,335.11	1,335.11	1,335.11

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party Description of investments, including maturity date, rate of interest, Collateral plan or maturity value		(c) Share/Par Value	(d) Cost	(e) Current Value
Euro	Cash	-	-	1.28
Euro	Cash	10,483.67	10,483.67	10,484.86
Euro	Cash	609.16	609.16	609.73
Euro	Cash	-	-	40,824.52
Euro	Cash	-	-	112,848.82
Euro	Cash	-	-	11,217.35
Euro	Cash	-	-	18,082.11
Euro	Cash	0.01	0.01	0.01
Euro	Cash	215,171.61	215,171.61	215,171.61
Euro	Cash	-	-	(201,309.38)
Euro	Cash	-	-	(25,525.90)
Euro	Cash	-	(13,814.20)	(13,791.34)
FUT CALL DEC 24 CME 3M SOFR O 9625	Cash	81.00	221,231.25	12,656.25
FUT CALL DEC 24 CME 3M SOFR O 9725	Cash	392.00	561,050.00	9,800.00
FUT CALL DEC 24 CME 3M SOFR O 9800	Cash	421.00	85,151.46	2,631.25
FUT CALL DEC 25 CME 3M SOFR O 9612	Cash	149.00	167,961.74	380,881.25
FUT CALL DEC 25 CME 3M SOFR O 9650	Cash	225.00	361,871.00	427,500.00
FUT CALL DEC 25 CME 3M SOFR O 9750	Cash	166.00	168,075.16	118,275.00
FUT CALL DEC 26 CME 3M SOFR O 9637	Cash	119.00	184,718.94	284,856.25
FUT CALL DEC 26 CME 3M SOFR O 9650	Cash	88.00	198,198.88	193,050.00
FUT CALL JUN 25 CME 3M SOFR O 9625	Cash	179.00	275,004.54	300,943.75
FUT CALL JUN 25 CME 3M SOFR O 9662	Cash	87.00	214,781.25	96,243.75
FUT CALL JUN 25 CME 3M SOFR O 9725	Cash	89.00	110,176.88	45,612.50
FUT CALL JUN 26 CME 3M SOFR O 9625	Cash	127.00	180,564.47	324,643.75
FUT CALL JUN 26 CME 3M SOFR O 9650	Cash	83.00	181,750.08	177,412.50
FUT CALL JUN 26 CME 3M SOFR O 9662	Cash	114.00	179,807.64	220,875.00
FUT CALL JUN 26 CME 3M SOFR O 9675	Cash	127.00	197,137.02	223,043.75
FUT CALL MAR 25 CME 3M SOFR O 9650	Cash	86.00	218,762.50	57,512.50
FUT CALL MAR 25 CME 3M SOFR O 9700	Cash	68.00	90,253.68	21,250.00
FUT CALL MAR 25 CME 3M SOFR O 9725	Cash	352.00	552,200.00	74,800.00
FUT CALL MAR 25 CME 3M SOFR O 9800	Cash	278.00	87,503.28	22,587.50
FUT CALL MAR 26 CME 3M SOFR O 9625	Cash	140.00	175,316.40	347,375.00
FUT CALL MAR 26 CME 3M SOFR O 9662	Cash	121.00	180,263.68	224,606.25
FUT CALL MAR 26 CME 3M SOFR O 9675	Cash	123.00	200,152.98	205,256.25
FUT CALL MAR 26 CME 3M SOFR O 9750	Cash	74.00	63,067.24	60,125.00
FUT CALL MAR 27 CME 3M SOFR O 9650	Cash	91.00	204,955.66	203,043.75
FUT CALL SEP 25 CME 3M SOFR O 9600	Cash	93.00	90,885.18	238,893.75
FUT CALL SEP 25 CME 3M SOFR O 9650	Cash	249.00	356,587.74	412,406.25
FUT CALL SEP 25 CME 3M SOFR O 9662	Cash	82.00	209,612.50	120,437.50
FUT CALL SEP 25 CME 3M SOFR O 9737	Cash	67.00	48,726.42	43,550.00
FUT CALL SEP 25 CME 3M SOFR O 9750	Cash	101.00	113,853.26	56,812.50
FUT CALL SEP 26 CME 3M SOFR O 9637	Cash	127.00	182,849.52	303,212.50
FUT CALL SEP 26 CME 3M SOFR O 9650	Cash	85.00	189,317.10	185,937.50
FUT CALL SEP 26 CME 3M SOFR O 9662	Cash	109.00	181,458.84	217,318.75
FUT DEC 24 10 YR T-NOTES	Cash	1,119.00	-	-
FUT DEC 24 CBT 5Y T-NOTE	Cash	113.00	-	-
FUT DEC 24 CBT 5Y T-NOTE	Cash	201.00	-	-
FUT DEC 24 CBT UL T-BONDS	Cash	(23.00)	-	-
FUT DEC 24 CBT UL T-BONDS	Cash	1,384.00	-	-
FUT DEC 24 CBT UL T-NOTE	Cash	1,236.00	-	-
FUT DEC 24 CME EMINIRUS2K	Cash	344.00	-	-
FUT DEC 24 CME EMINITECH	Cash	7.00	-	-
FUT DEC 24 EMINI S&P 500	Cash	146.00	-	-
FUT DEC 24 OSE TOPIX	Cash	24.00	-	-
FUT DEC 24 U.S. T-BONDS	Cash	1,990.00	-	-
FUT DEC 24 US 2YR T-NOTE	Cash	498.00	-	-
Hong Kong dollar	Cash	134.31	134.31	135.08
Hong Kong dollar	Cash	-	-	0.57
Hong Kong dollar	Cash	-	-	(2,937.90)
Japanese yen	Cash	4,327.66	4,327.66	4,327.66
Japanese yen	Cash	2,747.06	2,747.06	2,747.06
Japanese yen	Cash	1,152.00	1,152.00	1,152.00
Japanese yen	Cash	-	11,909.24	11,895.09
Japanese yen	Cash	-	-	36.58
Japanese yen	Cash	-	-	4,281.66
Japanese yen	Cash	-	-	95,348.79
Japanese yen	Cash	-	-	979.67
Japanese yen	Cash	-	-	34,468.72
Japanese yen	Cash	12,646.48	12,646.48	12,646.48
Japanese yen	Cash	-	-	(81,114.98)
Japanese yen	Cash	-	(3,639.05)	(3,683.96)
Mexican peso	Cash	-	-	0.01
New Israeli shekel	Cash	-	-	2,664.17
New Zealand dollar	Cash	-	-	(5,374.89)
Norwegian krone	Cash	-	-	(6,134.22)
NT COLLECTIVE SHORT TERM INVT FD	Cash	0.24	0.24	0.24
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	7.94
NT COLLECTIVE SHORT TERM INVT FD	Cash	10,575.51	10,575.51	10,575.51
NT COLLECTIVE SHORT TERM INVT FD	Cash	12,805.48	12,805.48	12,805.48

*Party named is a party-in-interest

EIN: 22-0760120
PN: 004

(a)(b) Identity if issue, borrower, lessor, or similar party		(c) Share/Par Value	(d) Cost	(e) Current Value
Description of investments, including maturity date, rate of interest, Collateral plan or maturity value				
NT COLLECTIVE SHORT TERM INVT FD	Cash	0.08	0.08	0.08
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	54.55
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	587.28
NT COLLECTIVE SHORT TERM INVT FD	Cash	7,648.25	7,648.25	7,648.25
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	32.55
NT COLLECTIVE SHORT TERM INVT FD	Cash	1,900.13	1,900.13	1,900.13
NT COLLECTIVE SHORT TERM INVT FD	Cash	348.16	348.16	349.66
NT COLLECTIVE SHORT TERM INVT FD	Cash	29,722.34	29,722.34	29,722.34
NT COLLECTIVE SHORT TERM INVT FD	Cash	9,197.95	9,197.95	9,197.95
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	39.09
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	126.47
NT COLLECTIVE SHORT TERM INVT FD	Cash	787.26	787.26	787.26
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	494.29
NT COLLECTIVE SHORT TERM INVT FD	Cash	864.85	864.85	864.85
NT COLLECTIVE SHORT TERM INVT FD	Cash	3,890.23	3,890.23	3,890.23
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	16.39
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	3.79
NT COLLECTIVE SHORT TERM INVT FD	Cash	111,044.31	111,044.31	111,044.31
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	472.20
NT COLLECTIVE SHORT TERM INVT FD	Cash	43,584,793.26	43,584,793.26	43,786,004.05
NT COLLECTIVE SHORT TERM INVT FD	Cash	78,683,543.27	78,683,543.27	79,040,013.51
NT COLLECTIVE SHORT TERM INVT FD	Cash	153,347.61	153,347.61	153,910.30
NT COLLECTIVE SHORT TERM INVT FD	Cash	74,985.31	74,985.31	75,785.30
NT COLLECTIVE SHORT TERM INVT FD	Cash	477.11	477.11	478.56
NT COLLECTIVE SHORT TERM INVT FD	Cash	109,109.08	109,109.08	109,408.79
NT COLLECTIVE SHORT TERM INVT FD	Cash	2,022.91	2,022.91	2,031.39
NT COLLECTIVE SHORT TERM INVT FD	Cash	22,346,626.17	22,346,626.17	22,346,626.17
NT COLLECTIVE SHORT TERM INVT FD	Cash	-	-	124,020.43
NT COLLECTIVE SHORT TERM INVT FD	Cash	3.75	3.75	3.75
OTC DERIVATIVE CASH COLLATERAL	Cash	560,000.00	560,000.00	560,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0	Cash	280,000.00	280,000.00	280,000.00
Singapore dollar	Cash	-	-	(18,751.59)
Swedish krona	Cash	0.09	0.09	0.09
Swedish krona	Cash	-	-	1.53
Swedish krona	Cash	-	-	4,514.36
Swedish krona	Cash	-	-	735.25
Swedish krona	Cash	-	-	(42,212.90)
Swiss franc	Cash	2,185.95	2,185.95	2,185.95
Swiss franc	Cash	-	-	23,060.50
Swiss franc	Cash	-	-	892.47
Swiss franc	Cash	-	-	(21,465.27)
Thai baht	Cash	421.42	421.42	421.42
United States dollar	Cash	5,774.37	5,774.37	5,774.37
United States dollar	Cash	0.09	0.09	0.09
United States dollar	Cash	0.01	0.01	0.01
United States dollar	Cash	-	4,000,000.00	4,000,000.00
United States dollar	Cash	-	7,531.59	7,531.59
United States dollar	Cash	-	-	12.48
United States dollar	Cash	-	-	0.76
United States dollar	Cash	-	-	10.64
United States dollar	Cash	-	-	0.74
United States dollar	Cash	-	-	256.26
United States dollar	Cash	-	-	194.84
United States dollar	Cash	2,326,607.46	2,326,607.46	2,326,607.46
United States dollar	Cash	17,487,182.39	17,487,182.39	17,487,182.39
United States dollar	Cash	1,840,744.19	1,840,744.19	1,840,744.19
United States dollar	Cash	-	(158,459.43)	(158,459.43)
United States dollar	Cash	-	(109,202.53)	(109,202.53)
United States dollar	Cash	-	(513,267.37)	(513,267.37)
United States dollar	CASH	-	(9,587.20)	(9,587.20)
United States dollar	Cash	-	-	(42.10)
				<u>177,092,461.06</u>
BAYCITY SENIOR LOAN FUND, LP	Hedge Funds	14,700,000.00	14,700,000.00	26,424,340.00
CF APTITUDE ALTERNATIVE EQUITY LTD CL 1	Hedge Funds	86,768.09	7,924,121.55	9,308,220.39
CF GOLDMAN SACHS TACTICAL EXPOSURE FUND	Hedge Funds	3,161,334.53	35,304,755.54	45,017,403.71
CF GS GLOBAL LOWER BETA EQUITY FD CL IO ACCU	Hedge Funds	1,550,645.17	26,369,998.92	42,069,003.46
CF HEDGE FUND OPPORTUNITIES INST LTD- EE1	Hedge Funds	193,301.44	19,330,144.00	22,623,227.33
CF TACTICAL TRADING MANAGERS (MF) LTD	Hedge Funds	112,188.37	16,044,765.53	16,547,863.11
				<u>\$161,990,058.00</u>
				<u>\$1,681,700,807.88</u>

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 32
Schedule of Amortization Bases
as of October 1, 2023

Type of Base	Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
Shortfall	10/01/2023	13,619,555	15.00000	13,619,555	1,247,289
Shortfall	10/01/2022	350,320,389	14.00000	337,147,244	32,373,615
Total				350,766,799	33,620,904

Plan Name: BD Retirement Plan
EIN / PN: 22-0760120/004
Plan Sponsor: Becton, Dickinson and Company
Valuation Date: October 1, 2023

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

Changes in Assumptions and Methods

Change in assumptions since prior valuation	A new experience study was performed, and as a result assumed rates of retirement, rates of termination, marital status, salary increase rate, and form of payment were changed to better reflect anticipated future experience.
--	--

Plan Name:	BD Retirement Plan
EIN / PN:	22-0760120/004
Plan Sponsor:	Becton, Dickinson and Company
Valuation Date:	October 1, 2023